

Advanced Statistical Physics II – Problem Sheet 7

Problem 1 – Diffusion equation

a) (5P) Consider the (inhomogeneous) diffusion equation in one dimension:

$$\left(\frac{\partial}{\partial t} - D \frac{\partial^2}{\partial x^2} \right) c(x, t) = f(x, t) \quad (1)$$

The standard (homogeneous) diffusion equation is recovered for $f \equiv 0$. Using Fourier analysis, derive the expression for the Green's function $G(x, t|x_0, t_0)$ for eq. (1):

$$G(x, t|x_0, t_0) = \frac{\Theta(t - t_0)}{\sqrt{4\pi D(t - t_0)}} e^{-\frac{(x-x_0)^2}{4D(t-t_0)}}, \quad \Theta(t) = \begin{cases} 1 & t > 0 \\ 0 & \text{else} \end{cases} \quad (2)$$

i.e., $\left(\frac{\partial}{\partial t} - D \frac{\partial^2}{\partial x^2} \right) G(x, t|x_0, t_0) = \delta(x - x_0)\delta(t - t_0)$.

b) (2P) Show that the solution of (1) is given by the convolution of the source term $f(x, t)$ and the Green's function $G(x, t|x_0, t_0)$

$$c(x, t) = \int dx' \int dt' G(x, t|x', t') f(x', t') \quad (3)$$

c) (6P) Use $G(x, t|x_0, t_0)$ to find the solution $c(x, t)$ for a box-shaped initial concentration profile:

$$c_0(x) = \begin{cases} 1/2l & |x| < l \\ 0 & \text{else} \end{cases} \quad (4)$$

i.e. $f(x, t) = \delta(t)c_0(x)$. Express the solution in terms of the error function

$$\text{Erf}(x) := \frac{2}{\sqrt{\pi}} \int_0^x e^{-y^2} dy \quad (5)$$

Suggestion: It is instructive to plot the solution $c(x, t)$ vs. the position x for various times t . (This is not mandatory.)

Problem 2 – Diffusion-degradation equation

Suppose we would like to calculate the concentration of some pollutant inside the ground as a function of depth x from the surface. Assuming lateral translational invariance and homogeneous composition of the soil, the problem is effectively one dimensional and thus the diffusion equation (1) might be a reasonable model. Due to bacterial activity, the pollutant degrades at a constant rate $a > 0$. To take this effect into account, we consider the modified diffusion equation that includes a degradation that is proportional to concentration:

$$\left(\frac{\partial}{\partial t} - D \frac{\partial^2}{\partial x^2} + a \right) \rho(x, t) = f(x, t) \quad (6)$$

a) (4P) Suppose that the pollutant is released into the ground at a constant rate at depth x_0 . We set the source term on the r.h.s. of (6) to $f(x, t) = Q\delta(x - x_0)$ and neglect the presence of the surface at $x = 0$. Find the stationary solution $c_{\text{stat}}(x)$ of (6) for this case!

b) (3P) Interpret the solution: What is the characteristic length scale λ of the stationary density profile? What happens in the limit of zero degradation rate $a \rightarrow 0$ and what does this suggest for the stationary solution of the standard diffusion equation (1), for $f(x, t) = Q\delta(x - x_0)$, i.e. a constant source?