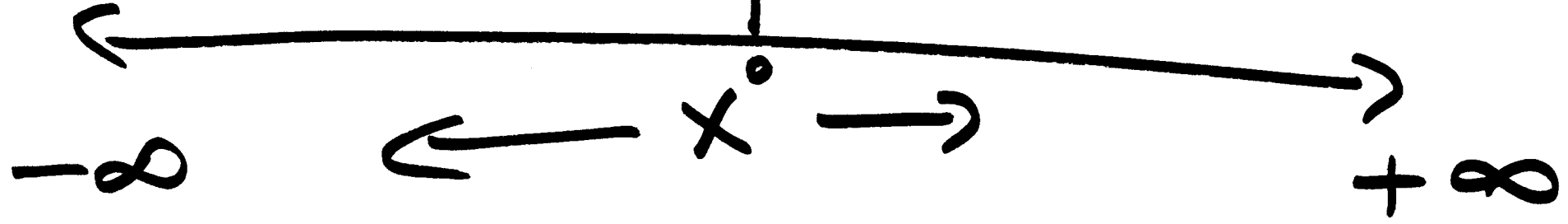


$$f(x) = \delta(x)$$

Dirac's delta function

$$C(x) \propto \delta(x)$$

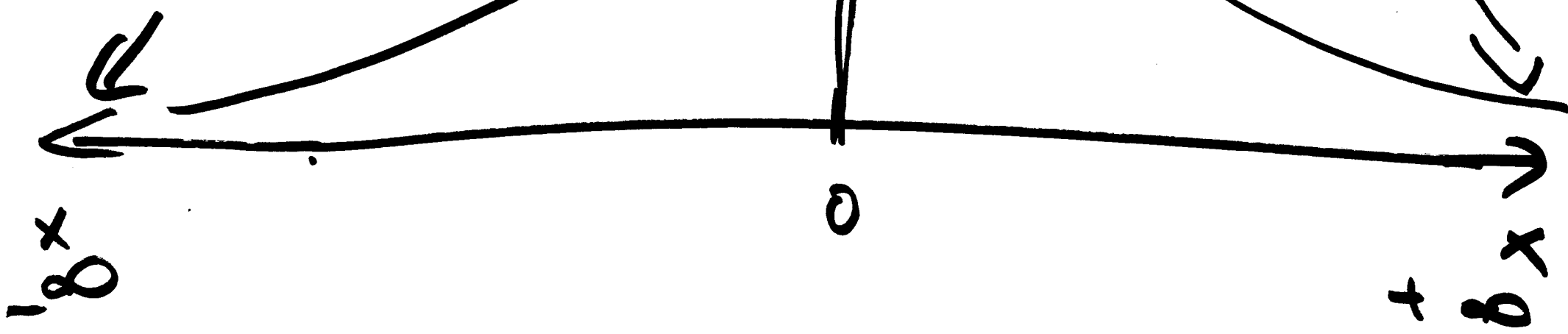
$t=0$



$C(-\infty) = 0$

$C(\infty) = 0$

$C(x)$



$$c(x)$$

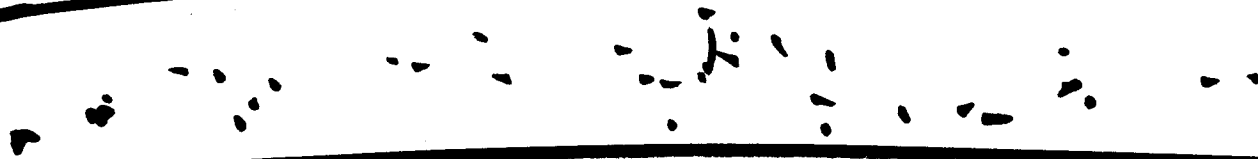
$$c(x = \infty) = 0$$

$$\left. \frac{\partial c}{\partial x} \right| = 0$$

$$\left. \frac{\partial c}{\partial x} \right|_{x = -\infty} = 0$$

$$c(x = -\infty) = 0$$

$$x = \infty$$



finite time

$-\infty$

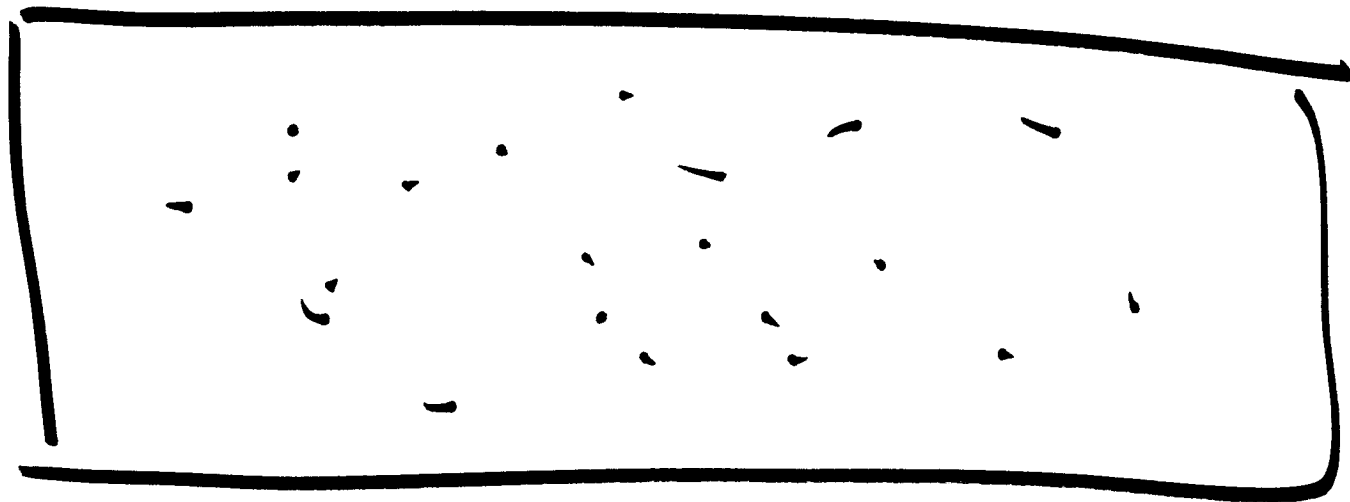
∞

$$C(x)$$

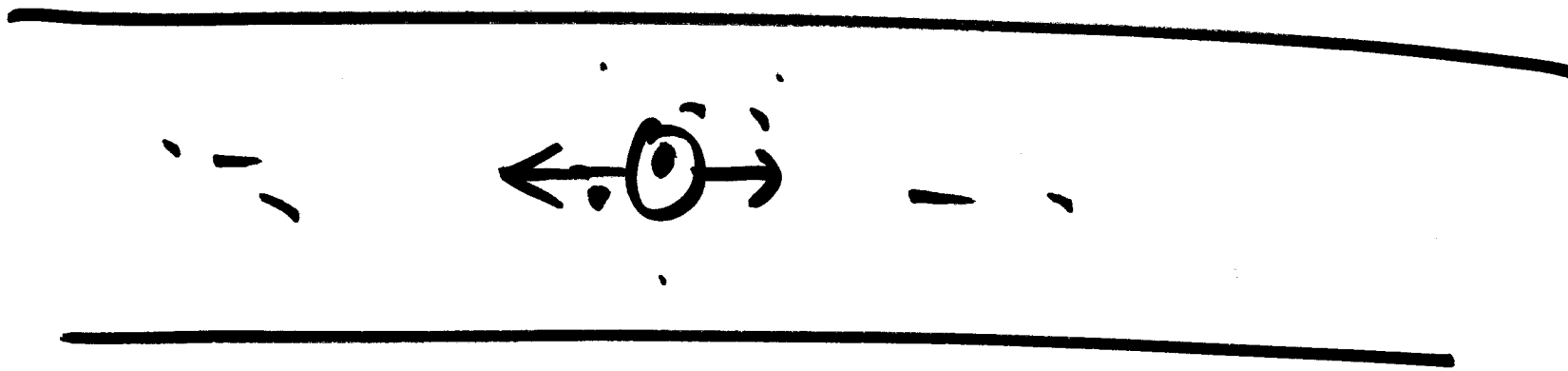
$$\int_{-\infty}^{\infty} C(x) dx = C_T$$

$$\tilde{C}(x) = \frac{C(x)}{C_T}$$

$$\int_{-\infty}^{\infty} \tilde{C}^2(x) dx = \frac{\int C^2(x) dx}{C_T} \rightarrow 1$$



$$V_{\text{rms}} = \sqrt{\langle v^2 \rangle}$$



$$\sqrt{\langle X^2 \rangle} = X_{\text{rms}}$$

$$\langle X \rangle = ?$$

$$\langle X^2 \rangle = ?$$

$$c_T \frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} c_T$$

$$\frac{\partial \tilde{c}}{\partial t} = D \frac{\partial^2 \tilde{c}}{\partial x^2}$$

$$\tilde{c} = c - c_T$$

$$\frac{\partial^2 c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$$

$$\langle x^2 \rangle = ?$$

$$\frac{\partial}{\partial t} \int_{-\infty}^{\infty} x^2 c \, dx = D \int_{-\infty}^{\infty} x^2 \frac{\partial^2 c}{\partial x^2} \, dx$$

$$\left. \frac{\partial}{\partial t} \int_{-\infty}^{\infty} x^2 \tilde{c}(x) dx \right\} =$$

$$\langle x^2 \rangle$$

$$D \int_{-\infty}^{\infty} x^2 \frac{\partial^2 c}{\partial x^2} dx$$

$$\frac{\partial}{\partial t} \langle x^2 \rangle =$$

$$D \int_{-\infty}^{\infty} x^2 \frac{\partial^2 c}{\partial x^2} dx$$

$$u(x) \quad v(x)$$

$$\frac{d}{dx} [u(x) v(x)]$$

$$\int \frac{d}{dx} [u v] dx = \int u \frac{dv}{dx} dx + \int v \frac{du}{dx} dx$$

~~$u f dx$~~

$$\int_{-\infty}^{\infty} u \frac{dv}{dx} dx = \int_{-\infty}^{\infty} \frac{d}{dx} (uv) dx - \int_{-\infty}^{\infty} v \frac{du}{dx} dx$$

↑

$$\frac{\partial}{\partial t} \langle x \rangle = D \int_{-\infty}^{\infty} x^2 \frac{\frac{\partial^2 \tilde{C}}{\partial x^2}}{\frac{dV}{dx}} dx$$

$$\int_{-\infty}^{\infty} u \frac{dv}{dx} = uv \Big|_{-\infty}^{\infty} - \int v \frac{du}{dx} dx$$

$$D \int_{-\infty}^{\infty} \frac{\partial^2 c^2}{\partial x^2} dx$$

$$u = x^2$$

$$\frac{du}{dx} = \frac{\partial^2 c^2}{\partial x^2}$$

$$\int_{-\infty}^{\infty} u \frac{dv}{dx} dx = \left. uv \right|_{-\infty}^{\infty} - \int_{-\infty}^{\infty} v \frac{du}{dx} dx$$

$$v = \frac{\partial^2 c^2}{\partial x}$$

$$\frac{\partial}{\partial t} \langle x^2 \rangle = -2D \int_{-\infty}^{\infty} x \frac{\partial c}{\partial x} dx$$

\downarrow
 $\frac{\partial c}{\partial x}$

$$\frac{\partial}{\partial t} \langle x^2 \rangle = 2D \underbrace{\int_{-\infty}^{\infty} \tilde{c}^2(x) dx}_1$$

$$\frac{\partial}{\partial t} \langle x^2 \rangle = 2D$$

$$\langle x^2 \rangle = 2Dt$$

$$x_{\text{rms}} = \sqrt{\langle x^2 \rangle} = \sqrt{2Dt}$$

$$X_{rms} = \sqrt{2Dt}$$

$$D = 1 \frac{\text{cm}^2}{\text{s}}$$

$$t = 10 \text{ s}$$

$$X_{rms} = \sqrt{2 \times 1 \times 10} = \sqrt{20} \text{ m}$$

$$t = 100 \text{ s}$$

$$X_{rms} = \sqrt{2 \times 1 \times 100} = \sqrt{200} \text{ m}$$

$$t = 10s, \quad X_{rms} = \sqrt{20} = 4. \underline{\quad}$$

$$t = 100s, \quad X_{rms} = \sqrt{200} \approx 15.$$

~~$\sqrt{20}$~~

X

$$X_{\text{rms}} = \sqrt{2Dt}$$

$$2D t = \langle X^2 \rangle$$

$$t = \frac{\langle X^2 \rangle}{2D}$$

summary

final

$$\langle x^2 \rangle = 2Dt$$

$$\frac{\partial^2 \tilde{c}}{\partial t} = D \frac{\partial^2 \tilde{c}}{\partial x^2}$$