Diffusion as a random walk

step
0
1
2

$$
\begin{aligned}
& \frac{\langle x\rangle}{\sum_{i} p_{i} \cdot x_{i}=p_{0} x_{0}} \quad \frac{\left\langle x^{2}\right\rangle}{0^{2} \cdot 1=0} \\
& =1.0=0 \\
& \frac{1}{2} \cdot 1-\frac{1}{2} 1=0 \\
& (-1)^{2} \frac{1}{2}+(1)^{2} \frac{1}{2}=1 \\
& (-2)^{2} \frac{1}{4}+O^{2} \frac{1}{2} \alpha \\
& +2 \frac{1}{4}=2 \\
& (-3)^{2} \frac{1}{8}+(-1)^{2} \frac{3}{8}+ \\
& +1^{2} \frac{3}{8}+3^{2} \frac{1}{8} \\
& =\frac{9}{8}+\frac{3}{8}+\frac{3}{8}+\frac{9}{8} \\
& =\frac{24}{8}=3 \\
& +0 \cdot \frac{1}{2}+2 \frac{1}{4}=0 \\
& (-3)^{2} \frac{1}{8}+(-1)^{2} \frac{3}{8}+
\end{aligned}
$$

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$\Rightarrow\langle x\rangle=0$ for all steps

$$
\left\langle x^{2}\right\rangle=N \rho_{-}^{2}
$$

$\downarrow h$ lattice
time size
step
number
$=\frac{T}{\Delta t} \rightarrow$ total time

