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Last time:

$$dS = \frac{dQ}{T} = \frac{1}{T} \left(d\bar{E} - \underbrace{\sum_{\alpha=1}^n \bar{X}_{\alpha} d\bar{X}_{\alpha}}_{dW} \right) \quad (1)$$

Also since $S = S(\bar{E}, \bar{X}_{\alpha})$

$$dS = \left(\frac{\partial S}{\partial \bar{E}} \right)_{\bar{X}_{\alpha}} d\bar{E} + \sum_{\alpha=1}^n \left(\frac{\partial S}{\partial \bar{X}_{\alpha}} \right) \Big|_{\bar{E}} d\bar{X}_{\alpha} \quad (2)$$

we find (again) that

$$\frac{\partial S}{\partial \bar{E}} \Big|_{\bar{X}_{\alpha}} = \frac{1}{T} \quad \text{and} \quad \frac{\partial S}{\partial \bar{X}_{\alpha}} \Big|_{\bar{E}} = \frac{\bar{X}_{\alpha}}{T}$$

Equation of state for an ideal gas via statistical mechanics.

We found before that

$$\Omega \propto V^N \chi(\epsilon)$$

$$\ln \Omega = N \ln V + \ln \chi(\epsilon) + C \quad \text{①}$$

↗ constant

$$S = k \ln \Omega \quad \text{and} \quad \left. \frac{\partial S}{\partial x_\alpha} \right|_{\bar{\epsilon}} = \frac{\bar{x}_\alpha}{T}$$

$$\text{If } x_\alpha = V \quad \text{and} \quad \bar{x}_\alpha = \bar{p}$$

$$k \frac{\partial \ln \Omega}{\partial V} = \frac{\bar{p}}{T} \quad \text{from ①} \quad \frac{\bar{p}}{T} = k \frac{N}{V} \quad \text{②}$$

Then from (2) we obtain that

$$\bar{p} V = N k T$$

equation of state for the ideal gas. Comparing with what we knew from thermodynamics we see that $k \equiv k_B$ (Boltzmann's constant).

$$\bar{p} = n k T \quad \text{if } n = \frac{N}{V} \quad \text{if } N = \nu N_A \xrightarrow{\substack{\text{Avogadro's \#.} \\ \text{\# of moles}}}$$

$$\bar{p} V = \nu \underbrace{N_A k}_{R} T = \nu R T$$

We also find that

$$\beta = \frac{\partial \ln \Omega}{\partial \bar{E}} = \left. \frac{\partial \ln \mathcal{X}(\bar{E})}{\partial \bar{E}} \right|_{\bar{E}}$$

↑
↑
 definition ideal gas

Then $\beta = \beta(\bar{E})$
 or $\bar{E} = \bar{E}(\beta) = \bar{E}(T)$.

For an ideal gas \bar{E} is only a function of T (not of V). \bar{E} is independent of V .

Ensembles

Ch. 6 in Reif (read chapters 4 and 5 to refresh your knowledge of thermodynamics (macroscopic))

- Isolated system: microcanonical ensemble (in equilibrium)
Has energy \bar{E} .
- (ensemble of isolated systems (identical to each other) in equilibrium).

Each member of the ensemble is in a state r with energy $\bar{E}_r = \bar{E}$ (this means $\bar{E} \leq \bar{E}_r \leq \bar{E} + d\bar{E}$) and with probability

$$P_r = \begin{cases} C & \text{if } \bar{E} \leq E_r \leq \bar{E} + \delta E \\ 0 & \text{otherwise} \end{cases}$$

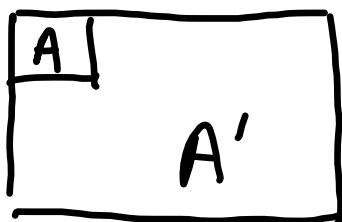
$$\sum_r P_r = 1 \quad \{r\} \text{ accessible states with energy } \sim \bar{E}.$$

→ restricted sum

Canonical ensemble:

it consists of identical systems with $\langle E \rangle$ well defined or equivalently, all members of the ensemble are at the same temperature β .

We want to obtain P_r (probability distribution) for a system at a fixed temperature β . This can be studied via a system A in contact with a heat reservoir A' at temperature $\beta' = \beta$.



$$A + A' = A^{(0)}_{\text{isolated}}$$

$$A \ll A'$$

We want to know what is the probability P_r of A being in its microstate r .

In this case A has energy $E = E_r$ and A' has energy $E' = E^{(0)} - E_r$

$$P_r = C' \Omega'(\bar{E}^{(0)} - E_r) \underbrace{\Omega(E_r)}_{(1)}$$

of states
accessible to
 $A^{(0)}$ when A
is in state r .

Now since P_r is a probability
we know that

$$\sum_r P_r = 1 \quad (3)$$

(unrestricted sum over ALL the states of A).

Since $E_r \ll \bar{E}^{(0)}$

$f(x) \approx f(a) + f'(a)(x-a)$
Now $\bar{E}' = x$, $\bar{E}^{(0)} = a$, $x-a = -E_r$

$$\ln \Omega'(\bar{E}^{(0)} - E_r) = \ln \Omega'(\bar{E}^{(0)}) - \underbrace{\frac{\partial \ln \Omega'}{\partial \bar{E}'}}_{\beta' = \beta} \Big|_{\bar{E}^{(0)}} E_r + \dots$$

Then

$$\ln \Omega'(\bar{E}^{(0)} - E_r) = \ln \Omega'(\bar{E}^{(0)}) - \beta E_r$$

or

$$\Omega'(\bar{E}^{(0)} - E_r) = \Omega'(\bar{E}^{(0)}) e^{-\beta E_r} \quad (2)$$

Replacing (2) in (1) we find that

$$P_r = C' \underbrace{\Omega'(\bar{E}^{(0)})}_{\text{constant}} e^{-\beta E_r} = C e^{-\beta E_r}$$

To find C we use the normalization condition

(3):

$$\sum_r P_r = \sum_r c e^{-\beta E_r} = 1$$

$$\therefore c = \frac{1}{\sum_r e^{-\beta E_r}}$$

$$\therefore P_r = \frac{e^{-\beta E_r}}{\sum_r e^{-\beta E_r}}$$

Sum over ALL states of A (Unrestricted).

Canonical distribution
 $e^{-\beta E_r}$: Boltzmann's factor.

This probability distribution is a function of β .

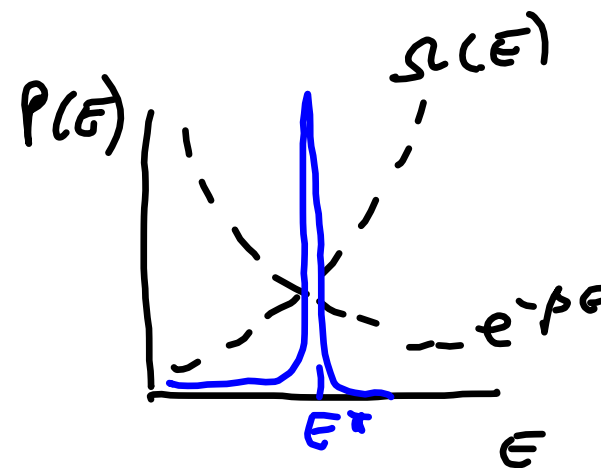
Correspondence between canonical and microcanonical distributions:

If we know that A has energy between \bar{E} and $\bar{E} + \delta E$ - we can define

$$P(E) = \sum_r P_r \quad (4)$$

\downarrow
 E^*

restricted to states r with energy $\sim \bar{E}$



but $E_r \sim E$ in (4)

$$P(E) = \Omega(E) P_r = c \Omega(E) e^{-\beta E_r} = c \Omega(E) e^{-\beta E}$$

Averages in the canonical ensemble:

$$\bar{y} = \frac{\sum_r e^{-\beta E_r} y_r}{\sum_r e^{-\beta E_r}}$$

sum over all
states
(no constraints).

Advantage of using canonical instead of microcanonical is that there are no constraints on the states r to be considered.

Another way of thinking about the canonical ensemble:

We have "a" systems and we only know $\langle E \rangle$ for the systems.

In other words we know that

$$\frac{\sum_S a_S \bar{E}_S}{a} = \langle E \rangle$$

Sum over all possible energies of the systems.

a_S : # of systems with energy \bar{E}_S .

Then

$$\sum_S a_S \bar{E}_S = a \langle E \rangle = \text{constant}$$

if 1 system has energy \bar{E}_r it means that
 (a-1) systems have energy $a \langle \bar{E} \rangle - \bar{E}_r = \bar{E}'$
 and $a \langle \bar{E} \rangle \gg \bar{E}_r$

Then $P_r \propto e^{-\beta \bar{E}_r}$

and β can be found by requiring that

$$\langle \bar{E} \rangle = \frac{\sum_r \bar{E}_r e^{-\beta \bar{E}_r}}{\sum_r e^{-\beta \bar{E}_r}}$$

solve for β .

Partition Function

Let's define:

$$Z \equiv \sum_r e^{-\beta E_r}$$

(unrestricted sum)

Z (from
Zustand summe
which means
sum over states
in German).
But some books
call it Q .

We see:

$$-\frac{\partial \ln Z}{\partial \beta} = -\frac{1}{Z} \frac{\partial Z}{\partial \beta} = -\frac{\sum_r -E_r e^{-\beta E_r}}{\sum_r e^{-\beta E_r}} = \frac{\sum_r E_r e^{-\beta E_r}}{\sum_r e^{-\beta E_r}}$$

$= \langle E \rangle$

Then

$$\langle E \rangle = - \frac{\partial \ln Z}{\partial \beta}$$

Dispersion of E : $(\Delta E)^2 = \overline{(E - \bar{E})^2}$

$$\overline{E^2 - 2E\bar{E} + (\bar{E})^2} = \langle E^2 \rangle - 2\langle E \rangle^2 + \langle E \rangle^2 =$$

$$= \langle E^2 \rangle - \langle E \rangle^2$$

$$\langle E^2 \rangle = \frac{\sum_r E_r^2 e^{-\beta E_r}}{\sum_r e^{-\beta E_r}} = \frac{-\frac{\partial}{\partial \beta} (\sum_r E_r e^{-\beta E_r})}{Z} =$$

$$= \frac{\left(-\frac{\partial}{\partial \beta}\right)^2 Z}{Z} = \frac{1}{Z} \frac{\partial^2 Z}{\partial \beta^2} \quad (5)$$

Notice that

$$\frac{\partial}{\partial \beta} \left(\frac{1}{Z} \frac{\partial Z}{\partial \beta} \right) = -\frac{1}{Z^2} \left(\frac{\partial Z}{\partial \beta} \right)^2 + \frac{1}{Z} \frac{\partial^2 Z}{\partial \beta^2} \quad (6)$$

$$\textcircled{5} \quad \langle E^2 \rangle = \frac{1}{Z} \frac{\partial^2 Z}{\partial \beta^2} \stackrel{\textcircled{6}}{=} \underbrace{\frac{\partial}{\partial \beta} \left(\frac{1}{Z} \frac{\partial Z}{\partial \beta} \right)}_{-\langle E \rangle} + \frac{1}{Z^2} \underbrace{\left(\frac{\partial Z}{\partial \beta} \right)^2}_{(-Z \langle E \rangle)^2} =$$

$$= -\frac{\partial \langle E \rangle}{\partial \beta} + \frac{Z^2}{Z^2} \langle E \rangle^2 .$$

$$\langle E^2 \rangle - \langle E \rangle^2 = -\frac{\partial \langle E \rangle}{\partial \beta} + \cancel{\langle E \rangle^2} - \cancel{\langle E \rangle^2} = -\frac{\partial \langle E \rangle}{\partial \beta} \quad (7)$$

From (7):

$$\overline{(\Delta E)^2} = -\frac{\partial \bar{E}}{\partial \beta} = \frac{\partial^2 \ln Z}{\partial \beta^2} \geq 0$$

$$\therefore \frac{\partial \bar{E}}{\partial \beta} < 0 \quad \text{or} \quad \frac{\partial \bar{E}}{\partial T} \geq 0$$

Then \bar{E} always increases
with T .