

# Lecture 17: Diffusion

Logistics: - HW3 Thursday is last chance!

- HW6 due Thursday

Last time: - Solute mass balance

$$\phi \frac{\partial c}{\partial t} + \nabla \cdot [q c - \underline{D}_H \nabla c] = -\phi k c$$

Advective:  $q c$

Diffusive:  $-\underline{D}_H \nabla c$  mol. Diff. + Dispersion

Reactive:  $-\phi k c$

- Scaling

$$\frac{\partial c'}{\partial t'} + \nabla' \cdot \left[ \underbrace{\frac{t_c}{t_A}}_{\Pi_1} q' c' - \underbrace{\frac{t_c}{t_D}}_{\Pi_2} \underline{D}'_H \nabla' c' \right] = - \underbrace{\frac{t_c}{t_R}}_{\Pi_3} c'$$

- Characteristic time scales:

advective:  $t_A = \frac{x_c}{q_c / \phi} = \frac{x_c}{v_c}$

diffusive:  $t_D = \frac{\phi x_c^2}{D_c}$

reactive:  $t_R = \frac{1}{k}$

- Peclet number:  $Pe = \frac{t_D}{t_A} = \frac{q_c x_c}{D_c}$

Today: Diffusion

$$Da = \frac{t_A}{t_R} = \frac{t_A k}{1}$$

# Diffusion

$$\frac{\partial c'}{\partial t'} + \nabla' \cdot \left[ \underbrace{\frac{t_D}{t_A}}_{Pe} q' c' - \frac{t_D}{t_D} \underline{D_H} \nabla' c' \right] = - \underbrace{\frac{t_D}{t_R}}_{\frac{t_D}{t_A} \frac{t_A}{t_R} = Pe Da} c'$$

choose diff. time scale:  $t_c = t_D$

$$\frac{\partial c'}{\partial t'} + \nabla' \cdot [ Pe q' c' - D_H \nabla' c' ] = - Pe Da c'$$

if  $Pe \ll 1$  and  $Da \sim 1$ ,  $\nabla'^2 c'$   
 limit equation<sub>1</sub>  $\frac{\partial c'}{\partial t'} - \nabla' \cdot \nabla' c' = 0$

$$\frac{\partial c'}{\partial t'} - \nabla' \cdot [ \underline{D_H} \nabla' c' ] = 0$$

dim. less diffusion equation

re dimensionalize:  $c' = \frac{c}{c_c}$  ...

$$\phi \frac{\partial c}{\partial t} - \nabla \cdot [ \underline{D_H} \nabla c ] = 0$$

note: if  $q=0$   $\underline{D_H} = 0$   $\underline{D_H} = \phi D_w I + \underline{D_H}^0$

$$\Rightarrow \frac{\partial c}{\partial t} - \nabla \cdot [ D_w \nabla c ] = 0 \quad \text{diff. eqn.}$$

similar eqns:

conduction  
heat transfer :  $\underbrace{\rho c_p}_{\text{heat storage}} \frac{\partial T}{\partial t} - \nabla \cdot [k \nabla T] = 0$

slightly compressible flow:  $\underbrace{S}_{\text{storage}} \frac{\partial h}{\partial t} - \nabla \cdot [k \nabla h] = 0$   
incompressible flow

## Diffusion of solute out of aquifer

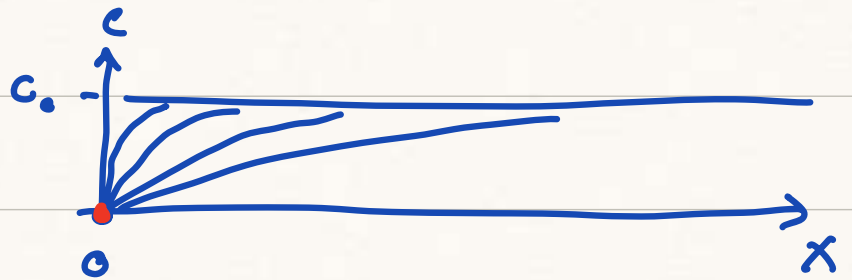
PDE:  $\frac{\partial c}{\partial t} - D_m \frac{\partial^2 c}{\partial x^2} = 0 \quad x \in [0, \infty)$

BC:  $c(0, t) = 0$

IC:  $c(x, 0) = c_0$



Q: How fast does  
this concentration  
front propagate?



How do we scale problem?

No obvious length scale, because we have half-space external

Internal length scale:  $\sqrt{D_m t} \left\{ \sqrt{\frac{\text{m}^2}{\text{s}} \text{s}} = \text{m} \right.$

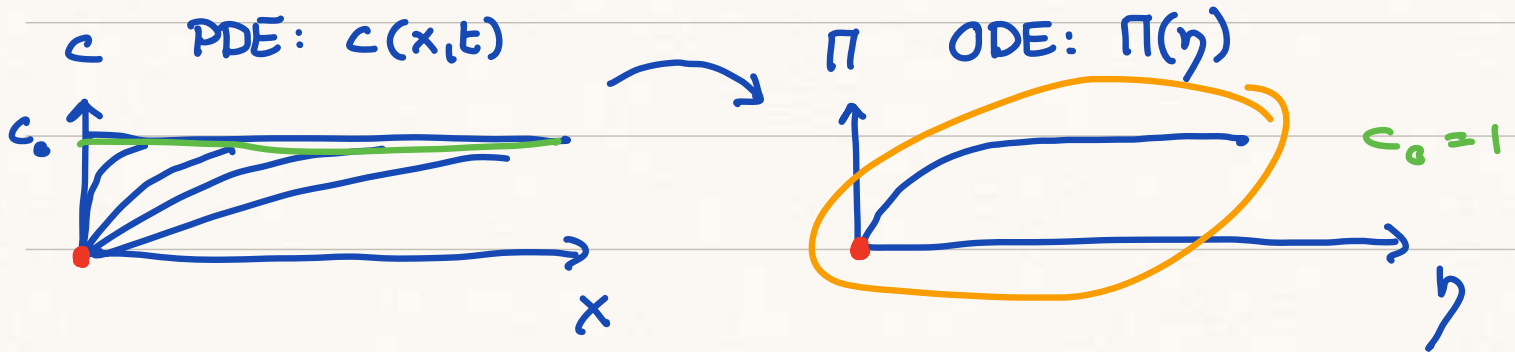
What about  $x' = \frac{x}{\sqrt{D_m t}}$  ?

We are not just scaling with parameters, but with another independent variable

⇒ results in a new independent variable!

$$\eta = \frac{x}{\sqrt{4Dt}}$$

Boltzmann variable



By introducing  $\eta \sim \frac{x}{\sqrt{t}}$  we reduce PDE to an ODE

$\eta$  is called the similarity variable and solution is said to be self-similar

Q: What is the ODE?

First:  $c' = \frac{c}{c_0}$   $0 \leq c' \leq 1$  IC:  $c' = 1$

Solution:  $c'(x,t) = \Pi(\eta(x,t))$   $\Pi(\eta)$

substitute into PDE

Transform derivatives:

$$\frac{\partial c'}{\partial t} = \frac{\partial}{\partial t} (\Pi(y(x,t))) = \frac{d\Pi}{dy} \frac{\partial y}{\partial t} \quad \text{chain rule}$$

$$y = \frac{x}{\sqrt{4D_u t}}$$

$$\frac{\partial y}{\partial x} = \frac{1}{\sqrt{4D_u t}}$$

$$\frac{\partial y}{\partial t} = -\frac{y}{2t}$$

$$\frac{\partial^2 c'}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{d\Pi}{dy} \frac{\partial y}{\partial x} \right) = \left( \frac{\partial y}{\partial x} \right)^2 \frac{d^2 \Pi}{dy^2} = \frac{1}{4D_u t} \frac{d^2 \Pi}{dy^2}$$

Substitute into PDE:

$$\frac{\partial c'}{\partial t} - D_u \frac{\partial^2 c'}{\partial x^2} = -\frac{y}{2t} \frac{d\Pi}{dy} - \frac{D_u}{4D_u t} \frac{d^2 \Pi}{dy^2} = 0 \quad \Leftarrow$$

ODE:  $\frac{d^2 \Pi}{dy^2} + 2y \frac{d\Pi}{dy} = 0$

BC:  $\Pi(0) = 0 \quad \lim_{y \rightarrow \infty} \Pi = 1$

Self-Similar

ODE

$$y = \frac{x}{\sqrt{4D_u t}}$$

↑  
IC of PDE  $t \rightarrow 0 \quad y \rightarrow \infty$   
( $x$  finite)

Solve ODE:

1) substitute:  $u = \frac{d\Pi}{dy} \Rightarrow \frac{du}{dy} + 2\eta u = 0$

2) separate variables:  $\frac{du}{u} = -2\eta dy$   
 $\ln u = -\eta^2 + a$   
 $u = b e^{-\eta^2}$

3) re substitute:  $\frac{d\Pi}{dy} = b e^{-\eta^2}$

4) separate variables:  $d\Pi = b e^{-\eta^2} d\eta$

$$\Pi(\eta) = b \int_0^{\eta} e^{-z^2} dz$$

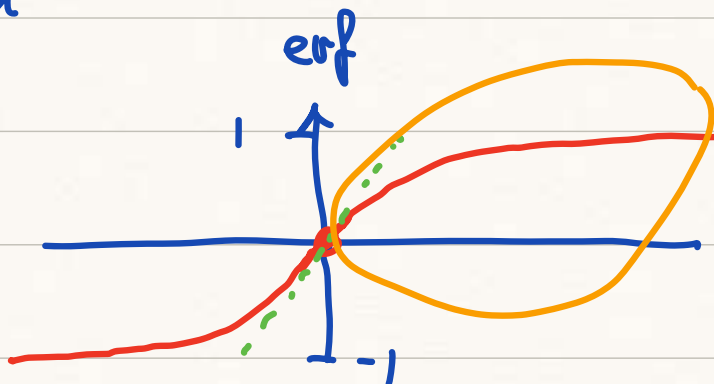
$z = \text{dummy variable}$

integral does not have analytic solu.

$\Rightarrow$  give it a name and move on

5) Identify error function

$$\text{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-z^2} dz$$



Properties:

- $\text{erf}(-x) = -\text{erf}(x)$

"point symmetric"

- $\text{erf}(0) = 0$

- $\text{erf}(x) \approx x \quad |x| \ll 1$

- $\lim_{x \rightarrow \infty} \text{erf}(x) = 1$  ,  $\lim_{x \rightarrow -\infty} \text{erf}(x) = -1$

Therefore:  $\Pi(y) = b \frac{\sqrt{t}}{2} \text{erf}(y)$

BC:  $\lim_{y \rightarrow \infty} \Pi(y) = b \frac{\sqrt{t}}{2} = 1 \Rightarrow b = \frac{2}{\sqrt{t}}$

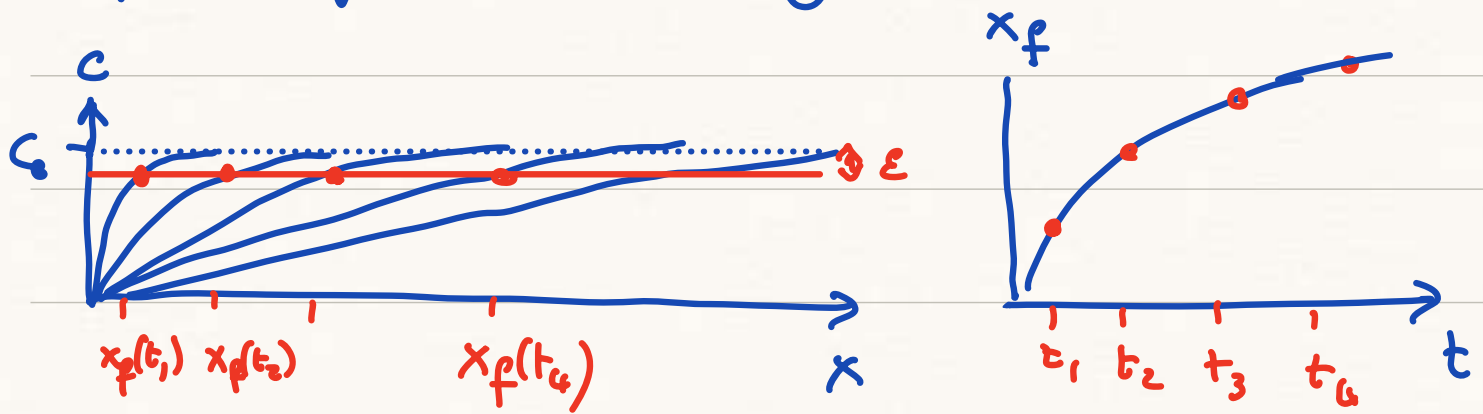
Self-similar solu:  $\Pi(y) = \text{erf}(y)$

6) Resubstitute:  $c = c_0 c'$   $y = \frac{x}{\sqrt{4Dt}}$

Transient concentration evolution

$$c(x,t) = c_0 \text{erf}\left(\frac{x}{\sqrt{4Dt}}\right)$$

# Speed of front propagation



Note: infinitesimal changes propagate infinitely fast!

Finite changes,  $\Delta c = \epsilon > 0$ , propagate with finite velocity.

Define front as location where  $c$  has changed by  $\epsilon$  from its initial value  $c_0$

$$c(\underline{x}_f, t) = c_0 - \epsilon c_0 = c_0 (1 - \epsilon)$$

↓

$$c_0 \operatorname{erf}\left(\frac{x_f}{\sqrt{4Dt}}\right) = c_0 (1 - \epsilon)$$

invert error function

$$\frac{x_f}{\sqrt{4Dt}} = \operatorname{erf}^{-1}(1 - \epsilon) = \alpha(\epsilon) = \text{const}$$



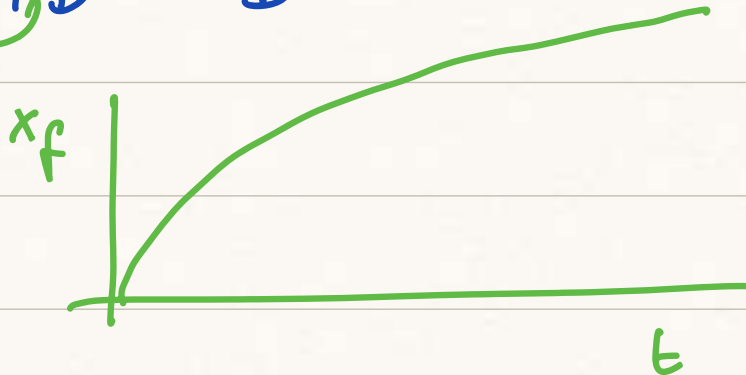
$$\Rightarrow \boxed{x_f = \alpha(\epsilon) \sqrt{4Dt}}$$

Concentration perturbations propagated  
as  $\sqrt{t}$   $x_f \sim \sqrt{t}$

This matches our diffusive time scale

$$x_c = x_f = \alpha(\epsilon) \sqrt{4Dt_D}$$

$$t_D = \frac{x_c^2}{\alpha(\epsilon)^2 4D} \sim \frac{x_c^2}{D}$$



$$\frac{\partial c}{\partial t} - \underbrace{\nabla \cdot [D_m \nabla c]}_{\text{known}} = 0$$

↑  
new