

## Lecture 3.3

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Landau-Fokker-Planck  
Equation

# Fokker-Planck Equation

$$\left. \frac{\partial f_i}{\partial t} \right|_c = \frac{\pi}{2} \sum_j \left( \frac{e_j}{e_i} \right)^2 \frac{\partial}{\partial \underline{v}} \cdot \int d\underline{v}' \frac{\partial^2 |g|}{\partial \underline{v}' \partial \underline{v}}$$

$$\left[ f_j(\underline{v}') \frac{\partial f_i(\underline{v})}{\partial \underline{v}} - \frac{m_i}{m_j} f_i(\underline{v}) \frac{\partial f_j(\underline{v}')}{\partial \underline{v}'} \right]$$

$$\pi_i = \frac{4\pi e_i^4}{m_i^2} \ln \Lambda, \quad g = \underline{v} - \underline{v}'$$

$$\frac{\partial^2 |g|}{\partial \underline{v} \partial \underline{v}'} = \frac{1}{g} \left( \underline{I} - \frac{g g}{g^2} \right) \cdot$$

Note it is easy to establish that the stationary solutions are:

~~Base unit for collision frequency is~~

$$\nu_{ij} = 4\pi e_j^2 e_i^2 \ln \Lambda n_j / m_i^2 v_{thi}^3$$

~~species i colliding with species j.~~

$$F_{maxj}(\underline{v}') \frac{\partial}{\partial \underline{v}} F_{maxj}(\underline{v}) - \frac{\partial F_{maxj}(\underline{v}')}{\partial \underline{v}'} F_{max}(\underline{v}) \frac{m_i}{m_j}$$

$$= - \frac{(\underline{v} - \underline{v}') m_i}{v_{thi}^2} F_{maxj}(\underline{v}') F_{maxj}(\underline{v}) \propto - \frac{g}{v_{thi}^2}$$

The vanishing follows since

$$\underline{\underline{g}} \cdot \left( \underline{\underline{I}} \underline{\underline{g}}^2 - \underline{\underline{g}} \underline{\underline{g}} \right) = 0$$


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In the NRL formulary there are expressions for the relaxation rate for a test particle

$$\frac{d\bar{v}_\alpha}{dt} = -\sum \alpha/\beta v_\alpha \quad \text{drag, or slowing down}$$

$$\frac{d}{dt} \langle (v_\alpha - v_0)_\perp^2 \rangle = \sum_\perp \alpha/\beta v_0^2 \quad \text{transverse diffusion}$$

$$\frac{d}{dt} \langle (v_\alpha - v_0)_\parallel^2 \rangle = \sum_\parallel \alpha/\beta v_\alpha^2 \quad \text{parallel diffusion}$$

$$\frac{d}{dt} \langle v_\alpha^2 \rangle = -\sum \frac{v_\alpha^2}{\tau} \quad \text{energy loss}$$

How can we calculate these values from the Fokker-Planck collision operator?

Start with  
Simple Fokker-Planck  
Equation in 1-D

$$\frac{\partial f}{\partial t} = \frac{\partial}{\partial v} \cdot \left( v + v_{th}^2 \frac{\partial}{\partial v} \right) f$$

Note that the stationary  
solution is  $f = \exp\left(-\frac{v^2}{2v_{th}^2}\right) n_0$   
 $(2\pi v_{th}^2)^{-1/2}$

Any initial condition relaxes  
to this Maxwellian

For example let the  
initial distribution be

$$f(0) = \delta(v - v_0) n_0$$

Let us solve the evolution  
equation.

We note that the solution of the diffusion equation

$$0 = \frac{\partial f}{\partial t} + v_{th}^2 \frac{\partial^2 f}{\partial v^2}$$

is, if when  $t=0$   $f = \delta(v-v_0)$ ,

$$f(v) = \frac{1}{(\sqrt{4v_{th}^2 t})^{1/2}} \exp\left(-\frac{(v-v_0)^2}{4v_{th}^2 t}\right)$$

Easy to show that

$$f(v) \xrightarrow{t \rightarrow 0} \delta(v-v_0)$$

But Fokker-Planck Equation is of form

$$\frac{\partial f}{\partial t} + \left[ v \frac{\partial f}{\partial v} + v_{th}^2 \frac{\partial^2 f}{\partial v^2} \right] = 0$$

To rid ourselves of the  $\frac{\partial f}{\partial t}$  we define  $f(v) = g(v)e^{\gamma t}$ , then

$$\frac{\partial g(v)}{\partial t} + \left[ v \frac{\partial g}{\partial v} + v_{th}^2 \frac{\partial^2 g}{\partial v^2} \right] = 0$$

Now  $\gamma$  is a characteristic of linear term satisfies  $\frac{dv}{dt} = -\gamma v$ , with solution

$$v = u e^{-2\alpha t}, \quad \text{or} \quad u = v e^{2\alpha t}$$

Then with new variables,

$$u = v e^{2\alpha t}$$

$$t' = t$$

The F.P. equation becomes

$$\frac{\partial g}{\partial t} - 2\alpha v_{th}^2 \frac{\partial^2 g}{\partial u^2} e^{-2\alpha t} = 0$$

Thus we have the form we desire, except we need to introduce a time variable,

$$dT = dt e^{-2\alpha t}$$

$$T = \frac{1}{2\alpha} (1 - e^{-2\alpha t})$$

$$T \rightarrow t$$

$$t \rightarrow \frac{1}{2\alpha} (1 - e^{-2\alpha t})$$

Then

$$\frac{\partial g}{\partial T} - 2\alpha v_{th}^2 \frac{\partial^2 g}{\partial u^2} = 0$$

$$\therefore g = \frac{1}{(4\pi T v_{th}^2)^{1/2}} \exp\left(-\frac{(u-u_0)^2}{4\alpha v_{th}^2 T}\right)$$

Substituting the ~~old~~ variables gives

$$f(v) = \frac{\exp\left[-\frac{(v-v_0 e^{-2\tau t})^2}{2v_{th}^2(1-\exp(-2\tau t))}\right]}{\left[2v_{th}^2\pi \cdot [1-\exp(-2\tau t)]\right]^{1/2}}$$

$\xrightarrow{2\tau t \ll 1}$

$$\frac{\exp\left[-\frac{(v-v_0)^2}{4v_{th}^2 2\tau t}\right]}{\left[4v_{th}^2 2\tau t\right]^{1/2}}$$

$\xrightarrow{2\tau t \gg 1}$

$$\frac{\exp\left(-v^2/2v_{th}^2\right)}{\left[2\pi v_{th}^2\right]^{1/2}}$$

Note that the initial rate of spread is given by

$$\int_{-\infty}^{\infty} f(v) (v-v_0)^2 dv = \int_{-\infty}^{\infty} dv \frac{\exp\left[-\frac{(v-v_0)^2}{4v_{th}^2 t}\right]}{\left[4v_{th}^2 t\right]^{1/2}} (v-v_0)^2$$

$$= 2v_{th}^2 \int_{-\infty}^{\infty} dv \frac{d}{dv} \exp\left[-\frac{(v-v_0)^2}{4v_{th}^2 t}\right] \frac{(v-v_0)}{\left[4v_{th}^2 t\right]^{1/2}}$$

$$= 2v_{th}^2 2\tau t = \langle (v-v_0)^2 \rangle$$

Therefore

$$\frac{d \langle (v-v_0)^2 \rangle}{dt} = 2\gamma v_{th}^2$$

This result can also be obtained perturbatively without solving FP Equation

Initially  $f(v) = \delta(v-v_0)$

Now

$$\frac{\partial f}{\partial t} = \gamma \left( v - v_{th}^2 \frac{\partial}{\partial v} \right) f$$

$\therefore$

$$\int \frac{\partial}{\partial t} f (v-v_0)^2 dv = \frac{\partial}{\partial t} \langle (v-v_0)^2 \rangle$$

$$= \gamma \int dv \left( v - v_{th}^2 \frac{\partial}{\partial v} \right) f (v-v_0)^2$$

on rhs  $f = \delta(v-v_0)$  accurate when  $v_{th} \ll 1$

$$\therefore \frac{\partial}{\partial t} \langle (v-v_0)^2 \rangle = \gamma \int_{-\infty}^{\infty} dv (v-v_0)^2 \frac{\partial}{\partial v} \left( v - v_{th}^2 \frac{\partial}{\partial v} \right) \delta(v-v_0)$$



$$\begin{aligned}
\frac{\partial}{\partial t} \langle (v-v_0)^2 \rangle &= 2\nu \int_{-\infty}^{\infty} dv (v-v_0) \left( v - v_{th}^2 \frac{\partial}{\partial v} \right) f(v-v_0) \\
&= -2\nu \int_{-\infty}^{\infty} dv \left[ (v-v_0) v f(v_0-v) \right. \\
&\quad \left. - v_{th}^2 \delta(v-v_0) \right] \\
&= +2\nu v_{th}^2 \quad \checkmark \quad \text{as stated}
\end{aligned}$$

This <sup>initial</sup> rate of spreading, can be calculated this way with the Coulomb-Fokker-Planck equation ( $g = \frac{v-v'}{v}$ )

$$\frac{\partial f_i}{\partial t} = \frac{\pi_i}{2} \sum_j \left( \frac{e_j}{e_i} \right)^2 \frac{\partial}{\partial v} \int d^3 v' \frac{\partial^2 |g|}{\partial v' \partial v'}$$

$$\left[ f_j(v') \frac{\partial f_i(v)}{\partial v} - \frac{m_i}{m_j} f_i(v) \frac{\partial f_j(v')}{\partial v'} \right]$$

Now let  $f_i = f(v-v_0)$  at  $t=0$   
 consider just one species for simplicity,  
 where  $f_j(v) = \frac{N_0}{(2\pi v_{thj}^2)^{3/2}} \exp\left(-\frac{v^2}{2v_{thj}^2}\right)$

$$\frac{\partial}{\partial t} \langle (v - v_0)^2 \rangle = \int d^3v \frac{\partial f}{\partial t} (v - v_0)^2 \quad \left( \begin{array}{l} \text{Substitute collision} \\ \text{integral \&int;} \\ \text{integrate by} \\ \text{parts} \end{array} \right)$$

$$= \frac{2}{\sqrt{\pi}} n_{ij} \int d^3v (v - v_0) \cdot \frac{(\mathbb{I} - \hat{g}\hat{g})}{g} \frac{\exp(-\frac{v^2}{2v_{thj}^2})}{(2\pi v_{thj}^2)^{3/2}} \frac{\partial \delta(v - v_0)}{\partial v}$$

we need to annihilate  $v - v_0$  term  
(only non-vanishing term)

$$= 4\pi n_{ij} \int d^3v' d^3v \frac{\mathbb{I} : \exp(-\frac{v^2}{2v_{thj}^2}) \delta(v - v_0) (\mathbb{I} - \hat{g}\hat{g})}{(2\pi v_{thj}^2)^{3/2} g^3}$$

$$\mathbb{I} : \mathbb{I} = 3$$

$$\mathbb{I} : \hat{g}\hat{g} = g^2$$

$$= 4\pi n_{ij} \int d^3v' \exp(-\frac{v'^2}{2v_{thj}^2})$$

$$\frac{1}{(2\pi v_{thj}^2)^{3/2} [v'^2 + v_0^2 - 2v'v_0 \cos\theta]^{1/2}}$$

$$d^3v' = 2\pi v'^2 dv' d\theta$$

$$= \frac{4\pi n_{ij}}{(2\pi v_{thj}^2)^{3/2}} \int_0^\infty dv' v'^2 \exp(-\frac{v'^2}{2v_{thj}^2}) \int_0^\pi \frac{d\theta \sin\theta}{[v'^2 + v_0^2 - 2v'v_0 \cos\theta]^{1/2}}$$

$$= \frac{4\pi n_{ij}}{(2\pi v_{thj}^2)^{3/2}} \int_0^\infty \frac{dv' v'^2 \exp(-\frac{v'^2}{2v_{thj}^2})}{(2v'v_0)} \left[ \frac{(v_0 + v') - |v' - v_0|}{v_0} \right]$$

$$= \frac{8\pi n \Gamma_{ij}}{(2\pi v_{thj}^2)^{3/2}} \left[ \int_{v_0}^{\infty} dv v \exp\left(-\frac{v^2}{2v_{thj}^2}\right) + \int_0^{v_0} \frac{dv v^2}{v_0} \exp\left(-\frac{v^2}{2v_{thj}^2}\right) \right]$$

$$= \frac{8\pi n \Gamma_{ij}}{(2\pi v_{thj}^2)^{3/2}} \left[ v_{thj}^2 \exp\left(-\frac{v_0^2}{2v_{thj}^2}\right) + \frac{v_{thj}^3}{v_0} \int_0^{v/v_{thj}} dx e^{-x^2/2} - v_{thj}^2 e^{-\frac{v_0^2}{2v_{thj}^2}} \right]$$

$$\frac{d}{dt} \langle (v - v_0) \cdot (v - v_0) \rangle = \left(\frac{2}{\pi}\right)^{1/2} \frac{n_0 e_i^2 e_j^2 \ln \Lambda}{v_{thj} m_i^2} \left[ \frac{v_{thj}}{v_0} \int_0^{v_0/v_{thj}} dx e^{-x^2/2} \right]$$

$$\rightarrow \left(\frac{2}{\pi}\right)^{1/2} \frac{n_0 e_i^2 e_j^2 \ln \Lambda}{m_i} \left[ \begin{array}{l} \left(\frac{1}{v_{thj}}\right) \quad v_0 \ll v_{thj} \\ \left(\frac{1}{v_0}\right) \left(\frac{\pi}{2}\right)^{1/2}, \quad v_0 \gg v_{thj} \end{array} \right]$$