

M18T.2 (Brownian Motⁿ)

(a) We are given \bar{c} equatⁿ of motⁿ: $M \frac{d^2 \vec{r}(t)}{dt^2} + 6\pi\eta b \frac{d\vec{r}(t)}{dt} = \vec{F}(t)$

Defin^g $\gamma = 6\pi\eta b$ as \bar{c} drag coefficient, we have:

$$M\ddot{\vec{r}} + \gamma\dot{\vec{r}} = \vec{F} \implies \ddot{\vec{r}} + \frac{\gamma}{M}\dot{\vec{r}} = \frac{1}{M}\vec{F}$$

Multiply^g throughout by $e^{\gamma t/M}$:

$$e^{\gamma t/M} \ddot{\vec{r}} + \frac{\gamma}{M} e^{\gamma t/M} \dot{\vec{r}} = \frac{1}{M} e^{\gamma t/M} \vec{F}$$

$$\implies \frac{d}{dt} \left(e^{\gamma t/M} \dot{\vec{r}} \right) = \frac{1}{M} e^{\gamma t/M} \vec{F}$$

$$\implies e^{\gamma t/M} \dot{\vec{r}} - \vec{v}(0) = \frac{1}{M} \int_0^t dt' e^{\gamma t'/M} \vec{F}(t')$$

$$\text{Thus, we obtain: } \vec{v}(t) = \vec{v}(0) e^{-\gamma t/M} + \frac{1}{M} \int_0^t dt' e^{-\gamma(t-t')/M} \vec{F}(t')$$

which makes sense \because it implies \bar{c} initial velocity has exponentially decay^g impact on $\vec{v}(t)$ while \bar{c} subsequent behaviour is solely determined by $\vec{F}(t)$.

(b) To get an expressⁿ for $\langle \vec{F}(t) \cdot \vec{F}(t') \rangle$, we can take $\langle v^2(t) \rangle$ & exploit \bar{c} equipartitⁿ theorem.

$$\begin{aligned} \langle v^2(t) \rangle &= \langle \vec{v}^2(0) e^{-2\gamma t/M} \rangle + \left\langle \frac{2}{M} e^{-\gamma t/M} \int_0^t dt' e^{-\gamma(t-t')/M} \vec{v}(0) \cdot \vec{F}(t') \right\rangle \\ &\quad + \left\langle \frac{1}{M^2} \int_0^t \int_0^t dt' dt'' e^{-\gamma(t-t')/M} e^{-\gamma(t-t'')/M} \vec{F}(t') \cdot \vec{F}(t'') \right\rangle \end{aligned}$$

Each term individually:

$$\langle \vec{v}^2(0) e^{-2\gamma t/M} \rangle = \vec{v}^2(0) e^{-2\gamma t/M} \quad (\text{this is a const.})$$

$$\left\langle \frac{2}{M} e^{-\gamma t/M} \int_0^t dt' e^{-\gamma(t-t')/M} \vec{v}(0) \cdot \vec{F}(t') \right\rangle = \frac{2}{M} e^{-\gamma t/M} \int_0^t dt' e^{-\gamma(t-t')/M} \vec{v}(0) \cdot \langle \vec{F}(t') \rangle \quad (\text{random force}).$$

$$\left\langle \frac{1}{M^2} \int_0^t \int_0^t dt' dt'' e^{-\gamma(t-t')/M} e^{-\gamma(t-t'')/M} \vec{F}(t') \cdot \vec{F}(t'') \right\rangle$$

$$= \frac{1}{M^2} \int_0^t \int_0^t dt' dt'' e^{-\gamma(t-t')/M} e^{-\gamma(t-t'')/M} \langle \vec{F}(t') \cdot \vec{F}(t'') \rangle$$

$$= \frac{1}{M^2} \int_0^t \int_0^t dt' dt'' e^{-\gamma(t-t')/M} e^{-\gamma(t-t'')/M} \cdot 3C \delta(t' - t'') \quad (\bar{c} \text{ factor of } 3 \text{ from } \bar{c} \text{ 3 components of } \vec{F}).$$

$$= \frac{3C}{M^2} \int_0^t dt' e^{-2\gamma(t-t')/M}$$

$$= \frac{3C}{M^2} e^{-2\gamma t/M} \int_0^t dt' e^{2\gamma t'/M}$$

$$= \frac{3C}{M^2} \cdot \frac{M}{2\gamma} e^{-2\gamma t/M} (e^{2\gamma t/M} - 1)$$

$$= \frac{3C}{M^2} \cdot \frac{M}{2\gamma} (1 - e^{-2\gamma t/M}) = \frac{3C}{2\gamma M} (1 - e^{-2\gamma t/M}) \eta.$$

$$\Rightarrow \langle \vec{v}^2(t) \rangle = \vec{v}_0^2 e^{-2\gamma t/M} + \frac{3C}{2\gamma M} (1 - e^{-2\gamma t/M})$$

For sufficiently long times, \bar{v} first term dies, & \bar{v} 2nd reduces to $\frac{3C}{2\gamma M}$.

$$\Rightarrow \langle \vec{v}^2(t) \rangle = \frac{3C}{2\gamma M}$$

However, we also know \bar{v} in \bar{v} thermodynamic limit, $\frac{1}{2}M\langle v^2 \rangle = \frac{3}{2}k_B T \Rightarrow \langle v^2 \rangle = \frac{3k_B T}{M}$

$$\text{Thus, } \frac{3C}{2\gamma M} = \frac{3k_B T}{M} \Rightarrow C = 2\gamma k_B T \eta.$$

(c) \bar{v} trick for obtain^g \bar{v} mean squared displacement is to dot \bar{v} equat^g of mot^g w/ \vec{r} & time-average.

$$\langle \vec{r} \cdot \ddot{\vec{r}} + \frac{\gamma}{M} \vec{r} \cdot \dot{\vec{r}} \rangle = \frac{1}{M} \langle \vec{r} \cdot \vec{F} \rangle$$

\bar{v} RHS is trivially zero, \because \bar{v} force is uncorrelated w/ posit^g

$$\vec{r} \cdot \ddot{\vec{r}} = \frac{1}{2} \frac{d^2}{dt^2} (\vec{r}^2) - \dot{\vec{r}}^2$$

$$\vec{r} \cdot \dot{\vec{r}} = \frac{1}{2} \frac{d}{dt} (\vec{r}^2)$$

$$\Rightarrow \left\langle \frac{1}{2} \frac{d^2}{dt^2} (\vec{r}^2) - \dot{\vec{r}}^2 + \frac{\gamma}{2M} \frac{d}{dt} (\vec{r}^2) \right\rangle = 0$$

Note \bar{v} $\left\langle \frac{d^2}{dt^2} (\vec{r}^2) \right\rangle = \frac{d^2}{dt^2} \langle \vec{r}^2 \rangle$, & similarly for $\frac{d}{dt}$ (\because \bar{v} average is a sum which commutes w/ $\frac{d}{dt}$).

$$\Rightarrow \frac{d^2}{dt^2} \langle \vec{r}^2 \rangle + \frac{\gamma}{M} \frac{d}{dt} \langle \vec{r}^2 \rangle = 2 \langle \dot{\vec{r}}^2 \rangle = \frac{6k_B T}{M}$$

Then, $\langle \vec{r}^2 \rangle$ clearly obeys an exponential ansatz, w/ exponents of either 0 (linear time) or $-\frac{\gamma}{M}$ (decay)

$$\text{Integrat^g: } \langle |\vec{r}(t) - \vec{r}(0)|^2 \rangle = \frac{6k_B T}{M} \cdot \left(\frac{M}{\gamma}\right)^2 \left[\frac{\gamma t}{M} - (1 - e^{-\gamma t/M}) \right]$$

For sufficiently long times, \bar{v} graph is linear w/ slope $\frac{6k_B T}{\gamma} = \frac{k_B T}{\pi \eta b}$ (independent of M).

Thus, know^g \bar{v} temperature T , \bar{v} radius b & \bar{v} viscosity η , one could calculate k_B w/ \bar{v} slope read^g.