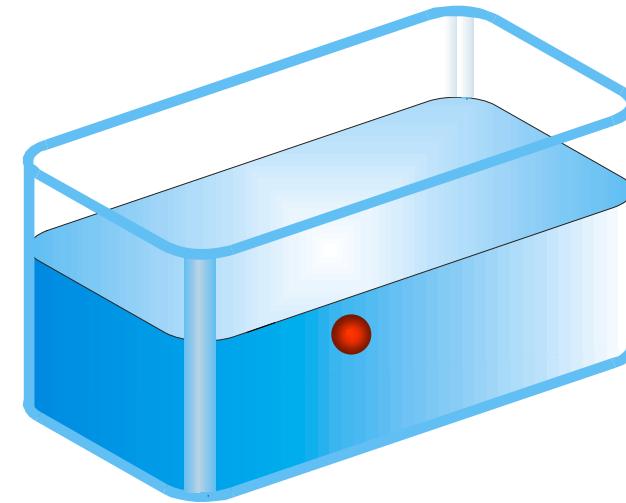


Transport properties

Ronald Giessen
Vrije Universiteit, Amsterdam
March 11, 2008

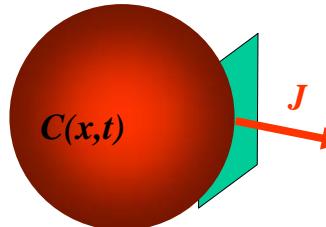


Diffusion



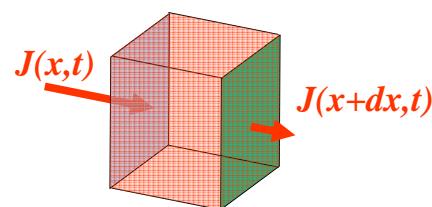
Fick's law

$$J = -D \frac{\partial c}{\partial x}$$



Equation of continuity

$$\frac{\partial c}{\partial t} + \frac{\partial J}{\partial x} = 0$$



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

Diffusion equation

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

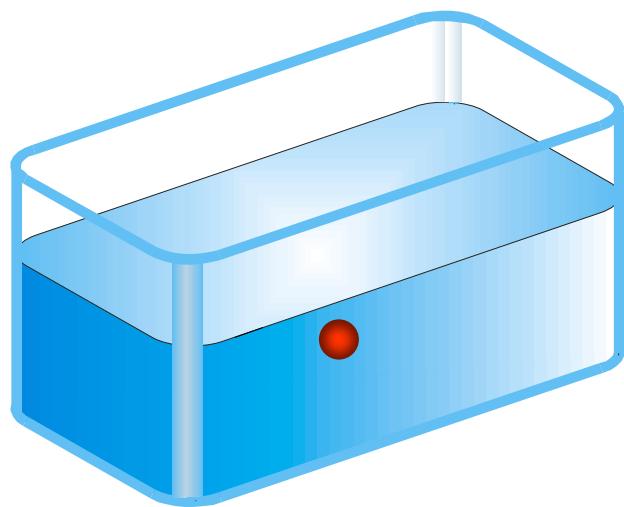
$$J = -D \frac{\partial c}{\partial x}$$
$$\frac{\partial c}{\partial t} + \operatorname{div} J = 0$$

is clearly different from the wave equation

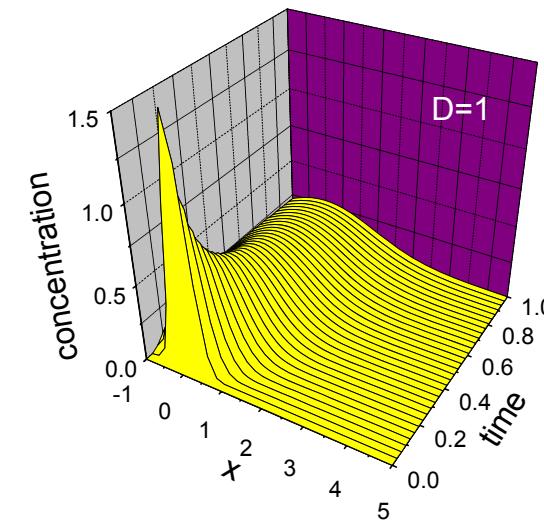
$$\frac{\partial^2 U}{\partial t^2} = v^2 \frac{\partial^2 U}{\partial x^2}$$



Diffusion



Singularities decay immediately

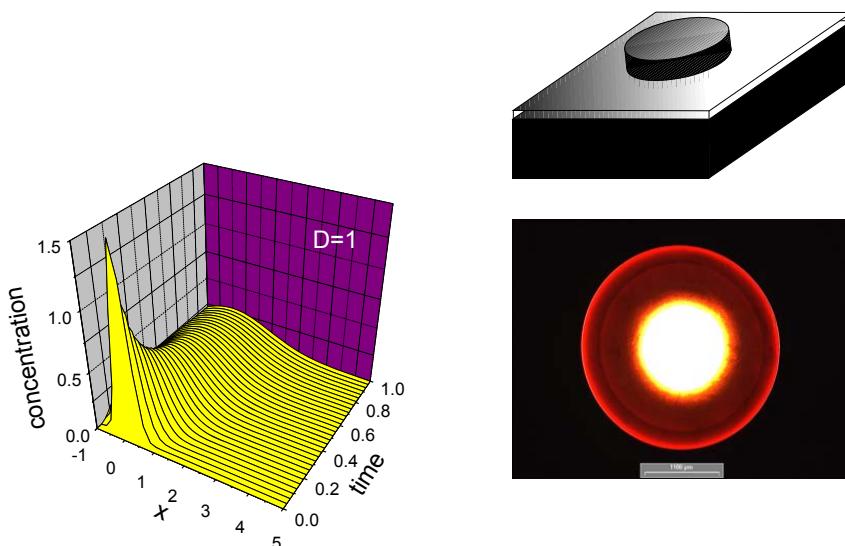


$$c = \frac{1}{2\sqrt{\pi Dt}} e^{-\frac{x^2}{4Dt}}$$

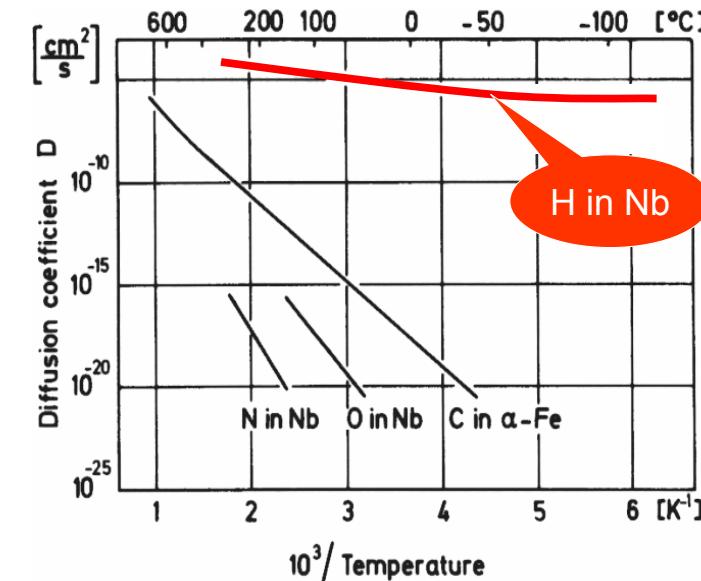
is a solution of

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

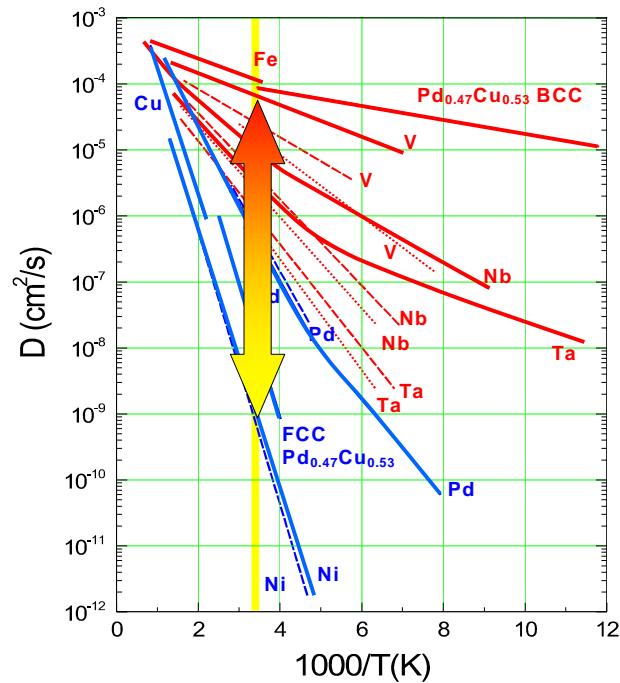
Radial diffusion of H as seen optically



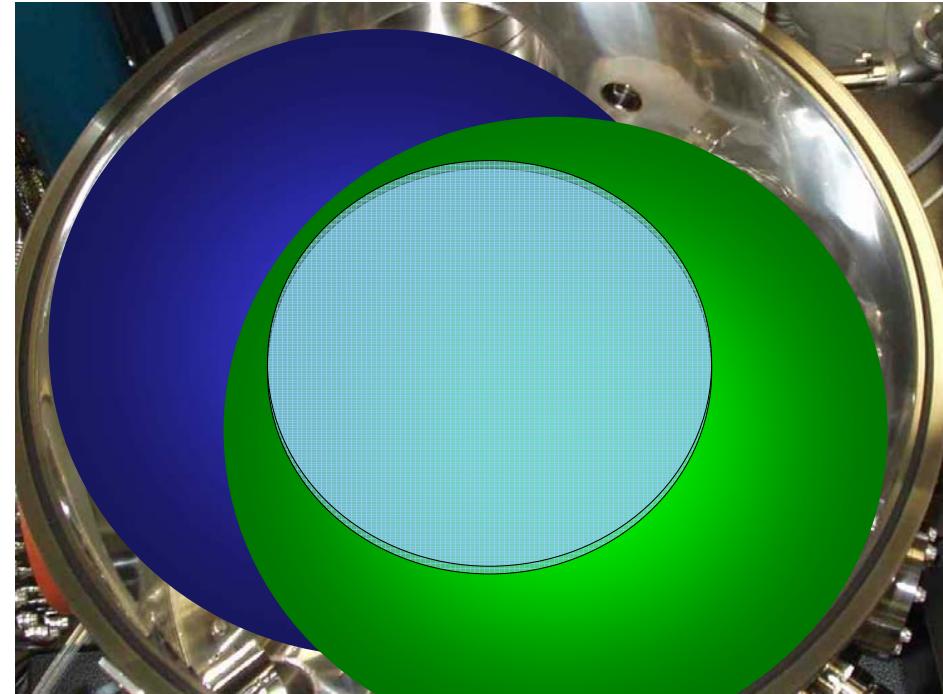
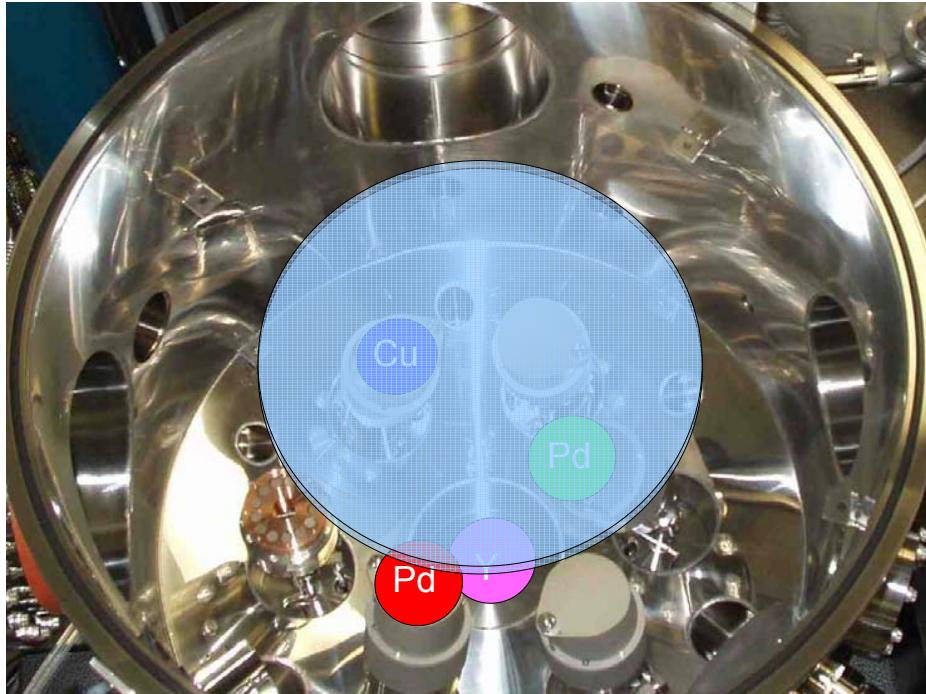
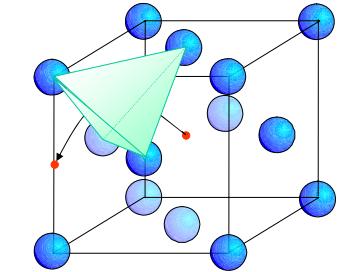
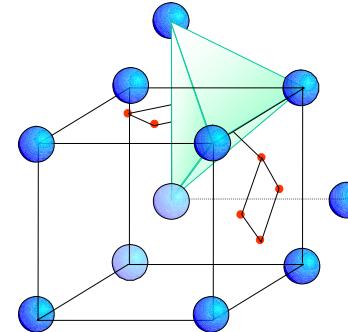
Diffusion coefficients of various interstitials

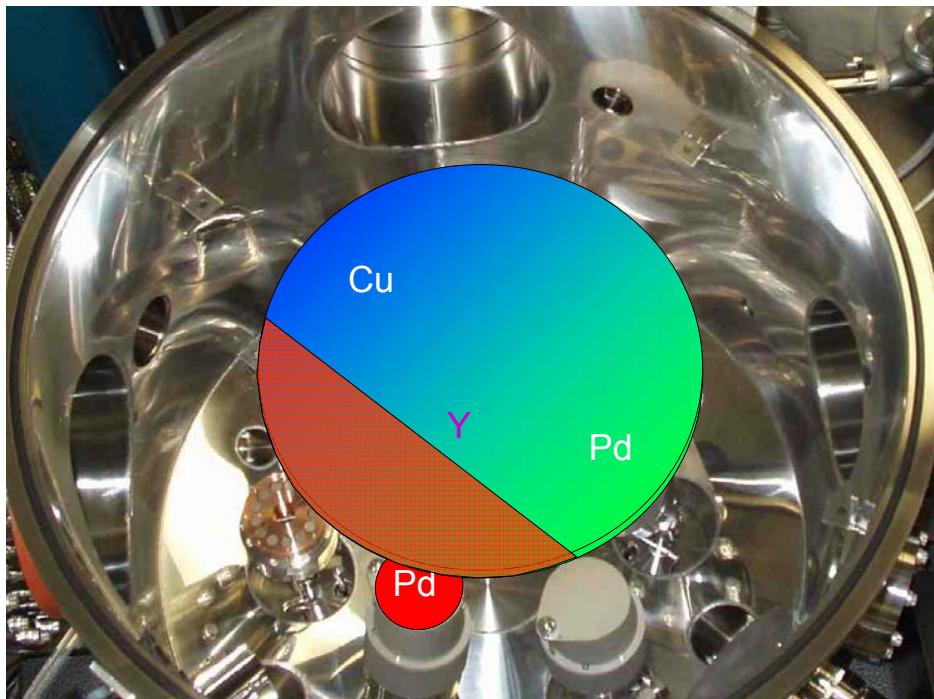
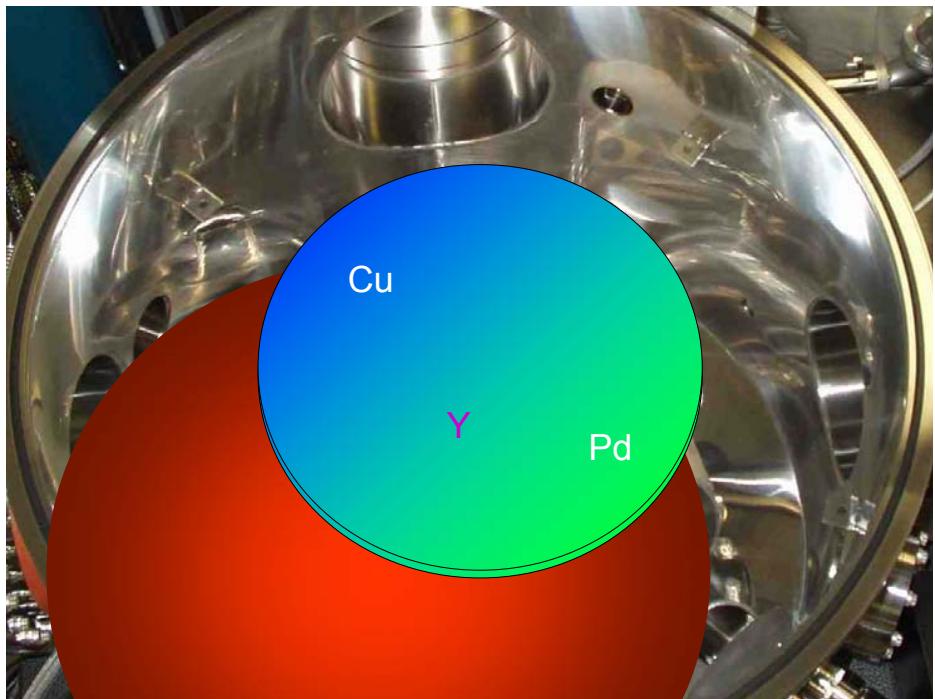
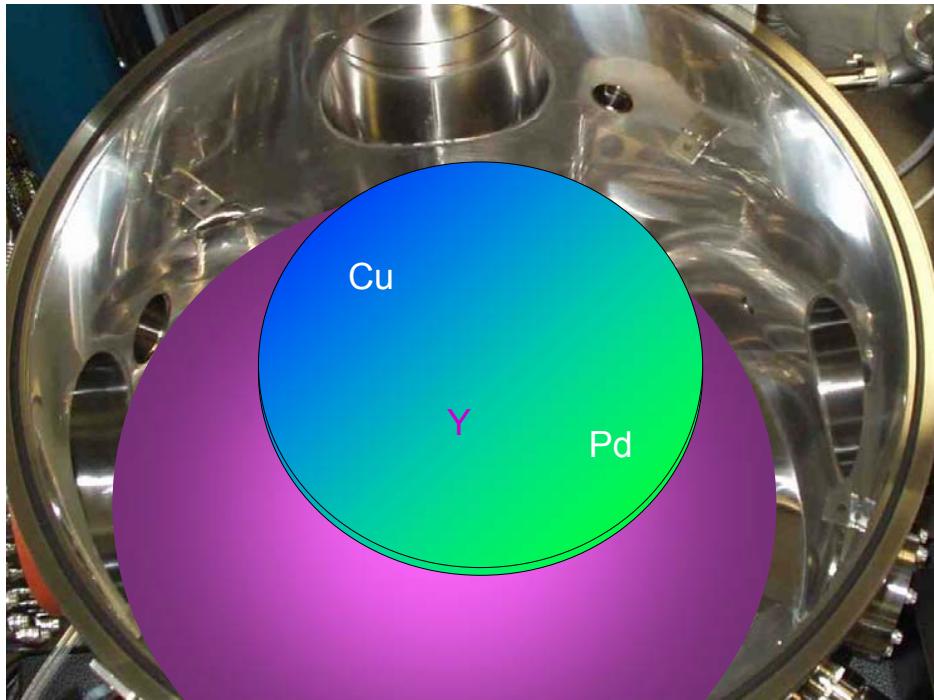
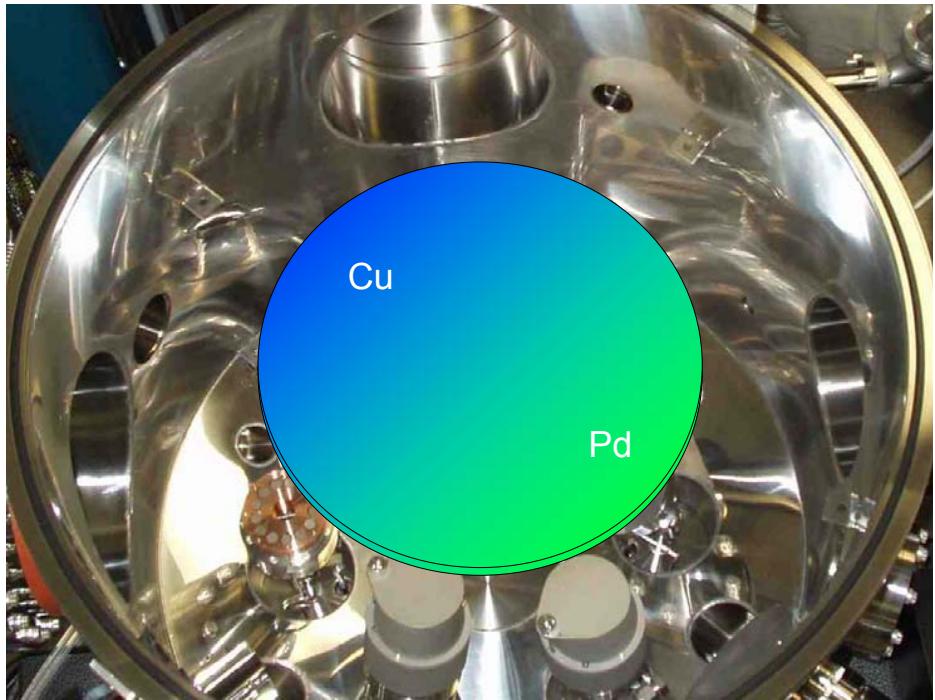


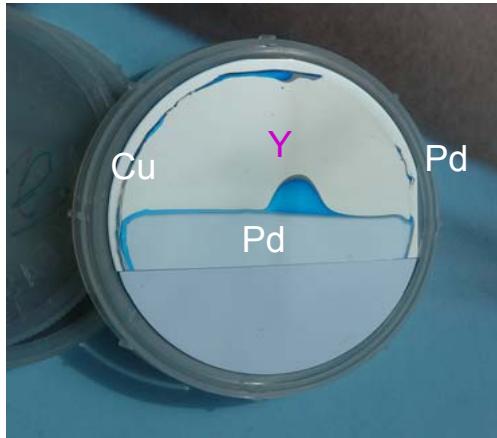
Diffusion
coefficients of
various
interstitials



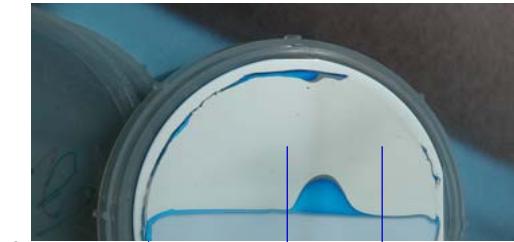
H diffusion is much faster in BCC than FCC metals



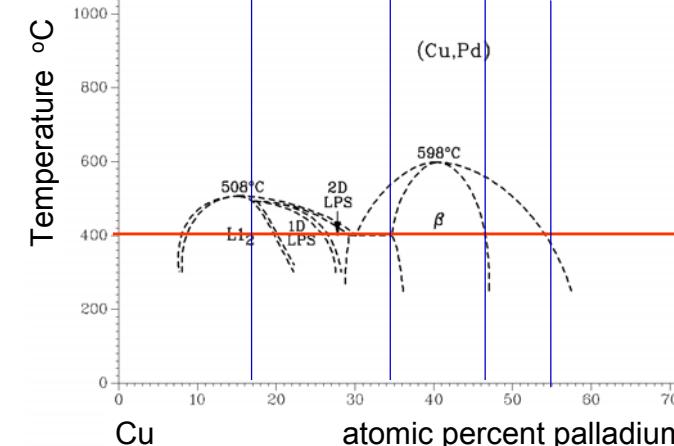




Fast H diffusion in bcc Pd-Cu



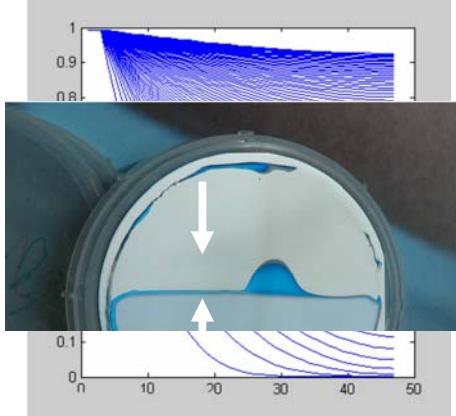
Fast H diffusion in bcc Pd-Cu



Diffusion length

$$D \frac{\partial^2 c}{\partial x^2} - \frac{\partial c}{\partial t} = 0 \text{ with } c(0, t) = 1$$

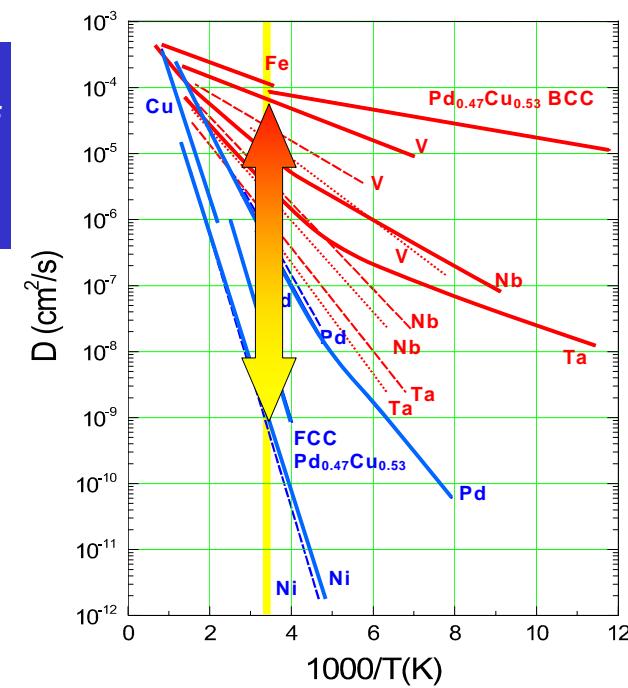
$$c = 1 - \operatorname{erf}\left(\frac{x}{2\sqrt{Dt}}\right)$$



$$x^2 \cong Dt$$

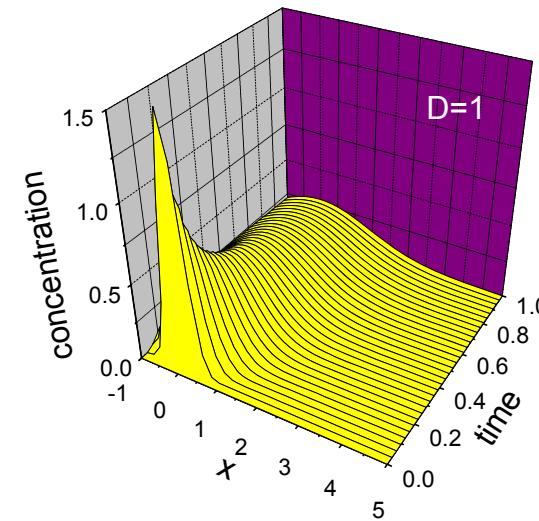
In 10^4 s we have $x \cong 1$ cm
Thus $D = 10^{-4}$ cm 2 /s

Diffusion coefficients of various interstitials



Characteristic features of diffusion

Singularities decay immediately



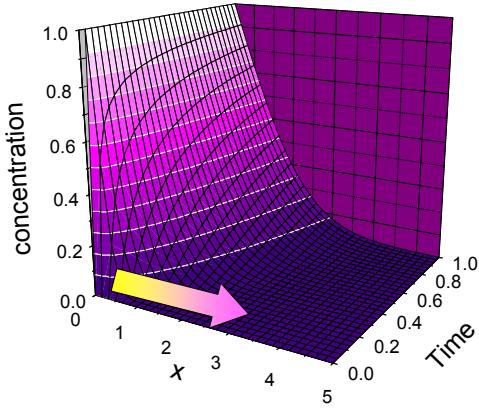
$$c = \frac{1}{2\sqrt{\pi Dt}} e^{-\frac{x^2}{4Dt}}$$

is a solution of

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

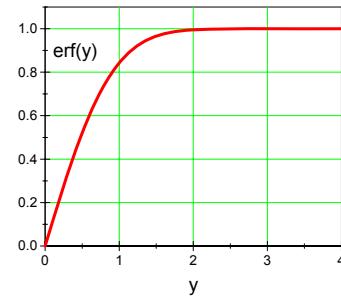
Diffusion in semi-infinite space

$$D \frac{\partial^2 c}{\partial x^2} - \frac{\partial c}{\partial t} = 0 \text{ with } c(0, t) = 1$$



$$c = 1 - \operatorname{erf}\left(\frac{x}{2\sqrt{Dt}}\right)$$

$$\operatorname{erf}(y) = \frac{2}{\sqrt{\pi}} \int_0^y e^{-p^2} dp$$



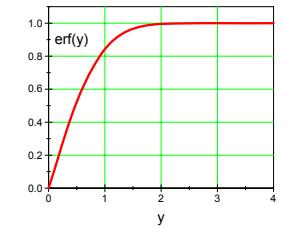
Infinite diffusion :a little numerical exercise

Typically in a solid $c_0 = 10^{-10} \text{ m}^{-1}$ at $x=0$.

The front at concentration $c=10^{-12} \text{ m}^{-1}$ is given by:

$$\frac{c}{c_0} = 1 - \operatorname{erf}\left(\frac{x}{2\sqrt{Dt}}\right) = 10^{-2}$$

$$\frac{x}{2\sqrt{Dt}} = 1.8214 \quad \rightarrow \quad \frac{x}{t} = 3.64 \sqrt{\frac{D}{t}}$$

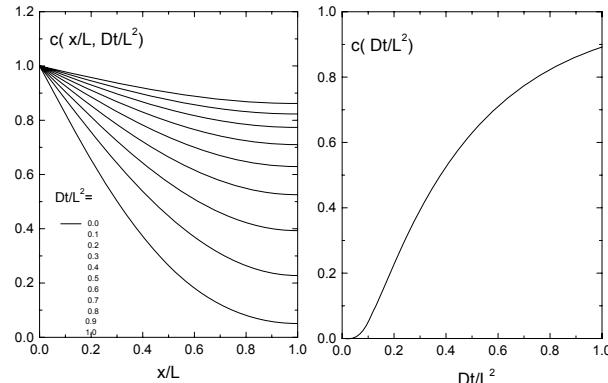


The velocity of light is reached at $t = 1.5 \times 10^{-24} \text{ s}$ if $D = 10^{-8} \text{ m}^2/\text{s}$. The average jump time is, however, with $a = 0.1 \text{ nm}$

$$\tau = \frac{a^2}{2D} = 5 \times 10^{-13} \text{ s} \quad \text{and} \quad \frac{x}{\tau} = 3.64 \sqrt{\frac{D}{\tau}} = 515 \frac{\text{m}}{\text{s}}$$

Diffusion into a membrane of thickness L

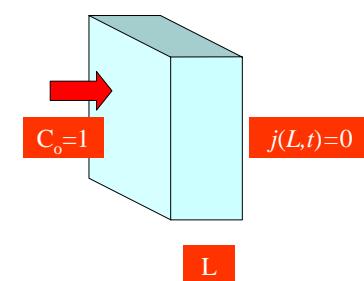
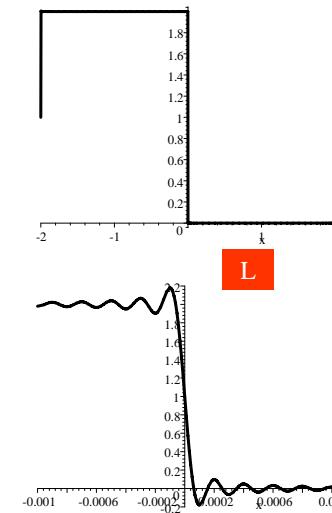
$$c(x,t) = 1 - \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{1}{2n+1} \sin\left(\frac{(2n+1)\pi x}{2L}\right) e^{-\frac{(2n+1)^2 \pi^2 D t}{4 L^2}}$$



diff_mu_edge1

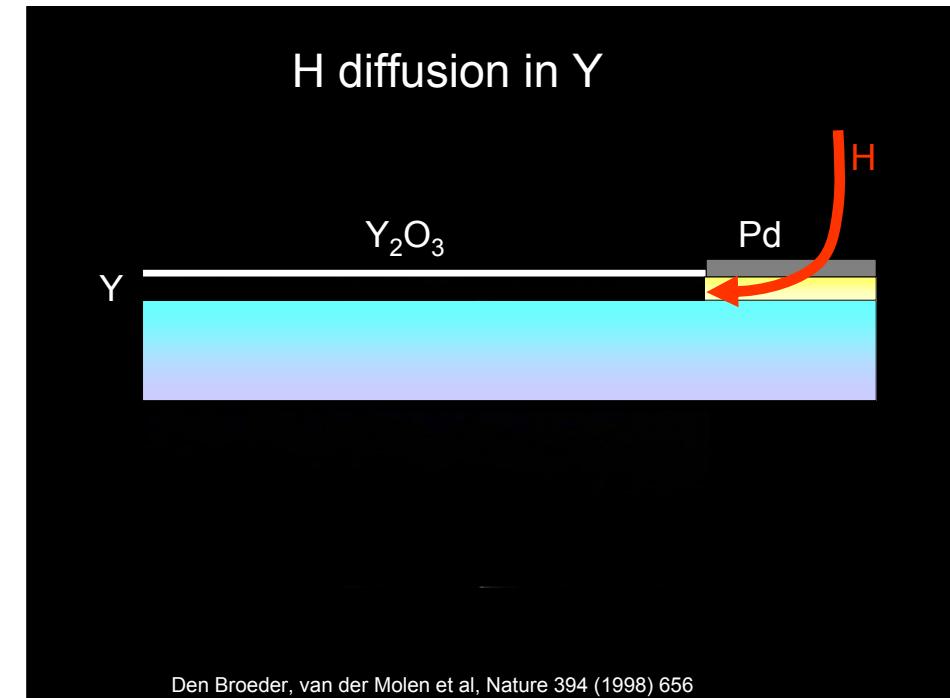
$$\frac{c_{HR}(t)}{c_{HL}} = 1 - \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} e^{-\frac{(2n+1)^2 \pi^2 D t}{4 L^2}}$$

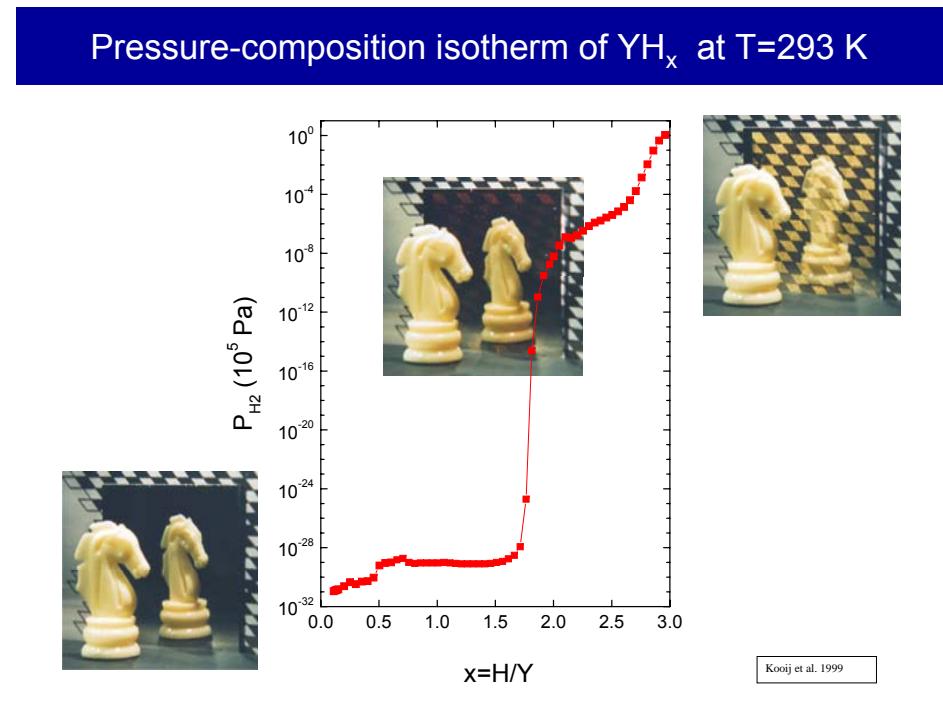
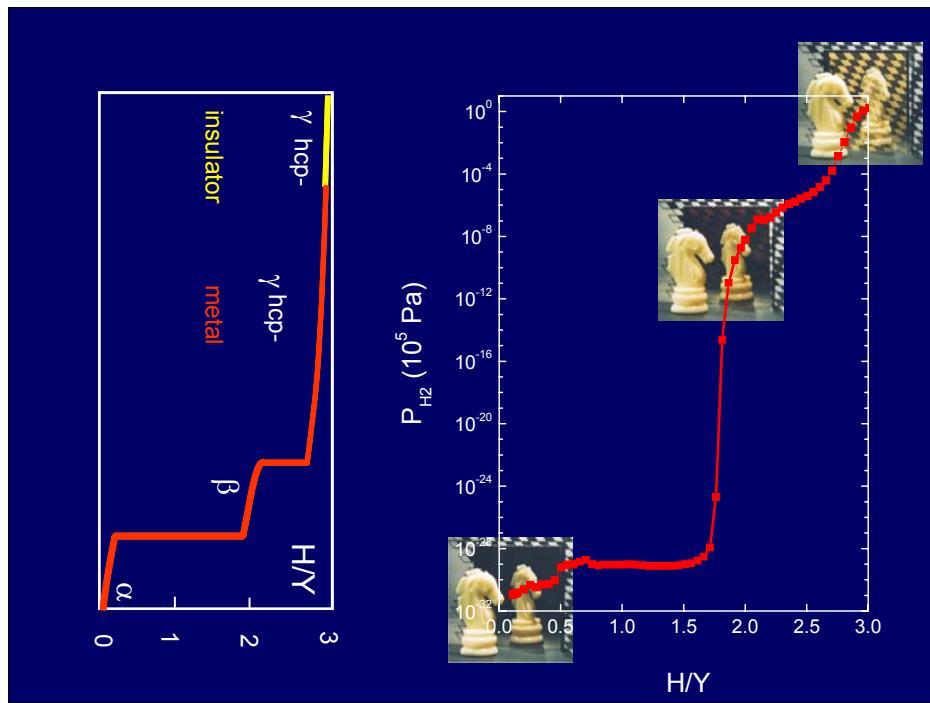
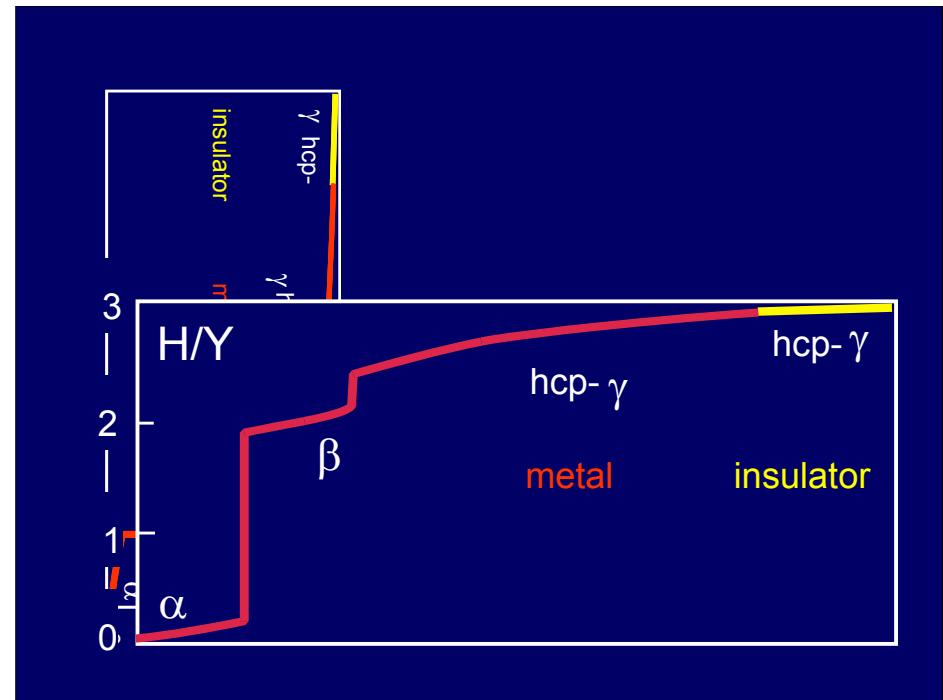
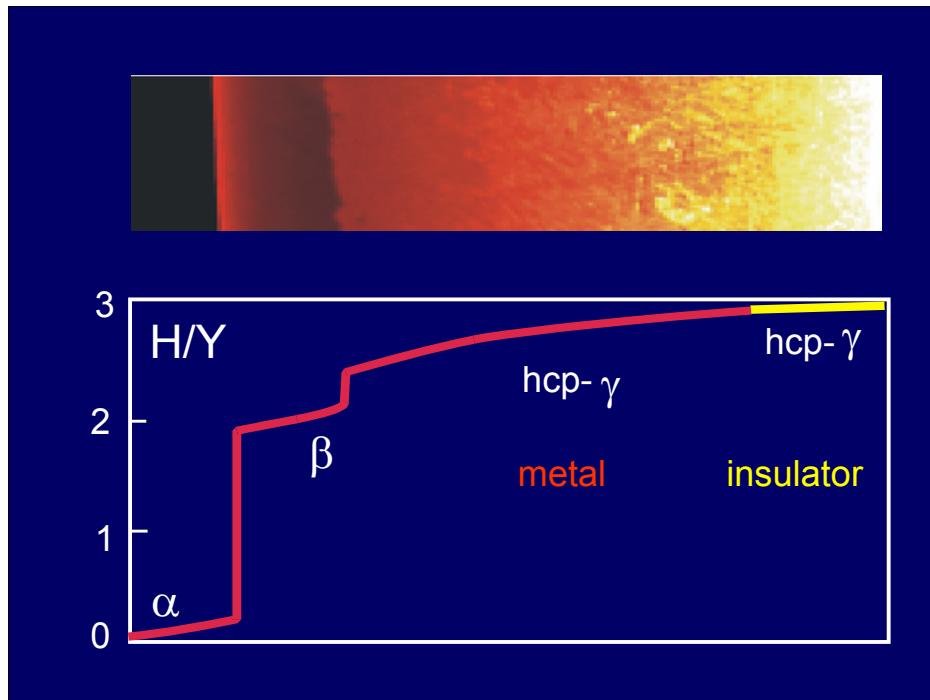
Choosing the right Fourier series



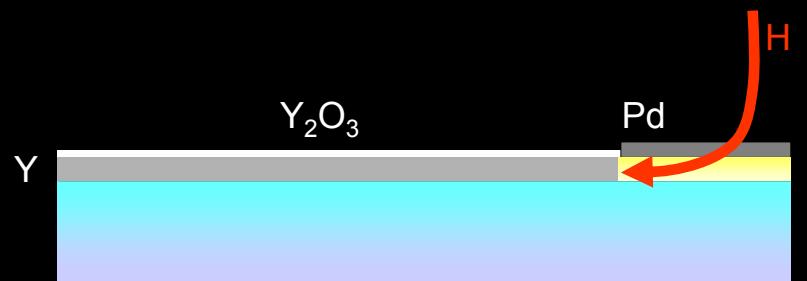
$$f(x) = 1 - \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{1}{2n+1} \sin\left(\frac{(2n+1)\pi x}{2L}\right)$$

A real diffusion experiment





Hydrogenography in Yttrium



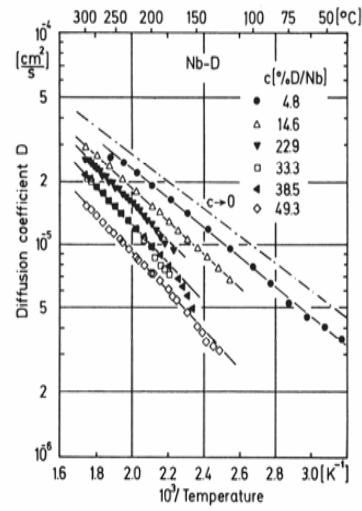
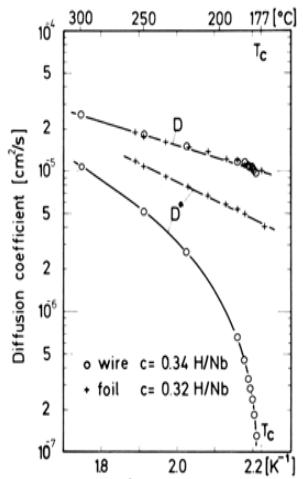
Den Broeder, van der Molen et al, Nature 394 (1998) 656



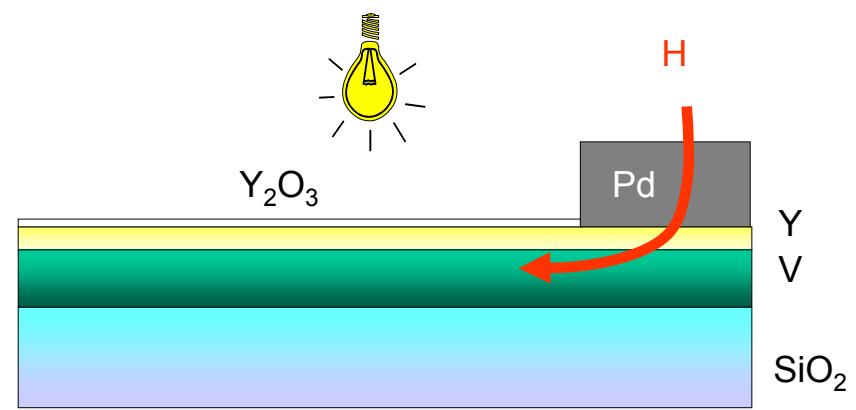
This picture demonstrates that

$$j = -L \frac{\partial \mu}{\partial x} \quad \text{instead of} \quad j = -D \frac{\partial c}{\partial x}$$

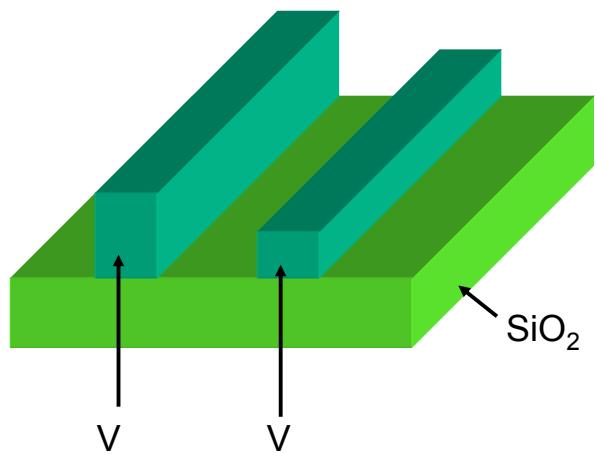
Influence of the chemical factor



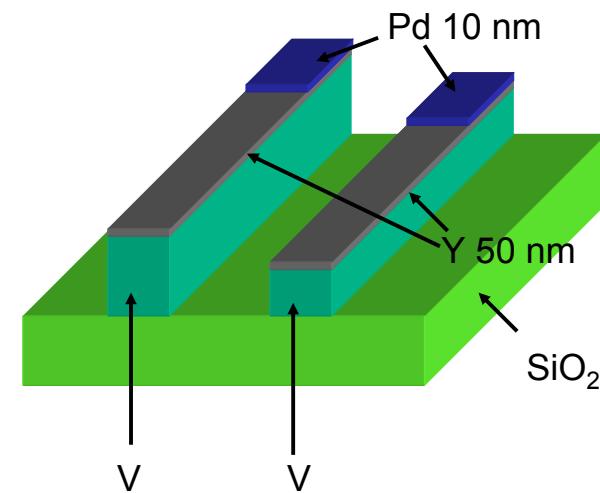
Switchable mirrors as indicators



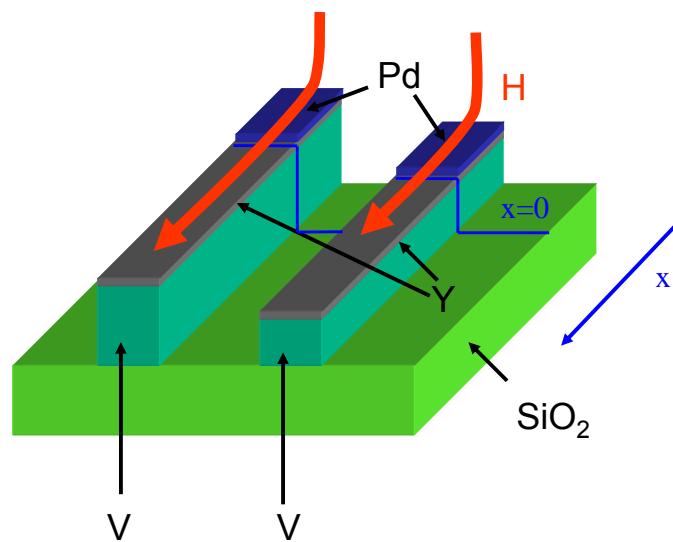
Sample architecture



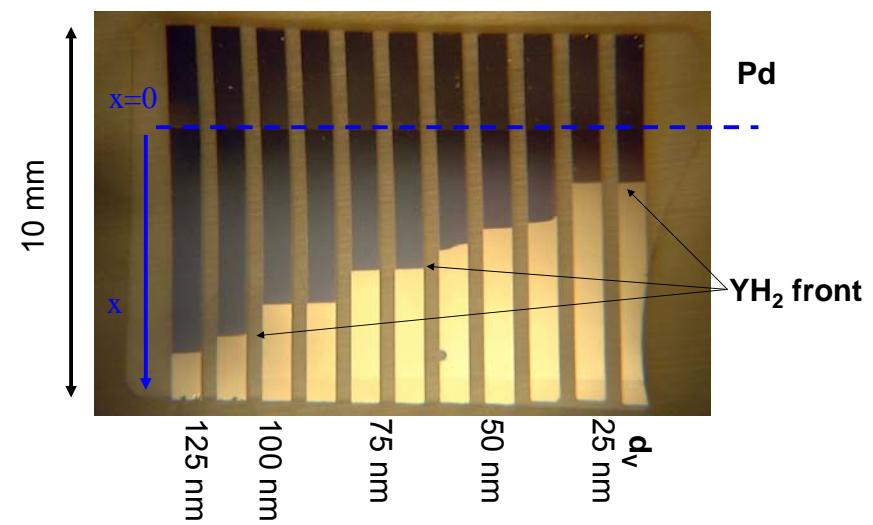
Sample architecture



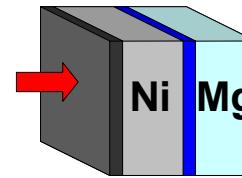
Hydrogen loading



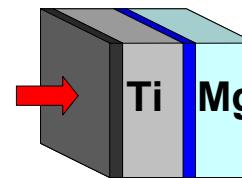
H-loading: 473K, 1mbar, 3h



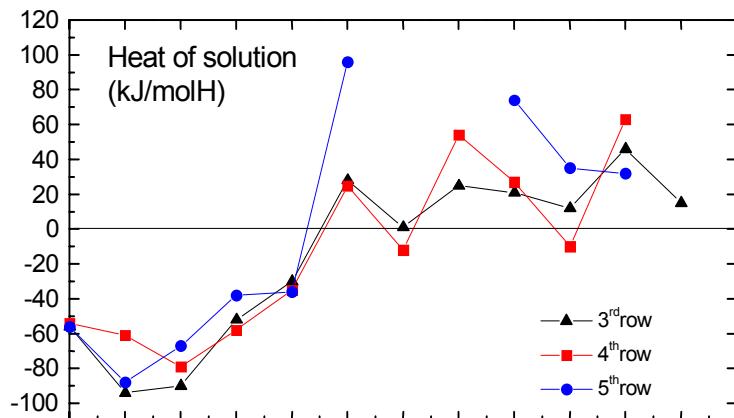
Diffusion in a multilayer



$$\Delta H_{\text{Ti-H}} < \Delta H_{\text{Mg-H}} < \Delta H_{\text{Ni-H}}$$



Heat of solution of metal-hydrides



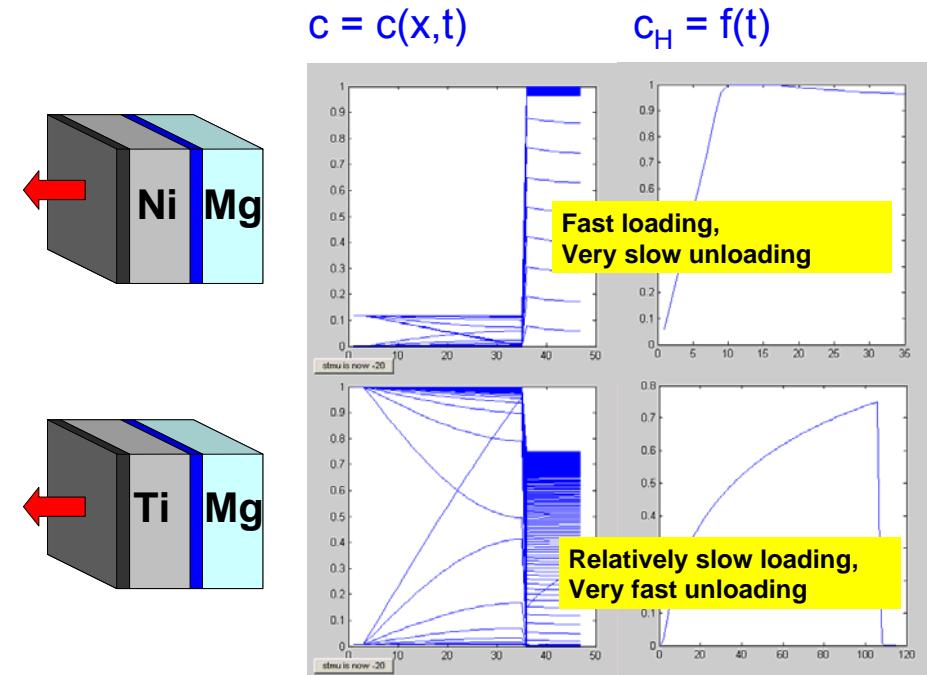
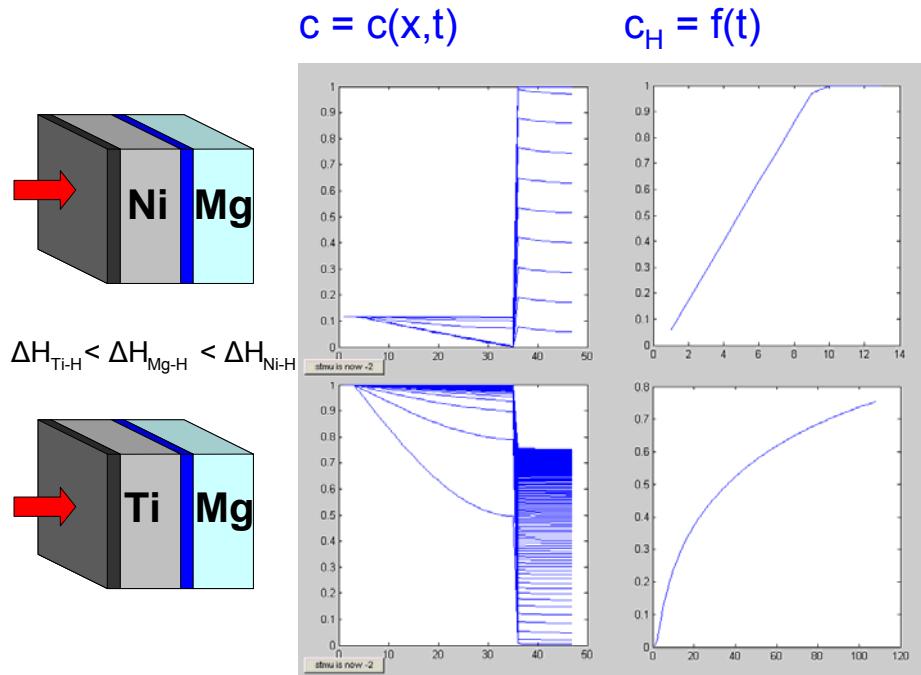
Chemical potential: simplest model

$$\text{H}_2 \text{ gas} \quad \mu_{\text{H}_2} = kT \ln\left(\frac{p}{p_o(T)}\right) + \varepsilon_b$$

$$\text{H in metal} \quad \mu_{\text{H}} = kT \ln\left(\frac{c}{1-c}\right) + \varepsilon_o$$

$$\text{Diffusion} \quad J_{\text{H}} = -c(1-c)L_o \frac{\partial \mu}{\partial x}$$

⇒ Development of a simulation model



Diffusion and Snell's law

19, NUMBER 18

PHYSICAL REVIEW LETTERS

2 NOVEMBER

Refraction of Diffuse Photon Density Waves

M. A. O'Dwyer,^{(1),(2)} D. A. Boas,^{(1),(2)} B. Chance,⁽²⁾ and A. G. Yodh⁽¹⁾

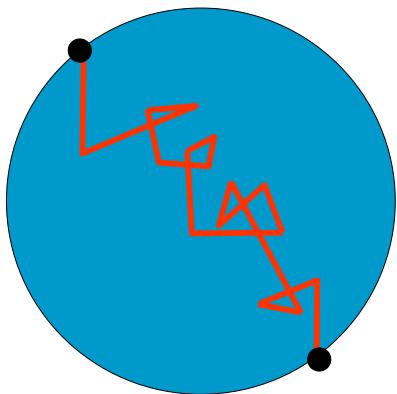
⁽¹⁾Department of Physics, University of Pennsylvania, Philadelphia, Pennsylvania 19104-6396

⁽²⁾Department of Biochemistry and Biophysics, University of Pennsylvania, Philadelphia, Pennsylvania 19104-608
(Received 10 August 1992)

Experiments are performed which illustrate the properties of damped traveling waves in diffusive media. Our observations demonstrate the manipulation of these waves by adjustment of the photon diffusion coefficients of adjacent turbid media. The waves are imaged, and are shown to obey simple relations such as Snell's law. The extent to which analogies from physical optics may be used to understand these waves is further explored, and the implications for medical imaging are briefly discussed.

Random walk of a photon

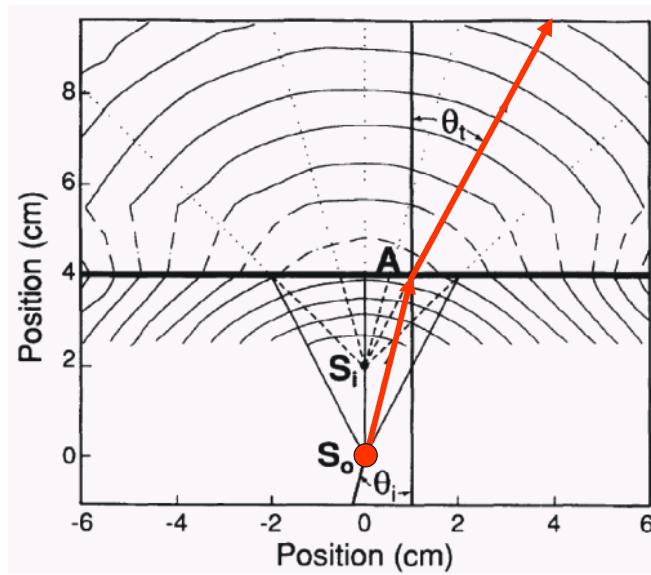
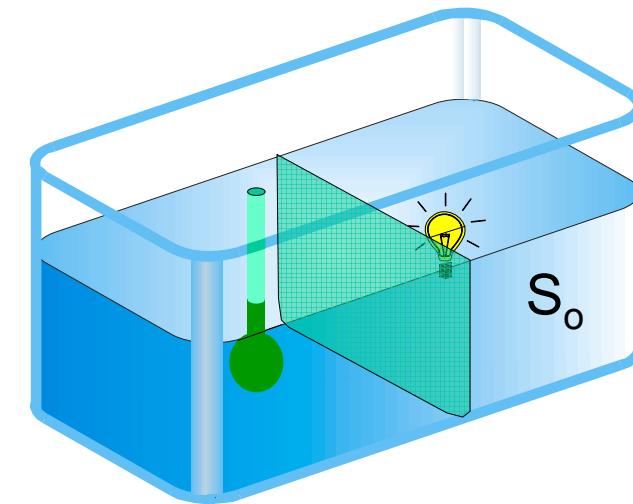
$$\frac{\partial U}{\partial t} = D\Delta U - v\mu_a U$$



With

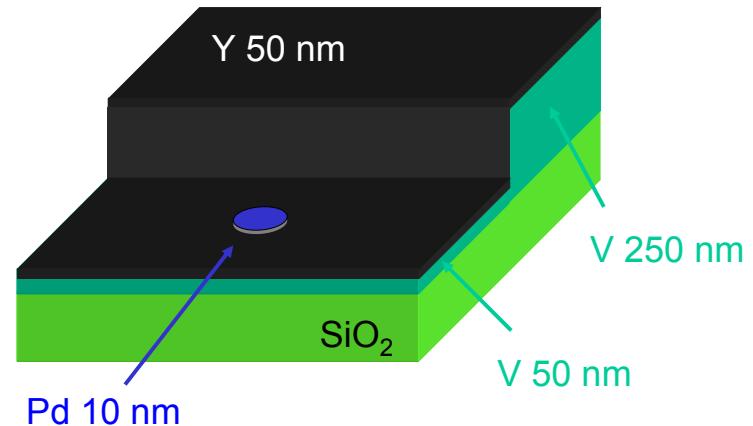
v the velocity of light
 μ_a the absorption coefficient

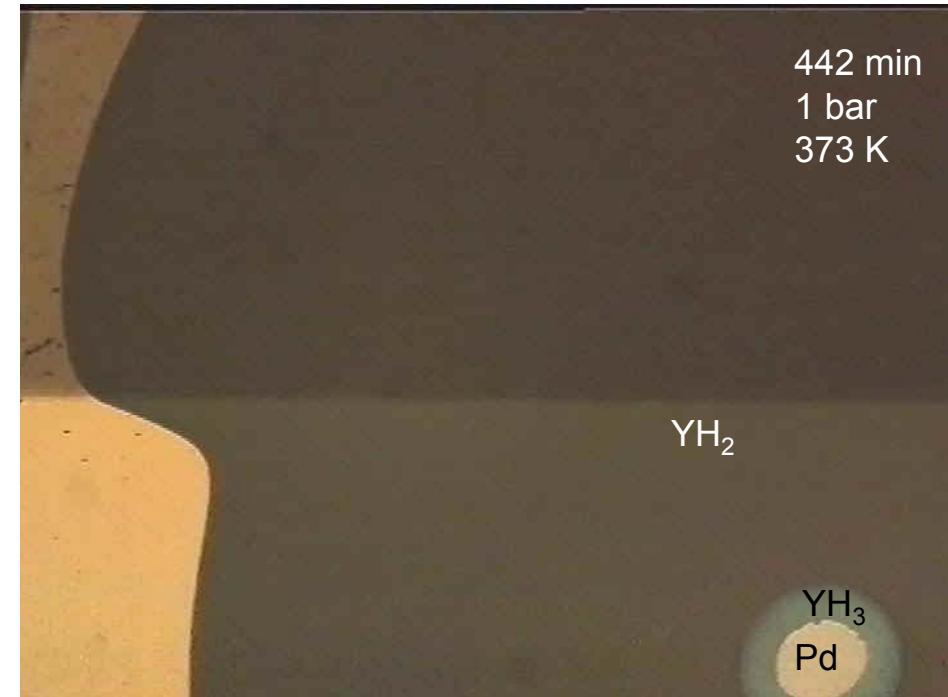
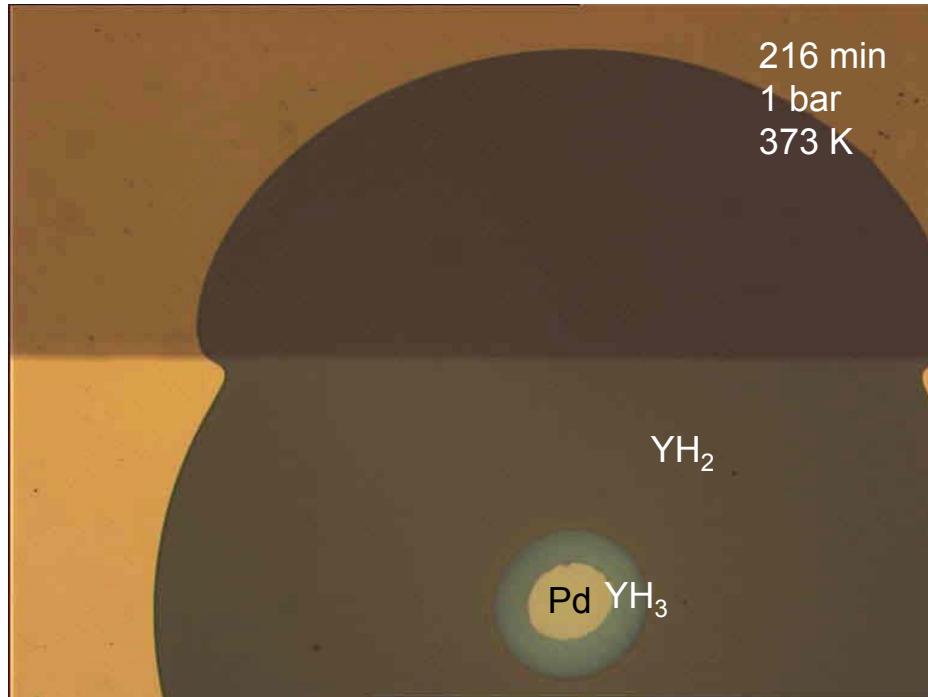
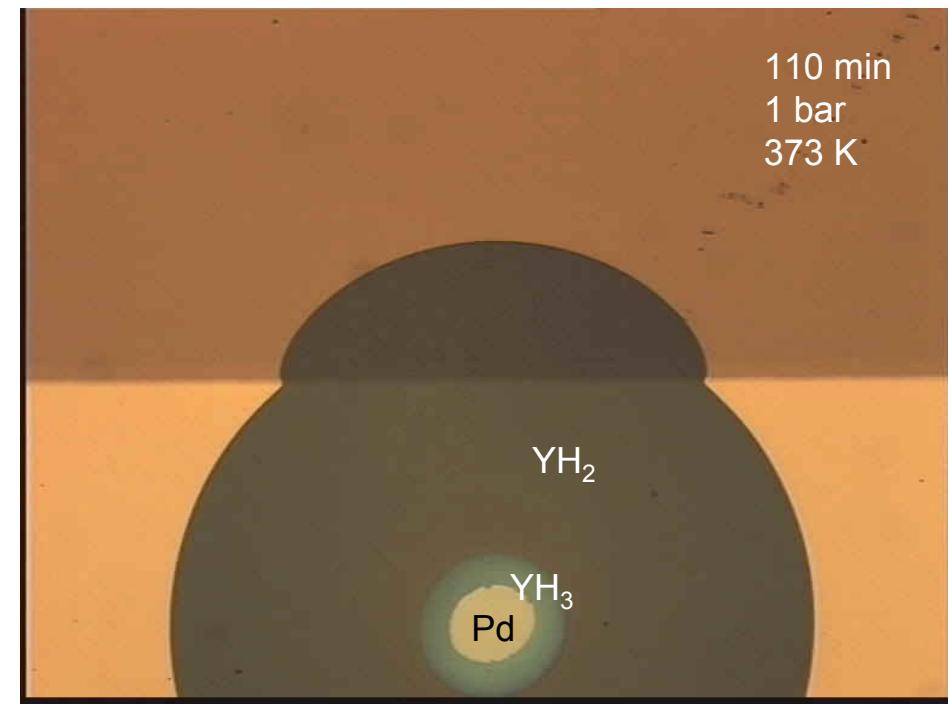
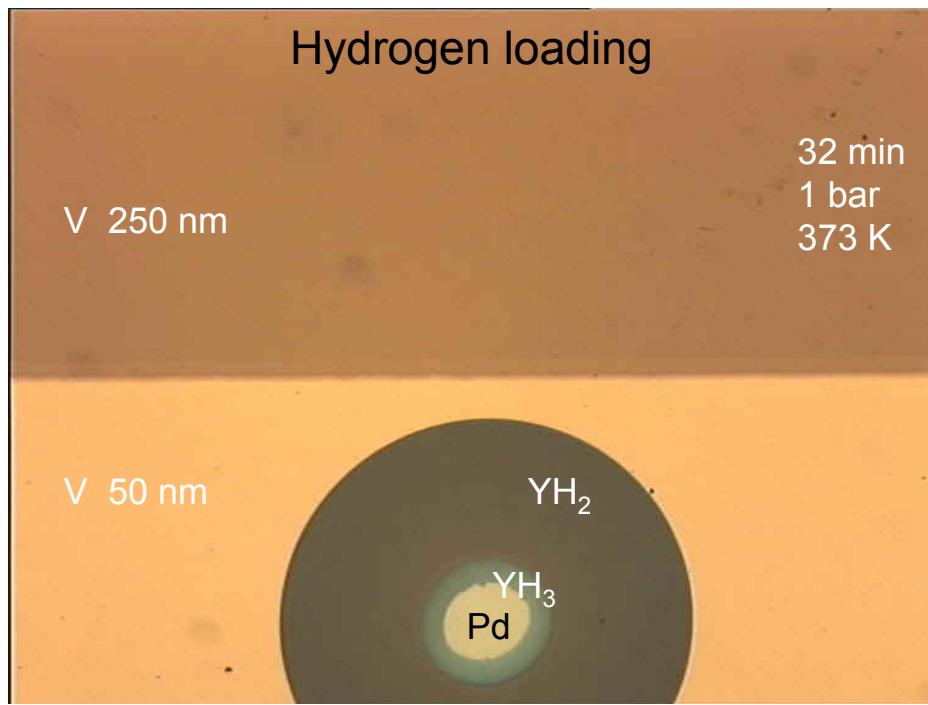
The aquarium experiment



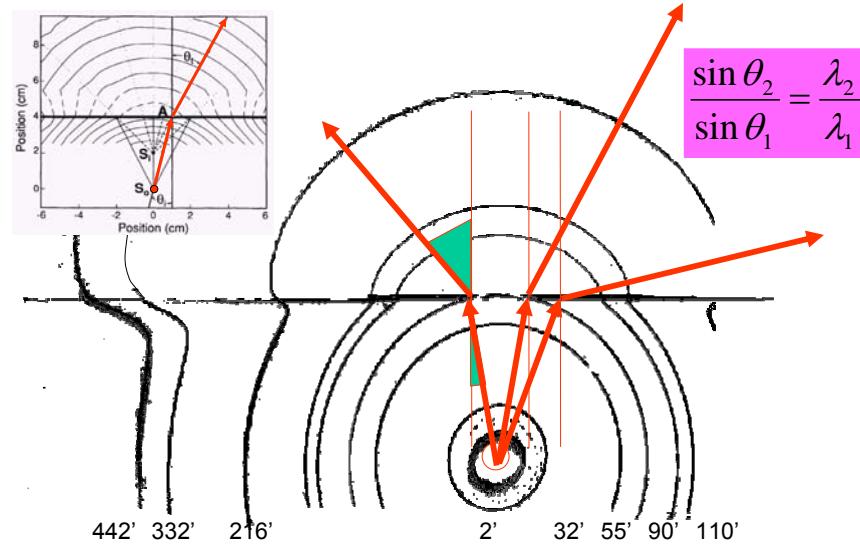
O'Leary et al., Phys. Rev. Lett. 69 (1992) 2658

Sample architecture

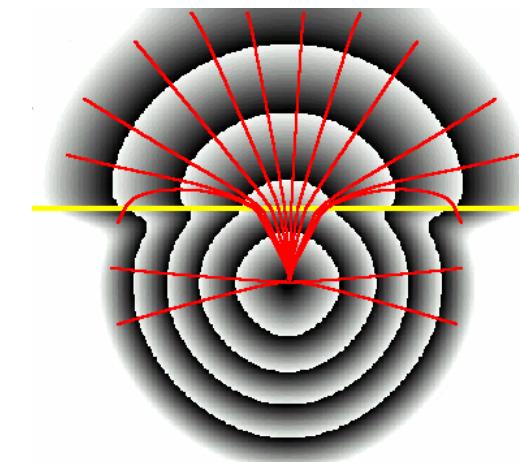




Time evolution of contours



Snell's law for diffusion !

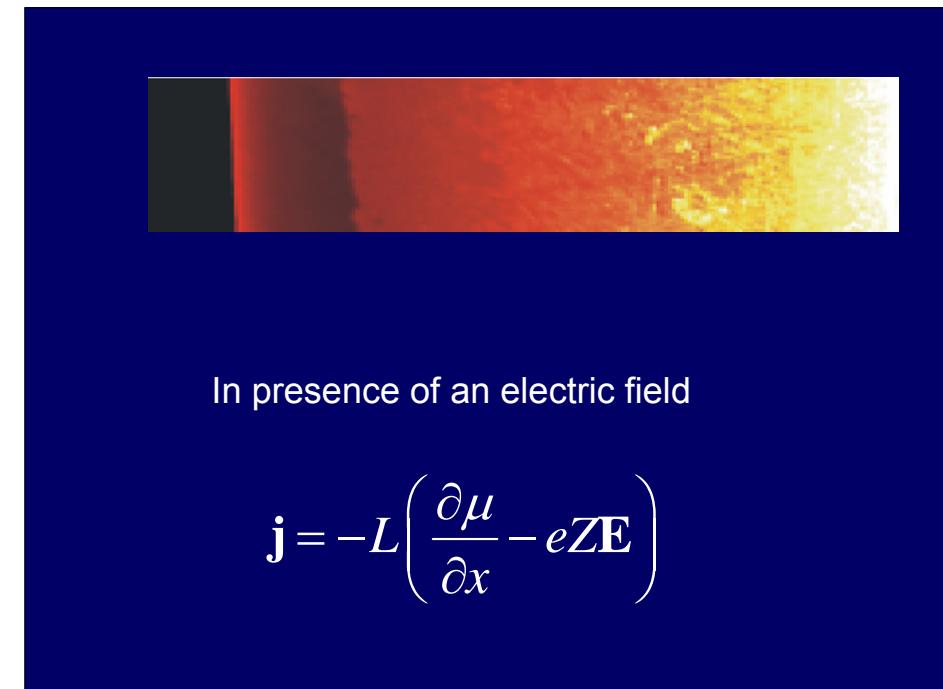


Ray tracing along
the phase – gradient
at small angles

$$\frac{\sin \theta_2}{\sin \theta_1} = \frac{\lambda_2}{\lambda_1} = \sqrt{\frac{D_2}{D_1}}$$

Remhof, R. J. Wijngaarden, and
R. Griessen, *Refraction and reflection of
diffusion fronts*,
Phys. Rev. Lett., **90** (2003) 145502

Electromigration



Usual diffusion

$$J = -D \frac{\partial c}{\partial x}$$

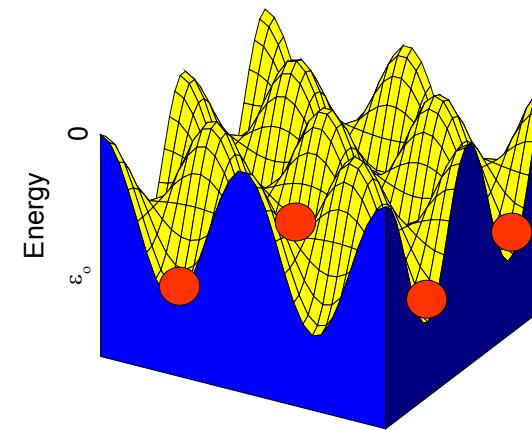
$$\mu = ?$$

Forced diffusion

$$\begin{aligned} J &= -L \left(\frac{\partial \mu}{\partial x} - eZE \right) \\ &= -L \left(\frac{\partial \mu}{\partial c} \frac{\partial c}{\partial x} - eZE \right) \\ &= -D \frac{\partial c}{\partial x} - eZE \left(\frac{D}{\partial \mu / \partial c} \right) \end{aligned}$$



Particles in a lattice gas



$$\langle n \rangle = \frac{1}{e^{\frac{\varepsilon - \mu}{kT}} + 1}$$

$$\mu = kT \ln \left(\frac{\langle n \rangle}{1 - \langle n \rangle} \right) + \varepsilon$$

$$\mu = kT \ln \left(\frac{c}{1 - c} \right) + \varepsilon_0$$

$$\frac{\partial \mu}{\partial c} = \frac{kT}{c(1 - c)}$$

Usual diffusion

$$J = -D \frac{\partial c}{\partial x}$$

$$\frac{\partial \mu}{\partial c} = \frac{kT}{c(1 - c)} \approx \frac{kT}{c}$$

Forced diffusion

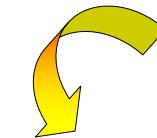
$$\begin{aligned} J &= -L \left(\frac{\partial \mu}{\partial x} - eZE \right) \\ &= -L \left(\frac{\partial \mu}{\partial c} \frac{\partial c}{\partial x} - eZE \right) \\ &= -D \frac{\partial c}{\partial x} - eZE \left(\frac{cD}{kT} \right) \\ J &= -D \frac{\partial c}{\partial x} - eZE \left(\frac{cD}{kT} \right) \end{aligned}$$



Usual diffusion

$$J = -D \frac{\partial c}{\partial x}$$

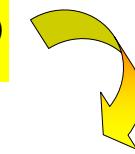
$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$$



Forced diffusion

$$J = -D \frac{\partial c}{\partial x} - eZE \left(\frac{cD}{kT} \right)$$

$$\frac{\partial c}{\partial t} + \operatorname{div} J = 0$$



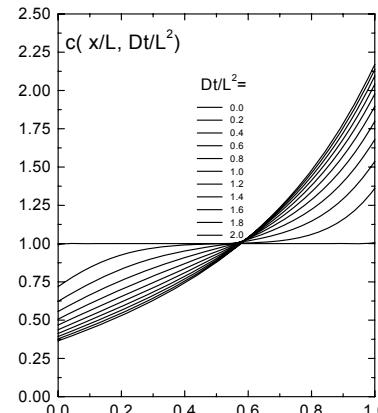
$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - B \frac{\partial c}{\partial x}$$

$$\text{with } B = \left(\frac{eZED}{kT} \right)$$

Electromigration

$$\mathbf{J} = L_{HH} (eZ^* \mathbf{E} - \text{grad} \mu_H)$$

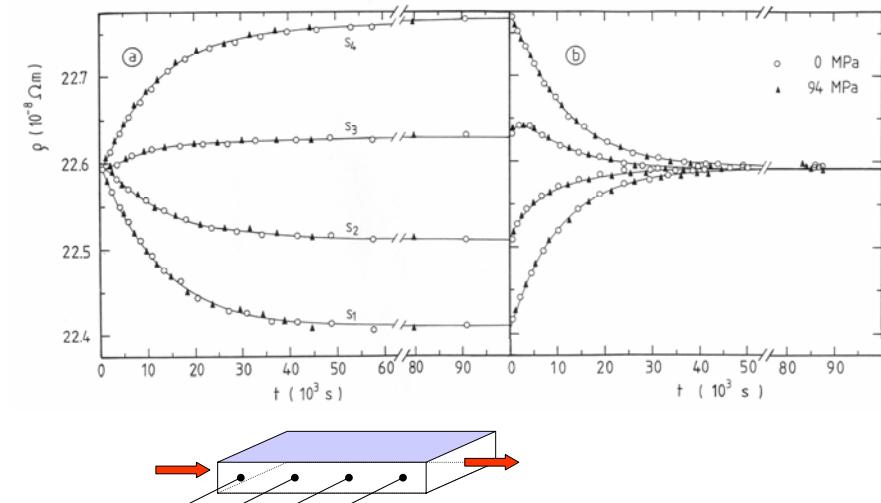
$$L_{HH} = D \left(\frac{\partial \mu_H}{\partial c} \right)^{-1} \cong D \left(\frac{kT}{c} \right)^{-1}$$



$$\frac{\partial c}{\partial t} + \text{div} \mathbf{J} = 0$$

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2} - M e Z^* \mathbf{E} \frac{\partial c}{\partial x}$$

Electromigration of H in V

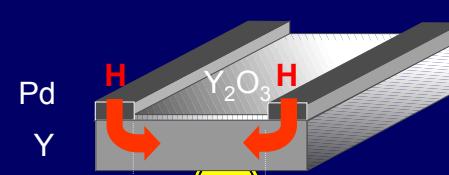


Electro-diffusion of hydrogen in yttrium

Den Broeder, van der Molen et al. Nature 394 (1998) 656



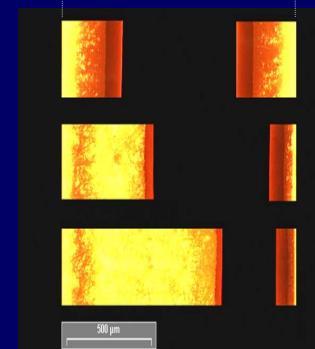
H behaves like a negative ion



j=0

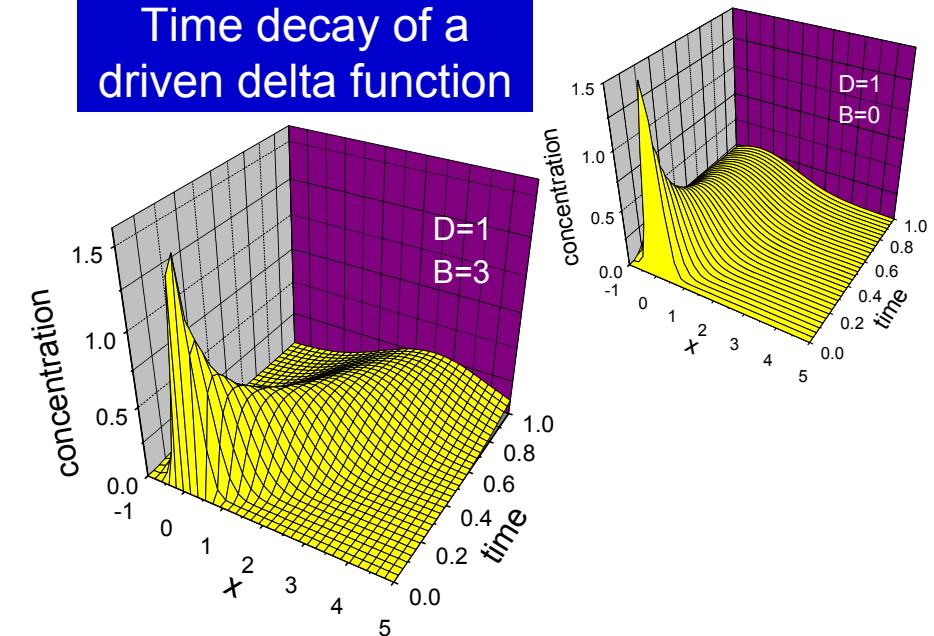
j=20 mA

j=40 mA

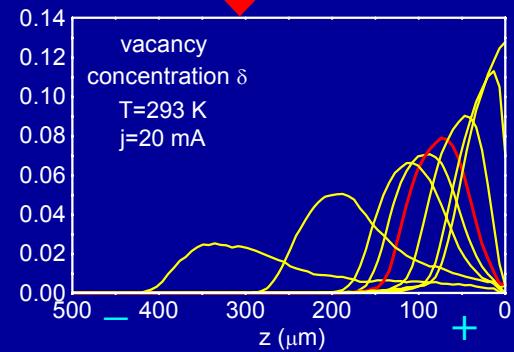
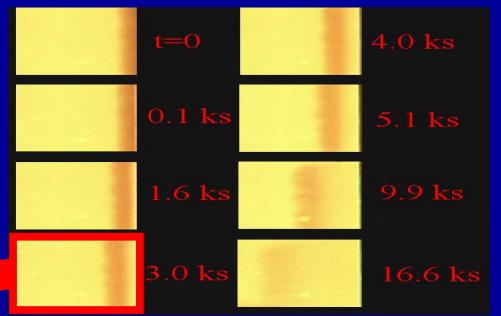


500 μm

Time decay of a driven delta function



The first hydrogen electro-diffusion wave



Diffusion waves

Diffusion waves

- Diffusion equation

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

- Diffusion equation with a source

$$D \frac{\partial^2 c}{\partial x^2} - \frac{\partial c}{\partial t} = 0 \quad \text{for } x > 0 \text{ and } t > 0$$

$$c(x, 0) = 0 \quad \text{and} \quad c(0, t) = \sin \omega t$$

Separation of variables

$$D \frac{\partial^2 c}{\partial x^2} - \frac{\partial c}{\partial t} = 0 \quad \text{with} \quad c(x = 0, t) = \sin \omega t$$

We seek a solution in the form of

$$c(x, t) = \exp(kx) \exp(\pm i \omega t) \quad \text{and obtain}$$

$$Dk^2 \mp i\omega = 0 \quad k^2 = \pm \frac{i\omega}{D} \quad k = \pm \sqrt{\frac{\omega}{2D}} (1 + i)$$

$$c(x, t) = e^{-\sqrt{\frac{\omega}{2D}}x} \sin\left(\sqrt{\frac{\omega}{2D}}x - \omega t\right)$$

Characteristic quantities

$$c(x,t) = e^{-\sqrt{\frac{\omega}{2D}}x} \sin\left(\sqrt{\frac{\omega}{2D}}x - \omega t\right) = e^{-\frac{x}{L}} \sin(qx - \omega t)$$

Damping length

$$L(\omega) = \sqrt{\frac{2D}{\omega}}$$

Wave vector

$$q = \sqrt{\frac{\omega}{2D}}$$

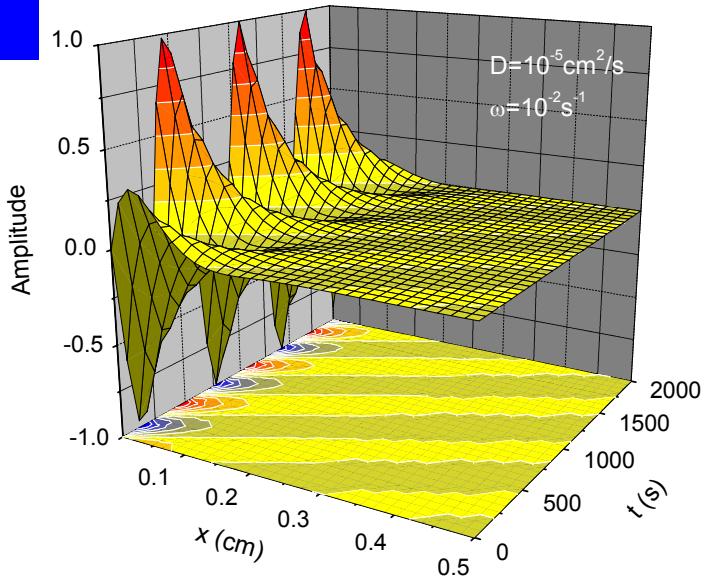
Wave length

$$\lambda \equiv \frac{2\pi}{q} = 2\pi \sqrt{\frac{2D}{\omega}}$$

Phase velocity

$$v_{phase} \equiv \frac{x}{t} = \sqrt{2D\omega}$$

A diffusion wave



Electro-diffusion waves

- Diffusion equation in presence of a force

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

- Diffusion equation with a source

$$\frac{\partial c}{\partial t} - D \frac{\partial^2 c}{\partial x^2} - B \frac{\partial c}{\partial x} = \delta(x=0) \sin \omega t$$

Separation of variables

$$D \frac{\partial^2 c}{\partial x^2} + B \frac{\partial c}{\partial x} - \frac{\partial c}{\partial t} = 0 \text{ with } c(x=0, t) = \sin \omega t$$

We seek a solution in the form of

$$c(x, t) = \exp(kx) \exp(\pm i \omega t) \quad \text{and obtain}$$

$$Dk^2 + Bk \mp i\omega = 0$$

$$c(x, t) = e^{-\frac{x}{L}} \sin(qx - \omega t)$$

Characteristic quantities

$$c(x, t) = e^{-\frac{x}{L}} \sin(qx - \omega t)$$

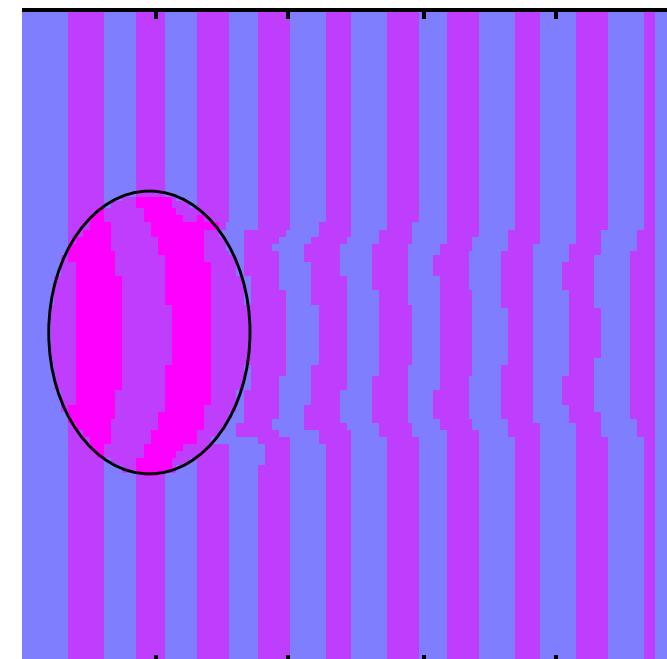
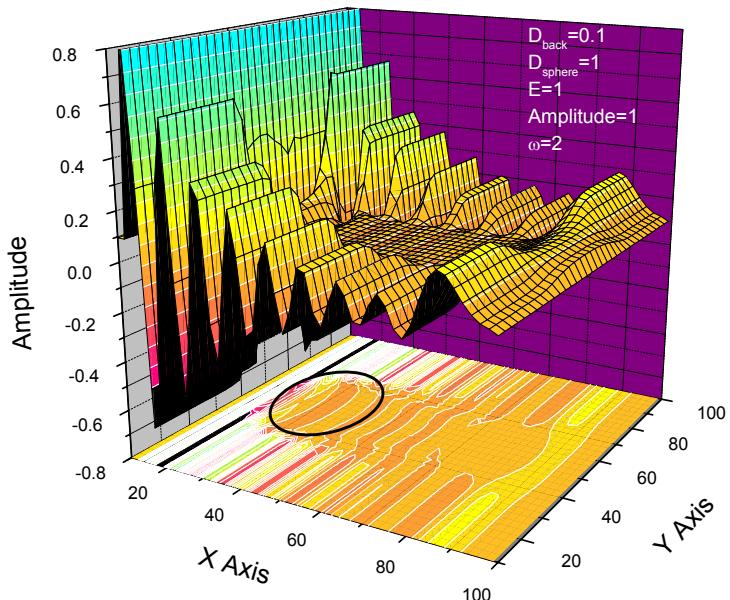
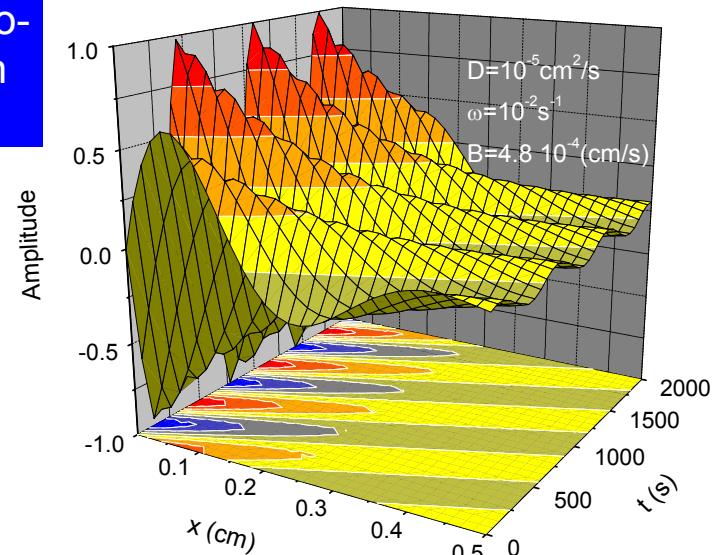
Damping length

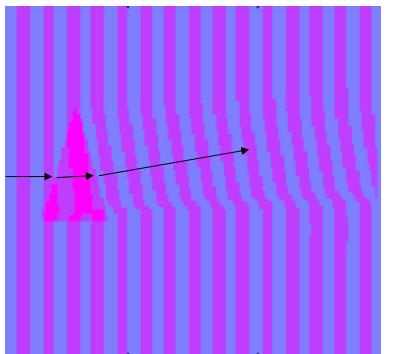
$$L = \frac{1}{B} \left[\frac{1}{\sqrt{2}} \left(\sqrt{\sqrt{1 + \frac{16\omega^2 D^2}{B^4}}} - 1 \right) - 1 \right]$$

Wave vector

$$q = \frac{B}{2D} \left[\frac{1}{\sqrt{2}} \left(\sqrt{\sqrt{1 + \frac{16\omega^2 D^2}{B^4}}} - 1 \right) \right]$$

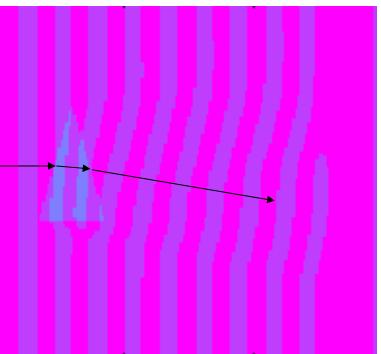
An electro-diffusion wave





$D_{\text{prism}}=1$

$D_{\text{back}}=0.1$



$D_{\text{prism}}=0.1$

$D_{\text{back}}=1$