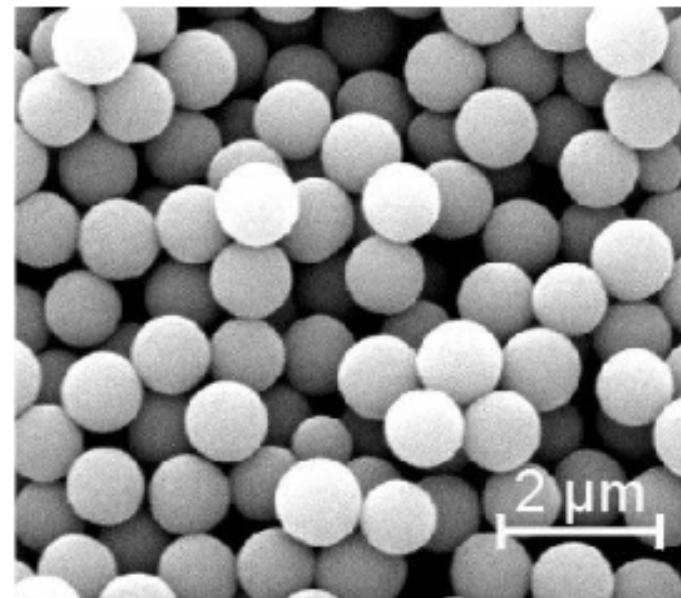
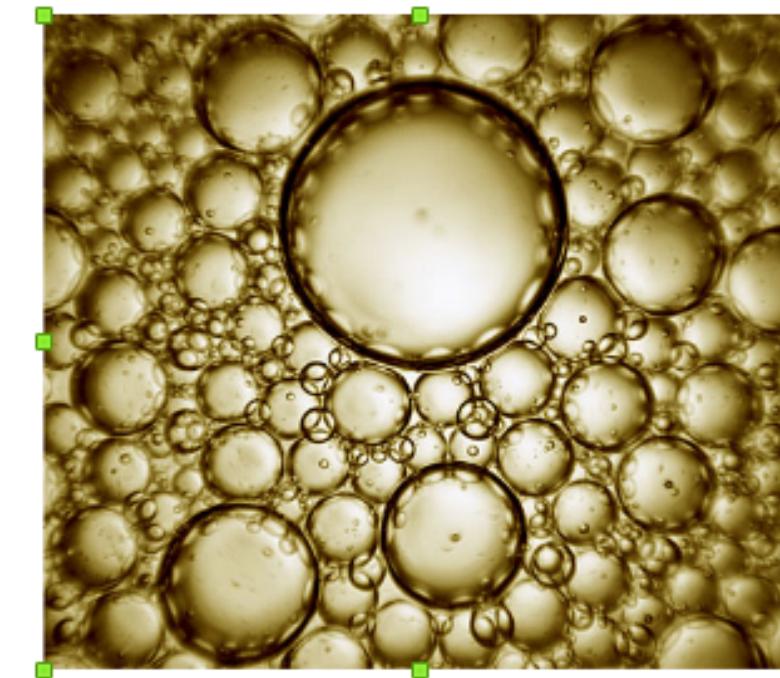


dispersione colloidale  
Silica, PMMA



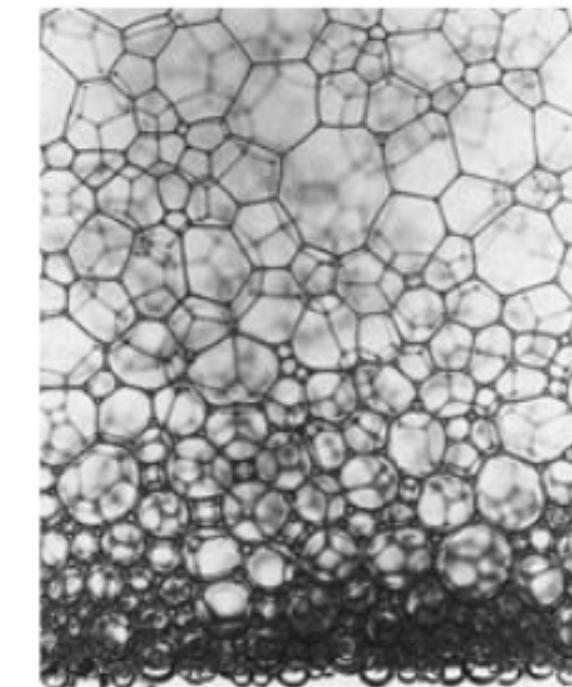
particelle solide

emulsione  
mayo, latte



particelle liquide

schiuma



particelle gassose

## COLLOIDI

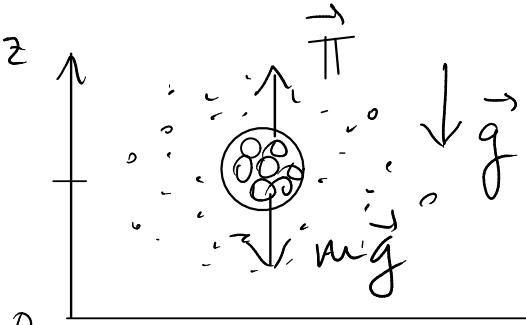
Def.: miscela fortemente asimmetrica composta da particelle solide di taglia mesoscopica disperse in un solvente liquido.

Microscopica: 0,1 nm - 10 nm

Mesoscopica: 10 nm - 10 μm ~ μm

Stabilità → no sedimentazione! → agitazione termica

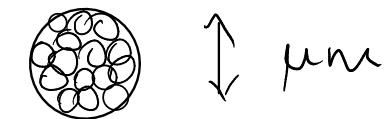
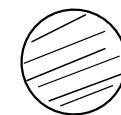
Criterio quantitativo



$$N \sim N_A \sim 10^{23}$$

macro

- $\sigma$  dim. linear
- $\rho_c$  densità colloide
- $T$  temperatura solvente
- equilibrio



meso

$$N \sim \left(\frac{L}{\sigma}\right)^3 \sim \left(\frac{10^{-6}}{10^{-10}}\right)^3 \sim 10^{12}$$

$$H = H_0 + U(z)$$

$$K_0 \quad U_0$$

particella colloidale libera

campo esterno

Prob. di trovare la particella ad alzare  $z$ :  $p(z) \sim \exp(-\beta U(z))$

$$p(z) = \text{Tr}_0 \left[ \frac{\exp(-\beta H)}{\text{Tr}[\exp(-\beta H)]} \right]$$

$$= \frac{\text{Tr}_0 [\exp(-\beta H)]}{\text{Tr}_0 [\text{Tr}_z [\exp(-\beta H)]]} = \frac{\exp(-\beta U(z))}{\text{Tr}_z [\exp(-\beta U(z))]} =$$

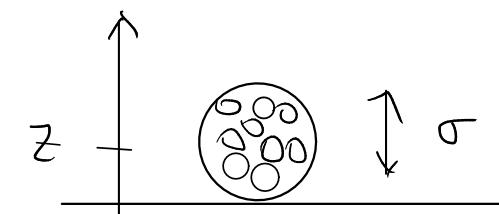
$$\text{Tr}[\dots] = \underbrace{\text{Tr}_z [\text{Tr}_0 [\dots]]}_{K} \rightarrow \Delta S$$

$$= \frac{\exp(-\beta g_c \sigma^3 g z)}{\int_0^\infty dz \exp(-\beta \sigma_c \sigma^3 g z)}$$

$$\langle z \rangle = \frac{\int_0^\infty dz z e^{-Kz}}{\int_0^\infty dz e^{-Kz}} = \frac{\left[ -\frac{1}{K} z e^{-Kz} \right]_0^\infty + \frac{1}{K} \int_0^\infty dz e^{-Kz}}{\frac{1}{K}} =$$

$$= \int_0^\infty dz e^{-Kz} = \frac{1}{K}$$

$$\langle z \rangle = \frac{k_B T}{g_c \sigma^3 g} \Rightarrow \sigma \Rightarrow \sigma < \sqrt[4]{\frac{k_B T}{g_c g}}$$



E.S.: grafite  $g_c \sim 10^3 \frac{\text{kg}}{\text{m}^3}$  @  $T_a \sim 300 \text{ K}$   $k_B T_a \sim 10^{-23} \times 300 \text{ J} \simeq 4 \times 10^{-21} \text{ J}$   
 $\sigma < \left( \frac{4 \times 10^{-21}}{10^4} \right)^{1/4} \sim (4 \times 10^{-25})^{1/4} \sim 10^{-6} \text{ m} = 1 \mu\text{m}$

## DINAMICA COLLOIDALE

1827 : Brown (botanico) → moto browniano

1904 : Pearson (biologo)

1905 : Einstein → solvente ⇔ particella colloidale

1906 : Langevin → eq. Langevin

1909 : Perrin → misura  $N_A \rightarrow$  Nobel

## EQUAZIONE DI LANGEVIN

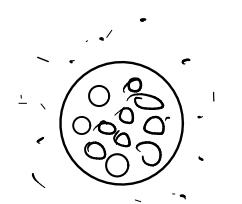
Fenomenologica, classica

Particella di massa  $m$  in un solvente, coeff. attrito  $\zeta$ , in campo esterno

$$m \frac{d\vec{v}}{dt} = -\zeta \vec{v} + \vec{F}_{ext} + \vec{\theta}(t)$$

↑  
 attrito  
 viscoso  
 ~ ~  
 macro

↑  
 forza stocastica  
 ~ ~  
 micro



$\vec{\theta}(t)$  è una variabile  
stocastica

$$\langle \vec{\theta}(t) \rangle = \vec{0}$$

$$\langle \theta_\alpha(t) \theta_\beta(t') \rangle = 2 \theta_0 \delta_{\alpha\beta} \delta(t-t')$$

$$\alpha, \beta = x, y, z$$

$\langle \dots \rangle$  sulle realizzazioni della forza stocastica

Particella libera :  $\vec{F}_{\text{est}} = \vec{0}$

$$\frac{d\vec{v}}{dt} = -\frac{\zeta}{m}\vec{v} + \frac{1}{m}\vec{\theta}(t) \quad \rightarrow \quad \text{eq. diff. stocastica} \quad (\text{Ito, Stratonovic})$$

$$\frac{dx}{dt} = ax(t) + b(t)$$

$$x(t) = e^{at} y(t)$$

$$\cancel{ae^{at}y(t)} + e^{at} \frac{dy}{dt} = \cancel{ae^{at}y(t)} + b(t)$$

$$\frac{dy}{dt} = e^{-at} b(t)$$

$$y(t) = \underbrace{y(0)}_{x(0)} + \int_0^t ds e^{-as} b(s)$$

$$x(t) = e^{at} x(0) + \int_0^t ds e^{-a(s-t)} b(s) \quad a = -\frac{\zeta}{m} \quad b = \frac{1}{m} \vec{\theta}$$

Soluzione formale:

$$\vec{v}(t) = e^{-\zeta/m t} \vec{v}(0) + \frac{1}{m} \int_0^t ds e^{-\zeta/m(t-s)} \vec{\theta}(s)$$

## Relazione fluttuazione - dissipazione

$\vec{\epsilon}$  e  $\vec{\theta}$  non sono indipendenti. Equilibrio  $\Rightarrow \vec{\epsilon} \leftrightarrow \vec{\theta}$

$$\langle |\vec{v}|^2 \rangle = \langle v^2 \rangle$$

$$\begin{aligned} \langle |\vec{v}(t)|^2 \rangle &= \langle \vec{v}(t) \cdot \vec{v}(t) \rangle = e^{-\frac{2\zeta}{m}t} \langle |\vec{v}(0)|^2 \rangle + \frac{2}{m} \int_0^t ds e^{-\frac{\zeta}{m}(2t-s)} \underbrace{\langle \vec{v}(0) \cdot \vec{\theta}(s) \rangle}_{\uparrow = 0} \\ &\quad + \frac{1}{m^2} \int_0^t ds \int_0^t ds' e^{-\frac{\zeta}{m}(2t-s-s')} \underbrace{\langle \vec{\theta}(s) \cdot \vec{\theta}(s') \rangle}_{\substack{1/m^2 \int_0^t ds \int_0^t ds' e^{-\frac{\zeta}{m}(2t-s-s')} \\ 6\theta_0 \delta(s-s')}} \\ &\quad \underbrace{\frac{6\theta_0}{m^2} \int_0^t ds e^{-\frac{2\zeta}{m}(t-s)}}_{6\theta_0 \delta(s-s')} \end{aligned}$$

$$\begin{aligned} \lim_{t \rightarrow \infty} \langle |\vec{v}(t)|^2 \rangle &= e^{-\frac{2\zeta}{m}t} \underbrace{\langle |\vec{v}(0)|^2 \rangle}_{\rightarrow 0} + \frac{6\theta_0}{m^2} \int_0^\infty ds e^{-\frac{2\zeta}{m}(t-s)} = \frac{6\theta_0}{m^2} \frac{m}{2\zeta} \left[ e^{-\frac{2\zeta}{m}(t-s)} \right]_0^t \\ &= \frac{3\theta_0}{\zeta m} \quad 1 - e^{-\frac{2\zeta}{m}t} \rightarrow 0 \end{aligned}$$

$$\lim_{t \rightarrow \infty} \langle |\bar{v}(t)|^2 \rangle = \langle v^2 \rangle_{eq}$$

$$\frac{3K_B T}{\nu\varepsilon} = \frac{2\theta_0}{3\nu\varepsilon}$$

$$\theta_0 = K_B T \cdot \varepsilon$$

↑                      ↑  
fluttuazioni        dissipazione

Teor. equipartizione energia :

$$\frac{1}{2} m \langle v^2 \rangle_{eq} = \frac{3}{2} K_B T$$

relazione di fluttuazione dissipazione

## Funzione di autocorrelazione della velocità

$$\langle v(t) \rangle = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T dt_0 v(t_0 + t)$$

$$C_v(t', t'') = \langle (v(t') - \langle v \rangle)(v(t'') - \langle v \rangle) \rangle$$

Equilibrio :  $\langle v \rangle = 0$ , stazionario  $t = t'' - t'$

$$C_v(t) = \langle v(t) v(0) \rangle = \langle v(t) v(0) \rangle_{eq}$$

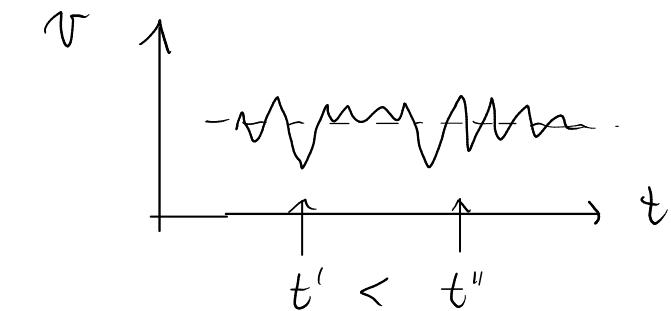
In 3d

$$C_v(t) = \frac{1}{3} \langle \vec{v}(t) \cdot \vec{v}(0) \rangle$$

Eq. Langevin : (es.)

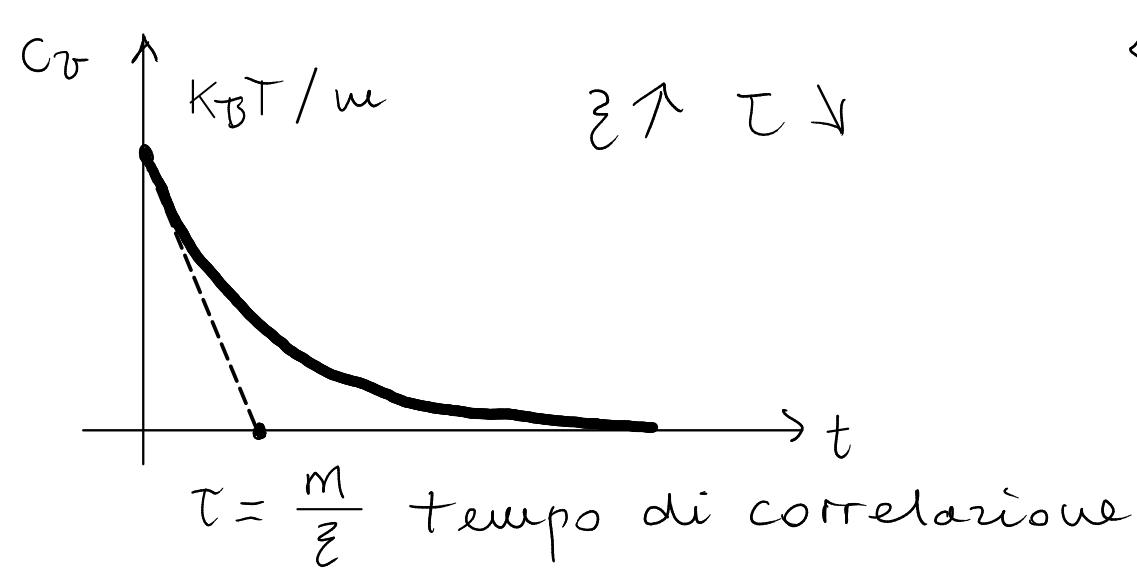
$$\frac{d\vec{v}}{dt} = -\frac{\zeta}{m} \vec{v} + \frac{1}{m} \vec{\theta}(t)$$

$$\langle \vec{v}(0) \cdot \frac{d\vec{v}}{dt} \rangle = -\frac{\zeta}{m} \langle \vec{v}(t) \cdot \vec{v}(0) \rangle + \frac{1}{m} \langle \vec{v}(0) \cdot \vec{\theta}(t) \rangle = 0$$



$$\frac{d}{dt} \langle \vec{v}(t) \cdot \vec{v}(0) \rangle = -\frac{\epsilon}{m} \langle \vec{v}(t) \cdot \vec{v}(0) \rangle$$

$$C_v(t) = \frac{1}{3} \langle |\vec{v}(0)|^2 \rangle \exp\left(-\frac{\epsilon}{m} t\right) = \frac{k_B T}{m} \exp\left(-\frac{\epsilon}{m} t\right) \rightarrow \text{eq.}$$



$$\langle \vec{v}(t) \rangle = \langle \vec{v}(0) \rangle \exp\left(-\frac{\epsilon}{m} t\right)$$

## Spostamento quadratico medio

$$\langle |\Delta \vec{r}(t)|^2 \rangle = \langle |\vec{r}(t) - \vec{r}(0)|^2 \rangle$$

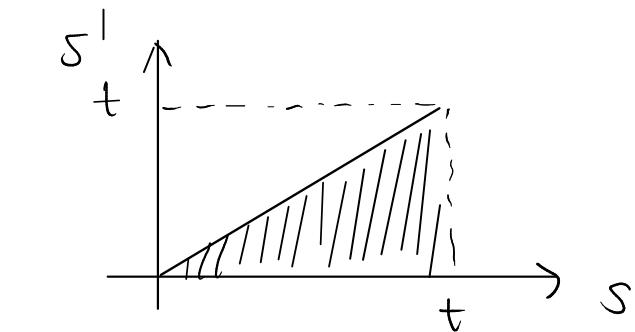
$$\Delta \vec{r}(t) = \int_0^t ds \vec{v}(s)$$

$$\begin{aligned} \langle |\Delta \vec{r}(t)|^2 \rangle &= \int_0^t ds \int_0^t ds' \langle \vec{v}(s) \cdot \vec{v}(s') \rangle \\ &= 2 \int_0^t ds \int_0^s ds' \langle \vec{v}(s) \cdot \vec{v}(s') \rangle \end{aligned}$$

Equilibrio : variabile  $t' = s - s'$

$$\begin{aligned} &= 6 \int_0^t ds \int_0^s ds' C_v(s-s') = 6 \int_0^t ds \int_0^s dt' C_v(t') \\ &\approx 6 \left\{ \left[ s \int_0^s dt' C_v(t') \right]_0^t - \int_0^t ds s C_v(s) \right\} \\ &\approx 6 \left\{ t \int_0^t dt' C_v(t') - \int_0^t ds s C_v(s) \right\} \end{aligned}$$

$$\langle |\Delta \vec{r}(t)|^2 \rangle = 6t \int_0^t ds C_v(s) \left(1 - \frac{s}{t}\right) \quad (\underline{\text{es.}}) : \text{Langevin}$$



$$\langle |\Delta \vec{r}|^2 \rangle = 6 \frac{k_B T}{\varepsilon} \left[ t + \frac{m}{\varepsilon} (e^{-\varepsilon/m t} - 1) \right]$$

Tempi corti :  $t \ll \frac{m}{\varepsilon}$

$$\langle |\Delta \vec{r}|^2 \rangle \approx 6 \frac{k_B T}{\varepsilon} \left[ t + \frac{m}{\varepsilon} \left( 1 - \frac{\varepsilon}{m} t + \frac{1}{2} \frac{\varepsilon^2}{m^2} t^2 - \dots \right) \right]$$

$$\approx 3 \frac{k_B T}{\varepsilon} \frac{\varepsilon}{m} t^2 = 3 \frac{k_B T}{m} t^2 \quad \text{balistico} \quad \sim t^2$$

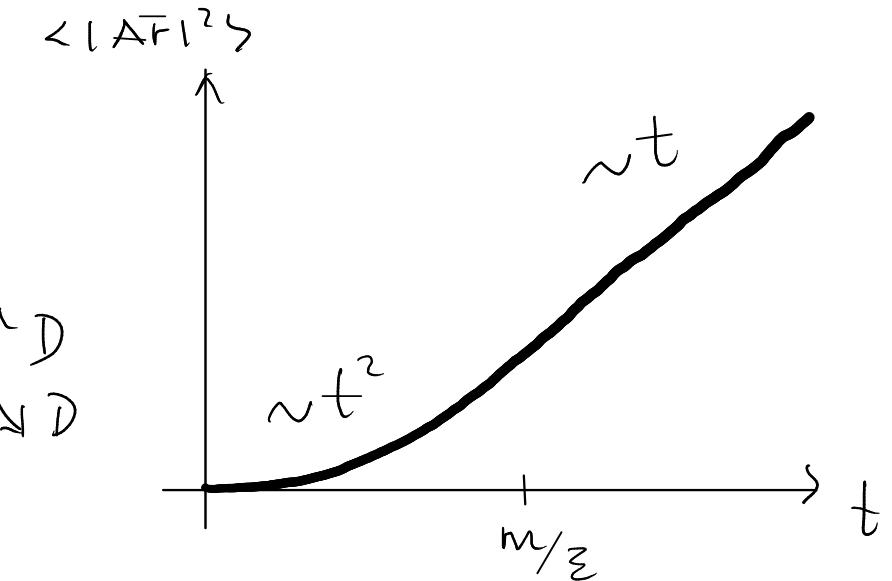
$$\sim \langle |\vec{r}(0)|^2 \rangle$$

Tempi lunghi :  $t \gg \frac{m}{\varepsilon}$

$$\langle |\Delta \vec{r}|^2 \rangle \approx 6 \frac{k_B T}{\varepsilon} t \quad \text{diffusivo} \quad \sim t$$

$$\langle |\Delta \vec{r}|^2 \rangle = 2 d \underset{\uparrow}{D} t \quad \Rightarrow \quad D = \frac{k_B T}{\varepsilon} \quad \begin{matrix} T \uparrow \\ \uparrow \varepsilon \propto D \end{matrix}$$

dimensioni spaziali



## EQUAZIONE DI LANGEVIN SOVRA-AMORTITA

$$m \frac{d\vec{v}}{dt} = -\zeta \vec{v} + \vec{\theta}(t) \quad \zeta \rightarrow \infty \quad D_0 \sim \zeta \quad (\text{eq.})$$

min  
inerzia

Regime sovra-amortito particella libera :

$$\frac{d\vec{r}}{dt} = \frac{1}{\zeta} \vec{\theta}(t)$$

Soluzione formale :

$$\vec{r}(t) = \vec{r}(0) + \frac{1}{\zeta} \int_0^t \vec{\theta}(s) ds \quad \xrightarrow{3 \cdot 2 \cdot \theta_0 \delta(s-s')} \quad \theta_0 = k_B T \cdot \zeta$$

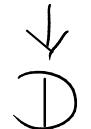
$$\langle |\Delta \vec{r}(t)|^2 \rangle = \frac{1}{\zeta^2} \int_0^t ds \int_0^t ds' \langle \vec{\theta}(s) \cdot \vec{\theta}(s') \rangle = \frac{6 \theta_0}{\zeta^2} \int_0^t ds = 6 \frac{\theta_0}{\zeta^2} t \sim 6 \frac{k_B T}{\zeta} t$$

Applicazioni

- forza costante ↕
- forza sinusoidale ↕
- potenziale armonico ↕
- particella attiva ↕

dinamica Browniana :

$$\zeta \frac{d\vec{r}}{dt} = \vec{F}_{\text{est}}(\vec{r}_t) + \vec{\theta}(t)$$



Algoritmo di Ermak : potenziale generico

$$\varepsilon \frac{dx}{dt} = F(x) + \theta(t) \quad \langle \theta(t) \rangle = 0 \quad \langle \theta(t) \theta(t') \rangle = 2\theta_0 \delta(t-t')$$

Euler : breve intervallo  $\Delta t$

$$\begin{aligned} x(t+\Delta t) &\approx x(t) + \frac{1}{\varepsilon} \int_t^{t+\Delta t} F(x) dt' + \frac{1}{\varepsilon} \int_t^{t+\Delta t} \theta(t') dt' \\ &\approx x(t) + \frac{F(x)}{\varepsilon} \Delta t + \underbrace{\frac{1}{\varepsilon} \int_t^{t+\Delta t} \theta(t') dt'}_{\tilde{\theta}(t; \Delta t)} \end{aligned}$$

$\tilde{\theta}(t; \Delta t) \rightarrow \text{gaussiana}$

$$\left\{ \begin{array}{l} \langle \tilde{\theta} \rangle = 0 \\ \langle \tilde{\theta}(t; \Delta t)^2 \rangle = \frac{1}{\varepsilon^2} \int_t^{t+\Delta t} dt' \int_t^{t+\Delta t} dt'' \langle \theta(t') \theta(t'') \rangle = \frac{2\theta_0}{\varepsilon^2} \int_t^{t+\Delta t} dt' = 2 \frac{\theta_0}{\varepsilon^2} \Delta t \\ \qquad \qquad \qquad 2\theta_0 \delta(t'-t'') \\ = 2 D \Delta t \end{array} \right.$$

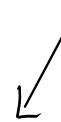
Distrib. prob. per  $\tilde{\theta}$

$$p(\tilde{\theta}) = \frac{1}{\sqrt{4\pi D \Delta t}} \exp\left(-\frac{\tilde{\theta}^2}{4D\Delta t}\right) \propto \Delta t$$

3d:

$$p(\tilde{\theta}) = \frac{1}{(4\pi D \Delta t)^{3/2}} \exp\left(-\frac{|\tilde{\theta}|^2}{4D\Delta t}\right)$$

LANGEVIN

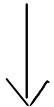


FOKKER - PLANCK

$$p(\vec{v})$$

$$(\vec{F}_{\text{est}} = \vec{0})$$

LANGEVIN  
SOVRA-AMORTITA



KRAMERS

$$p(\vec{r}, \vec{v})$$

eq. diff. ordinare  
STOCASTICHE



eq. diff alle derivate parz.

DETERMINISTICHE

SMOLUCHOWSKI

$$p(\vec{r})$$

Condizione di validità di Langevin sovra-amortita

$\frac{m}{\zeta} \rightarrow$  tempo di correlazione

$$\frac{m}{\zeta} \ll \frac{\sigma^2 \zeta}{K_B T} \Rightarrow \zeta \gg \sqrt{\frac{K_B T \cdot m}{\sigma^2}}$$



$$\begin{aligned} & \langle |\Delta \vec{r}(\tau)|^2 \rangle \sim D\tau \quad (\text{es.,}) \\ & \sigma^2 \sim D\tau \quad \text{balistico} \\ & \tau \sim \frac{\sigma^2}{D} = \frac{\sigma^2 \zeta}{K_B T} \quad \langle \sigma^2 \rangle \end{aligned}$$

## EQUAZIONE DI SMOLUCHOWSKI.

1d

$$\xi \frac{dx}{dt} = F(x) + \theta(t) \quad \langle \theta \rangle = 0 \quad \langle \theta(t') \theta(t) \rangle = 2\theta_0 \delta(t-t') \quad \theta_0 = k_B T - \xi$$

Spostamento dopo intervallo  $\Delta t$

$$h = \frac{1}{\xi} F \Delta t + \frac{1}{\xi} \int_t^{t+\Delta t} \theta(s) ds \quad \triangleq F = F(x)$$

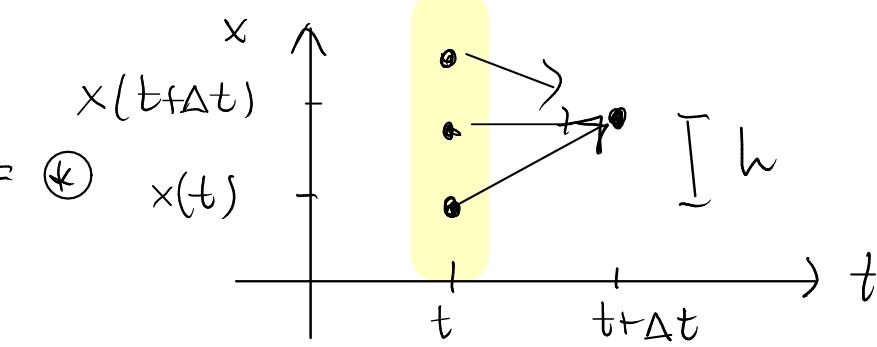
Densità di prob. di  $h$  sia gaussiana

$$\begin{cases} \langle h \rangle = \frac{F}{\xi} \Delta t \\ \langle (h - \langle h \rangle)^2 \rangle = \frac{1}{\xi^2} \int_t^{t+\Delta t} ds \int_t^{t+\Delta t} ds' \langle \theta(s) \theta(s') \rangle = 2 \frac{\theta_0}{\xi^2} \Delta t = 2 D \Delta t \end{cases} \quad \boxed{D = \frac{k_B T}{\xi}}$$

$$\pi(h; x) = \frac{1}{\sqrt{4\pi D \Delta t}} \exp \left[ - \frac{(h - \frac{F}{\xi} \Delta t)^2}{4 D \Delta t} \right]$$

Master equation per  $p(x,t)$

$$p(x,t+\Delta t) = \int_{-\infty}^{\infty} dh p(x-h,t) \Pi(h,x-h) = \oplus \quad \psi(x-h) = \psi(y)$$



Taylor II ordine :  $y = x$   $\Delta y = -h$

$$\langle \delta h^2 \rangle = \langle h^2 \rangle - \langle h \rangle^2$$

$$\oplus = \int_{-\infty}^{\infty} dh \left[ \psi(x) + \frac{d\psi}{dy} \Delta y + \frac{1}{2} \frac{d^2\psi}{dy^2} \Delta y^2 \right]$$

$$= \int_{-\infty}^{\infty} dh \left[ p(x,t) \Pi(h,x) + \frac{d\psi}{dh} h + \frac{1}{2} \frac{d^2\psi}{dh^2} h^2 \right] \quad \frac{d\psi}{dh} = - \frac{d\psi}{dx}$$

$$= \int_{-\infty}^{\infty} dh \left\{ p(x,t) \Pi(h,x) - \frac{\partial}{\partial x} [p(x,t) \Pi(h,x)] h + \frac{1}{2} \frac{\partial^2}{\partial x^2} [p(x,t) \Pi(h,x)] h^2 \right\}$$

$$= p(x,t) - \frac{\partial}{\partial x} \left[ p(x,t) \int_{-\infty}^{\infty} dh h \Pi(h,x) \right] + \frac{1}{2} \frac{\partial^2}{\partial x^2} \left[ p(x,t) \int_{-\infty}^{\infty} dh h^2 \Pi(h,x) \right]$$

$\langle h \rangle$   $\langle \delta h^2 \rangle - \langle h \rangle^2$

Taylor F ordine in  $\Delta t$

$$p(x,t) + \frac{\partial p}{\partial t} \Delta t + O(\Delta t^2) = p(x,t) - \frac{\partial}{\partial x} \left[ \frac{1}{2} F p(x,t) \Delta t \right] + \frac{1}{2} \frac{\partial^2}{\partial x^2} \left[ 2D \Delta t p(x,t) \right] + O(\Delta t^3)$$

Eq. Smoluchowski

$$\frac{\partial p}{\partial t} = \frac{\partial}{\partial x} \left[ -\frac{1}{2} F p(x,t) \right] + \frac{\partial^2}{\partial x^2} [D p(x,t)]$$

$$\frac{\partial p}{\partial t} = \frac{\partial}{\partial x} \left[ -\frac{1}{2} F p \right] + D \frac{\partial^2 p}{\partial x^2} \quad D = \text{cost} \quad \rightarrow \text{drift - diffusion}$$

drift      diffusion

$$\frac{\partial p}{\partial t} + \frac{\partial}{\partial x} \left[ \underbrace{\frac{1}{2} F p}_{J = \text{densità di corrente}} - D \frac{\partial p}{\partial x} \right] = 0$$

$J = \text{densità di corrente}$

$$3d: \frac{\partial p}{\partial t} = - \vec{\nabla} \cdot \left( \frac{1}{2} p \vec{F} \right) + \nabla^2 [D p]$$

condizioni contorno:  $p=0$ ;  $J=0$

condizione iniziale:  $p(x,0) = \delta(x)$

$$\text{Fokker-Planck: } \frac{\partial p}{\partial t} = \frac{\partial}{\partial v} \left( \frac{e}{m} v(t) p(v,t) + \frac{e^2}{m^2} D \frac{\partial p}{\partial v} \right) \rightarrow p(v,t) \quad (\text{es.})$$

## Casi particolari

### 1) Equilibrio

$$\frac{\partial p}{\partial t} = 0 \quad F = -\frac{dU}{dx} \quad p(x) \sim \exp\left(-\frac{U(x)}{K_B T}\right) \quad D = \frac{K_B T}{\zeta}$$

$$\frac{1}{\zeta} \left( -\frac{dU}{dx} \right) p(x) - \frac{K_B T}{\zeta} \left( -\frac{dU}{dx} \right) \frac{1}{K_B T} p(x) = 0 \quad (\text{corrente nulla})$$

### 2) Particella libera

$$\frac{\partial p}{\partial t} = D \frac{\partial^2 p}{\partial x^2} \quad \text{eq. diffusione} \rightarrow \frac{\partial p}{\partial t} = D \nabla^2 p \quad \underline{3d}$$

Trasf. Fourier

$$p_{\vec{k}}(t) = \int d\vec{r} e^{-i\vec{k} \cdot \vec{r}} p(\vec{r}, t)$$

Anti-trasf. Fourier

$$p(\vec{r}, t) = \frac{1}{(2\pi)^3} \int d\vec{k} e^{i\vec{k} \cdot \vec{r}} p_{\vec{k}}(t)$$

$$\frac{\partial p_{\vec{k}}}{\partial t} = -k^2 D p_{\vec{k}}$$

$$|\vec{k}|^2 = k^2$$

$$p_{\vec{k}}(t) = p_{\vec{k}}(0) \exp(-k^2 D t)$$

$$p(\vec{r}, t) = \frac{1}{(4\pi D t)^{3/2}} \exp\left(-\frac{r^2}{4Dt}\right)$$

3) Forza costante 1d

$$F = \text{cost} \rightarrow p(x, t)$$

$$\frac{\partial p}{\partial t} = -\frac{\partial}{\partial x} \left[ \frac{1}{2} F p \right] + D \frac{\partial^2 p}{\partial x^2}$$

$$\text{Cambio variabile: } y = x - \frac{F}{2} t \quad dx = dy \quad y = y(t)$$

$$p(x, t) dx dt = q(y, t) dy dt \Rightarrow p(x, t) = q(y, t) \xrightarrow{q(y, t)} \frac{\partial p}{\partial x} = \frac{\partial q}{\partial y}$$

Condizione iniziale:  $p(x, 0) = \delta(x)$

$$p_{\vec{k}}(0) = 1$$

$$\frac{\partial q}{\partial t} + \cancel{\frac{\partial q}{\partial y} \frac{\partial y}{\partial t}} = - \cancel{\frac{F}{z} \frac{\partial q}{\partial y}} + D \frac{\partial^2 q}{\partial y^2} \Rightarrow \frac{\partial q}{\partial t} = D \frac{\partial^2 q}{\partial z^2}$$

$$q(y, t) = \frac{1}{\sqrt{4\pi D t}} \exp\left(-\frac{y^2}{4Dt}\right)$$

$$p(x, t) = \frac{1}{\sqrt{4\pi D t}} \exp\left[-\frac{(x - \frac{E}{z}t)^2}{4Dt}\right]$$

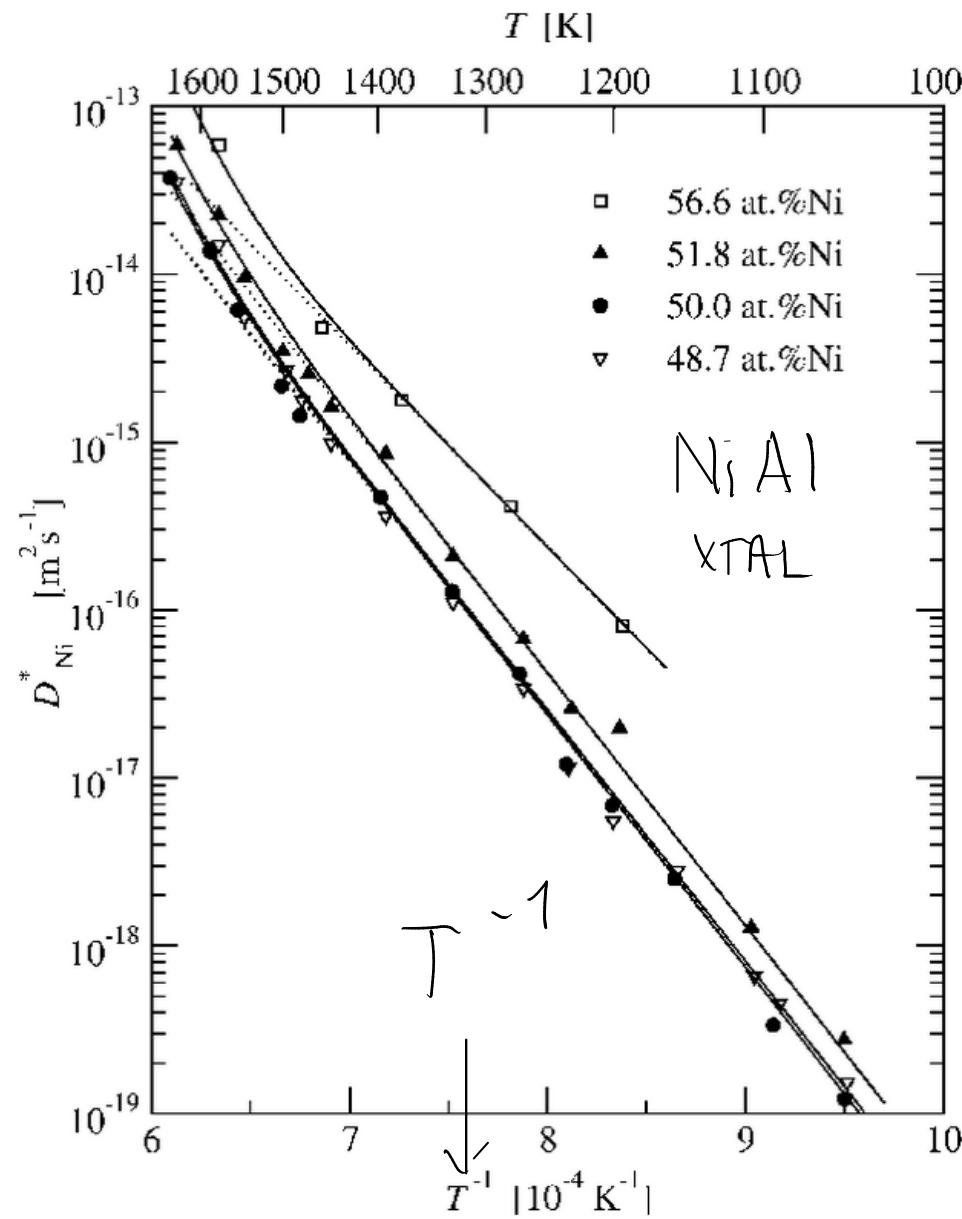
$$\left\{ \begin{array}{l} \langle x \rangle = \frac{E}{z} t \rightarrow \text{deriva} \\ \langle (x - \langle x \rangle)^2 \rangle = 2Dt \rightarrow \text{diffusione} \end{array} \right.$$

$$e^{-\frac{A}{T}}$$

$$\eta \sim e^{\frac{\Delta E}{k_B T}}$$

legge di Arrhenius

$$e^{\frac{A}{T}}$$



The Arrhenius diagram of Ni diffusion in different NiAl alloys (the composition is indicated in at.%Ni). The dotted lines present the extrapolation of the Arrhenius fits obtained in the low-temperature interval,  $T$ , 1500 K, of the experiments.

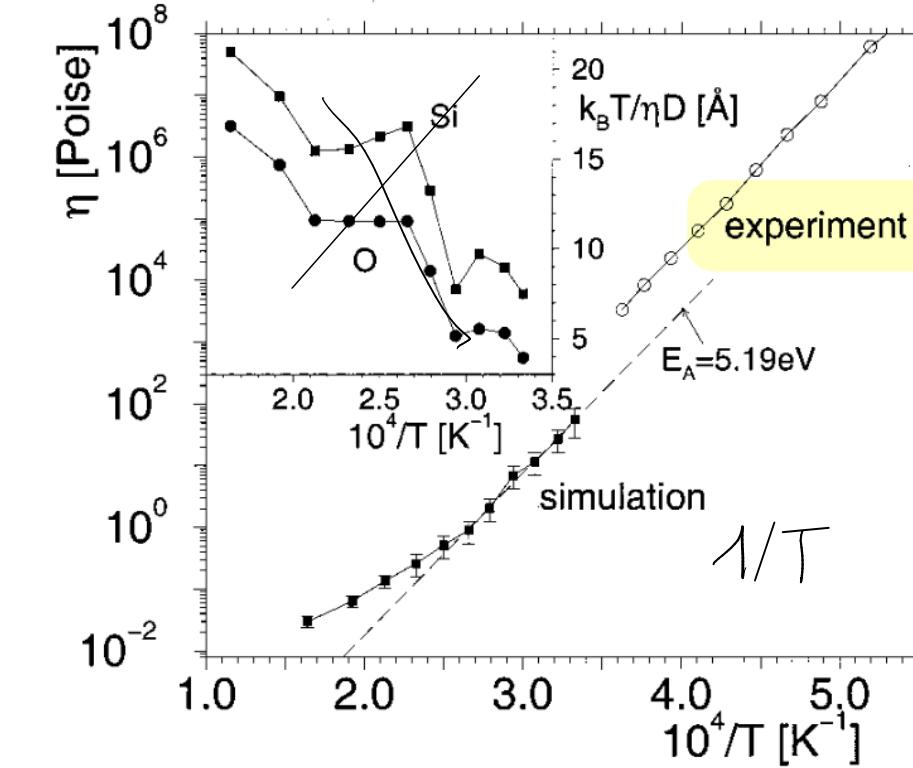
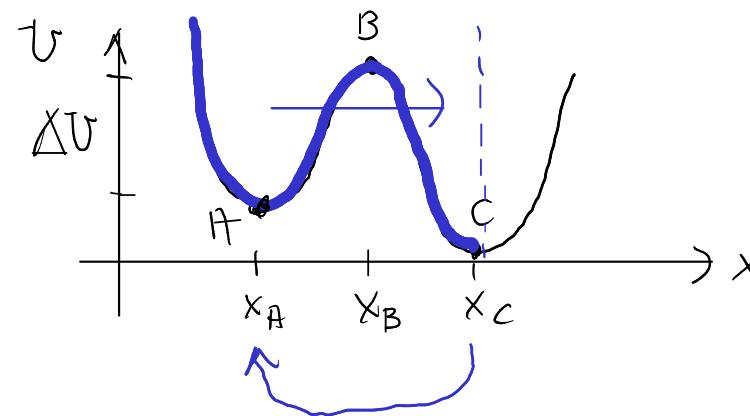


FIG. 10. Main figure: Arrhenius plot of the shear viscosity from the simulation (solid squares). The dashed line is a fit with an Arrhenius law to our low-temperature data. The open circles are experimental data from Urbain *et al.* (Ref. 35). Inset: temperature dependence of the left hand side of Eq. (12) to check the validity of the Stokes-Einstein relation.

4) Attivazione termica : problema di Kramers (1940)

$$\Delta U = U_B - U_A \gg k_B T$$



$p(x_c) = 0$  assorbenti

Goal: tempo di uscita

$$p(x) = \psi(x) \exp\left(-\frac{U(x)}{k_B T}\right) \Rightarrow \underbrace{\frac{1}{\zeta} \frac{dU}{dx} p + \frac{k_B T}{\zeta} \frac{d\psi}{dx} \exp\left(-\frac{U(x)}{k_B T}\right)}_{+ \frac{k_B T}{\zeta} \left(-\frac{dU}{dx}\right) \frac{1}{k_B T} p} = -J$$

$$\frac{d\psi}{dx} = -\frac{\zeta J}{k_B T} \exp\left(\frac{U(x)}{k_B T}\right)$$

$$\frac{\partial p}{\partial t} = \frac{\partial}{\partial x} \left[ -\frac{F}{\zeta} p + D \frac{\partial p}{\partial x} \right] = \frac{\partial}{\partial x} \left[ \underbrace{\frac{1}{\zeta} \frac{dU}{dx} p + D \frac{\partial p}{\partial x}}_{\sim J} \right]$$

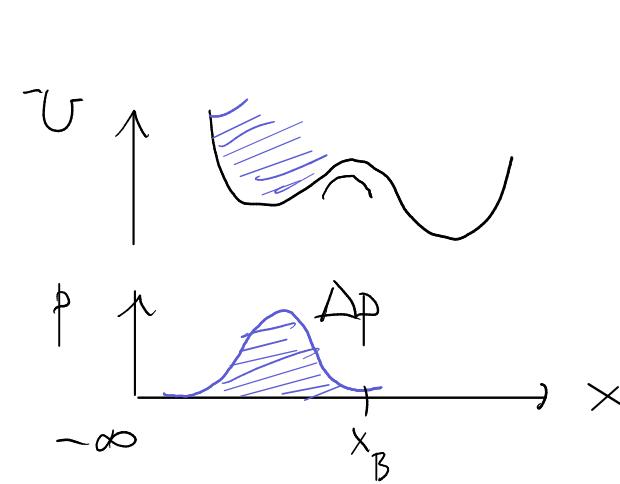
$$D = \frac{k_B T}{\zeta} \quad (\in \text{rel. fluttuazione dissip.})$$

$$\text{Regime stazionario: } \frac{\partial p}{\partial t} = 0$$

$$\frac{1}{\zeta} \frac{dU}{dx} p + \frac{k_B T}{\zeta} \frac{dp}{dx} = -J = \text{cost}$$

$$p(x_c) = 0 \Rightarrow \Psi(x_c) = 0$$

$$\Psi(x) = \frac{ZJ}{K_B T} \int_x^{x_c} \exp\left(-\frac{U(x')}{K_B T}\right) dx' \Rightarrow p(x) = \exp\left(-\frac{U(x)}{K_B T}\right) \frac{ZJ}{K_B T} \int_x^{x_c} \exp\left(-\frac{U(x')}{K_B T}\right) dx'$$



$$\Delta p = \int_{-\infty}^{x_B} p(x) dx = J T$$

↗      ↙

densità      tempo di  
di corrente      uscita

$$T = \frac{Z}{K_B T} \int_{-\infty}^{x_B} dx'' \exp\left(-\frac{U(x'')}{K_B T}\right) \int_{x''}^{x_c} dx' \exp\left(-\frac{U(x')}{K_B T}\right)$$

$$\int_{x''}^{x_c} dx' \exp\left(-\frac{U(x')}{k_B T}\right) \approx \text{cost per } x'' \approx x_A$$

$$U(x') \approx U(x_B) - \frac{1}{2} m \omega_B^2 (x - x_B)^2$$

$$\exp\left(\frac{U(x_B)}{K_B T}\right) \int_{x''}^{x_c} dx' \exp\left[-\frac{1}{2} \frac{m \omega_B^2}{K_B T} (x - x_B)^2\right] \approx \exp\left(\frac{U_B}{K_B T}\right) \int_{-\infty}^{\infty} dx' \exp\left[-\frac{1}{2} \frac{m \omega_B^2}{K_B T} (x - x_B)^2\right]$$

$$= \exp\left(\frac{U_B}{K_B T}\right) \sqrt{\frac{2\pi K_B T}{m \omega_B^2}}$$

$$T \approx \frac{\epsilon}{K_B T} \sqrt{\frac{2\pi K_B T}{m \omega_B^2}} \exp\left(\frac{U_B}{K_B T}\right) \int_{-\infty}^{x_B} dx'' \exp\left(-\frac{U(x'')}{K_B T}\right)$$

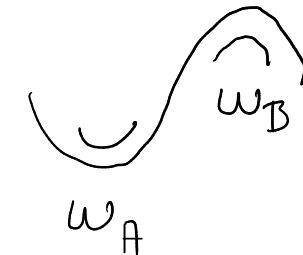
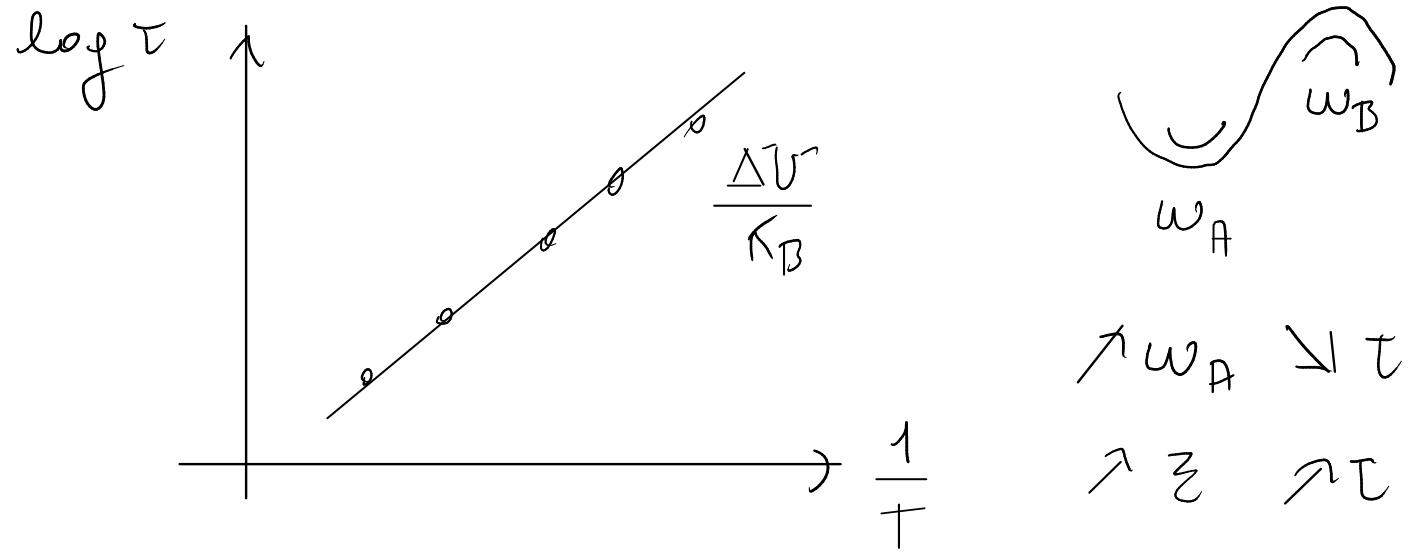
$$U(x'') \approx U_A + \frac{1}{2} m \omega_A^2 (x - x_A)^2$$

$$T \approx \frac{\epsilon}{K_B T} \sqrt{\frac{2\pi K_B T}{m \omega_B^2}} \exp\left(\frac{U_B}{K_B T}\right) \exp\left(-\frac{U_A}{K_B T}\right) \int_{-\infty}^{\infty} dx'' \exp\left[-\frac{1}{2} \frac{m \omega_A^2}{K_B T} (x - x_A)^2\right]$$

$$\approx \frac{\epsilon}{K_B T} \frac{2\pi \cancel{K_B T}}{m \omega_A \omega_B} \exp\left(\frac{U_B - U_A}{K_B T}\right)$$

Tempo di uscita

$$\tau \approx \frac{2\pi \zeta}{m \omega_A \omega_B} \exp\left(\frac{\Delta U}{k_B T}\right) \rightarrow \text{fattore di Arrhenius}$$



$$\nearrow w_A \searrow t$$
$$\nearrow \zeta \nearrow \tau$$