

∇^2 should be synonymous with diffusion.

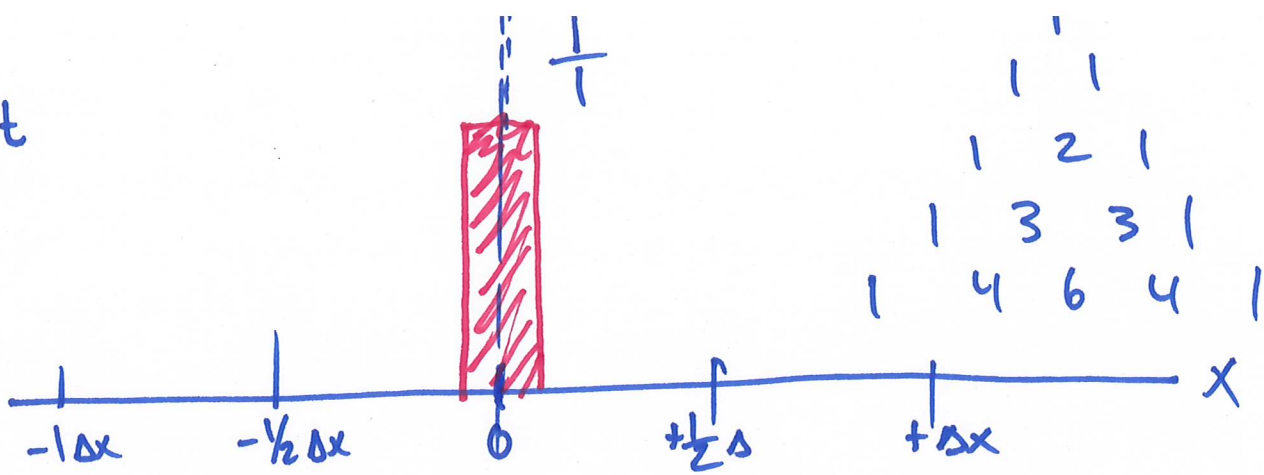
Mathland version of diffusion:

Discrete time steps, discrete spatial locations.

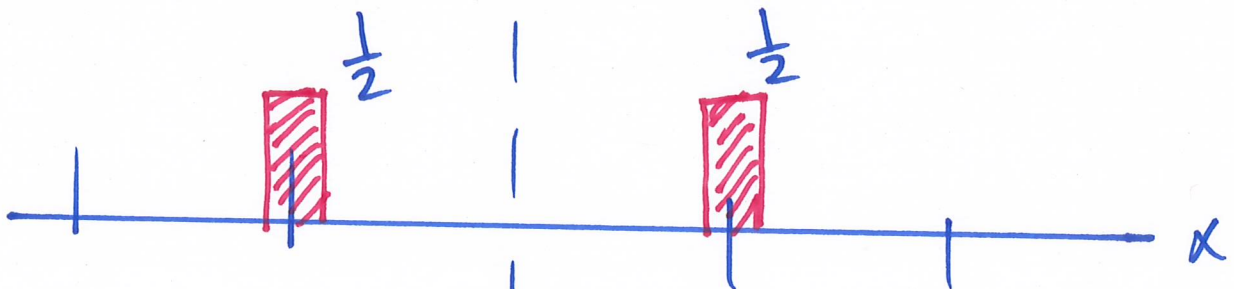
Consider 1-dimensional diffusion

- Have a quantity, that will diffuse. Our quantity can move a distance Δx in a time Δt .
- Move toward equilibrium by random processes that have equal probability in both directions.

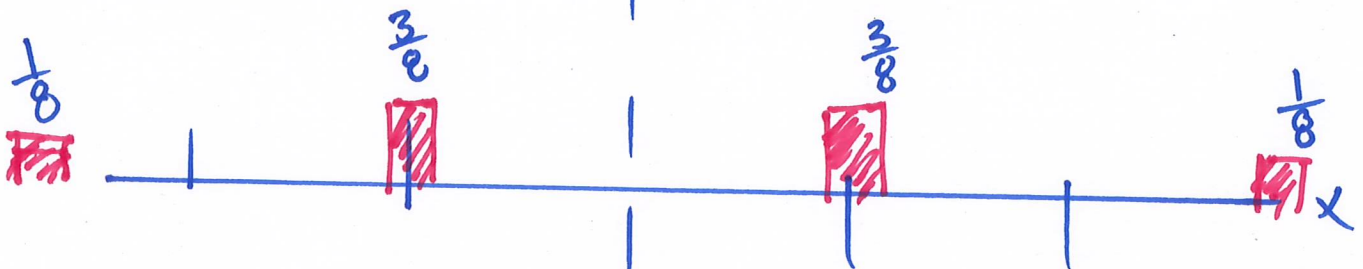
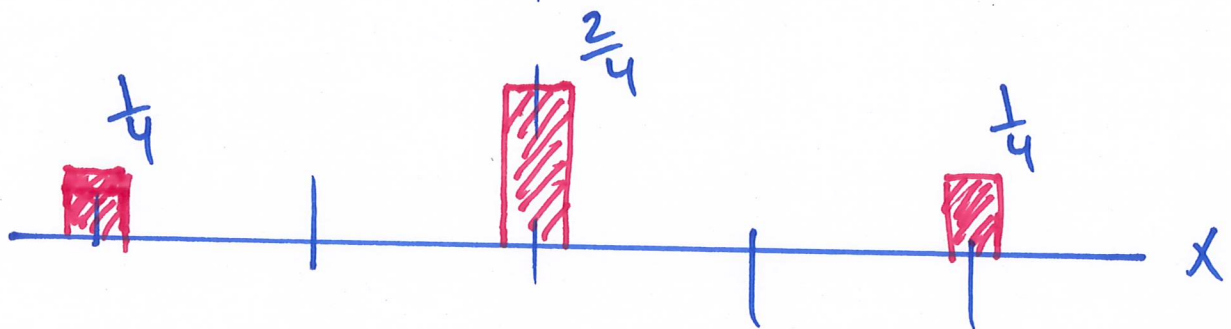
$$t = 0 \text{ st}$$



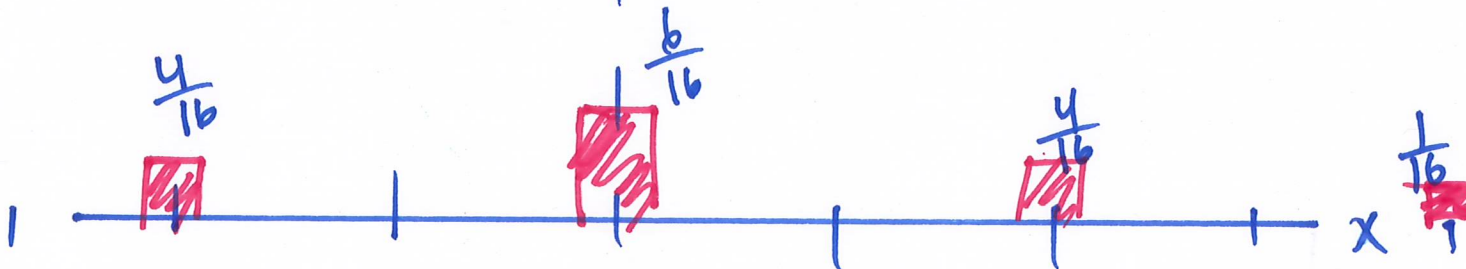
$$t = \frac{1}{2} \text{ st}$$



$$t = \text{st}$$



$$t = \frac{1}{16} \text{ st}$$



Why does ∇^2 represent diffusion:

$$\text{for 1D: } \nabla^2 f = \frac{d^2}{dx^2} f$$

$$= \frac{f_{i-1} - 2f_i + f_{i+1}}{\Delta x^2}$$

$$\frac{d}{dx} f = \frac{f_i - f_{i-1}}{\Delta x} \quad \text{or} \quad \frac{f_{i+1} - f_i}{\Delta x}$$

$$\frac{1}{2} \nabla^2 f = \frac{\frac{1}{2} f_{i-1} - f_i + \frac{1}{2} f_{i+1}}{\Delta x^2}$$

set $\Delta x = 1$

$$\frac{1}{2} \nabla^2 f = \frac{1}{2} f_{i-1} - f_i + \frac{1}{2} f_{i+1}$$

