1. For a particle of mass $m$ in an air stream with a constant velocity $\mathbf{u}^{f}$ and in gravitational field, evaluate the velocity and position vectors of the particle as a function of time. Also evaluate the terminal velocity of the particle when a constant velocity $\mathbf{u}^{\mathrm{f}}$ is present.
2. Show that the mean square response of particle position given by $\overline{\mathrm{x}^{2}(\mathrm{t})}=\int_{0}^{\mathrm{t}} \int_{0}^{\mathrm{t}} \mathrm{R}_{\mathrm{uu}}\left(\tau_{1}-\tau_{2}\right) \mathrm{d} \tau_{1} \mathrm{~d} \tau_{2}$ may be restated as $\overline{\mathrm{x}^{2}(\mathrm{t})}=2 \int_{0}^{\mathrm{t}}(\mathrm{t}-\tau) \mathrm{R}_{\mathrm{uu}}(\tau) \mathrm{d} \tau$, and the diffusivity is given by $\mathrm{D}=\int_{0}^{\infty} \mathrm{R}_{\mathrm{uu}}(\tau) \mathrm{d} \tau$.
3. Evaluate the concentration of uniform size spheres with a constant terminal velocity ${ }^{t}$. Assume that $\mathrm{c}=\mathrm{c}_{\mathrm{o}}$ at $\mathrm{x}=\mathrm{x}_{\mathrm{o}}$, and $\mathrm{c}=\mathrm{c}(\mathrm{x})$ with x being in the vertical direction. Note that the generalized mass diffusion equation is given as $\frac{\partial \mathrm{c}}{\partial \mathrm{t}}+\left(\mathbf{v}+\mathrm{v}^{\mathrm{t}}\right) \cdot \nabla \mathrm{c}=\mathrm{D} \nabla^{2} \mathrm{c}$
4. Consider the case of diffusion to a wall governed by $\frac{\partial c}{\partial t}=D \frac{\partial^{2} c}{\partial y^{2}}, c(0, t)=0$, $c(\infty, t)=c_{0}$ and $c(y, 0)=c_{0}$. Use the integral method with an approximate expression for the profile given by $\frac{\mathrm{c}}{\mathrm{c}_{\mathrm{o}}}=2 \frac{\mathrm{y}}{\delta_{\mathrm{c}}}-\left(\frac{\mathrm{y}}{\delta_{\mathrm{c}}}\right)^{2}$ and evaluate the variation of diffusion boundary layer thickness $\delta_{c}$ with time.
5. Evaluate the variation of concentration with space and time in a region between two parallel plates with an initially uniform concentration. Note that $\frac{\partial c}{\partial t}=D \frac{\partial^{2} c}{\partial y^{2}}$, $c(0, t)=0, c(b, t)=0$ and $c(y, 0)=c_{0}$. [Hint: use the method of separation of variables.]
6. The diffusion equation in cylindrical coordinate is given as $\frac{\partial \mathrm{c}}{\partial \mathrm{t}}=\frac{\mathrm{D}}{\mathrm{r}} \frac{\partial}{\partial \mathrm{r}}\left(\mathrm{r} \frac{\partial \mathrm{c}}{\partial \mathrm{r}}\right)$. Reduce the diffusion equation to a similarity form by assuming that $c(r, t)=\frac{1}{r} z(\eta)$, where $\eta=\frac{r}{\sqrt{4 \mathrm{Dt}}}$.
7. Develop a sample white noise for Brownian excitation acting on $0.05 \mu \mathrm{~m}$ particles in air at room temperature. Evaluate a sample particle trajectory when the there is a uniform air flow velocity of $0.1 \mathrm{~m} / \mathrm{s}$ in x direction.
