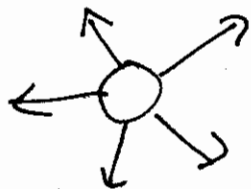


# Phys 347 Topic 3

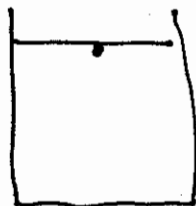
## Diffusion:

### Motivation:

- previously we learned that temperature was related to the average kinetic energy of a particle
- this thermal (random) motion has an energy  $\frac{1}{2} k_B T$  for each spatial direction
- Friction is nothing more than the turning of ordered motion into disordered (thermal) motion  $\equiv$  dissipative process
- for small molecules the thermal energy due to random kicks from other molecules is NOT small  $\Rightarrow$  leads to molecule performing a random walk.  $\equiv$  Brownian motion



ink in water:

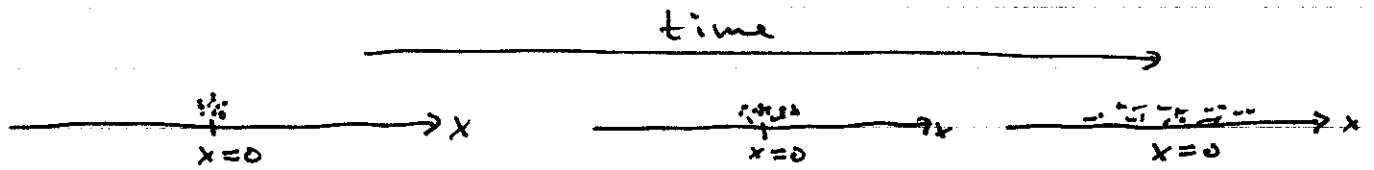


- ink diffuses in water  $\equiv$  random walk of ink molecules.

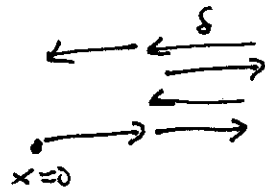
- Diffusion is the main means of transport in the cell
- Diffusion is described by the mathematics of random walks — has broader applications (polymer physics, spin physics)

### Random Walks:

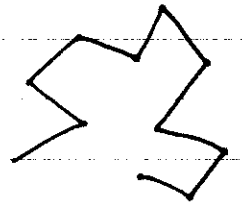
- Consider  $N$  particles, each moving with an average speed  $v_x = \sqrt{kT/m}$
- How do they spread in time?



- If we look @ one molecule's walk:



or i.e. 2D



- ① On average it collides every  $\tau$  seconds, and during this time has moved  $s = \pm v_x \tau$ .
- ② The  $\pm$  simply expresses that it moves with equal probability to the left and right.
- ③ Particles are independent — motion doesn't depend on the others.

(3)

Calculate  $\langle x \rangle$  and  $\langle x^2 \rangle$  over all  $N$  particles:

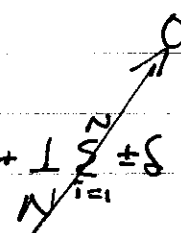
$\langle x \rangle$ :

• let  $x_i(n) \equiv$  position of  $i^{\text{th}}$  particle after  $n$  steps.

$$x_i(n) = x_i(n-1) \pm \delta \quad (\text{50\% moves left/right})$$

so

$$\langle x(n) \rangle = \frac{1}{N} \sum_{i=1}^N x_i(n)$$

$$= \frac{1}{N} \sum_{i=1}^N (x_i(n-1) \pm \delta) = \frac{1}{N} \sum_{i=1}^N x_i(n-1) + \frac{1}{N} \sum_{i=1}^N \pm \delta$$


$$= \langle x(n-1) \rangle$$

so

if  $\langle x(0) \rangle = 0$  then  $\langle x(n) \rangle = 0$  for all time

$\Rightarrow$  on average there is no net drift of the particles from  $x=0$  - they remain centered.

$\langle x^2 \rangle$ :

$$\langle x^2(n) \rangle = \frac{1}{N} \sum_{i=1}^N (x_i(n-1) \pm \delta)(x_i(n-1) \pm \delta)$$

$$= \frac{1}{N} \sum_{i=1}^N (x_i(n-1)^2 \pm 2\delta x_i(n-1) + \delta^2)$$

so

$$\langle x^2(n) \rangle = \langle x^2(n-1) \rangle + \delta^2$$

Start with:  $\langle x(0)^2 \rangle = 0 \Rightarrow \langle x(1)^2 \rangle = \delta^2$

$\Rightarrow \langle x(2)^2 \rangle = \langle x(1)^2 \rangle + \delta^2 = 2\delta^2$  etc...

so  $\langle x(n)^2 \rangle = n\delta^2$

but,  $\delta$  total time,  $t = n\delta t$  so  $n = t/\delta t$

or

$$\langle x^2(t) \rangle = \left( \frac{\delta^2}{\delta t} \right) t$$

rewrite:

$$\langle x^2(t) \rangle = 2Dt$$

where

$$D = \frac{1}{2} \frac{\delta^2}{\delta t} = \frac{1}{2} v_x^2 \delta t$$

$\equiv$  Diffusion coefficient  $[m^2/t]$

3D:

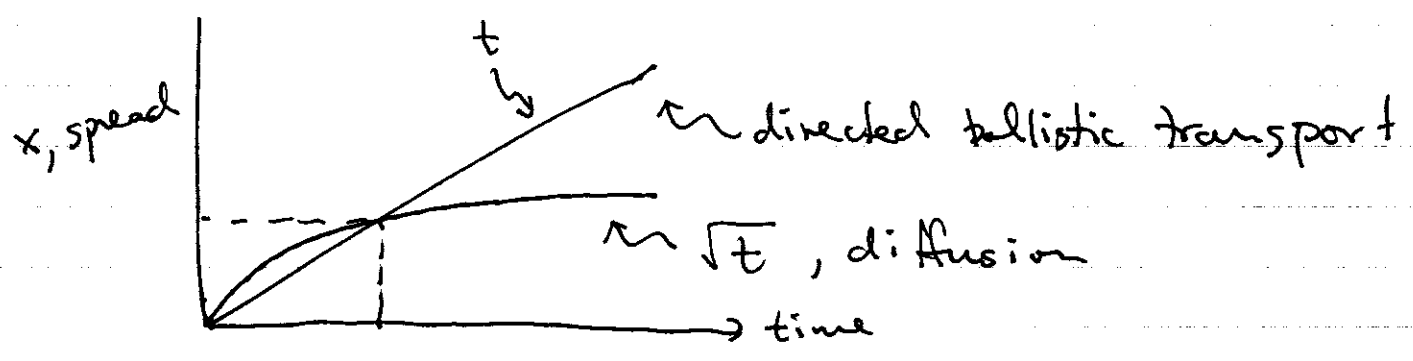
$$\langle \vec{r}^2(t) \rangle = 6Dt$$

2D:

$$\langle \vec{r}^2(t) \rangle = 4Dt$$

So the particles spread in time & this is characterized by the diffusion coeff  $D$ .

This spread only grows as  $\sqrt{t}$ , whereas a particle moving ballistically,  $x \sim vt$



For small distances, diffusion can actually move you faster than ballistic transport.

Some #'s: for small molecule in  $H_2O$ ,  $D \sim 10^{-5} \text{ cm}^2/\text{s}$

time to traverse the length of a bacteria -  $x = 10^{-4} \text{ cm}$

$$\text{so } t = \frac{\langle x^2 \rangle}{2D} = 5 \times 10^{-4} \text{ s} \sim \text{milliseconds}$$

$\Rightarrow$  molecules are very well mixed in a bacteria

time to move 1cm in a ~~neuron~~ <sup>neuron</sup> ÷

$$t = \frac{\langle x^2 \rangle}{2D} = 5 \times 10^4 \text{ s} \sim 14 \text{ hours!}$$

neurons use "active" transport = molecular <sub>neurons</sub>

Most scents reach our nose because there are convective currents - if it were diffusion it would take months to cross a room.

Distribution of positions:

Shoned  $\langle x(t) \rangle = 0$  &  $\langle x^2(t) \rangle = 2Dt$

what about the probability distribution of  $x$ ?  $P(x,t)$

Binomial dist'n:

• Consider a particle can move to the right with probability  $p$ , the prob of moving left is  $q = 1-p$ .

• Particle makes  $n$  moves,  $k$  due to the right. say it's,  $r r l r l \dots l r$ ,  $k$  r's.

$$\text{Prob} = p^k q^{n-k}$$

• Prob of  $k$  moves to the right  $\rightarrow$  there are  $\frac{n!}{k!(n-k)!}$  sequences that have  $k$  moves to the right.

so 
$$P(k) = \frac{n!}{k!(n-k)!} p^k q^{n-k} \equiv \text{binomial dist'n}$$

Now: 
$$x(n) = k\delta - (n-k)\delta = (2k-n)\delta$$

so 
$$\langle x(n) \rangle = (2\langle k \rangle - n)\delta$$

where  $\langle k \rangle = np$  for binomial

if  $p = 1/2 \Rightarrow \langle x(n) \rangle = 0$

and

$$\langle x^2(n) \rangle = \langle [(2h-n)\delta]^2 \rangle = (4\langle h^2 \rangle - 4\langle h \rangle n + n^2)\delta^2$$

$$\& \langle h^2 \rangle = (np)^2 + npq$$

$$\text{again for } p=1/2, \quad \langle x^2(n) \rangle = n\delta^2$$

Now for diffusing particles,  $n$  &  $np$  are large!  
In one second, a particle will take about  $10^{12}$  steps.

When  $n$  &  $np$  are large, the binomial distribution becomes a gaussian, so

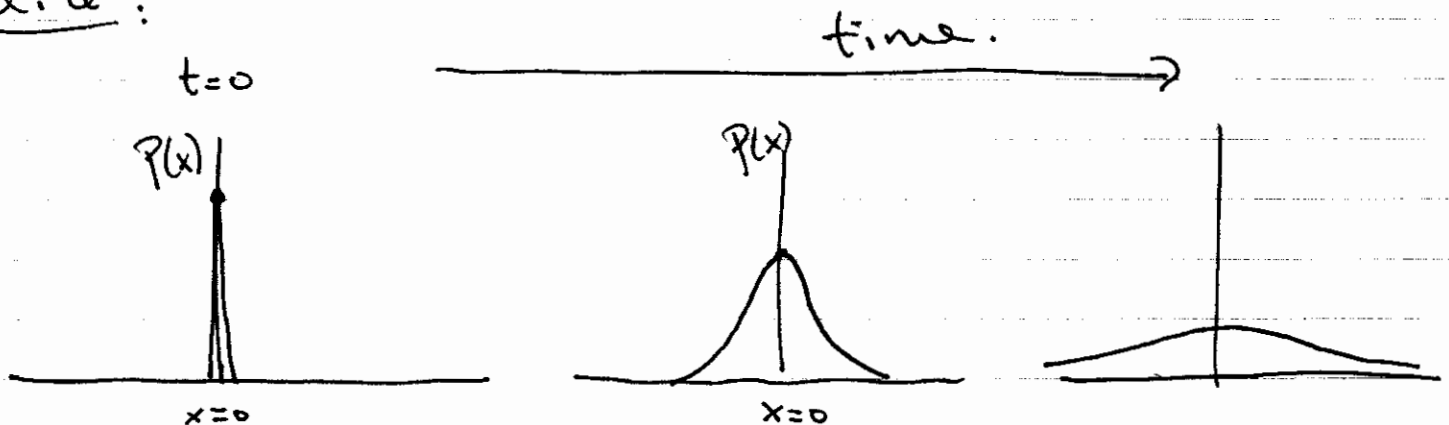
$$P(h)dh = \frac{1}{(2\pi\sigma^2)^{1/2}} e^{-(h-\mu)^2/2\sigma^2} dh$$

$$\text{where } \mu = np = \langle h \rangle \quad \& \quad \sigma = npq = \langle h^2 \rangle - \langle h \rangle^2$$

Converting this to spatial (assignment):

$$P(x) dx = \frac{1}{(4\pi Dt)^{1/2}} e^{-x^2/4Dt} dx$$

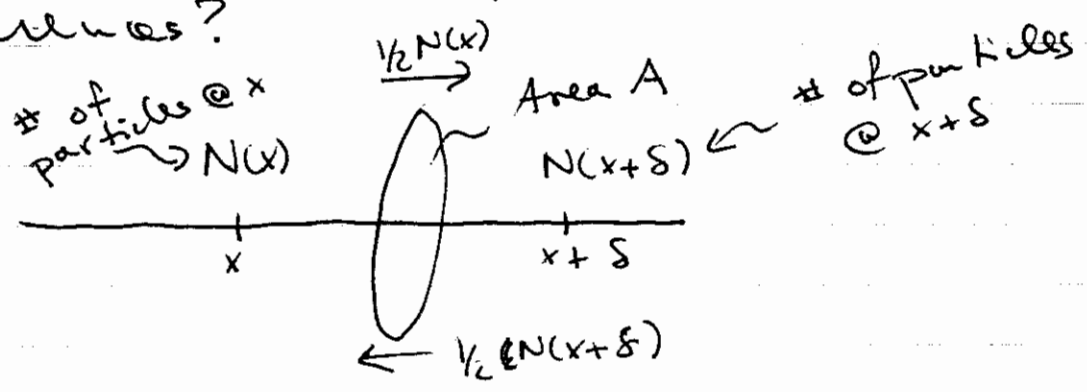
Visualize :



What about macroscopic diffusive transport? Osmosis etc.?

Fick's Law:

What is the flux of particles due to concentration differences?



@  $t + \Delta t$ :  $\frac{1}{2}N(x)$  move right across A

$\frac{1}{2}N(x + \delta)$  move left across A

Net flow:  $\frac{1}{2}N(x) - \frac{1}{2}N(x + \delta)$

Define flux:  $j = -\frac{1}{2} \frac{[N(x + \delta) - N(x)]}{A \Delta t} = \frac{\#}{\text{second}} / \text{area}$

$\times (\delta^2 / \delta^2)$ :

$$j = - \left( \frac{\delta^2}{2\delta t} \right) \frac{1}{\delta} \left[ \frac{N(x + \delta)}{A\delta} - \frac{N(x)}{A\delta} \right] \rightsquigarrow \text{concentration}$$

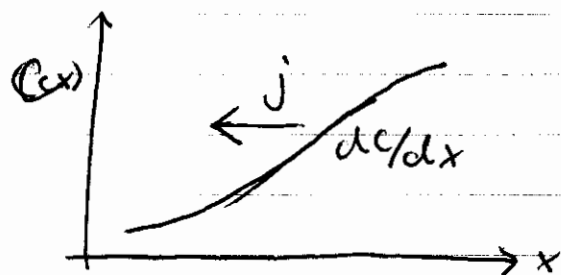
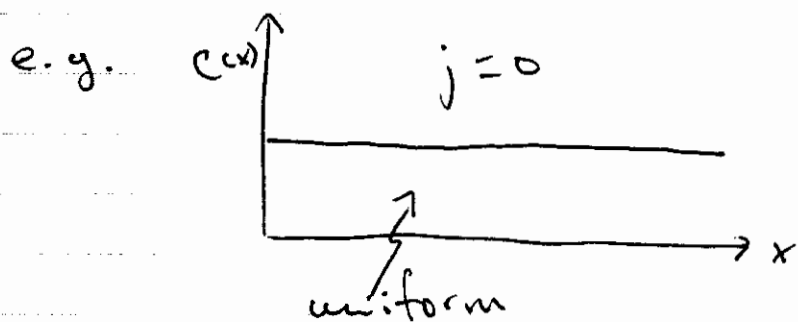
$$= -D \left[ \frac{C(x + \delta) - C(x)}{\delta} \right]$$

$$j = -D \frac{dC(x)}{dx}$$

So:

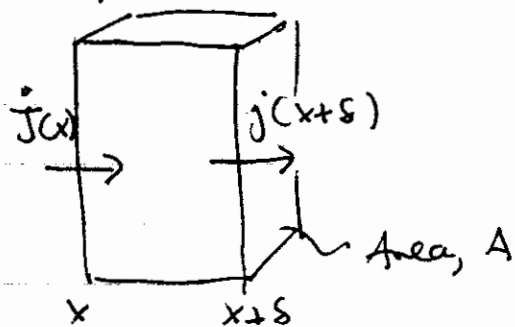
$$j = -D \frac{dC(x)}{dx}$$

Thus: if there is a concentration gradient there will be a flow of particles.



- Particles diffuse from regions of high concentration to Low. There is NO external force. Particles are getting pushed by probability - more particles  $\Rightarrow$  greater chance to move in one direction.  $\rightarrow$  entropic force.

Consider the # of particles entering/leaving a box over time  $\Delta t$ . There are  $j(x) \cdot A \cdot \Delta t$  entering &  $j(x+\delta) \cdot A \cdot \Delta t$  leaving.



Concentration change:

$$\frac{C(t+\delta t) - C(t)}{\Delta t}$$

$$= -\frac{1}{\Delta t} \left[ j(x+\delta) - j(x) \right] \frac{A \Delta t}{A \delta}$$

So as  $\Delta t$  &  $\delta \rightarrow 0$

$$C(t+\Delta t) - C(t) = \frac{dC}{dt} = - \left[ j(x+\delta) - j(x) \right] = - \frac{dj}{dx}$$

using Fick's Law:

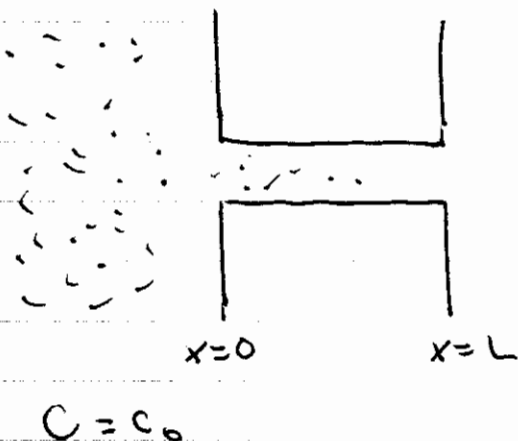
$$\boxed{\frac{dC}{dt} = -D \frac{d^2C}{dx^2}} \equiv \text{Diffusion equation.}$$

This is a partial differential equation which in practice is very hard to solve. Therefore we will just ~~take~~ take solutions as given. It tells us how the concentration of particles will change in space & time.

### Solutions & Applications:



#### Diffusion through pore:



- Salt diffusing through pore. one side @ concentration  $C_0$  & the other @  $C=0$ .

What is  $C(x)$ ?

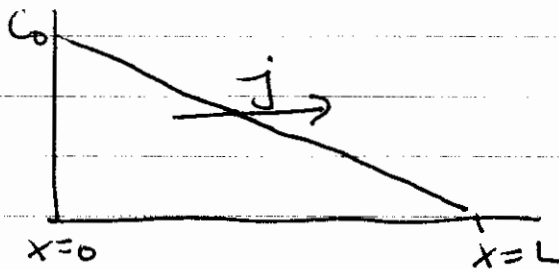
- Eventually (after a real long time) both sides would reach the same concentration.
- However @ intermediate times, the system comes to quasi-equilibrium where  $c(x)$  doesn't change with time so  $dc/dt = 0$ .

$$\text{So } \Rightarrow \frac{d^2c}{dx^2} = 0$$

- What function has zero curvature and begins @  $c(0) = C_0$  & ends @  $c(L) = 0$ ?

- Ans: A line from  $C_0$  to  $0$  @  $x=L$

$$\text{so } c(x) = C_0 \left(1 - \frac{x}{L}\right)$$



$$\text{flux: } j = -D \frac{dc}{dx}$$

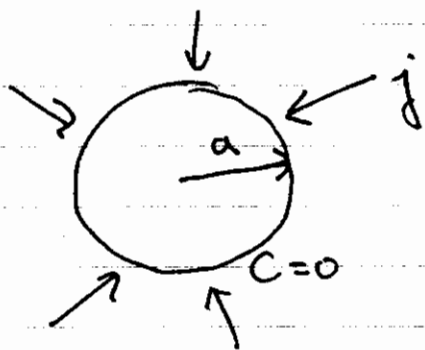
$$j = \frac{DC_0}{L}$$

$$\#1's: C_0 = 1 \text{ nM} = \frac{(1 \times 10^{-9})(6.02 \times 10^{23})}{1000 \text{ cm}^3} = 6.02 \times 10^{11} / \text{cm}^3$$

$$D = 10^{-5} \text{ cm}^2/\text{s} \quad ; \quad L = 100 \text{ nm} = 1 \times 10^{-5} \text{ cm}$$

$$\text{so } j = \left( \frac{6.02 \times 10^{11}}{\text{cm}^3} \right) \left( \frac{10^{-5} \text{ cm}^2}{\text{s}} \right) \left( \frac{1}{1 \times 10^{-5} \text{ cm}} \right) = 6 \times 10^{11} / \text{cm}^2/\text{s}$$

What about a circular cell absorbing nutrients?



$$C=C_0$$

$$@ r=\infty$$

Solution:  $C(r) = C_0 \left(1 - \frac{a}{r}\right)$

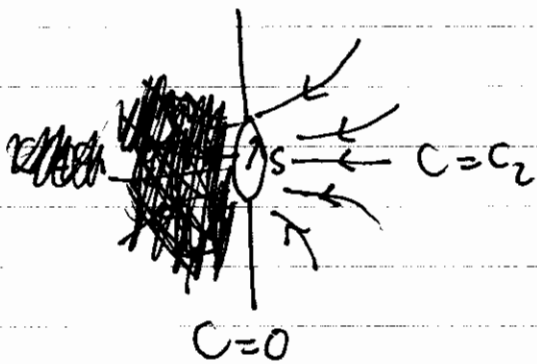
$$J(r) = -D C_0 \frac{a}{r^2}$$

so net inward current:  $I = 4\pi a^2 j(a)$

$$I = 4\pi D a C_0$$

N. B.: current only goes as the radius,  $a$ , and not as the area  $a^2$

What about a dish-like receptor on a surface?

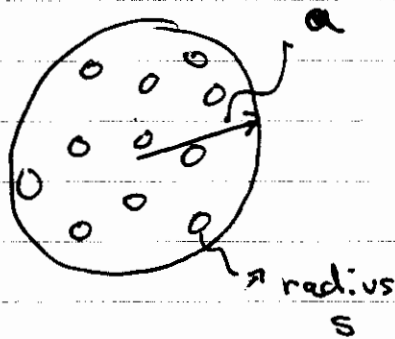


Hard math: ~~via~~ ~~MAADs~~

$$I = 4 D s C_0$$

again, current goes just as the radius.

What about  $N$  receptors on a cell surface?

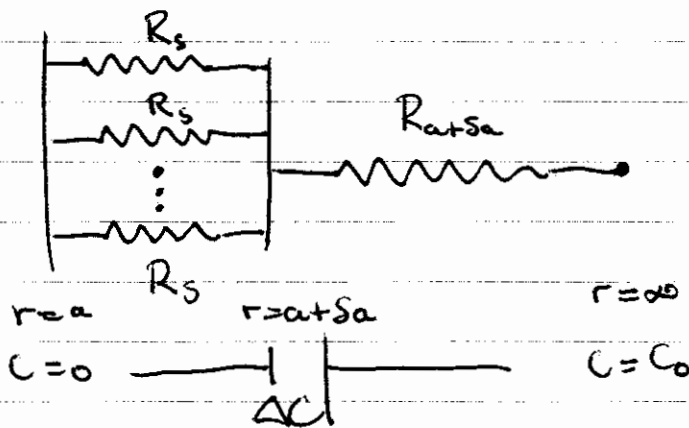


$$C = C_0$$

$$@ r = \infty$$

- For small  $N$ :  $I = N(4DsC_0)$
- For large  $N$  (cell is completely covered):  $I = 4\pi DaC_0$
- What happens in between? for intermediate  $N$ ?

Coupled resistors :  $I = \Delta C / R$ ,  $R \equiv$  resistance



$$R_a = \frac{1}{4\pi Da}$$

$$R_s = \frac{1}{4Ds}$$

• Total resistance:  $R = R_a + \frac{R_s}{N} = \frac{1}{4\pi D(a + \delta_a)} + \frac{1}{4Ns}$

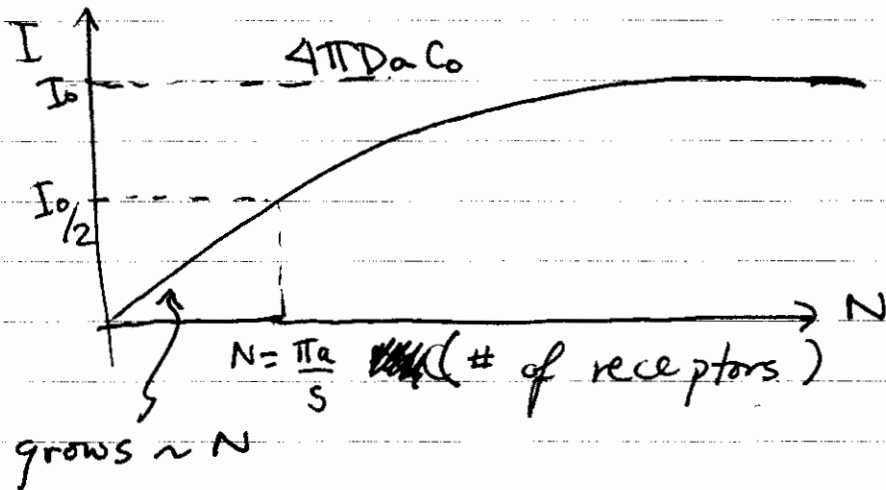
• Since  $\delta_a \ll a$ :

$$R \approx \frac{1}{4\pi Da} + \frac{1}{4Ns} = \frac{1}{4\pi Da} \left( 1 + \frac{\pi a}{Ns} \right)$$

so

$$I = \frac{\Delta c}{R} = \frac{4\pi D a C_0}{\left(1 + \frac{\pi a}{Ns}\right)}$$

Plotting:



- has correct limits: for small  $N$ :  $I \sim 4NDsC_0$   
for large  $N$ :  $I \sim 4\pi D a C_0$

#1s: Cell:  $a = 5 \mu\text{m}$  ;  $s = 10 \text{ \AA}$

$N$  such that  $I = \frac{I_0}{2} \rightarrow N = \frac{\pi a}{s}$

so

$$N = \frac{(3.14)(5 \times 10^{-6})}{(10 \times 10^{-10})} = 15700 \text{ receptors}$$

distance between receptors  $\sim \frac{4\pi a^2}{N}$

• amount of surface covered?  $\frac{N\pi s^2}{4\pi a^2} \sim 1 \times 10^{-4}$

• there's lots of room on the surface.