

summarize F-P results

### Fokker - Planck

$$\frac{\partial f_n}{\partial t} = - \sum \frac{\partial}{\partial v} \cdot J^{n/5}$$

$J^{n/5}$  = flux of particles of type  $n$  due  
 to collisions with type  $\sigma$  (in velocity space)

$$J^{n/5} = \cancel{3\pi q_n^2 q_\sigma^2 \frac{1}{m}} = f_n(v) F^{n/5} = \frac{\partial}{\partial v} (\tilde{D}^{n/5} f_n)$$

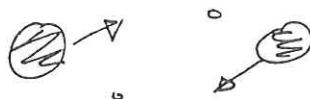
$$F^{n/5} = - \frac{4\pi q_n^2 q_\sigma^2 \lambda^{n/5}}{m_n^2} \left( \frac{m_n + m_\sigma}{m_\sigma} \right) \int d^3 v' \frac{u}{u^3} \frac{f(v')}{6} \ln \left( \frac{k_{max}}{k_{min}} \right)$$

$$\tilde{D}^{n/5} = \frac{2\pi q_n^2 q_\sigma^2 \lambda^{n/5}}{m_n^2} \int d^3 v' \frac{f(v')}{6} \frac{I u^2 - u \dot{u}}{u^3}$$

$$\underline{u} = \underline{v} - \underline{v}'$$

Process	Rate
electron pitch angle scattering on ions & electrons	$\nu_{ee} = \frac{4\pi n_e e^4 \lambda}{m_e^2 (2\pi e/m_e)^{3/2}} Z_{eff} = \frac{e^2 Z^2 n_e}{m_e}$
electron self equilibration	$\nu_{ei} = \frac{4\pi n_i e^2 Z_e^2 \lambda}{m_e^2 (2\pi e/m_e)^{3/2}}$
- ion - pitch angle scattering on other ions	$\nu_{ii} \sim \left(\frac{m_e}{m_i}\right)^{1/2} \nu_{ee}$
ion - ion equilibrium	
electron - ion equilibrium	
ion pitch angle scattering on electrons	$\nu_{eq} \sim \frac{m_e}{m_i} \nu_{ee} \sim \left(\frac{m_e}{m_i}\right)^{1/2} \nu_{ii}$

think of plasma as a gas consisting of  
bowling balls and ping pong balls  
(ions) (electrons)



## Fokker Planck Eqn

Let's describe collisions as a random process.

Due to collisions particles will change their velocity at  $t + \Delta t$

$$v \quad v + \Delta v \quad \Delta v = \text{RANDOM VARIABLE}$$

Define the probability distribution function

$$\frac{P(v, \Delta v)}{\Delta v} \quad P(\Delta v; v, \Delta t)$$

$P d^3 \Delta v$  = probability that a particle with velocity  $v$  at time  $t$  will have a velocity

$v + \Delta v$  at time  $t + \Delta t$

$$\int P(v, \Delta v) d^3 \Delta v = 1$$

How does this effect the evolution of

$$f(v, t) ?$$

probability is at  $v$

$$f(v, t) = \int d^3 \Delta v f(v - \Delta v, t - \Delta t) P(v - \Delta v, \Delta v)$$

prob. particle is at  $f(v - \Delta v, t - \Delta t)$

prob. particle scatters by  $\Delta v$  given its at  $v - \Delta v$

NO ASSUMPTIONS MADE AT THIS POINT ABOUT SIZE OF  $\Delta v$  OR  $\Delta t$

process

This equation should not create or  
destroy destroy particles.

$$\text{i.e. } \int d^3v f(v, t) = \int d^3v f(v, t - \Delta t)$$

$$\int d^3v f(v, t) = \int d^3v \int d^3\Delta v f(v - \Delta v, t - \Delta t) P(v - \Delta v, \Delta v)$$

$$\text{let } v - \Delta v = v'$$

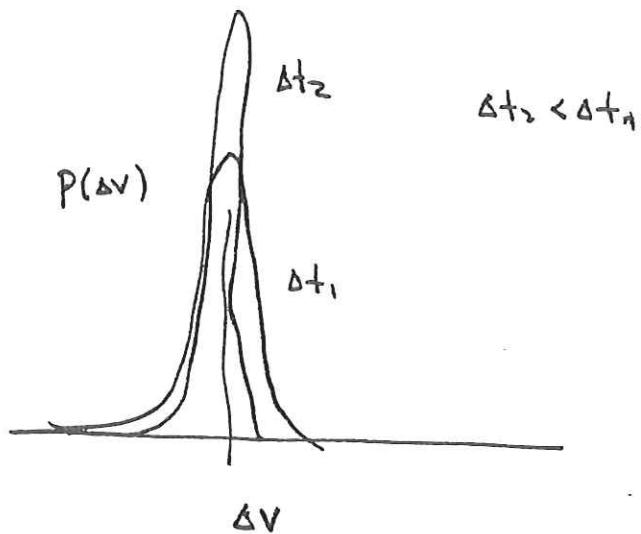
$$d^3v d^3\Delta v = d^3v' d^3\Delta v$$

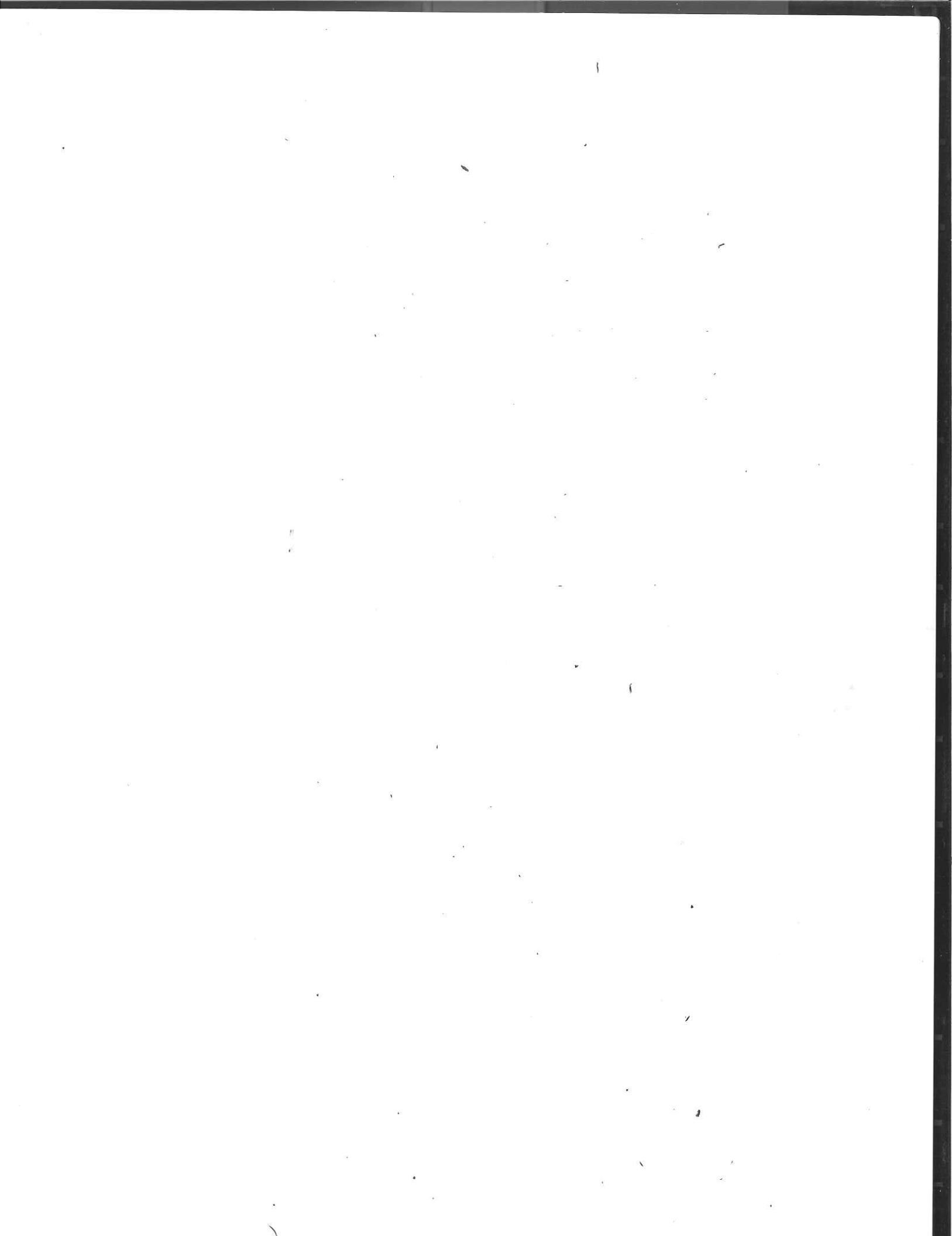
$$\int d^3v f(v, t) = \underbrace{\int d^3v' d^3\Delta v f(v', t - \Delta t) P(v', \Delta v)}_1$$

$$= \int d^3v' f(v', t - \Delta t) \underbrace{\int d^3\Delta v P(v', \Delta v)}_1$$

$$= \int d^3v f(v', t - \Delta t)$$

as  $\Delta t \rightarrow 0$





NOW ASSUME THAT  $\Delta V \neq \Delta t$   
are small. as  $\Delta t \rightarrow 0$   $\Delta V \rightarrow 0$   
(small angle collisions) see picture.  
Taylor Expand

$$f(v, +) = \int d^3 \Delta v \left\{ f(v, t) P(v, \Delta v) - \Delta t \frac{\partial}{\partial t} f(v, t) P(v, \Delta v) \right. \\ \left. - \cancel{\Delta t \Delta v} \cdot \frac{\partial^2}{\partial v \partial t} f(v, t) P(v, \Delta v) + \frac{1}{2} \cancel{\Delta v \Delta v} : \frac{\partial^2}{\partial v \partial v} f(v, t) P(v, \Delta v) \right. \\ \left. + \Delta t \Delta v \cdot \frac{\partial}{\partial v} \frac{\partial}{\partial t} f(v, t) P(v, \Delta v) \dots \right\}$$

written out to second order in small quantities  
take limit as  $\Delta t \rightarrow 0$

$$\int d^3 \Delta v P(v, \Delta v) = 1$$

WE CAN DO THE INTEGRALS

$$\int d^3\Delta v P(v, \Delta v) = 1$$

divide by  $\Delta t$

$$0 = - \frac{\partial f(v, t)}{\partial t} - \frac{\partial}{\partial v} \cdot \left( f(v, t) \int d^3\Delta v P(v, \Delta v) \frac{\Delta v}{\Delta t} \right)$$

$$+ \frac{\partial^2}{\partial v \partial t} : \left( f(v, t) \int d^3\Delta v P(v, \Delta v) \frac{\Delta v \Delta v}{2\Delta t} \right)$$

$$+ \frac{\partial}{\partial v} \cdot \underbrace{\left( \frac{\partial f}{\partial t} \int d^3\Delta v P(v, \Delta v) \frac{\Delta v}{\Delta t} \right)}_{\Delta t F \rightarrow 0 \text{ as } \Delta t \rightarrow 0} + \dots )$$

$\Delta t F \rightarrow 0$  as  $\Delta t \rightarrow 0$

For the type of process we are

considering

"DIFFUSION"

$$\lim_{\Delta t \rightarrow 0} \int d^3\Delta v P(v, \Delta v) \frac{\Delta v \Delta v}{2\Delta t} \equiv D(v) \quad \begin{cases} \text{independent} \\ \text{of } \Delta t \end{cases}$$

"FRICTION"

$$\lim_{\Delta t \rightarrow 0} \int d^3\Delta v P(v, \Delta v) \frac{\Delta v}{\Delta t} = F(v)$$

$$\text{why isn't } \underbrace{\int d^3\Delta v P(\Delta v) \frac{\Delta v}{\Delta t}}_E >> \int d^3\Delta v P(\Delta v) \frac{\Delta v \Delta v}{\Delta t} \underbrace{P}_{\tilde{E}}$$

both finite as  $\Delta t \rightarrow 0$

$\Delta v$  due to ~~smooth~~ microscopic fields  
 discrete particles  $\tilde{E}$

$$\int d^3\Delta v P(\Delta v) \Delta v \sim \tilde{E}^2$$

$$\Delta v \sim \tilde{E}$$

$$\int d^3\Delta v P(\Delta v) , \quad \tilde{E} \xleftarrow{\text{average is zero}}$$

thus as  $\Delta t \rightarrow 0$

$$\frac{\partial f}{\partial t} = - \frac{\partial}{\partial v} \cdot f \bar{F}(v) + \frac{\partial^2}{\partial v^2} \bar{D} f$$

Fokker-Planck Eqn.

why do we call  $\bar{F}$  friction and  $\bar{D}$  diffusion.

$$\frac{\partial}{\partial t} \mathbb{E}(v) = \int d^3v v \frac{\partial f}{\partial t} = \int d^3v v \left\{ - \frac{\partial}{\partial v} \cdot f \bar{F} + \frac{\partial^2}{\partial v^2} \bar{D} f \right\}$$

$$\text{do by parts} = \int d^3v f \left( \bar{F} \cdot \frac{\partial v}{\partial v} + \bar{D} \cdot \frac{\partial^2 v}{\partial v^2} \right)$$

$$\frac{\partial v}{\partial v} = \frac{T}{\bar{v}}$$

$$= \int d^3v f \bar{F}(v)$$

$$\frac{\partial T}{\partial v} = 0$$

$$\frac{\partial}{\partial t} E(v^2) =$$

$$\begin{aligned}\frac{\partial}{\partial t} E(v^2) &= \int d^3v \left\{ f \left[ F \cdot \frac{\partial}{\partial v} v^2 + P \cdot \frac{\partial^2}{\partial v \partial t} v^2 \right] \right\} \\ &= \int d^3v f \left[ 2v \cdot F + 2(P \cdot I) \right]\end{aligned}$$

Suppose  $F \nparallel P$  independent of  $v$   
 & normalized to unity

$$\frac{\partial}{\partial t} E(v^2) = 2F \cdot E(v) + 2P \int d^3v f$$

$$- 2(P \cdot I)$$

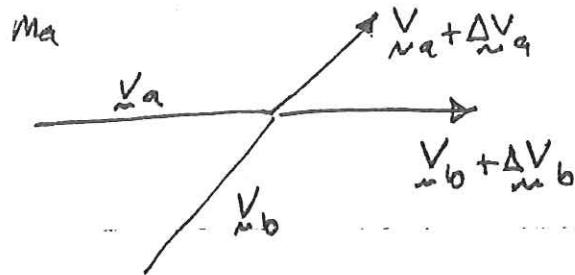
$$\begin{aligned}E(v^2) &= \mathbb{E}((v - \bar{v} + \bar{v})^2) = E(\cancel{2}(v - E(v))^2) \\ &\quad + (E(v))^2\end{aligned}$$

$$\frac{\partial}{\partial t} E((v - E(v))^2) = 2P \cdot F$$

Work out

## Properties of Friction Force and Diffusion

collision between particle a and particle b



conservation of momentum

$$m_a (v_{na} + \Delta v_{na}) + m_b (v_{nb} + \Delta v_{nb}) = m_a v_{na} + m_b v_{nb}$$

$$m_a \Delta v_{na} + m_b \Delta v_{nb} = 0$$

$$\boxed{\Delta v_{nb} = -\frac{m_a}{m_b} \Delta v_{na}}$$

conservation of energy

$$m_a (v_{na} + \Delta v_{na})^2 + m_b (v_{nb} + \Delta v_{nb})^2 = m_a v_{na}^2 + m_b v_{nb}^2$$

~~$$\sum_i \frac{\partial}{\partial x_i} M_{ij} X_j$$~~

$$\nabla \cdot \underline{\underline{M}} \cdot \underline{\underline{A}} = \sum_{ij} \mu_{ij} S_{ij}$$

$$M_a \frac{\Delta V_a^2}{m_a} + 2M_a V_a \cdot \Delta V_a + M_b \frac{\Delta V_b^2}{m_b} + 2M_b V_b \cdot \Delta V_b = 0$$

Substituting  $\frac{\Delta V_b}{m_b} = -\frac{M_a}{M_b} \frac{\Delta V_a}{m_a}$

$$\left(M_a + \frac{M_a^2}{M_b}\right) \left(\frac{\Delta V_a}{m_a}\right)^2 + 2M_a (V_a - V_b) \cdot \frac{\Delta V_a}{m_a} = 0$$

so  $\frac{\Delta V_a^2}{m_a} = -\frac{2M_b}{(M_a+M_b)} (V_a - V_b) \cdot \frac{\Delta V_a}{m_a}$

$$\left\langle \frac{\Delta V_a^2}{\Delta t} \right\rangle = -\frac{2M_b}{(M_a+M_b)} (V_a - V_b) \cdot \left\langle \frac{\Delta V_a}{\Delta t} \right\rangle$$

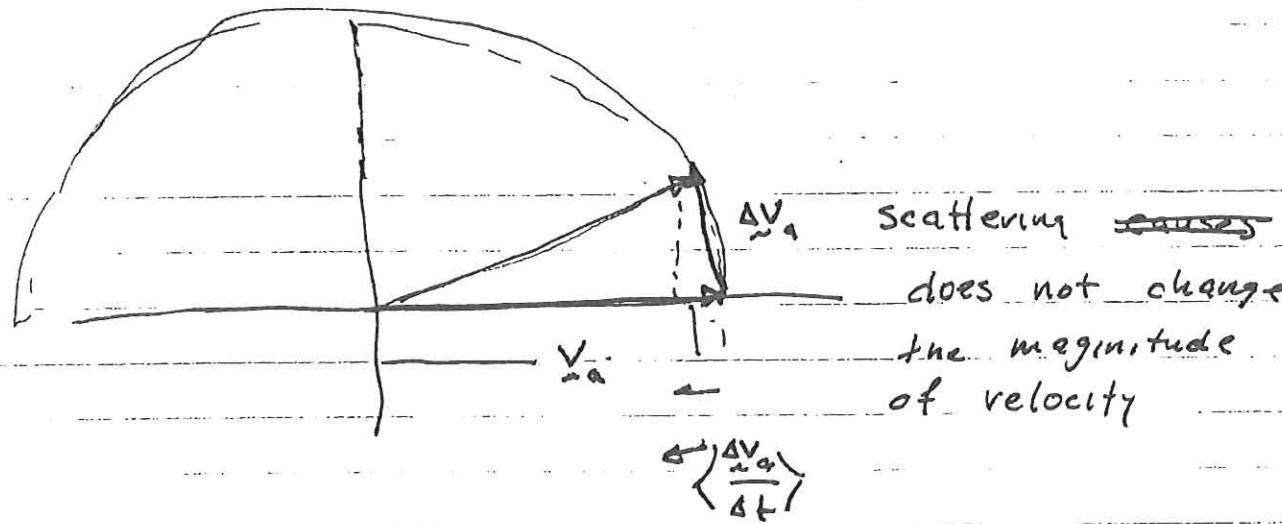
Relation between diffusion due to scattering of a by b and friction

From symmetry we can assume  $\left\langle \frac{\Delta V_a}{\Delta t} \right\rangle$  is in the  $(V_a - V_b)$  direction

In center of mass frame  $V_a - V_b$  gives the preferred direction

$$\text{If } m_b \rightarrow \infty \quad v_b \rightarrow 0$$

$$\left\langle \frac{\Delta v_a^2}{\Delta t} \right\rangle = -2 v_a \cdot \left\langle \frac{\Delta v_a}{\Delta t} \right\rangle$$



start here

$$Tr\{D\} = -\frac{m_b}{m_a + m_b} (v_a - v_b) \cdot F$$

$$D = \frac{1}{2} \left\langle \frac{\Delta v_a \Delta v_a}{\Delta t} \right\rangle$$

$$Tr\{D\} = \frac{1}{2} |\frac{\Delta v_a}{\Delta t}|^2 = -$$

$$\Delta V_m(t) = \int_0^{\Delta t} dt' \frac{q}{m} E(x_0 + v_0 t', t')$$

$$\Delta V \Delta V = \int_0^{\Delta t} dt' \frac{q}{m} E(x_0 + v_0 t', t') \int_0^{\Delta t} dt'' \frac{q}{m} E(x_0 + v_0 t'', t'')$$

Now imagine averaging this equation over some ensemble of fields (positions and velocities of scattering particles)

$$\langle \Delta V \Delta V \rangle = \frac{q^2}{m^2} \int_0^{\Delta t} \int_0^{\Delta t} \langle E(x_0 + v_0 t', t') E(x_0 + v_0 t'', t'') \rangle dt' dt''$$

call this the correlation function

$$C = \langle E(\underbrace{x_0 + v_0 t'}_{x'}, t') E(\underbrace{x_0 + v_0 t''}_{x''}, t'') \rangle$$

for time homogeneous,  
stationary, isotropic fluctuations

$$C = C(|x' - x''|, |t' - t''|)$$

statistical properties independent of

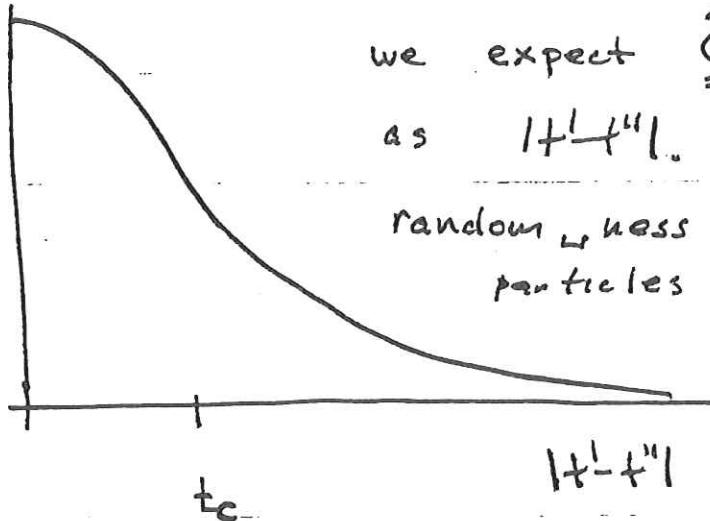
space  
time  
direction (assumes no magnetic field)

$$\langle \Xi(x_0 + v_0 t', t') \Xi(x_0 + v_0 t'', t'') \rangle$$

$$= \Xi(x_0 |t' - t''|, |t' - t''|) \equiv \hat{\Xi}(x_0, |t' - t''|)$$

because

$$\Xi$$

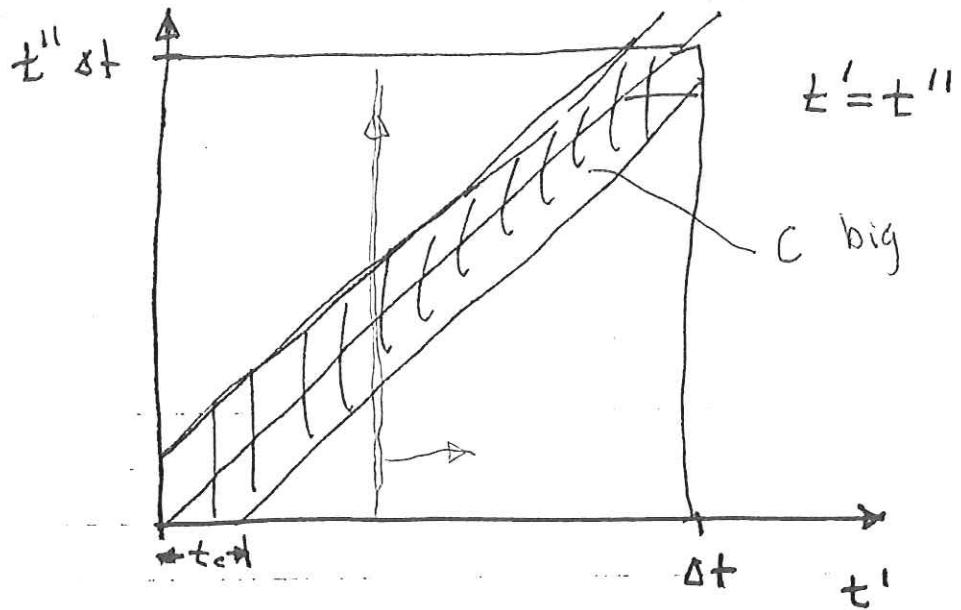


we expect  $\hat{\Xi}$  to decrease as  $|t' - t''|$ . Because of randomness of scattering particles values of  $E$  far away or much later different times are independent.

$$\langle \Xi(x', t') \Xi(x, t) \rangle = 0$$

if values of  $x, t'$  and  $x, t$  are well separated,

thus, in  $t'', t'$  plane



the integrand is peaked about  $t' = t''$

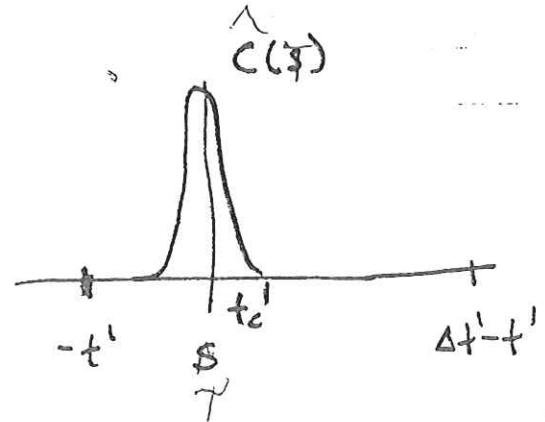
so for  $\Delta t > t_c$

$$\int_0^{\Delta t} dt' \int_0^{\Delta t} dt'' \hat{C}(|t' - t''|)$$

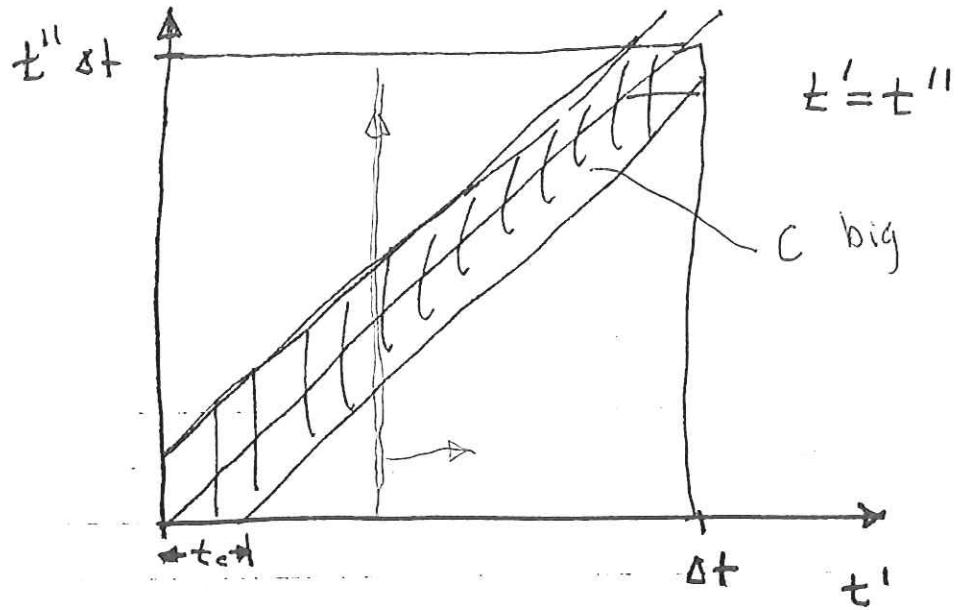
$\uparrow$  call that S

$$\int_0^{\Delta t} dt' \int_{-t'}^{\Delta t - t'} dt'' \hat{C}(\frac{|t'|}{\Delta t - t'})$$

replace limits by  $\pm \infty$



thus, in  $t'', t'$  plane



the integrand is peaked about  $t' = t''$

so for  $\Delta t > t_c$

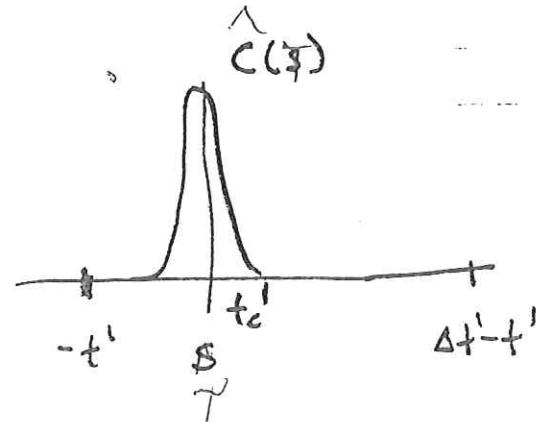
$$\int_0^{\Delta t} dt' \int_0^{\Delta t} dt'' \hat{C}(|t' - t''|)$$

$\uparrow$  call that S

$$\int_0^{\Delta t} dt' \int_{-t'}^{t' + t_c} dt'' \hat{C}(t'')$$

$\gamma \approx t'' - t'$

replace limits by  $\pm \infty$



$$\langle \Delta V \Delta V \rangle = \frac{q^2}{m^2} \Delta t + \int_{-\infty}^{\infty} d\tau \hat{C}_n(\tau)$$

~~$$= \frac{2q^2}{m^3} \Delta t \int_0^{\infty} d\tau \hat{C}_n(\tau)$$~~

D<sub>n</sub>F  $\langle \frac{\Delta V \Delta V}{2 \Delta t} \rangle = \frac{1}{2} \frac{q^2}{m_n^2} \int_{-\infty}^{\infty} d\tau \hat{C}_n(\tau) / \Delta t$

where  $\hat{C}_n(\tau)$

$$= \langle E(x_0, 0) E(x_0 + v_R s, s) \rangle$$

(b)

$$\hat{C}(\tau) = \langle E(0,0) E(\tau, \vec{x}) \rangle$$

$$E = -\nabla \phi \quad \nabla^2 \phi = -4\pi g_s \sum_i \delta(x - \vec{x}_i)$$

N particles in box L

Solve by Fourier Series in a periodic box of  
size L then let  $L \rightarrow \infty$

$$\phi = \sum_{\underline{k}} \bar{\Phi}(\underline{k}, t) \exp(i \underline{k} \cdot \underline{x}) \quad \bar{\Phi} = \int d^3x \frac{e^{-i \underline{k} \cdot \underline{x}}}{L^3} \phi(\underline{x})$$

$$E = -i \sum_{\underline{k}} \underline{k} \bar{\Phi} \exp(i \underline{k} \cdot \underline{x})$$

$$-k^2 \bar{\Phi} = -4\pi g_s \sum_i \exp[-i \underline{k} \cdot \underline{x}_i(t)]$$

$$\hat{C}(\tau) = \sum_{\underline{k} \neq \underline{k}'} \sum_{i \neq i'} \left( \frac{4\pi g_s}{L^3} \right) \left( -\frac{\underline{k} \cdot \underline{k}'}{k^2 k'^2} \right) \langle \bar{\Phi}(\underline{k}, t) \bar{\Phi}(\underline{k}', t') \rangle$$

$$X_i(t) = X_i^{(0)}(t) + V_i(t)$$

$$\langle \exp[-i \underline{k} \cdot \underline{x}_i(t)] \exp[i \underline{k}' \cdot \underline{v}_{i'}(t) - i \underline{k}' \cdot \underline{x}_{i'}(t')] \rangle$$

there are  $N(N!)$  terms with  $i \neq i'$ there are  $N!$  terms with  $i = i'$ 

We will say that particles are distributed

randomly with a uniform pdf in box  $-L^3$

(2)

$\stackrel{\theta}{\circ}$  Terms with ' $i \neq i'$  average to zero

There are  $N$  terms with  $i = i'$

$$X_i(\tau) = X_i(0) + \sum_{i' \neq i} Y_{i'} \tau$$

$$\langle \exp[-i\vec{k} \cdot \vec{X}_i(0) + i\vec{k}' \cdot \vec{Y}_{i'} \tau - i\vec{k}' \cdot \vec{X}_i(\tau)] \rangle = \int d\frac{d^3 X_i(0)}{L^3} \int d\vec{v}_{i'} f(\vec{v}_{i'})$$

Note: on averaging over  $X_i(0) \propto \langle \dots \rangle$

only when  $\vec{k} = -\vec{k}'$  a term survives

$$\hat{C}_{ii}(n) = N \sum_{\vec{k}} \int d\vec{v}_i f_i(\vec{v}_i) \left(\frac{4\pi q_0}{L^3}\right)^2 \frac{i \vec{k}}{k^4} \exp[-i\vec{k} \cdot \vec{v}_i \tau]$$

$$v_i = v_n - v_{0i}$$

Replace sum by integral  $L \rightarrow \infty$



$$\frac{N}{L^3} \rightarrow n_i$$

$$\sum_{\vec{k}} \rightarrow \int \frac{d^3 k}{(2\pi)^3} \quad \delta k = \frac{2\pi}{L}$$

$$\hat{C}_{ii} = \left(\frac{4\pi q_0}{L^3}\right)^2 n_i \int \frac{d^3 k}{(2\pi)^3} \int d\vec{v}_i f_i(\vec{v}_i) \frac{i \vec{k}}{k^4} \exp[-i\vec{k} \cdot \vec{v}_i \tau]$$

$$\int_{-\infty}^{\infty} dk \hat{C}_{ii} = \left(\frac{4\pi q_0}{L^3}\right)^2 n_i \int \frac{dk_1 dk_{11}}{(2\pi)^3} \int d\vec{v}_i f_i(\vec{v}_i) \frac{i \vec{k}}{k^4} 2\pi \delta(k_{11}, v_i)$$

(3)

$$\int_{-\infty}^{\infty} d\tau \hat{C} = (4\pi q_s)^2 n_s \left( \frac{q k_2}{(2\pi)^2} \right) \int dV_s f_s \frac{k_2 k_2}{k_2^4 u}$$

$$d\vec{k}_2 = k_2 dk_2 d\Omega_k \quad k_2 = k_2 \cos\theta_k, k_2 \sin\theta_k$$

$$\int_{-\infty}^{\infty} d\tau \hat{C} = (4\pi q_s)^2 n_s \left( \frac{1}{2} \right) \int_{4\pi}^{6\pi} dV_s f_s \int_0^{\infty} \frac{k_2 dk_2}{(2\pi)} \frac{1}{k_2^2} \left( \frac{1}{u^3} \right)$$

$\langle \cos^2 \theta_k \rangle$

$$= \frac{16\pi^2 n_s}{2} \frac{q^2}{2\pi} n_s \ln\left(\frac{k_{max}}{k_{min}}\right) \int dV_s f_s \frac{1}{u^3}$$

$$= 4\pi q_s^2 \ln\left(\frac{k_{max}}{k_{min}}\right) \int dV_s f_s \frac{n_s}{u^3}$$

$$D = \frac{1}{2}$$

$$D = \frac{1}{2} \frac{q_n^2}{m_n^2} \int_{u_0}^{\infty} du \hat{C}(u) = \frac{2\pi q_n q_s^2}{m_n^2} \ln\left(\frac{k_{max}}{k_{min}}\right) \int dV_s f_s \frac{1}{u^3}$$

discrete states

~~Definite~~ Consider

$$G \quad \cancel{\frac{m_1 m_2}{m_0}} - \int g_{\text{mg}}$$

$$F^{n/6} = C^{n/6} \left( \frac{m_n + m_s}{m_0} \right) \int d^3v f_s(v) \frac{u}{u^3}$$

$$u = v - v' \quad \frac{u}{u^3} = -\frac{\partial}{\partial v} \frac{1}{u}$$

$$F^{n/6} = C^{n/6} \frac{\partial}{\partial v} H^{n/6}$$

$$\boxed{\nabla_v^2 H = -4\pi \frac{m_n + m_s}{m_0} P_s}$$

$$D = \frac{\partial u}{\partial v}$$

$$\boxed{\nabla_v^2 G = \frac{2}{1+m_n/m_s} H}$$