

No notes or books are allowed or needed. Please be sure to **explain your work clearly** to maximize the probability of receiving the appropriate partial credit.

1. A narrow pipe of radius 1 cm and length 1 m connects two identical and large containers of ideal gas at room temperature – one at pressure  $P_1 = 1$  atm and the other at pressure  $P_2 = 1.1$  atm. Due to the density difference in the containers, gas flows in the pipe. This flow can be treated as constant because the containers are large.
  - (a) Using elementary kinetic theory, determine the coefficient of self-diffusion. Give a numerical estimate of this quantity for a typical gas at room temperature.
  - (b) Numerically estimate the gas flow in the pipe (*i.e.*, number of molecules per unit time). If each container has a volume of  $1 \text{ m}^3$ , estimate how long would it take for the densities to become approximately equal.
  - (c) Suppose that the temperature is increased by a factor of 2. By what factor would the gas flux change?
2. Consider a particle whose motion is described by the classical Langevin equation in which there is Gaussian white noise. That is,

$$\dot{v}(t) = -\gamma v(t) + \eta(t),$$

with  $\langle \eta(t) \rangle = 0$ ,  $\langle \eta(t)\eta(t') \rangle = \Gamma\delta(t - t')$ , and all higher cumulants of the noise vanish.

- (a) Write the exact expression for  $v(t)$ .
  - (b) Compute the exact time-dependent behavior of  $\langle v(t)^4 \rangle$ . (*Hint:* For a Gaussian process, since the fourth cumulant vanishes, there is a simple relation between the fourth and second moments.) For partial credit, determine the dependence of  $\langle v(t)^4 \rangle$  on  $\gamma$  and  $\Gamma$  for  $t \rightarrow \infty$ .
3. Consider a diffusing particle on the infinite half line  $x > 0$  that also experiences a constant bias to the right, with bias velocity  $v$ . If the particle happens to reach the origin, it is absorbed. The particle is initially at  $x_0$ .
  - (a) Write the equation of motion for this particle, as well as the initial condition and the boundary conditions.
  - (b) Using any method you like compute the probability that this particle eventually reaches the origin,  $x = 0$ .

For partial credit, work this part of the problem for the case of zero bias.