**Exercise 4**

Suppose that some particles which are suspended in a liquid medium would be pulled down at the constant speed $V > 0$ by gravity in the absence of diffusion. Taking account of the diffusion, find the equation for the concentration of particles. Assume homogeneity in the horizontal directions $x$ and $y$. Let the $z$ axis point upwards. [TYPO: If particles have positive velocity going down, that implies the $z$ axis points downward.]

**Solution**

There are two ways (among others) to go about this problem. One is the integral formulation, where we consider the mass flowing into and out of a fixed finite volume known as a control volume. The other is the differential formulation, where we consider the mass flowing into and out of a fixed infinitesimal volume element. In both cases we come to the same governing PDE, so use whichever you prefer.

There are two fluxes to consider in this exercise: the one due to diffusion (pushing the particles up) and the one due to gravity (pulling the particles down). To find the governing PDE for the concentration we have to invoke the law of conservation of mass, which says that mass can neither be created nor destroyed. If there’s a certain amount of mass entering a control volume and there’s less mass coming out of it, then there must be mass accumulating within it.

Mathematically this is expressed as

$$\frac{dm}{dt} = \text{rate of mass in} - \text{rate of mass out}, \quad (1)$$

where $m$ denotes the amount of mass and $dm/dt$ represents how fast mass is accumulating. The mass flux is defined as the amount of mass flowing axially per unit time per unit area. Therefore, if we multiply the mass flux by the area of the control volume’s cross section, we get the rate of mass that is flowing through it.

The mass flux due to diffusion $\phi$ is given by Fick’s first law, which states it is proportional to the concentration gradient. The concentration is defined as mass per unit volume. Let $u(z,t)$ represent it.

$$\phi \propto \frac{\partial u}{\partial z}$$

To change this to an equation we can use, we introduce a constant of proportionality $k$, which is known as the chemical diffusivity.

$$\phi = -k \frac{\partial u}{\partial z} \quad (2)$$

The minus sign is present to account for the fact that mass flows down a concentration gradient; that is, it diffuses from areas of high concentration to ones of low concentration.

The mass flux due to gravity $\psi$ is obtained simply by multiplying the concentration $u$ by the speed $V$ that the particles travel under its influence. This is apparent if we look at the units.

$$[V][u] = \left[ \text{meter per second} \right] \left[ \text{kilogram per meter}^3 \right] = \left[ \text{kilogram per second per meter}^2 \right]$$

We end up with units of mass per unit time per unit area, which are the units of mass flux. Thus,

$$\psi = Vu. \quad (3)$$
The Integral Formulation

If we consider the control volume between \( z = z_0 \) and \( z = z_1 \) as shown in Figure 1, mass is flowing by diffusion into it at \( z = z_0 \) and out of it at \( z = z_1 \), as indicated by the arrows.

Rate of mass flow in: \( \phi(z_0, t)A \)
Rate of mass flow out: \( \phi(z_1, t)A \)

These are the rates due to diffusion. Gravity, on the other hand, makes the particles move down, so mass flows into the control volume at \( z = z_1 \) and out of it at \( z = z_0 \), as indicated by the arrows.

Rate of mass flow in: \( \psi(z_1, t)A \)
Rate of mass flow out: \( \psi(z_0, t)A \)

Substituting these results into the law of conservation of mass (1), we get

\[
\frac{dm}{dt} = \phi(z_0, t)A + \psi(z_1, t)A - \phi(z_1, t)A - \psi(z_0, t)A.
\]

Divide both sides by \( A \) and group similar terms together on the right side.

\[
\frac{d}{dt} \left( \frac{m}{A} \right) = -[\phi(z_1, t) - \phi(z_0, t)] + [\psi(z_1, t) - \psi(z_0, t)]
\]

Volume can be used on the bottom as long as we integrate over the length of the control volume.

\[
\frac{d}{dt} \int_{z_0}^{z_1} \left( \frac{m}{V} \right) \, dz = -[\phi(z_1, t) - \phi(z_0, t)] + [\psi(z_1, t) - \psi(z_0, t)]
\]

Figure 1: Schematic of the control volume (integral formulation).
According to the fundamental theorem of calculus,
\[ \int_{a}^{b} f(x) \, dx = F(b) - F(a), \]
so we can write the two expressions in square brackets as
\[
\phi(z_1, t) - \phi(z_0, t) = \int_{z_0}^{z_1} \frac{\partial}{\partial z} [\phi(z, t)] \, dz
\]
\[
\psi(z_1, t) - \psi(z_0, t) = \int_{z_0}^{z_1} \frac{\partial}{\partial z} [\psi(z, t)] \, dz.
\]
Plugging in these results and \( u \) for \( m/V \), the equation becomes
\[
\frac{d}{dt} \int_{z_0}^{z_1} u \, dz = - \int_{z_0}^{z_1} \frac{\partial}{\partial z} [\phi(z, t)] \, dz + \int_{z_0}^{z_1} \frac{\partial}{\partial z} [\psi(z, t)] \, dz.
\]
Bring the \( t \)-derivative inside the integral on the left side and combine the two integrals on the right.
\[
\int_{z_0}^{z_1} \frac{\partial u}{\partial t} \, dz = \int_{z_0}^{z_1} \left( - \frac{\partial \phi}{\partial z} + \frac{\partial \psi}{\partial z} \right) \, dz.
\]
Hence, the integrands must be equal.
\[
\frac{\partial u}{\partial t} = - \frac{\partial \phi}{\partial z} + \frac{\partial \psi}{\partial z}
\]
Plugging in (2) for \( \phi \) and (3) for \( \psi \) gives us
\[
\frac{\partial u}{\partial t} = - \frac{\partial}{\partial z} \left( -k \frac{\partial u}{\partial z} \right) + \frac{\partial}{\partial z} (Vu).
\]
Therefore,
\[
\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial z^2} + V \frac{\partial u}{\partial z}.
\]
The Differential Formulation

Figure 2: Schematic of the control volume (differential formulation).

If we consider the control volume between $z$ and $z + \Delta z$ as shown in Figure 2, mass is flowing by diffusion into it at $z$ and out of it at $z + \Delta z$, as indicated by the arrows.

Rate of mass flow in: $\phi(z, t)A$
Rate of mass flow out: $\phi(z + \Delta z, t)A$

These are the rates due to diffusion. Gravity, on the other hand, makes the particles move down, so mass flows into the control volume at $z + \Delta z$ and out of it at $z$, as indicated by the arrows.

Rate of mass flow in: $\psi(z + \Delta z, t)A$
Rate of mass flow out: $\psi(z, t)A$

Substituting these results into the law of conservation of mass (1), we get

$$\frac{dm}{dt} = \phi(z, t)A + \psi(z + \Delta z, t)A - \phi(z + \Delta z, t)A - \psi(z, t)A.$$

Divide both sides by $A$ and group similar terms together on the right side.

$$\frac{d}{dt} \left( \frac{m}{A} \right) = -[\phi(z + \Delta z, t) - \phi(z, t)] + [\psi(z + \Delta z, t) - \psi(z, t)]$$

The volume of the control volume is $V = A \Delta z$, so we have

$$\frac{d}{dt} \left( \frac{m}{V} \right) \Delta z = -[\phi(z + \Delta z, t) - \phi(z, t)] + [\psi(z + \Delta z, t) - \psi(z, t)].$$
Divide both sides by $\Delta z$ and recall that $m/V$ is the concentration $u$.

$$\frac{\partial u}{\partial t} = - \frac{\phi(z + \Delta z, t) - \phi(z, t)}{\Delta z} + \frac{\psi(z + \Delta z, t) - \psi(z, t)}{\Delta z}$$

Now let $\Delta z \to 0$.

$$\frac{\partial u}{\partial t} = - \lim_{\Delta z \to 0} \frac{\phi(z + \Delta z, t) - \phi(z, t)}{\Delta z} + \lim_{\Delta z \to 0} \frac{\psi(z + \Delta z, t) - \psi(z, t)}{\Delta z}$$

The first derivative is defined as

$$\frac{df}{dx} = \lim_{h \to 0} \frac{f(x + h) - f(x)}{h},$$

so we can write the two limits as

$$\lim_{\Delta z \to 0} \frac{\phi(z + \Delta z, t) - \phi(z, t)}{\Delta z} = \frac{\partial}{\partial z} [\phi(z, t)]$$

$$\lim_{\Delta z \to 0} \frac{\psi(z + \Delta z, t) - \psi(z, t)}{\Delta z} = \frac{\partial}{\partial z} [\psi(z, t)].$$

The equation becomes

$$\frac{\partial u}{\partial t} = - \frac{\partial}{\partial z} \left( -k \frac{\partial u}{\partial z} \right) + \frac{\partial}{\partial z} (Vu).$$

Plugging in (2) for $\phi$ and (3) for $\psi$ gives us

$$\frac{\partial u}{\partial t} = - \frac{\partial}{\partial z} \left( -k \frac{\partial u}{\partial z} \right) + \frac{\partial}{\partial z} (Vu).$$

Therefore,

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial z^2} + V \frac{\partial u}{\partial z}.$$