

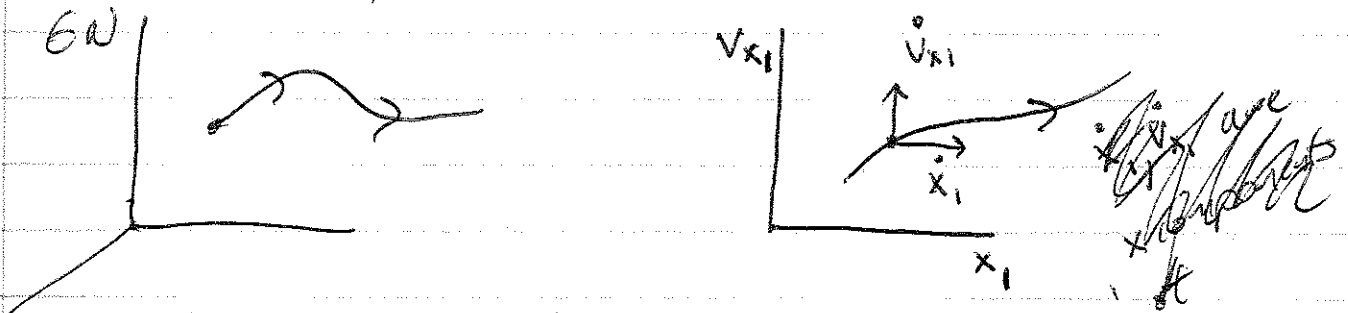
Liouville's Egu

Choudhri Ch I

Gr-R Ch. 22

We would like to construct a set of equations that can be used to explore the dynamics of a plasma. Suppose that the system consists of N particles. The complete state of a system is given by $6N$ variables $(x_1, v_1, x_2, v_2, \dots, x_N, v_N)$

The ~~trajectory~~ behavior of the system is given by a trajectory in $6N$ space



Generally would want to consider a statistical description represented by an ensemble of systems (with ~~differing phase information~~) with the same mean properties. The local probability of finding the system in a state is

$$dP = F(x_1, v_1, \dots, x_N, v_N, t) d^3x_1 d^3v_1 \dots d^3x_N d^3v_N$$
$$Sap = 1$$

Liouville's theorem says that F is a constant if you move along a trajectory defined by a member of the ensemble.

To show that this is correct, need to ~~use~~ use ~~the~~ the continuity equation for ~~the~~ particles. Consider a volume V in $6N$ phase space

$$\frac{\partial}{\partial t} \int_V \rho dV = - \int_{\partial V} \rho \underline{v}_{6N} \cdot d\underline{\omega}$$

where \underline{v}_{6N} is the $6N$ velocity

$$\underline{v}_{6N} = (\dot{x}_1, \dot{v}_1, \dots, \dot{x}_N, \dot{v}_N)$$

Use the divergence theorem ~~the~~

$$\int_V \rho dV \left(\frac{\partial \rho}{\partial t} + \nabla \cdot \underline{v}_{6N} \rho \right) = 0$$

This is true for any V so

$$\frac{\partial \rho}{\partial t} + \sum_s \frac{\partial}{\partial x_s} \cdot (\dot{x}_s \rho) + \sum_s \frac{\partial}{\partial v_s} \cdot (\dot{v}_s \rho) = 0$$

$$\frac{\partial}{\partial x_s} \cdot (\dot{x}_s \rho) = \dot{v}_s \cdot \frac{\partial \rho}{\partial x_s} + \rho \frac{\partial \dot{v}_s}{\partial x_s}$$

$\frac{\partial}{\partial x_s} \cdot \dot{v}_s = 0$ since x_s, v_s are taken to be independent variables.

$$\dot{v}_s = \frac{1}{m} F_{ms}$$

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$$\frac{d}{dt} \cdot \left(\frac{v_s}{m} \cdot F \right) = \frac{1}{m} F_{ms} \cdot \frac{d}{dt} F + \frac{F}{m} \frac{d}{dt} \cdot F_{ms}$$

$$F_{ms} = q \left(E_{ms} + \frac{1}{c} v_s \times B_{ms} \right)$$

$$\frac{d}{dt} \cdot F_{ms} = \frac{q}{c} \frac{d}{dt} \cdot (v_s \times B_{ms})$$

$$\frac{d}{dt} \cdot (v_s \times B) = \frac{d}{dt} (v_y B_z - v_z B_y) + \dots = 0$$

$$\frac{d}{dt} F + \sum_s v_s \cdot \frac{d}{dx_s} F + \sum_s \frac{F_s}{m_s} \cdot \frac{d}{dv_s} F = 0$$

Note that

$$v_{6N} \cdot \nabla_{6N} = 0$$

⇒ flow in 6N phase space is incompressible.

Insert

The Liouville equation is an essentially exact equation but it contains too much information. It is valid for Γ large or small but we will be most interested in the limit $\Gamma \ll 1$ where individual particles are only

For a Hamiltonian system have

$$\dot{p}_i = - \frac{\partial H}{\partial q_i}$$

$$\dot{q}_i = \frac{\partial H}{\partial p_i}$$

$$\begin{aligned} \nabla_{6n} \cdot \nabla_{6n} &\sim \frac{\partial}{\partial p_i} \dot{p}_i + \frac{\partial}{\partial q_i} \dot{q}_i \\ &\sim - \frac{\partial^2 H}{\partial q_i \partial p_i} + \frac{\partial^2 H}{\partial q_i \partial p_i} = 0 \end{aligned}$$

Can write the Liouville eqn using canonical variables

⇒ e.g. cylindrical or spherical coordinates

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weakly correlated. In the limit
where particles are uncorrelated,

$$F(x_1, v_1, \dots, x_w, v_w, t) = F_1(x_1, v_1, t) F_1(x_2, v_2, t) \dots F_1(x_w, v_w, t)$$

⇒ product of single particle pdfs

~~What~~
What we want to evaluate is the
single particle distribution function
 $f(x, v, t)$. This is ~~related~~
related to the previous 6D distribution
function $F_1(x, v, t)$

$$f(x, v, t) = N F_1(x, v, t)$$

where $\int_V d^3x d^3v F_1 = 1$.

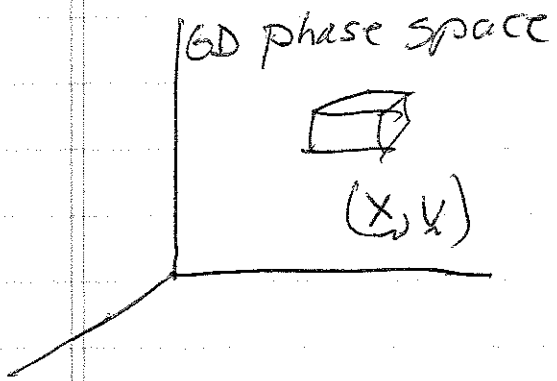
The equation for $f(x, v, t)$ is the
Vlasov equation.

Can derive an equation for f
by integrated LE over $d^3x_2 d^3v_2 \dots d^3x_w d^3v_w$

$$\frac{\partial}{\partial t} F_1 + v_i \cdot \nabla_i F_1 + \frac{F_1}{m_i} \cdot \frac{\partial}{\partial v_i} F_1 = 0$$

The Vlasov Equation (Collisionless Boltzmann Equation)

We want to be able to describe the dynamics of a plasma in the weakly coupled regime in which $\Gamma \ll 1$.
Want to obtain an equation for $f(x, v, t)$



$$dN = f(x, v, t) d^3x d^3v$$

= # of particles in volume element.

Want to show:

$$\frac{\partial f}{\partial t} + v \cdot \frac{\partial f}{\partial x} + \frac{q}{m} (E + \frac{1}{c} v \times B) \cdot \frac{\partial f}{\partial v} = 0$$

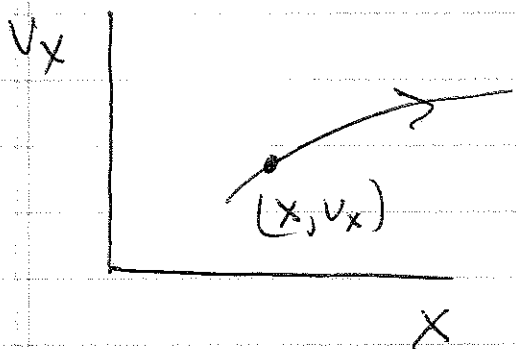
Note that in this description x, v, t are independent variables.

- ⇒ misses collisions
- ⇒ spontaneous radiation
 - Ex Synchrotron radiation
 - Bremsstrahlung.

Derivation similar to that of Liouville's Egn.

⇒ consider motion in 6D phase space.

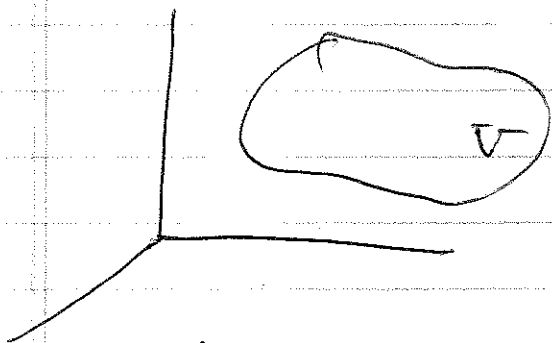
⇒ define a 6D velocity \vec{U}_m



$$\left. \begin{aligned} \dot{x} &= v_x \\ \dot{v}_x &= \frac{F_x}{m} \end{aligned} \right\} \begin{array}{l} \text{x components} \\ \text{of } \vec{U} \end{array}$$

$$\vec{U}_m = \left(v_x, \frac{F_x}{m}, v_y, \frac{F_y}{m}, v_z, \frac{F_z}{m} \right)$$

Use conservation of particles in 6D phase space



$$\frac{d}{dt} \int_V dV f = - \int_{\partial V} ds \cdot \vec{U}_m f$$

∂V = surface in 6D space
(5D)

$$\int_{\partial V} \vec{u} \cdot \vec{e} = \int_V \nabla_{\vec{e}} \cdot \vec{u} \cdot \vec{e}$$

from divergence theorem. ~~As before~~
 ~~$\int_V \nabla_{\vec{e}} \cdot \vec{u} \cdot \vec{e}$~~

$$\int_V \left(\frac{\partial f}{\partial t} + \nabla_{\vec{e}} \cdot \vec{u} f \right) = 0$$

$$\Rightarrow \frac{\partial f}{\partial t} + \nabla_{\vec{e}} \cdot \vec{u} f = 0$$

As before, $\nabla_{\vec{e}} \cdot \vec{u} = 0$

$$\frac{\partial f}{\partial t} + \vec{u} \cdot \nabla_{\vec{e}} f = 0$$

What about collisions

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In deriving the Boltzmann equation, we have ignored collisions. If collisions are sufficiently weak ~~so~~ this is justified. Under what conditions can collisions be neglected?

Since

$$\frac{\partial f}{\partial t} \sim v \cdot \nabla f \sim \frac{F}{m} \cdot \frac{\partial}{\partial v} f$$

Assume that $\nabla \sim \frac{1}{L}$, $\frac{\partial}{\partial v} \sim \frac{1}{v_{th}}$

$$\frac{\partial}{\partial t} \sim \frac{v_{th}}{L}, \quad \frac{F}{mv_{th}}$$

Compare these rates with typical scattering ~~rate~~ rates $\sim \nu$, we can ignore collisions for

$$\frac{v_{th}}{L}, \frac{F}{mv_{th}} \gg \nu.$$

mean-free path

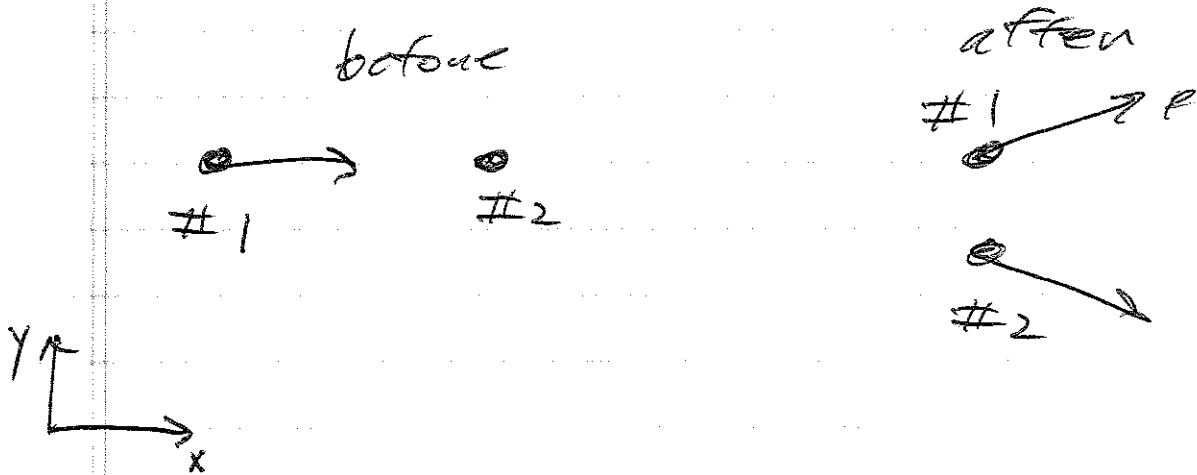
$$\lambda = \frac{v_{th}}{\nu} \quad \lambda \gg L$$

can neglect collisions

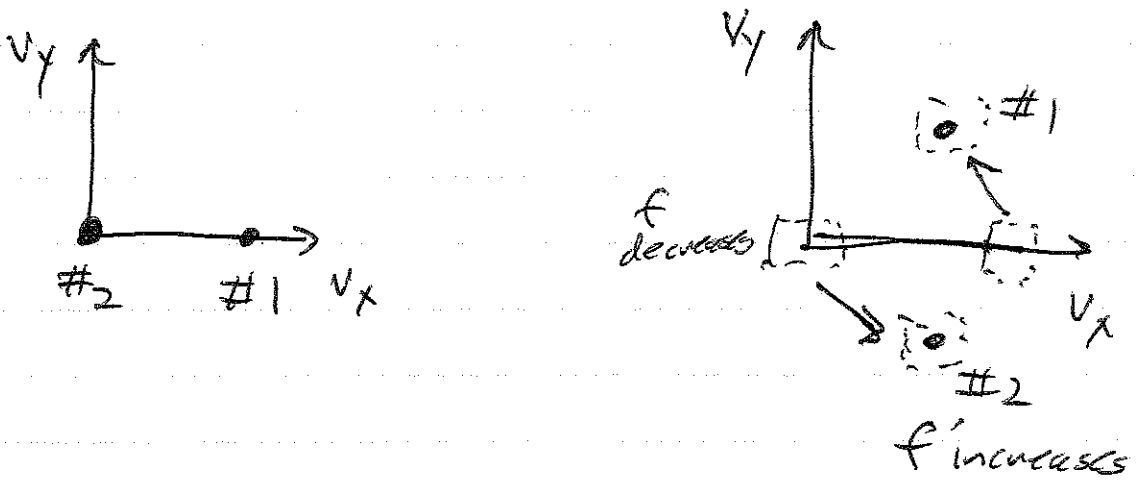
~~How do collisions act on distribution functions?~~

How do collisions act on distribution functions?

Consider a simple large-angle scattering event.



velocity space



Actually collisions are mostly small angle so they typically move ~~slowly~~ in small steps in velocity space.

Include collisions with a collision operator as follows:

$$\frac{df}{dt} + \mathbf{v} \cdot \nabla f + \frac{F_{\text{ext}}}{m} \cdot \frac{d}{d\mathbf{v}} f = C(f)$$

$C(f)$ is the collision operator,

\Rightarrow typically a nonlinear integral operator.

Properties of $C(f)$

① Coulomb collisions conserve

a) particle number

$$\int d\mathbf{v} C(f) = 0$$

b) momentum (when summed over species)

c) energy (when summed over species)

② If f is in thermal equilibrium

$$f = \frac{n_0}{\left(\frac{2\pi T}{m}\right)^{3/2}} e^{-\frac{\frac{1}{2}mv^2 + q\phi}{T}}$$

then $C(f) = 0 \Rightarrow \frac{df}{dt} = 0$

Collisions drive f to TE

Entropy increases until TE is reached (Boltzmann's H theorem)

③ Collisions act locally in physical space

⇒ particles within λ_D of each other
nonlocally in velocity space

⇒ particles with very different velocities can interact.

Fokker-Planck Equation for collisions:

Want to describe the evolution of ~~f~~ $f(v, t)$ due to the action of small angle collisions (ignore space variation for now).

Define $P(v, \Delta v)$ as the probability that a particle with velocity v will undergo an increment Δv in a time Δt . Thus at a time t we can write

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

Since the ~~sum~~ sum of all probabilities must be 1
$$\int d^3\Delta v P(v, \Delta v) = 1$$

small angle.

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For n collisions $\Delta v \ll v_{te}$ and can

expand RHS of (1) for small Δv

(compared with v_n)

$$f(\underline{v} - \Delta \underline{v}, t - \Delta t) \approx - \frac{\partial f}{\partial t} \Delta t + f(\underline{v}, t)$$

$$- \Delta v \cdot \frac{\partial}{\partial \underline{v}} f(\underline{v}, t) + \frac{1}{2} \Delta v \Delta v : \frac{\partial^2}{\partial \underline{v} \partial \underline{v}} f$$

$$P(\underline{v} - \Delta \underline{v}, \Delta \underline{v}) = P(\underline{v}, \Delta \underline{v}) - \Delta v \cdot \frac{\partial}{\partial \underline{v}} P + \frac{1}{2} \Delta v \Delta v : \frac{\partial^2}{\partial \underline{v} \partial \underline{v}} P$$

$$f(\underline{v}, t) = \left[f(\underline{v}, t) - \frac{\partial f}{\partial t} \Delta t \right] \int d^3 \Delta v P(\underline{v}, \Delta \underline{v}) = 1$$

$$- \int d^3 \Delta v \Delta \underline{v} \cdot \left(\frac{\partial f}{\partial \underline{v}} P + \frac{\partial P}{\partial \underline{v}} f \right)$$

$$+ \frac{1}{2} \int d^3 \Delta v \Delta \underline{v} \Delta \underline{v} : \left(\frac{\partial^2 f}{\partial \underline{v} \partial \underline{v}} P + 2 \frac{\partial f}{\partial \underline{v}} \frac{\partial P}{\partial \underline{v}} + f \frac{\partial^2 P}{\partial \underline{v} \partial \underline{v}} \right)$$

$$\Rightarrow \frac{\partial f}{\partial t} \Delta t = - \frac{\partial}{\partial \underline{v}} \cdot \int d^3 \Delta v \Delta \underline{v} f P$$

$$+ \frac{1}{2} \frac{\partial^2}{\partial \underline{v} \partial \underline{v}} : \int d^3 \Delta v \Delta \underline{v} \Delta \underline{v} f P$$

$$\left(\frac{\partial f}{\partial t} \right)_{\text{coll}} = - \frac{\partial}{\partial \underline{v}} \cdot \frac{d(\Delta v)}{dt} f + \frac{1}{2} \frac{\partial^2}{\partial \underline{v} \partial \underline{v}} : \frac{d(\Delta v \Delta v)}{dt} f$$

$$\left. \begin{aligned} \frac{d}{dt} \langle \Delta v \rangle &= \frac{1}{\Delta t} \int P \Delta v d^3 \Delta v \\ \frac{d}{dt} \langle \Delta v_x \Delta v_y \rangle &= \frac{1}{\Delta t} \int P \Delta v_x \Delta v_y d^3 \Delta v \end{aligned} \right\} \text{note that are functions of } v$$

Note that there are two distinct terms associated with collisions. ~~The first~~ must have

$$\frac{d}{dt} \langle \Delta v \rangle \sim - () v$$

since have no other direction. Recall that earlier found (for e-i collisions)

$$\frac{d}{dt} \langle \Delta v \rangle = \frac{4\pi n_i e^2 \ln \Lambda}{m^2 v^3} v$$

The first term is the drag or friction term. Note that if we ~~multiply~~ mult by v and integrate the second term drops out

$$\frac{d}{dt} \int d^3 v v \underbrace{n_0}_{\text{no } U} = \int d^3 v v \frac{d}{dt} \langle \Delta v \rangle$$

The second term is a diffusion causes the slowing down of the distribution

$$n_0 \frac{d}{dt} \int d^3 v v \approx - v \frac{d}{dt} n_0$$

The second term, causes a ^{diffusion} ~~spreading~~ of the distribution in velocity space.

The F-P equation is the generic form of the collision operator in an ionized plasma \Rightarrow no neutral collisions.

Landau form of collision operator

$$\frac{\partial}{\partial t} f^\alpha + \underbrace{v \cdot \nabla_x}_{\sim \Delta_x} f^\alpha + \frac{F}{m_\alpha} \cdot \frac{\partial}{\partial v} f^\alpha = \sum_\beta C(f^\alpha, f^\beta)$$

$C(f^\alpha, f^\beta)$ rate of change of f^α due to collisions with β .

$$C(f^\alpha, f^\beta) = - \frac{\partial}{\partial v} \cdot \frac{2\pi q_\alpha^2 q_\beta^2 \ln \Lambda}{m_\alpha}$$

$$\int d v' \left(\frac{u^2 I_{\frac{1}{2}} - \frac{u u'}{u} \cdot \right) \cdot \left[\frac{1}{m_\beta} f^\alpha \left(\frac{v}{u} \right) \frac{\partial}{\partial v'} f^\beta \left(\frac{v'}{u} \right) - \frac{1}{m_\alpha} f^\beta \left(\frac{v'}{u} \right) \frac{\partial}{\partial v} f^\alpha \right]$$

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

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What about the limit where

f^{α}, f^{β} are Maxwellians with the same temperature?

$$\int \frac{dV}{m} f^{\alpha} = -f^{\alpha} \frac{m \mathbf{v}}{T}$$

$$- \int dV' \frac{u^2 \frac{\mathbf{I}}{3} - \frac{\mathbf{u} \mathbf{u}}{3}}{u^3} \cdot \left[\frac{1}{m} f^{\alpha} \frac{m \mathbf{v}'}{T} f^{\beta} - \frac{1}{m} f^{\beta} \frac{m \mathbf{v}}{T} f^{\alpha} \right]$$

$$= \frac{1}{T} \int dV' \underbrace{(u^2 \frac{\mathbf{I}}{3} - \frac{\mathbf{u} \mathbf{u}}{3}) \cdot \mathbf{u}}_{\underbrace{u^2 \frac{\mathbf{u}}{3} - \frac{\mathbf{u}}{3} u^2}_0} f^{\alpha} f^{\beta}$$

\Rightarrow collisions have no effect when have TE.

Simple result for electrons colliding with ions.

$$\left(\frac{\partial f_e}{\partial t} \right)_{ei} = \frac{2\pi n_i z^2 e^4 / n A}{m^2} \frac{\partial}{\partial \mathbf{v}} \cdot \frac{I \mathbf{v}^2 - \frac{\mathbf{v} \mathbf{v}}{3}}{v^3} \frac{1}{T} f_e$$

Ignoring e-e collisions but retaining e-i collisions

⇒ Lorentz gas

note that this operator only scatters the pitch angle of a particle

⇒ no energy scattering

$$\frac{\partial}{\partial x} \cdot \left(I \frac{v^2 - \frac{v_x v_x}{v}}{v^3} \right) \cdot \frac{\partial}{\partial v_x} f(v^2) = 0$$

⇒ solution arbitrary function of v^2

Krook Model

$$C(f) = -\nu \left(f - \frac{n(x)}{\left(\frac{2\pi T_0}{m} \right)^{3/2}} e^{-\frac{1}{2} \frac{m v^2}{T_0}} \right)$$

This form conserves the density.

⇒ can also use a Krook model that conserves momentum and energy.

Characteristics of the Vlasov Equ



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Characteristic curves are trajectories in phase space of individual particles

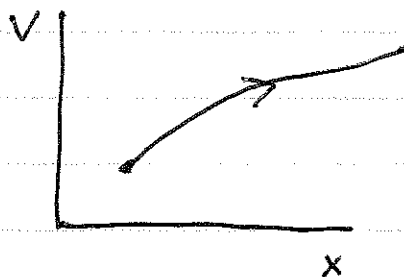
$$\frac{df}{dt} + v \cdot \nabla f + \frac{F}{m} \cdot \frac{\partial}{\partial v} f = 0$$

Can re-write the equation as

$$\frac{df}{dt} + \frac{dx}{dt} \cdot \frac{\partial}{\partial x} f + \frac{dv}{dt} \cdot \frac{\partial}{\partial v} f = 0$$

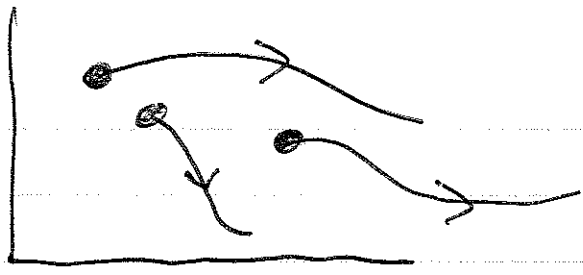
$$\frac{dx}{dt} = v$$

$$\frac{dv}{dt} = \frac{F}{m}$$



$\Rightarrow \frac{df}{dt} = 0$ ~~for~~ f is a constant ~~along~~ along the trajectory of a particle

\Rightarrow patches of phase space density move around such that their values don't change



e.g., suppose that f has a maximum value f_{max}

$$f \leq f_{max} \text{ for all } t.$$

Define a set of trajectories for all particles.

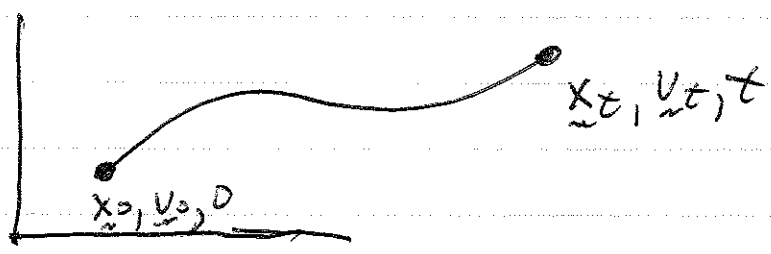
$$x_t(\underline{x}_0, \underline{v}_0, t)$$

$$v_t(\underline{x}_0, \underline{v}_0, t)$$

$$\frac{d\underline{x}_t}{dt} = \underline{v}_t$$

$$\frac{d\underline{v}_t}{dt} = \frac{F(\underline{x}_t, \underline{v}_t, t)}{m}$$

$$\left. \begin{aligned} &\text{at } t=0 \\ &\underline{x}_t = \underline{x}_0 \\ &\underline{v}_t = \underline{v}_0 \end{aligned} \right\}$$



$$f(x_t, v_t, t) = f(x_0, v_0, 0)$$

Define an inverse problem:

Know $\underline{x}_t, \underline{v}_t$ at a time t

find $\underline{x}_0, \underline{v}_0$ at time ~~at~~ t earlier

$$\underline{x}_0 = \underline{x}_0(\underline{x}_t, \underline{v}_t, t)$$

$$\underline{v}_0 = \underline{v}_0(\underline{x}_t, \underline{v}_t, t)$$

Know that

$$f(\underline{x}_t, \underline{v}_t, t) = f(\underline{x}_0, \underline{v}_0, 0)$$

$$= f(\underline{x}_0(\underline{x}_t, \underline{v}_t, t), \underline{v}_0(\underline{x}_t, \underline{v}_t, t), 0)$$

$$\begin{aligned} x_t &\rightarrow x \\ v_t &\rightarrow v \end{aligned}$$

$$f(x, v, t) = f(\underline{x}_0(x, v, t), \underline{v}_0(x, v, t), 0)$$

This must be a solution of the UE.
At time t the value of f is given by phase space location at $t=0$.
Simple case: $F=0$, 1-D

$$\begin{aligned} \underline{x}_0 &= x - vt \\ \underline{v}_0 &= v \end{aligned}$$

$f(x, v, t) = f(x - vt, v, 0)$
value of f at t is from f that was earlier at

2D-x

Solution of the VE in terms of constants of the motion

Suppose have a constant of motion of a particle

Example $H = \frac{1}{2} m v^2 + g Q(x)$

$$\underline{E} = -\nabla Q, \quad \frac{\partial Q}{\partial t} = 0$$

classical motion, $v(t), x(t)$

$$\begin{aligned} \frac{d}{dt} H &= m \underline{v} \cdot \dot{\underline{v}} + g \underline{v} \cdot \nabla Q \\ &= 0 \quad \text{since } m \dot{\underline{v}} = -g \nabla Q \end{aligned}$$

⇒ energy conserved.

Show that $f(x, v, t) = f[H(x, v)]$
for any f satisfies the VE

$$\frac{\partial f}{\partial t} = 0$$

$$\underline{v} \cdot \nabla f = (\underline{v} \cdot \nabla H) \frac{\partial f}{\partial H} = g \underline{v} \cdot \nabla Q \frac{\partial f}{\partial H}$$

$$\begin{aligned} \frac{F}{m} \cdot \frac{\partial f}{\partial \underline{v}} &= -\frac{g}{m} \nabla Q \cdot \frac{\partial H}{\partial \underline{v}} \left(\frac{\partial f}{\partial H} \right) \\ &= -\frac{g}{m} \nabla Q \cdot \frac{m \underline{v}}{m} \frac{\partial f}{\partial H} \end{aligned}$$

$$\Rightarrow \frac{\partial F}{\partial t} + v \cdot \nabla f + \frac{F}{m} \cdot \frac{\partial}{\partial v} f = 0$$

Other examples: canonical momentum

$$\vec{E} = -\nabla\phi - \frac{1}{c} \frac{\partial \vec{A}}{\partial t} \quad \vec{B} = \nabla \times \vec{A}$$

\vec{A}, ϕ indep. of x

$P_x = mV_x + \frac{q}{c} A_x$ is a const.

\Rightarrow can write f in terms of P_x