

# Statistical physics

## lecture 9

Szymon Stoma

14-12-2009



- 1 Lets consider a movement of the particle in gas. Kinetic energy of a particle (in a given moment):

$$E_k = \frac{mv^2}{2}$$

- 2 Colisions change the kinetic energy. How often the molecules colide (e.g. what is the avg. number of colisions of a single  $H_2O$  particle during 1s)?



- 1 Lets consider a movement of the particle in gas. Kinetic energy of a particle (in a given moment):

$$E_k = \frac{mv^2}{2}$$

- 2 Colisions change the kinetic energy. How often the molecules colide (e.g. what is the avg. number of colisions of a single  $H_2O$  particle during 1s)?



- ① avg. number of collisions of a single  $H_2O$  particle during 1s  
 $= 60 * 10^{12}$
- ② This is the reason to introduce a “mean kinetic energy”.  
 Thermodynamics helps in this idea, the absolute temperature of a molecule,  $T$  is defined:

$$T \equiv \frac{\overline{mv^2}}{3k}$$

, where  $k$  is a Boltzmann constant ( $1.38 * 10^{-23} \frac{J}{K}$ ).

- ③ thermal kinetic energy  $= \frac{\overline{mv_x^2}}{2} = \frac{3kT}{2}$



- ① avg. number of collisions of a single  $H_2O$  particle during 1s  
 $= 60 * 10^{12}$
- ② This is the reason to introduce a “mean kinetic energy”.  
 Thermodynamics helps in this idea, the absolute temperature of a molecule,  $T$  is defined:

$$T \equiv \frac{\overline{mv^2}}{3k}$$

,where  $k$  is a Boltzmann constant ( $1.38 * 10^{-23} \frac{J}{K}$ ).

- ③ thermal kinetic energy  $= \frac{\overline{mv_x^2}}{2} = \frac{3kT}{2}$



- 1 avg. number of collisions of a single  $H_2O$  particle during 1s  
 $= 60 * 10^{12}$
- 2 This is the reason to introduce a “mean kinetic energy”.  
Thermodynamics helps in this idea, the absolute temperature of a molecule,  $T$  is defined:

$$T \equiv \frac{\overline{mv^2}}{3k}$$

,where  $k$  is a Boltzmann constant ( $1.38 * 10^{-23} \frac{J}{K}$ ).

- 3 thermal kinetic energy  $= \frac{\overline{mv_x^2}}{2} = \frac{3kT}{2}$



We will try to use this relation to describe the diffusion process. To simplify the process let's consider the movement of a molecule along only one axis (e.g.  $x$ ). Then:

$$\text{avg. kin. energy along } x\text{-axis} = \frac{m\overline{v_x^2}}{2} = \frac{1}{3} \frac{3kT}{2}$$

$$\text{Since the mass does not change: } m\frac{\overline{v_x^2}}{2} = \frac{kT}{2} \Rightarrow \overline{v_x^2} = \frac{kT}{m}$$

$$v_{x,rms} = \sqrt{\overline{v_x^2}} = \sqrt{\frac{kT}{m}}$$

Example: movement of the sucrose..



We will try to use this relation to describe the diffusion process. To simplify the process let's consider the movement of a molecule along only one axis (e.g.  $x$ ). Then:

$$\text{avg. kin. energy along } x\text{-axis} = \frac{\overline{mv_x^2}}{2} = \frac{1}{3} \frac{3kT}{2}$$

$$\text{Since the mass does not change: } m \frac{\overline{v_x^2}}{2} = \frac{kT}{2} \Rightarrow \overline{v_x^2} = \frac{kT}{m}$$

$$v_{x,rms} = \sqrt{\overline{v_x^2}} = \sqrt{\frac{kT}{m}}$$

Example: movement of the sucrose..





We will try to use this relation to describe the diffusion process. To simplify the process let's consider the movement of a molecule along only one axis (e.g. x). Then:

$$\text{avg. kin. energy along x-axis} = \frac{\overline{mv_x^2}}{2} = \frac{1}{3} \frac{3kT}{2}$$

$$\text{Since the mass does not change: } m \frac{\overline{v_x^2}}{2} = \frac{kT}{2} \Rightarrow \overline{v_x^2} = \frac{kT}{m}$$

$$v_{x,rms} = \sqrt{\overline{v_x^2}} = \sqrt{\frac{kT}{m}}$$

Example: movement of the sucrose..



We will try to use this relation to describe the diffusion process. To simplify the process let's consider the movement of a molecule along only one axis (e.g.  $x$ ). Then:

$$\text{avg. kin. energy along } x\text{-axis} = \frac{\overline{mv_x^2}}{2} = \frac{1}{3} \frac{3kT}{2}$$

$$\text{Since the mass does not change: } m \frac{\overline{v_x^2}}{2} = \frac{kT}{2} \Rightarrow \overline{v_x^2} = \frac{kT}{m}$$

$$v_{x,rms} = \sqrt{\overline{v_x^2}} = \sqrt{\frac{kT}{m}}$$

Example: movement of the sucrose..

# Movement of the sucrose

$$m_{suc} = 342u$$

$$\Rightarrow m_p = 0.342kg / 6.02 * 10^{23} mol^{-1} = 5.7 * 10^{-25} kg$$

$$1J = N * m = \left( \frac{kg * m}{s^2} \right) * m = \frac{kg * m^2}{s^2}$$

$$v_{x,rms} = \sqrt{\frac{kT}{m_p}} = \sqrt{\left( 1.38 * 10^{-23} \frac{J}{K} \right) * 273K / (5.7 * 10^{-25} kg)}$$

$$= \sqrt{0.66 * 10^4 m^2 s^{-2}} = 81 m/s$$

# Movement of the sucrose

$$m_{suc} = 342u$$

$$\Rightarrow m_p = 0.342kg / 6.02 * 10^{23} mol^{-1} = 5.7 * 10^{-25} kg$$

$$1J = N * m = \left( \frac{kg * m}{s^2} \right) * m = \frac{kg * m^2}{s^2}$$

$$v_{x,rms} = \sqrt{\frac{kT}{m_p}} = \sqrt{\left( 1.38 * 10^{-23} \frac{J}{K} \right) * 273K / (5.7 * 10^{-25} kg)}$$

$$= \sqrt{0.66 * 10^4 m^2 s^{-2}} = 81 m/s$$

# Movement of the sucrose

$$m_{suc} = 342u$$

$$\Rightarrow m_p = 0.342kg / 6.02 * 10^{23} mol^{-1} = 5.7 * 10^{-25} kg$$

$$1J = N * m = \left( \frac{kg * m}{s^2} \right) * m = \frac{kg * m^2}{s^2}$$

$$v_{x,rms} = \sqrt{\frac{kT}{m_p}} = \sqrt{\left( 1.38 * 10^{-23} \frac{J}{K} \right) * 273K / (5.7 * 10^{-25} kg)}$$

$$= \sqrt{0.66 * 10^4 m^2 s^{-2}} = 81 m/s$$

# Movement of the sucrose

$$m_{suc} = 342u$$

$$\Rightarrow m_p = 0.342kg / 6.02 * 10^{23} mol^{-1} = 5.7 * 10^{-25} kg$$

$$1J = N * m = \left( \frac{kg * m}{s^2} \right) * m = \frac{kg * m^2}{s^2}$$

$$v_{x,rms} = \sqrt{\frac{kT}{m_p}} = \sqrt{\left( 1.38 * 10^{-23} \frac{J}{K} \right) * 273K / (5.7 * 10^{-25} kg)}$$

$$= \sqrt{0.66 * 10^4 m^2 s^{-2}} = 81 m/s$$

# Movement of the sucrose

$$m_{suc} = 342u$$

$$\Rightarrow m_p = 0.342kg / 6.02 * 10^{23} mol^{-1} = 5.7 * 10^{-25} kg$$

$$1J = N * m = \left( \frac{kg * m}{s^2} \right) * m = \frac{kg * m^2}{s^2}$$

$$v_{x,rms} = \sqrt{\frac{kT}{m_p}} = \sqrt{\left( 1.38 * 10^{-23} \frac{J}{K} \right) * 273K / (5.7 * 10^{-25} kg)}$$

$$= \sqrt{0.66 * 10^4 m^2 s^{-2}} = 81 m/s$$

# Random walk

- 1 We start at  $t = 0$  with  $x = 0$ .
- 2 The particle moves a fixed distance at every  $\tau$  seconds.
- 3 The particle moves with the velocity  $\pm u_x$ . Effective step length is then  $\delta = \pm \tau u_x$ .
- 4 The probability of choosing the  $\pm$  direction is  $1/2$ .
- 5 The  $\pm$  direction of each step is independent from previous steps.
- 6 If we place  $N$  molecules in the same time, they are not interfering each other.



# Random walk

- 1 We start at  $t = 0$  with  $x = 0$ .
- 2 The particle moves a fixed distance at every  $\tau$  seconds.
- 3 The particle moves with the velocity  $\pm u_x$ . Effective step length is then  $\delta = \pm \tau u_x$ .
- 4 The probability of choosing the  $\pm$  direction is  $1/2$ .
- 5 The  $\pm$  direction of each step is independent from previous steps.
- 6 If we place  $N$  molecules in the same time, they are not interfering each other.

# Random walk

- 1 We start at  $t = 0$  with  $x = 0$ .
- 2 The particle moves a fixed distance at every  $\tau$  seconds.
- 3 The particle moves with the velocity  $\pm u_x$ . Effective step length is then  $\delta = \pm \tau u_x$ .
- 4 The probability of choosing the  $\pm$  direction is  $1/2$ .
- 5 The  $\pm$  direction of each step is independent from previous steps.
- 6 If we place  $N$  molecules in the same time, they are not interfering each other.

# Random walk

- 1 We start at  $t = 0$  with  $x = 0$ .
- 2 The particle moves a fixed distance at every  $\tau$  seconds.
- 3 The particle moves with the velocity  $\pm u_x$ . Effective step length is then  $\delta = \pm \tau u_x$ .
- 4 The probability of choosing the  $\pm$  direction is  $1/2$ .
- 5 The  $\pm$  direction of each step is independent from previous steps.
- 6 If we place  $N$  molecules in the same time, they are not interfering each other.

# Random walk

- 1 We start at  $t = 0$  with  $x = 0$ .
- 2 The particle moves a fixed distance at every  $\tau$  seconds.
- 3 The particle moves with the velocity  $\pm u_x$ . Effective step length is then  $\delta = \pm \tau u_x$ .
- 4 The probability of choosing the  $\pm$  direction is  $1/2$ .
- 5 The  $\pm$  direction of each step is independent from previous steps.
- 6 If we place  $N$  molecules in the same time, they are not interfering each other.

# Random walk

- 1 We start at  $t = 0$  with  $x = 0$ .
- 2 The particle moves a fixed distance at every  $\tau$  seconds.
- 3 The particle moves with the velocity  $\pm u_x$ . Effective step length is then  $\delta = \pm \tau u_x$ .
- 4 The probability of choosing the  $\pm$  direction is  $1/2$ .
- 5 The  $\pm$  direction of each step is independent from previous steps.
- 6 If we place  $N$  molecules in the same time, they are not interfering each other.

# Random walk

According to these rules, we know that the position of  $i$ th particle after  $n$  steps differs from its position after  $n - 1$  steps is  $\delta$ :

$$x_i(n) = x_i(n-1) + \delta$$

For  $N$  particles, the average displacement after  $n$  steps:

$$\begin{aligned}\bar{X}(n) &= \frac{1}{N} \sum x_i(n), \\ &= \frac{1}{N} \sum x_i(n-1) + \frac{1}{N} \sum \delta\end{aligned}$$

# Random walk

According to these rules, we know that the position of  $i$ th particle after  $n$  steps differs from its position after  $n - 1$  steps is  $\delta$ :

$$x_i(n) = x_i(n-1) + \delta$$

For  $N$  particles, the average displacement after  $n$  steps:

$$\begin{aligned}\bar{X}(n) &= \frac{1}{N} \sum x_i(n), \\ &= \frac{1}{N} \sum x_i(n-1) + \frac{1}{N} \sum \delta\end{aligned}$$

## Random walk

According to these rules, we know that the position of  $i$ th particle after  $n$  steps differs from its position after  $n - 1$  steps is  $\delta$ :

$$x_i(n) = x_i(n-1) + \delta$$

For  $N$  particles, the average displacement after  $n$  steps:

$$\begin{aligned}\bar{X}(n) &= \frac{1}{N} \sum x_i(n), \\ &= \frac{1}{N} \sum x_i(n-1) + \frac{1}{N} \sum \delta\end{aligned}$$



# Random walk - expectation

Now the last term can be viewed as an expectation of Bernoulli process.  $E(\text{step dist}) = p\delta + q(-\delta) = 0$

Then:

$$\bar{X}(n) = \frac{1}{N} \sum x_i(n-1) + \frac{1}{N} \sum \delta = \frac{1}{N} \sum x_i(n-1)$$

Since  $x_i(0) = 0$  then  $\bar{X}(n) = 0$

## Random walk - expectation

Now the last term can be viewed as an expectation of Bernoulli process.  $E(\text{step dist}) = p\delta + q(-\delta) = 0$

Then:

$$\bar{X}(n) = \frac{1}{N} \sum x_i(n-1) + \frac{1}{N} \sum \delta = \frac{1}{N} \sum x_i(n-1)$$

Since  $x_i(0) = 0$  then  $\bar{X}(n) = 0$

## Random walk - expectation

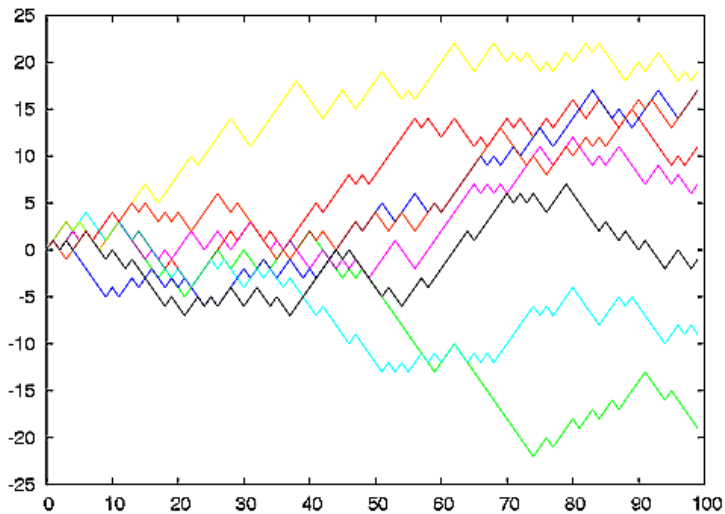
Now the last term can be viewed as an expectation of Bernoulli process.  $E(\text{step dist}) = p\delta + q(-\delta) = 0$

Then:

$$\bar{X}(n) = \frac{1}{N} \sum x_i(n-1) + \frac{1}{N} \sum \delta = \frac{1}{N} \sum x_i(n-1)$$

Since  $x_i(0) = 0$  then  $\bar{X}(n) = 0$

## Random walk - variance



# Random walk - variance

Where exactly are we going to find a given particle after a number of steps? The difference of the particle position from the expectation is given by variance. Since the mean was 0, the difference of the  $i$ th particle after  $n$ th step from the expected position is:  $x_i^2(n) = [x_i(n-1) + \delta]^2$

$$\sigma_X^2(n) = \overline{X^2}(n) = \frac{1}{N} \sum [x_i(n-1) + \delta]^2$$

$$= \frac{1}{N} \sum [x_i^2(n-1) + 2x_i(n-1)\delta + \delta^2]$$

$$= \frac{1}{N} \sum x_i^2(n-1) + \frac{1}{N} \sum \delta^2$$

# Random walk - variance

Where exactly are we going to find a given particle after a number of steps? The difference of the particle position from the expectation is given by variance. Since the mean was 0, the difference of the  $i$ th particle after  $n$ th step from the expected position is:  $x_i^2(n) = [x_i(n-1) + \delta]^2$

$$\sigma_X^2(n) = \overline{X^2}(n) = \frac{1}{N} \sum [x_i(n-1) + \delta]^2$$

$$= \frac{1}{N} \sum [x_i^2(n-1) + 2x_i(n-1)\delta + \delta^2]$$

$$= \frac{1}{N} \sum x_i^2(n-1) + \frac{1}{N} \sum \delta^2$$

# Random walk - variance

Where exactly are we going to find a given particle after a number of steps? The difference of the particle position from the expectation is given by variance. Since the mean was 0, the difference of the  $i$ th particle after  $n$ th step from the expected position is:  $x_i^2(n) = [x_i(n-1) + \delta]^2$

$$\sigma_X^2(n) = \overline{X^2}(n) = \frac{1}{N} \sum [x_i(n-1) + \delta]^2$$

$$= \frac{1}{N} \sum [x_i^2(n-1) + 2x_i(n-1)\delta + \delta^2]$$

$$= \frac{1}{N} \sum x_i^2(n-1) + \frac{1}{N} \sum \delta^2$$

# Random walk - variance

Where exactly are we going to find a given particle after a number of steps? The difference of the particle position from the expectation is given by variance. Since the mean was 0, the difference of the  $i$ th particle after  $n$ th step from the expected position is:  $x_i^2(n) = [x_i(n-1) + \delta]^2$

$$\begin{aligned} \sigma_X^2(n) &= \overline{X^2}(n) = \frac{1}{N} \sum [x_i(n-1) + \delta]^2 \\ &= \frac{1}{N} \sum [x_i^2(n-1) + 2x_i(n-1)\delta + \delta^2] \\ &= \frac{1}{N} \sum x_i^2(n-1) + \frac{1}{N} \sum \delta^2 \end{aligned}$$



## Random walk - variance

$$\begin{aligned} &= \frac{1}{N} \sum x_i^2 (n-1) + \frac{1}{N} \sum \delta^2 \\ &= \overline{X^2}(n-1) + \delta^2 \end{aligned}$$

Since  $\overline{X^2}(0) = 0$ :

$$\sigma_X^2(n) = \overline{X^2}(n) = n\delta^2$$

$$\sigma_X(n) = \sqrt{\overline{X^2}(n)} = X_{rms}(n) = \sqrt{n}\delta$$

## Random walk - variance

$$\begin{aligned} &= \frac{1}{N} \sum x_i^2 (n-1) + \frac{1}{N} \sum \delta^2 \\ &= \overline{X^2}(n-1) + \delta^2 \end{aligned}$$

Since  $\overline{X^2}(0) = 0$ :

$$\sigma_X^2(n) = \overline{X^2}(n) = n\delta^2$$

$$\sigma_X(n) = \sqrt{\overline{X^2}(n)} = X_{rms}(n) = \sqrt{n}\delta$$

## Random walk - variance

$$\begin{aligned} &= \frac{1}{N} \sum x_i^2 (n-1) + \frac{1}{N} \sum \delta^2 \\ &= \overline{X^2}(n-1) + \delta^2 \end{aligned}$$

Since  $\overline{X^2}(0) = 0$ :

$$\sigma_X^2(n) = \overline{X^2}(n) = n\delta^2$$

$$\sigma_X(n) = \sqrt{\overline{X^2}(n)} = X_{rms}(n) = \sqrt{n}\delta$$

# Random walk - variance

Lets consider the spread of the particles after time  $t$ . We know that  $n = t/\tau$ . Then  $X_{rms}(n) = \sqrt{n}\delta = \sqrt{\frac{t}{\tau}}\delta$ . Now if we would like to calculate the average velocity of walking particle:

$v = x/t \Rightarrow v_{rms} = \sqrt{\frac{1}{t\tau}}\delta$ . This means that the “average velocity of diffusion decreases” with time.

# Random walk - variance

Lets consider the spread of the particles after time  $t$ . We know that  $n = t/\tau$ . Then  $X_{rms}(n) = \sqrt{n}\delta = \sqrt{\frac{t}{\tau}}\delta$ . Now if we would like to calculate the average velocity of walking particle:

$v = x/t \Rightarrow v_{rms} = \sqrt{\frac{1}{t\tau}}\delta$ . This means that the “average velocity of diffusion decreases” with time.

# Random walk - variance

Lets consider the spread of the particles after time  $t$ . We know that  $n = t/\tau$ . Then  $X_{rms}(n) = \sqrt{n}\delta = \sqrt{\frac{t}{\tau}}\delta$ . Now if we would like to calculate the average velocity of walking particle:

$v = x/t \Rightarrow v_{rms} = \sqrt{\frac{1}{t\tau}}\delta$ . This means that the “average velocity of diffusion decreases” with time.

# Diffusion coefficient

Diffusion coef. is equal to half of the rate at which the variance of particle location changes through time i.e.

$$D \equiv \frac{1}{2} \frac{d\sigma}{dt}$$

For the one dimensional case  $X(n) = \frac{t}{\tau} \delta^2$  so  $D = \frac{\delta^2}{2\tau}$ . Now we can rewrite:  $X_{rms}(n) = \sqrt{\frac{t}{\tau} \delta^2} = \sqrt{2t \frac{\delta^2}{2\tau}} = \sqrt{2tD}$

# Diffusion coefficient

Diffusion coef. is equal to half of the rate at which the variance of particle location changes through time i.e.

$$D \equiv \frac{1}{2} \frac{d\sigma}{dt}$$

For the one dimensional case  $X(n) = \frac{t}{\tau} \delta^2$  so  $D = \frac{\delta^2}{2\tau}$ . Now we can rewrite:  $X_{rms}(n) = \sqrt{\frac{t}{\tau} \delta^2} = \sqrt{2t \frac{\delta^2}{2\tau}} = \sqrt{2tD}$



# Diffusion coefficient

Diffusion coef. is equal to half of the rate at which the variance of particle location changes through time i.e.

$$D \equiv \frac{1}{2} \frac{d\sigma^2}{dt}$$

For the one dimensional case  $X(n) = \frac{t}{\tau} \delta^2$  so  $D = \frac{\delta^2}{2\tau}$ . Now we can rewrite:  $X_{rms}(n) = \sqrt{\frac{t}{\tau} \delta^2} = \sqrt{2t \frac{\delta^2}{2\tau}} = \sqrt{2tD}$

# Diffusion coefficient

Diffusion coef. is equal to half of the rate at which the variance of particle location changes through time i.e.

$$D \equiv \frac{1}{2} \frac{d\sigma}{dt}$$

For the one dimensional case  $X(n) = \frac{t}{\tau} \delta^2$  so  $D = \frac{\delta^2}{2\tau}$ . Now we can rewrite:  $X_{rms}(n) = \sqrt{\frac{t}{\tau}} \delta = \sqrt{2t \frac{\delta^2}{2\tau}} = \sqrt{2tD}$

## Sucrose

The diffusion coefficient of sucrose in water is:  $10^{-9} m^2/s$  . So how far a particle of sucrose can move at average during a one second?

$$X_{rms}(1s) = \sqrt{2 * 10^{-9} * 1m/s} < 10^{-4} m/s \ll 81m/s$$

## Sucrose

The diffusion coefficient of sucrose in water is:  $10^{-9} m^2/s$  . So how far a particle of sucrose can move at average during a one second?

$$X_{rms}(1s) = \sqrt{2 * 10^{-9} * 1m/s} < 10^{-4} m/s \ll 81m/s$$

# Link with Binomial distribution

Lets see the random walk as an instance of Binomial distribution.  
Then the probability of finding particle at the starting point is:

$$P(x=0) = \binom{n}{n/2} p^{n/2} q^{n/2} = \binom{n}{n/2} (1/2)^n$$

This is coherent with our previous reasoning about the variance. For large  $n$  the Binomial distribution can be approximated by the Normal distribution. We have calculated that  $\mu = 0, \sigma^2 = \sqrt{2tD}$ . From this we can write a PDF:

$$\begin{aligned} g(x) = f_X(x) &= \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \\ &= \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}} \end{aligned}$$

Now, to compute the probability that for a given time  $t$ , the particle is between  $a < x < b$  we only need to compute the integral of  $f(x)$

## Link with Binomial distribution

Lets see the random walk as an instance of Binomial distribution.  
Then the probability of finding particle at the starting point is:

$$P(x = 0) = \binom{n}{n/2} p^{n/2} q^{n/2} = \binom{n}{n/2} (1/2)^n$$

This is coherent with our previous reasoning about the variance. For large  $n$  the Binomial distribution can be approximated by the Normal distribution. We have calculated that  $\mu = 0, \sigma^2 = \sqrt{2Dt}$ . From this we can write a PDF:

$$\begin{aligned} g(x) = f_X(x) &= \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \\ &= \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}} \end{aligned}$$

Now, to compute the probability that for a given time  $t$ , the particle is between  $a < x < b$  we only need to compute the integral of  $g(x)$

## Link with Binomial distribution

Lets see the random walk as an instance of Binomial distribution.  
Then the probability of finding particle at the starting point is:

$$P(x = 0) = \binom{n}{n/2} p^{n/2} q^{n/2} = \binom{n}{n/2} (1/2)^n$$

This is coherent with our previous reasoning about the variance. For large  $n$  the Binomial distribution can be approximated by the Normal distribution. We have calculated that  $\mu = 0, \sigma^2 = \sqrt{2tD}$ . From this we can write a PDF:

$$\begin{aligned} g(x) = f_X(x) &= \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \\ &= \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}} \end{aligned}$$

Now, to compute the probability that for a given time  $t$ , the particle is between  $a < x < b$  we only need to compute the integral of  $g(x)$

## Link with Binomial distribution

Lets see the random walk as an instance of Binomial distribution.  
Then the probability of finding particle at the starting point is:

$$P(x = 0) = \binom{n}{n/2} p^{n/2} q^{n/2} = \binom{n}{n/2} (1/2)^n$$

This is coherent with our previous reasoning about the variance. For large  $n$  the Binomial distribution can be approximated by the Normal distribution. We have calculated that  $\mu = 0, \sigma^2 = \sqrt{2tD}$ . From this we can write a PDF:

$$\begin{aligned} g(x) = f_X(x) &= \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \\ &= \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}} \end{aligned}$$

Now, to compute the probability that for a given time  $t$ , the particle is between  $a < x < b$  we only need to compute the integral of  $g(x)$



## Link with Binomial distribution

Lets see the random walk as an instance of Binomial distribution.  
Then the probability of finding particle at the starting point is:

$$P(x = 0) = \binom{n}{n/2} p^{n/2} q^{n/2} = \binom{n}{n/2} (1/2)^n$$

This is coherent with our previous reasoning about the variance. For large  $n$  the Binomial distribution can be approximated by the Normal distribution. We have calculated that  $\mu = 0, \sigma^2 = \sqrt{2tD}$ . From this we can write a PDF:

$$\begin{aligned} g(x) = f_X(x) &= \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \\ &= \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}} \end{aligned}$$

Now, to compute the probability that for a given time  $t$ , the particle is between  $a < x < b$  we only need to compute the integral of  $g(x)$ .