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A Perturbation Analysis of Non-Linear Diffusion from a Permeable Solid into a Finite Volume Containing a Liquid

Gustav Lindberg, Per Ståhle, Ingrid Svensson

The equation

$$\dot{c}(x,t) = c''(x,t), \qquad (1)$$

with the initial conditions

$$c(x,0) = 1$$
 in $0 < x < 1$, (2)

and the nested boundary conditions

$$c(0,t) = c(1,t) = \chi(1 - \int_0^1 c(x,t)dx) .$$
(3)

has a solution which is split into

$$c(x,t) = u(x,t) + v(x,t)$$
 (4)

The part u(x,t) fulfils the equation

$$\dot{u}(x,t) = u''(x,t) , \qquad (5)$$

with the initial conditions

$$u(x,0) = 1$$
 in $0 < x < 1$, (6)

and the boundary conditions

$$u(0,t) = u(1,t) = 0.$$
(7)

The part v(x,t) fulfils the equation

$$\dot{v}(x,t) = v''(x,t), \qquad (8)$$

with the initial conditions

$$v(x,0) = 0$$
 in $0 < x < 1$, (9)

and the boundary conditions

$$v(0,t) = v(1,t) = \chi(1 - \int_0^1 c(x,t)dx), \qquad (10)$$

where χ is the ratio of the volume of the bone, V_B versus the volume of the container V_C , i.e., $\chi = V_B/V_C$. Obviously v(x,t) may be expanded in a Taylor's series as follows:

$$v(x,t) = \chi \varphi_1(x,t) + \chi^2 \varphi_2(x,t) + \chi^3 \varphi_3(x,t) + \dots$$
(11)

Since χ is a free parameter the functions $\varphi_i(x,t)$ have to fulfil the equation

$$\dot{\varphi_i}(x,t) = \varphi_i''(x,t) , \qquad (12)$$

with the initial conditions

$$\dot{\varphi}_i(x,0) = 0$$
 in $0 < x < 1$. (13)

The boundary conditions become recursive according to the following:

$$\varphi_1(0,t) = \varphi_1(1,t) = \phi_1(t) = (1 - \int_0^1 u(x,t)dx),$$
(14)

 $\quad \text{and} \quad$

$$\varphi_i(0,t) = \varphi_i(1,t) = \phi_i(t) = -\int_0^1 \varphi_{i-1}(x,t)dx, \quad \text{for} \quad i = 2, 3, 4, \dots$$
 (15)

Duhamel's theorem allow us to solve the φ_i :s as an application of single step boundary conditions $d\phi_i(\tau) = \frac{d\phi_i(\tau)}{d\tau} d\tau$ representing a concentration $d\phi_i(t')$ applied at the time t',

$$d\varphi_i(x,t) = u(x,t-\tau) \frac{d\phi_i(\tau)}{d\tau} d\tau .$$
(16)

Integration from $\tau' = \tau$ to $\tau' = t$ gives

$$\varphi_i(x,t) = \int_0^t u(x,t-\tau) \frac{\mathrm{d}\phi_i(\tau)}{\mathrm{d}\tau} \mathrm{d}\tau = \left[u(x,t-\tau)\phi_i(\tau) \right]_0^t - \int_0^t \frac{\mathrm{d}u(x,t-\tau)}{\mathrm{d}\tau} \phi_i(\tau) \mathrm{d}\tau.$$
(17)

Considering that u(x,0) = 0 and $\varphi_i(0,\tau) = 0$. The general solution is given as

$$\varphi_i(x,t) = -\int_0^t \phi_i(\tau) \frac{\mathrm{d}u(x,t-\tau)}{\mathrm{d}\tau} \mathrm{d}\tau.$$
(18)

Insertion of the solution

$$u = \sum_{n=1,3,5,\dots} \frac{4e^{-n^2 \pi^2 t} \sin(n\pi x)}{n\pi} , \qquad (19)$$

gives

$$\varphi_i(x,t) = -\int_0^t \phi_i(\tau) \sum_{n=1,3,5,\dots} 4\pi n e^{-n^2 \pi^2 (t-\tau)} \sin(n\pi x) \mathrm{d}\tau.$$
(20)

For large containers and, hence, small values of χ the solution for the concentration u(x,t) according to (19), clearly gives the approximative solution as $\chi \to 0$.

The boundary conditions for φ_1 are obtained after integration of (19),

$$\phi_1(t) = 1 - \sum_{m=1,3,5,\dots} \frac{8}{m^2 \pi^2} e^{-m^2 \pi^2 t} .$$
(21)

The solution of $\varphi_1(x,t)$ with the boundary conditions $\phi_1(t) v(0,t)$ is the concentration in the container considering the escape of matter from the bone sample and is

$$\varphi_1(x,t) = -\int_0^t (1 \sum_{\substack{m=1,3,5,\dots\\n=1,3,5,\dots}} \frac{8}{m^2 \pi^2} e^{-m^2 \pi^2 \tau}) \times \sum_{\substack{n=1,3,5,\dots\\n=1,3,5,\dots}} 4\pi n e^{-n^2 \pi^2 (t-\tau)} \sin(n\pi x) \mathrm{d}\tau.$$
(22)

$$\varphi_1(x,t) = -\left[\sum_{\substack{n=1,3,5,..\\m^2(n^2-m^2)\pi^3}} \frac{4}{n\pi} (1-e^{-n^2\pi^2 t}) - \frac{1}{m^2(n^2-m^2)\pi^3} (e^{-m^2\pi^2 t} - e^{-n^2\pi^2 t}) + f(n,t)\right] \sin(n\pi x) , \qquad (23)$$
$$m = 1,3,5,..$$
$$m \neq n$$

where

$$f(n,t) = \frac{64}{m^2(n^2 - m^2)\pi^4} (e^{-m^2\pi^2 t} - e^{-n^2\pi^2 t})] \quad \text{as} \quad m^2 \to n^2 ,$$
(24)

which is written

$$f(n,t) = \lim_{n^2 - m^2 \to \epsilon} \frac{64}{n^2 \epsilon \pi^4} e^{-n^2 \pi^2 t} (e^{-\epsilon \pi^2 t} - 1) = -\frac{64t}{n^2 \pi^2} e^{-n^2 \pi^2 t} .$$
(25)

The contribution to the concentration in the container from φ_1 becomes

$$\phi_{2} = \int_{0}^{1} \varphi_{1} dx = -\sum_{\substack{n=1,3,5,..\\n=1,3,5,..\\m \neq n}} \frac{\frac{8}{n^{2}\pi^{2}} (1 - e^{-n^{2}\pi^{2}t})}{\frac{64}{m^{2}(n^{2} - m^{2})\pi^{4}} (e^{-m^{2}\pi^{2}t} - e^{-n^{2}\pi^{2}t})] + f(n,t),$$
(26)

This now reads

that may serve as boundary conditions for the function φ_2 . Considering a fairly small ratio $\chi \approx 0.01$ we anticipate the third order term $\chi^2 \varphi_2$ to be of the order of 10^{-4} . The work to do this does not seem meaningful, with the accuracy of the present measurements in mind. Figure 1 shows the difference between the solution without considering the increasing concentration in the container and same with a first order correction.

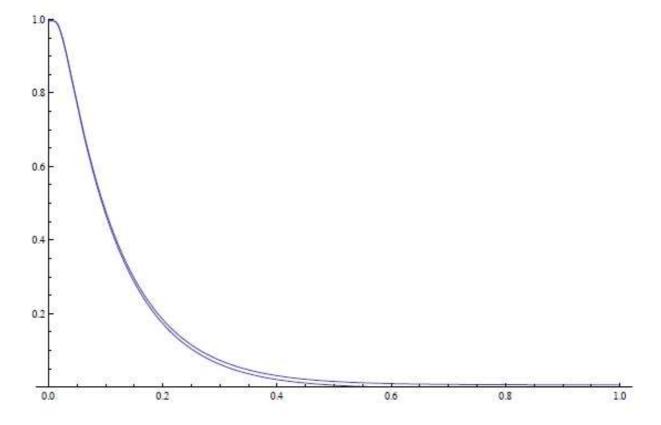


Figure 1: The solution for escaped ions for a sample in an infinite container $1 - \int_0^1 u dx$ and the same with first order correction $1 - \int_0^1 (u + \chi \varphi_1) dx$.