

Diffusion of spherical metallic particles in a viscous fluid submitted to electric and gravitational fields.

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Abstract. We study the motion of spherical metallic particles in a fluid submitted to viscous, random, electric and gravitational forces. Are determined conditions for the "average quadratic displacement" $\delta(t)^2$ between particles be given by $\delta(t)^2 = \langle x^2 \rangle - \langle x \rangle^2 = 2Dt$, where D is the diffusion coefficient.

Key words: diffusion of metallic particles; viscous fluids; electric and gravitational fields.

(I)Introduction.

This is a didactical paper written to postgraduate students of Physics and Engineering. Taking into account the Langevin equation within the stochastic context^[1-3] we analyze the motion of spherical metallic particles in a viscous medium. These particles are submitted to viscous $F_{\text{visc}}(t)$, stochastic $F_a(t)$, gravitational and electric forces. Are determined necessary conditions for the "average" quadratic displacement" $\delta(t)^2$ between particles be given by $\delta(t)^2 = \langle x^2 \rangle - \langle x \rangle^2 = 2Dt$, where D is the diffusion coefficient. In **Section 1** is written the Langevin equation^[1-3] for a particle with mass m submitted simultaneously to a viscous $F_{\text{visc}}(t)$, a stochastic $F_a(t)$ and a generic static force F. We first study the case when $F_{\text{visc}}(t) \neq 0$, $F_a(t) \neq 0$ and $F = 0$; after when $F_{\text{visc}}(t) \neq 0$, $F_a(t) = 0$ and $F \neq 0$. In **Section 2** is seen the case when the fluid is in gravitational field and $F = F_b$ is the buoyancy force. In **Section 3** is studied the case when the viscous force $F_{\text{visc}}(t) = \gamma(dx/dt)$, where $\gamma = (\alpha/m)$, is very large, the mass is very small and $F/\gamma = f(x) \neq 0$. In **Section 4** is analyzed the case when the medium is submitted to an uniform electric field.

(1) Diffusion of particles in a viscous medium.

According to the stochastic theory,^[1-3] the motion of a particle with mass m in a viscous medium is governed, by the Langevin equation,

$$m d^2x/dt^2 = - \alpha(dx/dt) + F + F_a(t) \quad (1.1),$$

where α is the viscosity coefficient, $F_{\text{visc}}(t) = \alpha(dx/dt)$, $F_a(t)$ the stochastic force and F an static applied force. This equation can also be written as,

$$dv/dt = - \gamma v + f + \zeta(t) \quad (1.2),$$

where $\gamma = \alpha/m$, $f = F/m$ and the noise function $\zeta(t) = F_a(t)/m$ obeys the following properties

$$\langle \zeta(t) \rangle = 0, \quad (1.3)$$

and $\langle \zeta(t) \zeta(t') \rangle = \Gamma \delta(t - t')$ (1.4).

(1.a) Diffusion coefficient D when $F = 0$ (Brownian diffusion).

When $f = 0$ Eq.(1.2) becomes,

$$dv/dt = - \gamma v + \zeta(t) \quad (1.a.1).$$

Solving (1.a.1), in the stationary regime, we get ^[1,2] $\langle v^2 \rangle = \Gamma/2\gamma$. Since $m\langle v^2 \rangle/2 = k_B T/2$ it is shown that $\Gamma = 2\gamma k_B T/m$. We verify that the "average quadratic displacement" $\delta^2 = \langle x^2 \rangle - \langle x \rangle^2$ is given by^[1,2]

$$\delta^2 = \langle x^2 \rangle - \langle x \rangle^2 = 2Dt \quad (1.a.2),$$

If the viscous coefficient $\alpha = 6\pi\eta a$ the "diffusion coefficient" D becomes,

$$D = k_B T/\alpha = k_B T/6\pi\eta a \quad (1.a.3).$$

Note that to obtain these results it is assumed that in the stationary regime the particles are in thermal equilibrium with the fluid, that is, $m\langle v^2 \rangle/2 = k_B T/2$. So, the average viscous force $\langle F_{\text{viscous}} \rangle$ on the particles is given by $\langle F_{\text{viscous}} \rangle = \alpha \langle v \rangle = 6\pi\eta a (k_B T/m)^{1/2}$.

(1.b) $F \neq 0$ and noise force $F_a(t) = 0$.

In these conditions Eq.(1.1) is given by

$$m dv/dt = -\alpha v + F \quad (1.b.1),$$

which is studied in basic text books.^[4] When the initial velocity is zero Eq.(1.b.1) gives,

$$v(t) = (F/\alpha) (1 - e^{-\alpha t/m}) \quad (1.b.2).$$

In the stationary regime, that is, for $t \rightarrow \infty$, we see that $v_{\text{stat}} = F/\alpha$ and that there is no Brownian diffusion.

(1.c) $F_{\text{visc}} \neq 0$, $F \neq 0$ and $F_a(t) \neq 0$.

In this case Eq.(1.2) is written as,

$$dv/dt = -\gamma v + f + \zeta(t) \quad (1.c.1).$$

So, if $f \neq 0$ the particle would be always accelerated. Thus, taking into account Section (1.a), to have Brownian diffusion described by Eqs.(1.a.1) and (1.a.2) it would be necessary that $\gamma v \gg f$, that is, $\alpha v \gg F$. Since $\langle v \rangle = (k_B T/m)^{1/2}$ a good estimation to get this condition is that

$$6\pi\eta a(k_B T/m)^{1/2} \gg F \quad (1.c.2),$$

that is, when $\langle F_{\text{viscous}} \rangle \gg F$.

(2) Particles in a gravitational field.

Now, let us consider particles with density ρ_p , immersed in medium with density ρ_m , submitted to a gravitational field g . In this case F would be the buoyancy force F_b :

$$F_b = (4\pi a^3/3)\{\rho_p - \rho_m\}g \quad (2.1).$$

So, according to **Section (1.c)**, to have particles diffusion it would be necessary that $\langle F_{\text{viscous}} \rangle \gg F_b$, that is,

$$6\pi\eta a(k_B T/m)^{1/2} \gg F_b \quad (2.2).$$

That is, the viscosity coefficient η must be obey the condition;

$$\eta \gg (m/k_B T)^{1/2}(F_b/6\pi a) \quad (2.3).$$

(3) Fokker-Planck equation: diffusion and drift.

An illustrative case is when the viscous force γ (dx/dt) is very large, the mass is very small and $F/\gamma = f(x) \neq 0$. In this case Eq.(1.2) becomes,

$$dx/dt \approx f(x) + \zeta(t) \quad (3.1),$$

remembering that $v = dx/dt$ and $f(x) = F(x)/m$.

According to reference[1], associated with Eq.(3.1), we have the **Fokker-Planck equation**,

$$\partial P(x,t)/\partial t = -\partial[f(x)P(x,t)]/\partial x + (\Gamma/2)\partial^2 P(x,t)/\partial x^2 \quad (3.2),$$

that gives the temporal evolution of the probability density $P(x,t)$ that represents the distribution probabilities of the stochastic variable x obtained solving Eq.(3.1). In Eq.(3.1), $\langle \zeta(t) \rangle = 0$ and Γ is defined by the equation $\langle \zeta(t) \zeta(t') \rangle = \Gamma \delta(t - t')$.

When $f(x) = \text{constant} = c$, solving Eq.(3.2), we obtain^[1]

$$P(x,t) = (1/2\pi\Gamma t)^{1/2} \exp\{-(x - x_0 - ct)^2/2\Gamma t\} \quad (3.3).$$

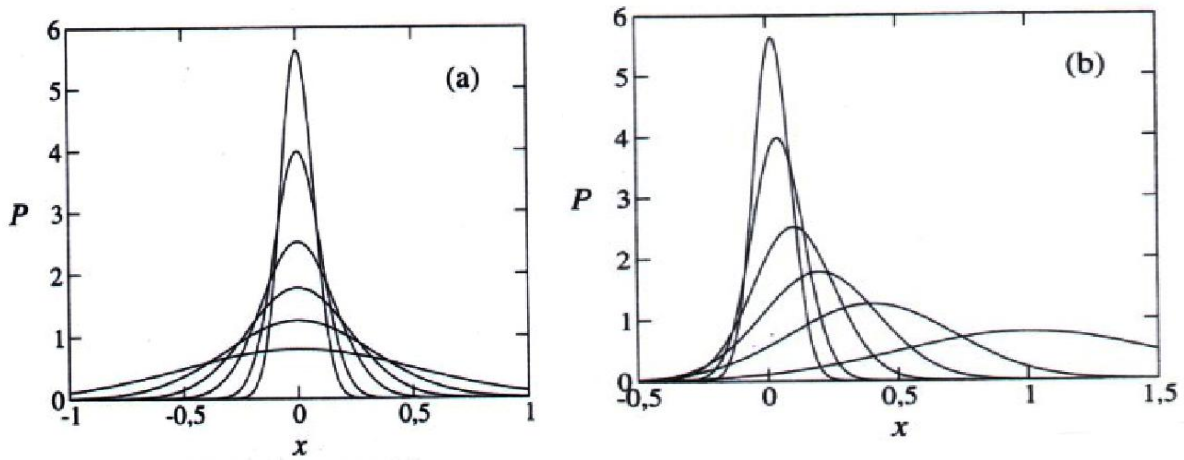


Figure 1. $P(x,t)$ as a function of x and t to the Brownian motion. (a) Symmetric ($c = 0$) and (b) asymmetric with "drift" at right ($c > 0$). These figures shown that when $c = 0$ there is **only** diffusion described by $\delta = (2\Gamma t)^{1/2}$. On the other hand when $c \neq 0$ there is, simultaneously, diffusion and "drift" of the particles, with velocity c , induced by the external force F .

(4) Spherical metallic particles in uniform electric field E_0 .

If the viscous medium, where are immersed metallic spheres, with thickness d is submitted to an electrical potential difference V the average electric uniform field E_0 in the medium would be given by $E_0 = V/d$.

This electric field E_0 (see **Figure 2**) would create on the metallic spherical surfaces an induced charge density $\sigma(\theta)$ given by^[5]

$$\sigma(\theta) = 3\varepsilon_0 E_0 \cos\theta \quad (4.1).$$

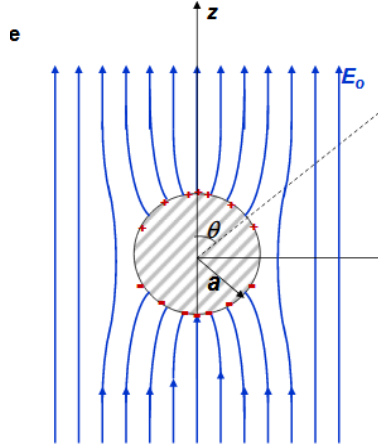


Figure 2. Spherical metallic particle in an uniform electric field E_0 .

For the spherical metallic particle with radius a the induced charge Q is,

$$Q = 2\pi a^2 \langle \sigma(\theta) \rangle \sim 3\pi a^2 \varepsilon_0 E_0 \quad (4.2).$$

As the electron charge is 10^{-19} C and $\varepsilon_0 = 8.85 \cdot 10^{-12}$ SI, the number of induced electrons is given by

$$N \sim 8.3 \cdot 10^7 a^2 E_0 \quad (4.3)$$

When $N \ll 1$ the multipolar electric interactions between metallic particles can be neglected. Consequently, in the viscous medium there would be no electric forces beyond that created by the applied field E_0 . For sufficiently small E_0 values electrostriction effects can also be neglected.^[6]

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