## EXERCISE SHEET 2

## Exercise 1:

Calculate the fluctuating force term  $g_{\mu} = \dot{\mu}$  in order to show that

$$D_{\mu\mu}(\mu=\pm 1)=0.$$

Use the Lorentz force and a representation of the momentum in cylindrical coordinates.

## Exercise 2:

Solve the diffusion equation

$$\frac{\partial M(z,t)}{\partial t} = \kappa_{zz} \frac{\partial^2 M(z,t)}{\partial z^2}$$

by using the ansatz  $M(z,t) = \rho(t)P(z)$  and a sharp initial distribution function  $M(z,0) = \delta(z-z_0)$ . Illustrate the temporal evolution of the particle density M for a given parameter z.

The following integral might be useful

$$\int dx \, \exp(-ax^2 + ibx) = -\frac{i\sqrt{\pi}\exp(-b^2/(4a))\operatorname{Erfi}(b + 2iax/(2\sqrt{a}))}{2\sqrt{a}},$$

as well as the imaginary error function  $\operatorname{Erf}(x) = -i\operatorname{Erf}(ix)$  and the approximation  $\operatorname{Erf}(x) \approx 1$  for  $x \gg 1$ .