

# Statistical Mechanics II

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Lecture 5 Microcanonical Ensemble Theory

# Counting number of the state

## Density of state

$$\omega(k) = 2\sqrt{\frac{K}{m}} |\sin \frac{ka}{2}| = 2\sqrt{\frac{K}{m}} \frac{ka}{2} \approx v k$$

$$\vec{k} = \left( \frac{2\pi n_x}{L_x}, \frac{2\pi n_y}{L_y}, \frac{2\pi n_z}{L_z} \right)$$

$$dn_x = (n_x + 1) - n_x = \frac{L_x}{2\pi} dk_x$$

$$\sum_{n_x} = \sum_{n_x} ((n_x + 1) - n_x) = \sum_{n_x} \frac{L_x dk_x}{2\pi} = \frac{L_x}{2\pi} \int dk_x$$

$$\sum_{n_x, n_y, n_z} = \frac{L_x L_y L_z}{(2\pi)^3} \int dk_x dk_y dk_z = \frac{V}{(2\pi)^3} \int d^3 \vec{k}$$

$$\sum_{\lambda} f(\varepsilon_{\lambda}) = \int \frac{d^3 \vec{p} d^3 \vec{q}}{h^3} f(\vec{p}) = \frac{V}{h^3} \int d^3 \vec{p} f(\vec{p})$$

$$\vec{p} = \hbar \vec{k} = \frac{\hbar \vec{k}}{2\pi}$$

$$\begin{aligned} \int \frac{d^3 \vec{p} d^3 \vec{q}}{h^3} f(\vec{p}) &= \frac{V}{h^3} \int d^3 \vec{p} f(\vec{p}) \\ &= \frac{V}{(2\pi)^3} \int d^3 \vec{k} f(\hbar \vec{k}) \end{aligned}$$

$$\begin{aligned} &\frac{1}{h^3} \int p_x dp_y dp_z \int dx dy dz f(\vec{p}) \\ &= \int 8\pi V \left( \frac{m}{\hbar^2} \right)^{3/2} \varepsilon^{1/2} f(\varepsilon) d\varepsilon \equiv \int g(\varepsilon) f(\varepsilon) d\varepsilon \end{aligned}$$

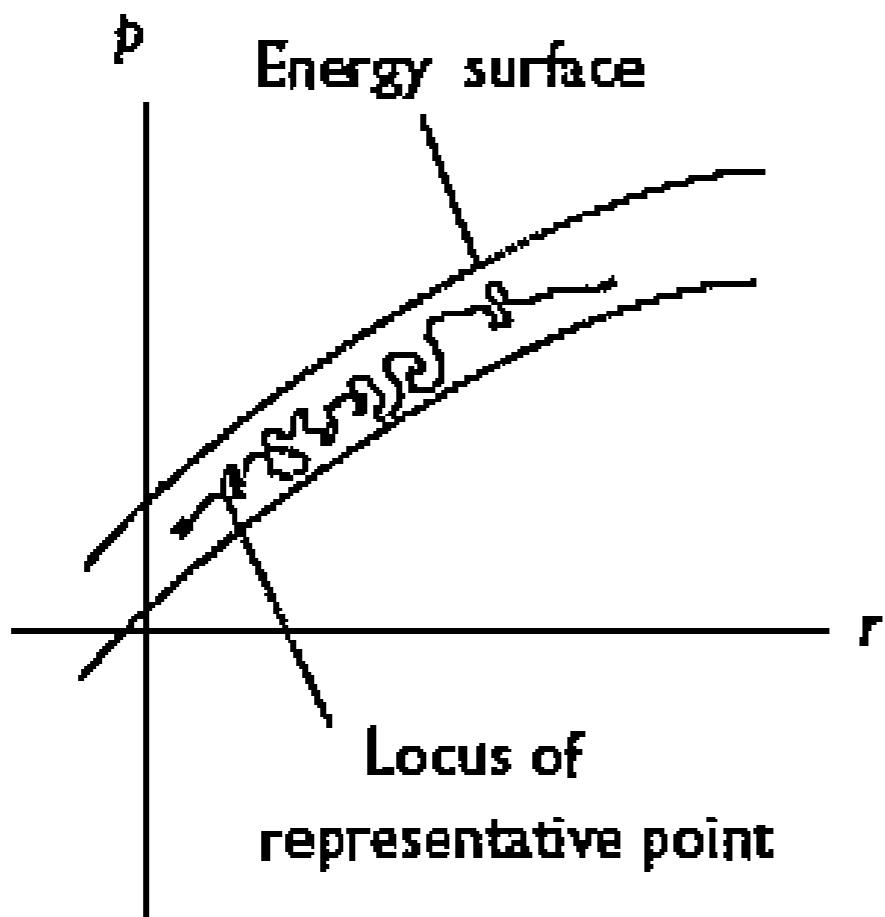
Density of state: The total number of state of the system within energy  $\varepsilon$  is  $\Omega(\varepsilon)$ ,

$$g(\varepsilon) = d\Omega(\varepsilon) / d\varepsilon$$

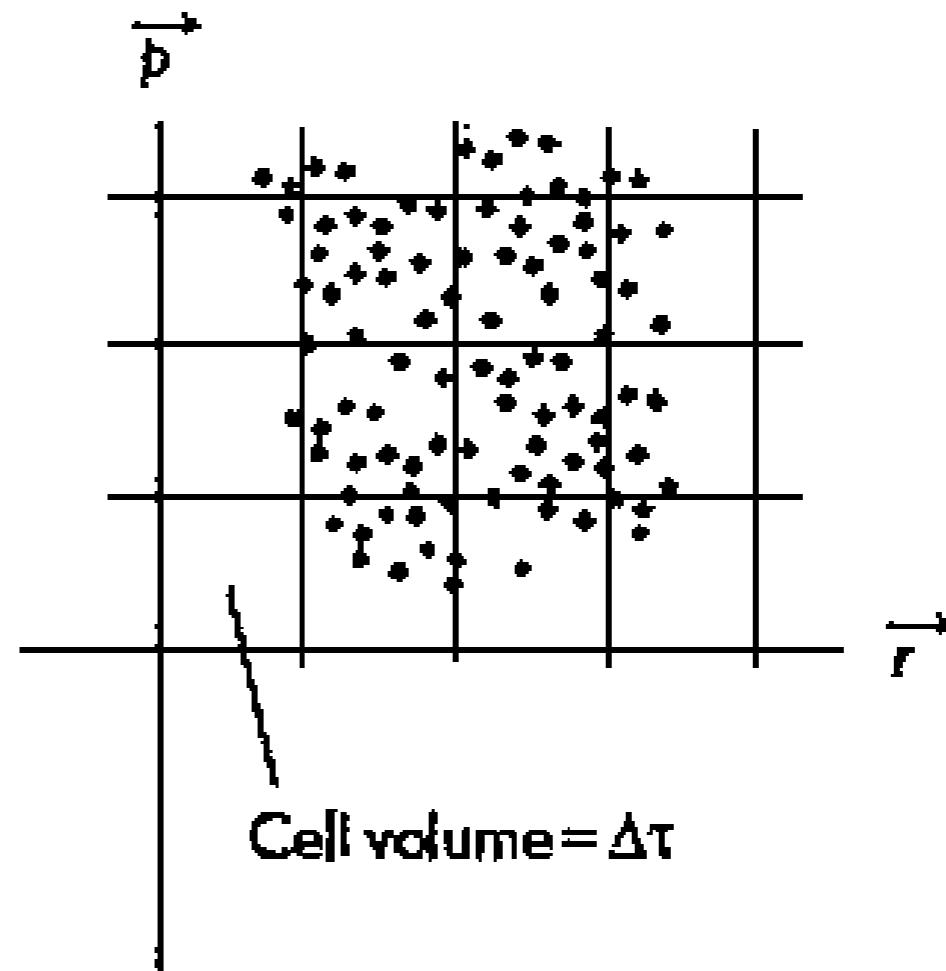
# Outline

- Phase space of N-particle system and ensemble theory
- The most probable distribution of micro-canonical ensemble
- 3 laws of thermodynamics from micro-canonical ensemble theory
- Calculating thermal properties from the distribution i.e. from the number of microstate.

# Phase space



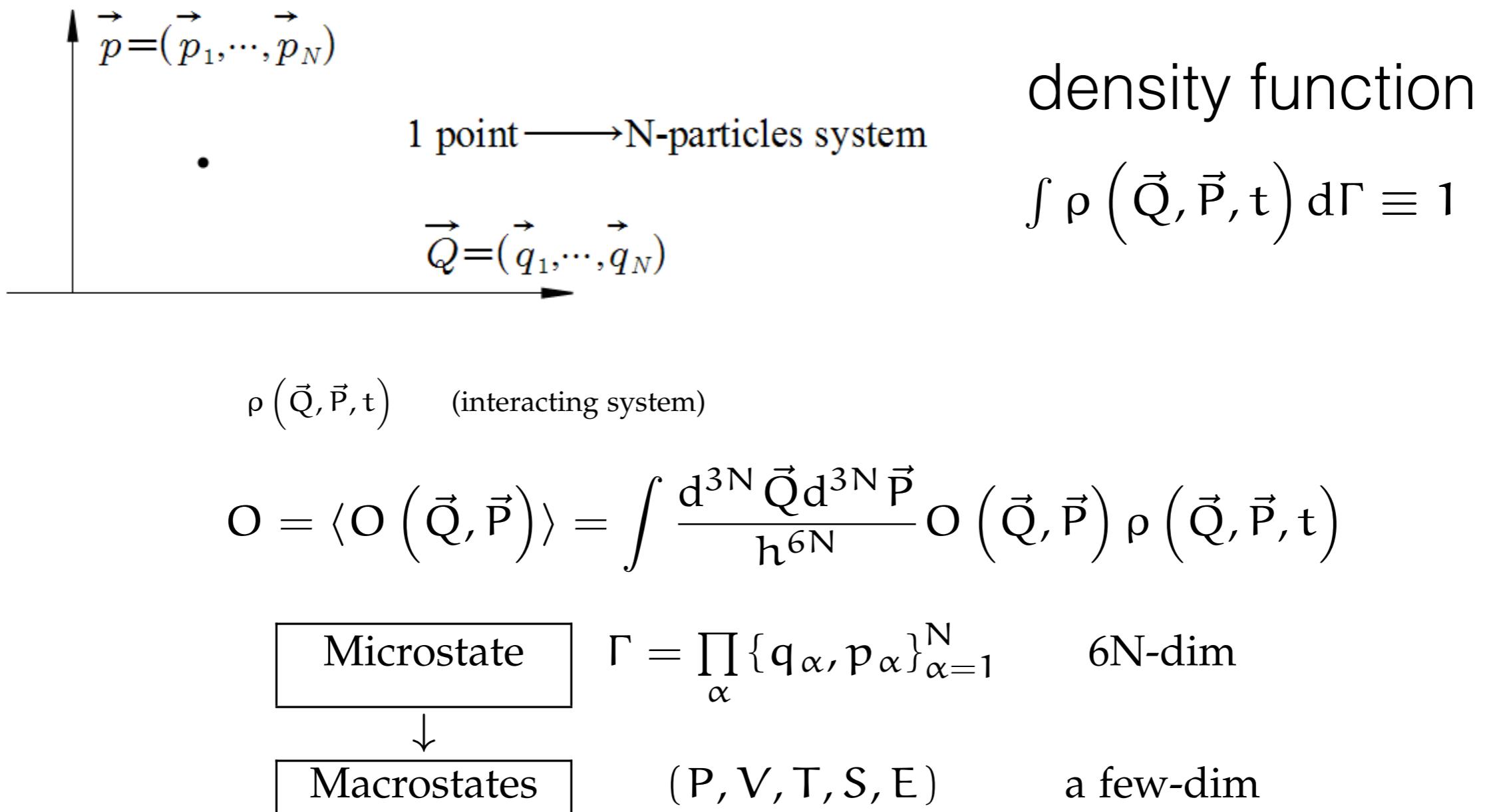
$\Gamma$ - space  
( $6N$ -dimensional)



$\mu$ - space  
(6-dimensional).

$N$ -particle system

# General definition: Density function of N-particle system



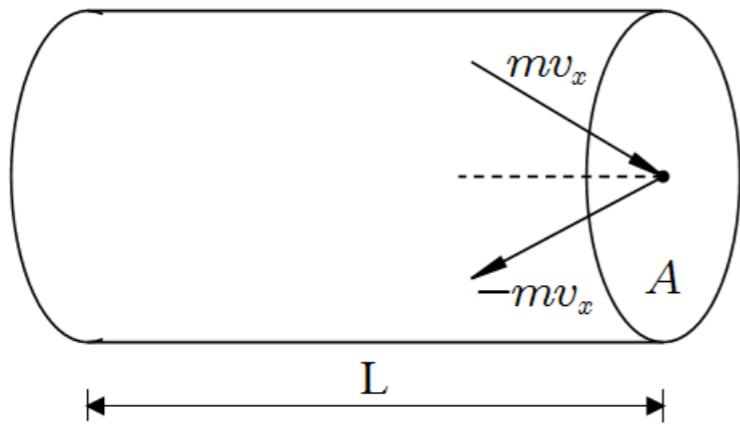
# Ensemble theory

- Assuming a distribution of many copies of the same system (**ensemble**) in accessible phase space (**determined by the connection between the system with the environments**).  
The macroscopic properties of the system is just the average values of such ensemble.

Different macroscopic environmental constraints → different types of ensembles

Constraints	Fixed Variables	Ensemble
Isolated	E, N	Microcanonical Ensemble
Thermal Contact	N	Canonical Ensemble
Particle Diffusion		Grandcanonical Ensemble

# Ergodic hypothesis



$$P = \frac{F}{A} = \frac{1}{V} \frac{2}{3} \frac{1}{2} m v^2$$

microstate average  
(sampling)

Average over time  
(what you measured)

$$\langle O \rangle_T = \frac{1}{T_0} \int_0^{T_0} O(\Gamma(t)) dt$$

Ensemble average

$$\langle O \rangle_E = \int \rho(\Gamma, t) O(\Gamma) d\Gamma$$

time average  $\approx$  microstates average  $\approx$  ensemble average

Ergodic hypothesis

$$\langle O \rangle_T = \langle O \rangle_E$$

# Different ensemble

	Isolated system	Closed system		Open system
Ensemble	Microcanonical	Canonical	Gibbs Canonical	Grand Canonical
$\delta Q$	✗	✓	✓	✓
$\delta W$	✗	✗	✓	✓
$\delta N$	✗	✗	✗	✓
Conserved quantities	$(E, N, V)$	$(T, N, V)$	$(T, N, P)$	$(T, \mu, V)$
$\rho(\vec{Q}, \vec{P}, t)$	$\frac{1}{\Omega(E, N, V)}$	$\frac{1}{Z} e^{-\beta H(\mu_s)}$	$\frac{1}{Z} e^{\beta \vec{J} \cdot \vec{x} - \beta H(\mu_s)}$	$\frac{1}{\Omega} e^{\beta \mu N - \beta H(\mu_s)}$
1st thermal quantity obtained to connect microstate and macrostate	$S = k_B \ln \Omega$ entropy	$F = -k_B T \ln Z$ free energy	$G = -k_B T \ln Z$ Gibbs free energy	$g = -k_B T \ln \Omega$ Giant potential
Other quantities	$dE = TdS - PdV + JdX + \mu dN$ $E$ $\left. \frac{dE}{dS} \right _X = \frac{1}{T}$ $\left. \frac{dE}{dX} \right _S = J$ $\left. \frac{dS}{dX} \right _E = -\frac{J}{T}$	$dF = -SdT - PdV + JdX + \mu dN$ $F = E - TS$ $S = -\left. \frac{dF}{dT} \right _V$ $P = -\left. \frac{dF}{dV} \right _X$ $J = \left. \frac{dF}{dX} \right _S$	$dG = -SdT + PdV - XdJ + \mu dN$ $G = E - TS - JX$ $P = \frac{dG}{dV}$ $X = -\frac{dG}{dJ}$ $\mu = \frac{dG}{dN}$	$dg = -SdT + JdX - Nd\mu - PdV$ $g = E - TS - \mu N$ $N = -\frac{dg}{d\mu}$

# Microcanonical ensemble (ME)

- (macrostates) An ensemble consists of many copies of isolated system with fixed energy  $E$
- (microstates) Each systems has many different microstates corresponding the fixed  $E$  macrostate. Each microstate are equally probable.

$\delta N = 0$	No particle exchange
$\delta W = 0$	No work done
$\delta Q = 0$	No heat exchange
Macrostate ( $N, E, V$ )	

Equal probability distribution

# Isolated System

$\delta N = 0$	No particle exchange
$\delta W = 0$	No work done
$\delta Q = 0$	No heat exchange
Macrostate ( $N, E, V$ )	

$$L = - \int \rho \ln \rho d\Gamma - \alpha \left[ \int \rho d\Gamma - 1 \right]$$

$$0 = \frac{\delta L}{\delta \rho} = -\ln \rho - 1 - \alpha = 0$$

$$\rho = e^{-1-\alpha} = \text{const}$$

$$\rho(E, \vec{X})(\Gamma) = \begin{cases} \frac{1}{\Omega(E, \vec{X})} & \text{for } H(\Gamma) = E \\ 0 & \text{for } H(\Gamma) \neq E \end{cases}$$

# Information entropy and entropy of statistical mechanics

The entropy of statistical mechanics and the information entropy of information theory are basically the same thing.

$$S = - \sum_{i=1}^M p(i) \ln p(i) \quad (\text{information theory})$$

$$S(E, x) = -k_B \sum_i \frac{1}{\Omega} \ln \frac{1}{\Omega} = k_B \left( \sum_i \frac{1}{\Omega} \right) \ln \Omega = k_B \ln \Omega$$



$$S(E, x) = k_B \ln \Omega(E, x) \quad (\text{statistical mechanics})$$



E. T. Jaynes

$$\Omega(E) = e^{\frac{S(E)}{k_B}}$$

# Entropy of isolated system

$$\Gamma = \Gamma_1 \otimes \Gamma_2$$

$$H(\Gamma) = H(\Gamma_1) + H(\Gamma_2)$$

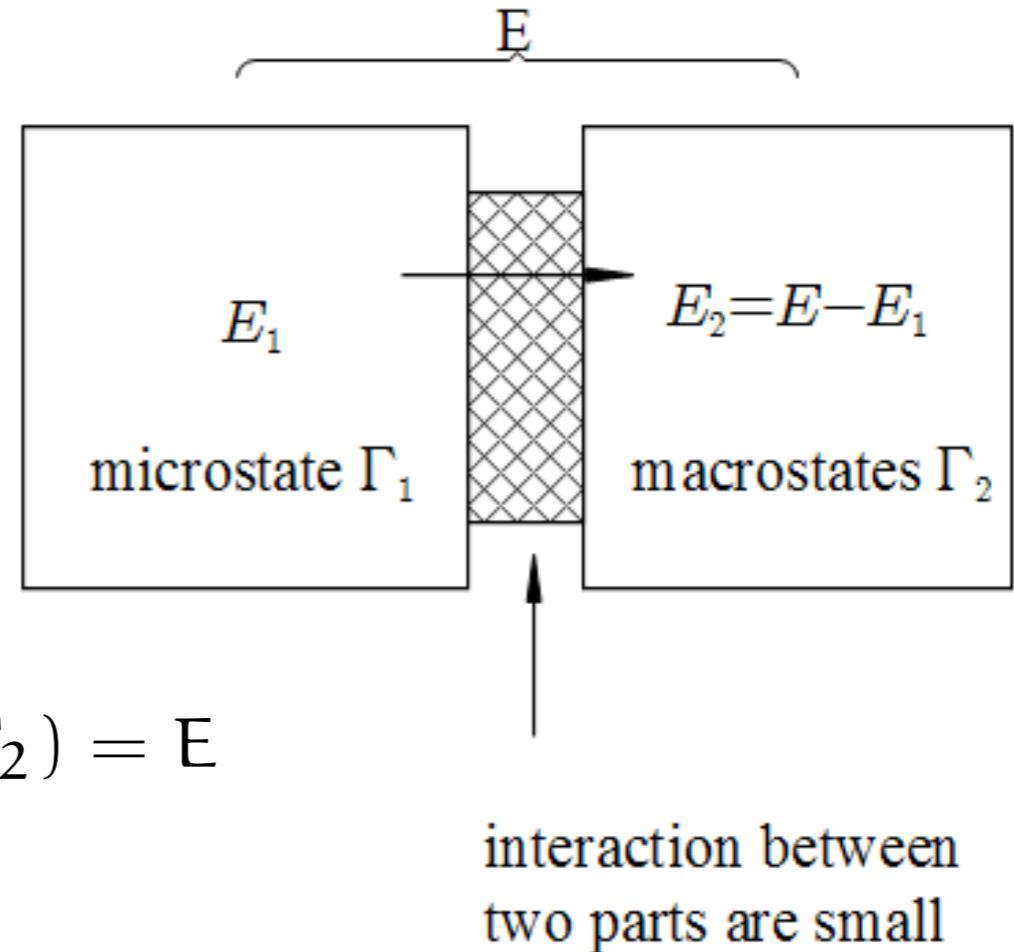
$$\text{i.e. } E = E_1 + E_2$$

$$\rho_E(\Gamma) = \rho_E(\Gamma_1 \otimes \Gamma_2)$$

$$= \begin{cases} \frac{1}{\Omega(E)} & \text{for } H(\Gamma_1) + H(\Gamma_2) = E \\ 0 & \text{otherwise} \end{cases}$$

$$\Omega(E) = \int dE_1 \Omega_1(E_1) \Omega(E - E_1)$$

$$= \int e^{S(E_1)/k_B} e^{S(E-E_1)/k_B} dE_1$$



# The 2nd law of thermodynamics

$$\int e^{S(E)/k_B} dE \sim e^{S(E^*)/k_B} \quad \text{Rule of large number}$$

$$\begin{aligned}\Omega(E) &= \int \exp\left[\frac{S_1(E_1) + S_2(E - E_1)}{k_B}\right] dE_1 \\ &= \exp\left[\frac{S_1(E_1^*) + S_2(E - E_1^*)}{k_B}\right]\end{aligned}$$

$$S(E) = k_B \ln \Omega(E) = S_1(E_1^*) + S_2(E_2^*)$$

$$S_1(E_1^*) + S_2(E_2^*) \geq S_1(E_1) + S_2(E_2)$$

The 2nd law: The system is determined by the state where entropy is maximized.

# The 0-th law of thermodynamics

$$\begin{aligned}0 &= \frac{\partial [S_1(E_1) + S_2(E - E_1)]}{\partial E_1} \Big|_{E_1=E_1^*} \\&= \frac{\partial S_1(E_1)}{\partial E_1} \Big|_{E_1=E_1^*} + \frac{\partial S_2(E_2)}{\partial E_2} \frac{\partial E_2}{\partial E_1} \Big|_{E_1=E_1^*} \quad (E_2 = E - E_1^*) \\&= \frac{\partial S_1(E_1)}{\partial E_1} \Big|_{E_1=E_1^*} - \frac{\partial S_2(E_2)}{\partial E_2} \Big|_{E_2=E_2^*}\end{aligned}$$

i.e.  $\frac{\partial S_1(E_1)}{\partial E_1} \Big|_{E_1^*, \vec{x}_1} = \frac{\partial S_2(E_2)}{\partial E_2} \Big|_{E_2^*, \vec{x}_2}$

$$\frac{\partial S_i}{\partial E_i} \Big|_{E_i^*, \vec{x}_i} = \frac{1}{T_i} \qquad T_1 = T_2$$

The 0-th law: When two contacted system are at equilibrium, they should have the same temperature.

# The 1st law of thermodynamics

$$\begin{aligned}\delta S &= \delta S(E + \vec{J} \cdot \delta \vec{X}, \vec{X} + \delta \vec{X}) \\ &= \frac{\partial S}{\partial E} \Big|_{\vec{X}} \vec{J} \cdot \delta \vec{X} + \frac{\partial S}{\partial \vec{X}} \Big|_E \cdot \delta \vec{X} \\ &= \left( \frac{\partial S}{\partial E} \Big|_{\vec{X}} \vec{J} + \frac{\partial S}{\partial \vec{X}} \Big|_E \right) \delta \vec{X} \quad \frac{\delta S}{\delta \vec{X}} = 0\end{aligned}$$

$$0 = \frac{\partial S}{\partial E} \Big|_{\vec{X}} \cdot \vec{J} + \frac{\partial S}{\partial \vec{X}} \Big|_E \quad \frac{\partial S}{\partial \vec{X}} \Big|_E = -\frac{\vec{J}}{T}$$

$$dS(E, \vec{X}) = \frac{\partial S(E, \vec{X})}{\partial E} \Big|_{\vec{X}} dE + \frac{\partial S(E, \vec{X})}{\partial \vec{X}} \Big|_T d\vec{X} = \frac{1}{T} dE - \frac{\vec{J} \cdot d\vec{X}}{T}$$

$$dE = TdS + \vec{J} \cdot d\vec{X}$$

The 1st law: Energy conservation.

# The stability of an isolated system

$$\begin{aligned}\frac{\partial^2 S(E)}{\partial E_1} &= \frac{\partial}{\partial E_1} \left[ \frac{\partial}{\partial E_1} (S_1(E_1) + S_2(E - E_1)) \right] \\ &= \frac{\partial}{\partial E_1} \left( \frac{\partial S_1(E_1)}{\partial E_1} - \frac{\partial S_2(E_2)}{\partial E_2} \right) \\ &= \frac{\partial^2 S_1(E_1)}{\partial E_1^2} + \frac{\partial^2 S_2(E_2)}{\partial E_2^2} \leq 0\end{aligned}$$

$$\frac{\partial}{\partial E_i} \frac{\partial S_i}{\partial E_i} = \frac{\partial}{\partial E_i} \left( \frac{1}{T_i} \right) = -\frac{1}{T_i^2} \frac{\partial T_i}{\partial E_i} = -\frac{1}{T_i^2} \frac{1}{C_{\vec{x}}}$$

$$\frac{\partial^2 S}{\partial E_1^2} = -\frac{1}{T_1^2} \frac{1}{C_{\vec{x}_1}} - \frac{1}{T_2^2} \frac{1}{C_{\vec{x}_2}} = -\frac{1}{T^2} \left( \frac{1}{C_{\vec{x}_1}} + \frac{1}{C_{\vec{x}_2}} \right) \leq 0$$

So  $\frac{1}{C_{\vec{x}_1}} + \frac{1}{C_{\vec{x}_2}} \leq 0$ , i.e.  $C_{\vec{x}_i} \geq 0$ . (Stability condition)

# Two level systems

$n_i = 1$     excited state    energy is  $\epsilon$ .

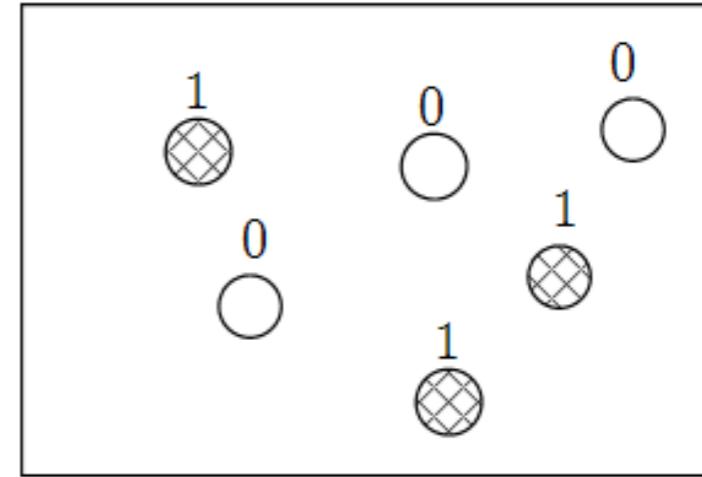
$n_i = 0$     ground state    energy is zero.

$$H(\{n_i\}) = \epsilon \sum_{i=1}^N n_i \equiv \epsilon N_1$$

$$\rho_E(\{n_i\}) = \frac{1}{\Omega(E, N)} \delta \left( \sum_i \epsilon n_i - E \right)$$

$$\Omega(E, N) = \binom{N}{N_1} = \frac{N!}{N_1!(N-N_1)!}$$

$$\begin{aligned} S(E, N) &= k_B \ln \Omega(E, N) = k_B \ln \frac{N!}{N_1!(N-N_1)!} \\ &= k_B [\ln N! - \ln N_1! - \ln (N-N_1)!] \\ &= k_B [N \ln N - N_1 \ln N_1 - (N-N_1) \ln (N-N_1)] \\ &= k_B [(N_1 + (N-N_1)) \ln N - N_1 \ln N_1 - (N-N_1) \ln (N-N_1)] \\ &= -Nk_B \left[ \frac{N_1}{N} \ln \frac{N_1}{N} + \frac{N-N_1}{N} \ln \frac{N-N_1}{N} \right] \\ &= -Nk_B \left[ \left( \frac{E}{N\epsilon} \right) \ln \left( \frac{E}{N\epsilon} \right) + \left( 1 - \frac{E}{N\epsilon} \right) \ln \left( 1 - \frac{E}{N\epsilon} \right) \right] \\ &= -Nk_B [x \ln x + (1-x) \ln (1-x)] \end{aligned}$$



$N$  impurity atoms

$$\begin{aligned} \frac{\partial S(E, N)}{\partial E} &= \frac{\partial S(E, N)}{\partial x} \frac{1}{N\epsilon} \\ &= \frac{-Nk_B}{N\epsilon} \frac{\partial}{\partial x} [x \ln x + (1-x) \ln (1-x)] \\ &= -\frac{k_B}{\epsilon} [\ln x + 1 - \ln (1-x) + 1] \\ &= -\frac{k_B}{\epsilon} \ln \left( \frac{x}{1-x} \right) \\ &= -\frac{k_B}{\epsilon} \ln \frac{E}{N\epsilon - E} = -\frac{k_B}{\epsilon} \ln \frac{1}{\frac{N\epsilon}{E} - 1} \\ &= \frac{k_B}{\epsilon} \ln \left( \frac{N\epsilon}{E} - 1 \right) \end{aligned}$$

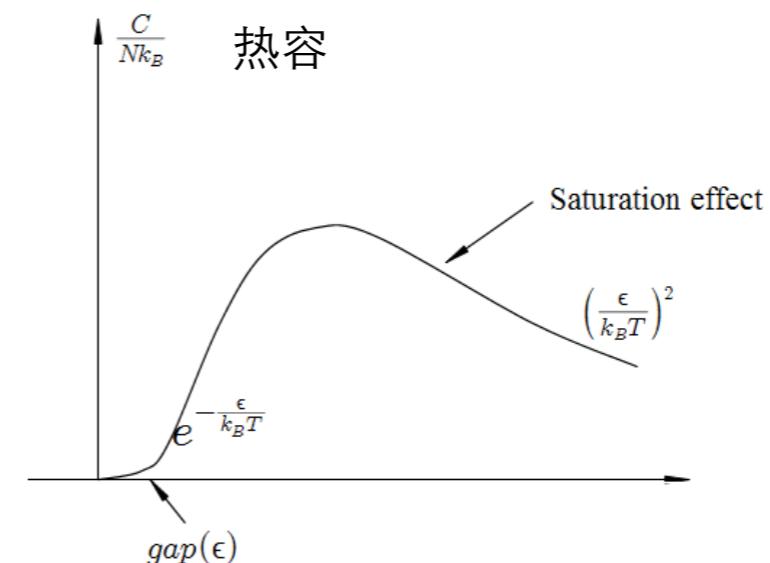
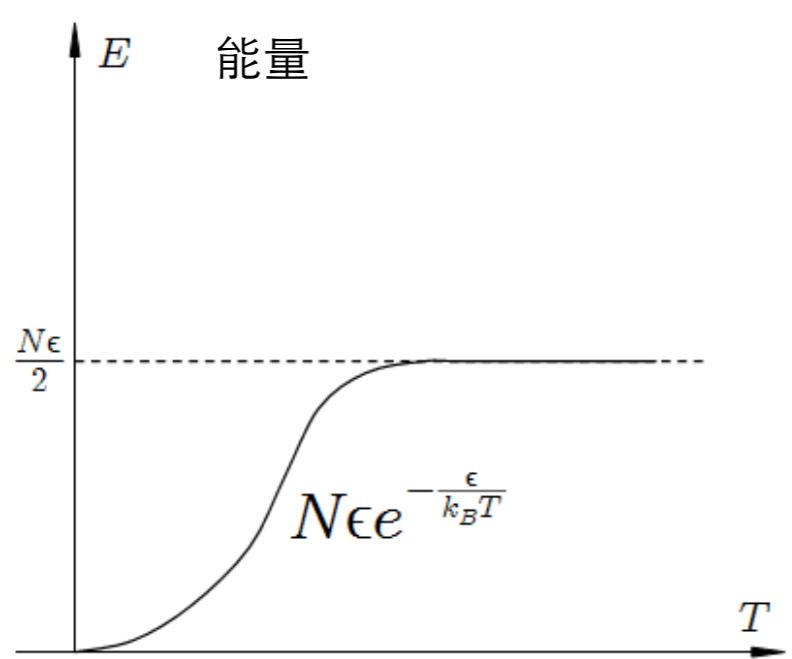
# Energy and heat capacity of TLS

$$\frac{N_1}{N} = \frac{N_1 \epsilon}{N\epsilon} = \frac{E}{N\epsilon}, \quad \frac{N-N_1}{N} = 1 - \frac{E}{N\epsilon}$$

$$\frac{1}{T} = \left. \frac{\partial S}{\partial E} \right|_N = \frac{1}{N\epsilon} \frac{\partial S}{\partial (E/N\epsilon)}, \quad \chi = \frac{E}{N\epsilon}.$$

$$\frac{N\epsilon}{E} - 1 = e^{\frac{\epsilon}{k_B T}}$$

$$E = \frac{N\epsilon}{e^{\frac{\epsilon}{k_B T}} + 1} = N \left[ \epsilon \frac{e^{\frac{-\epsilon}{k_B T}}}{e^{\frac{-\epsilon}{k_B T}} + 1} + 0 \frac{1}{e^{\frac{-\epsilon}{k_B T}} + 1} \right]$$



$$C = \frac{dE}{dT} = N k_B \left( \frac{\epsilon}{k_B T} \right)^2 \frac{e^{\frac{\epsilon}{k_B T}}}{\left( e^{\frac{\epsilon}{k_B T}} + 1 \right)^2}$$

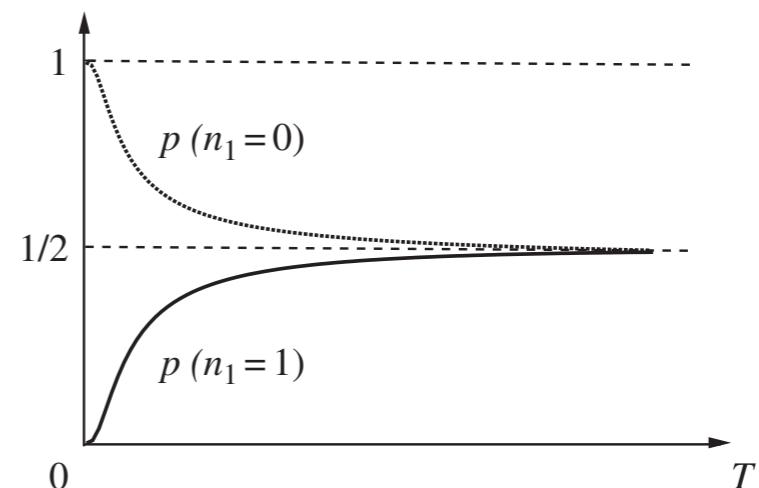
# The distribution of 1 TLS

$$P(n_1) = \sum_{\{n_2, n_3, \dots, n_N\}} \rho(\{n_1, n_2, \dots, n_N\}) = \frac{\Omega(E - n_1, N - 1)}{\Omega(E, N)}$$

$$\begin{aligned} P(n_1 = 0) &= \frac{\Omega(E, N - 1)}{\Omega(E, N)} = \frac{\frac{(N-1)!}{N_1!(N-N_1-1)!}}{\frac{N!}{N_1!(N-N_1)!}} \\ &= \frac{N - N_1}{N} = 1 - \frac{N_1}{N} = 1 - \frac{E}{N\epsilon} = \frac{N - N_1}{N} = 1 - \frac{N_1}{N} = 1 - \frac{E}{N\epsilon} \end{aligned}$$

$$P(n_1 = 0) = \frac{1}{e^{\frac{-\epsilon}{k_B T}} + 1}$$

$$P(n_1 = 1) = \frac{e^{\frac{-\epsilon}{k_B T}}}{e^{\frac{-\epsilon}{k_B T}} + 1} = \frac{1}{e^{\frac{\epsilon}{k_B T}} + 1} = 1 - P(n_1 = 0)$$



# Preliminary

Surface of a d-dimensional super sphere

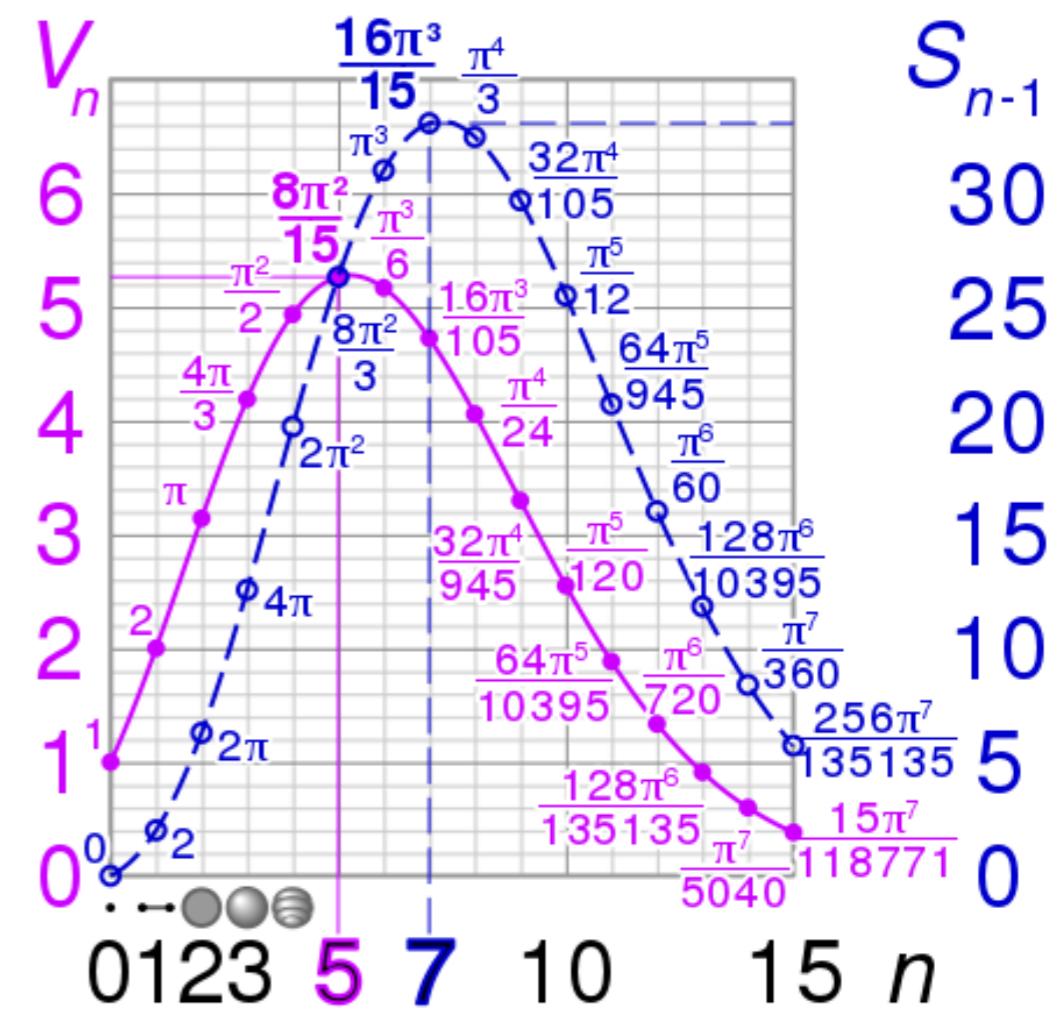
$$S_d = \frac{2\pi^{\frac{d}{2}}}{(\frac{d}{2} - 1)!}$$

Proof: d-dimensional super sphere

$$R^2 = \sum_{i=1}^d x_i^2$$

$$\begin{aligned} I_d &= \int \prod_{i=1}^d e^{-x_i^2} dx_i = S_d \int_0^\infty R^{d-1} e^{-R^2} dR \\ &= \frac{S_d}{2} \int_0^\infty y^{\frac{d}{2}-1} e^y dy = \frac{S_d}{2} \left( \frac{d}{2} - 1 \right)! = \pi^{\frac{d}{2}} \end{aligned}$$

$$S_d = \frac{2\pi^{\frac{d}{2}}}{(\frac{d}{2} - 1)!}$$



# Ideal gas

Free gas with certain  $E$

$$\sum_{i=1}^N \frac{\vec{p}_i^2}{2m} = E$$

Constant  $E$  space =  $3N$  dim sphere surface

$$\frac{R^2}{2m} = E, \quad R = \sqrt{2mE}$$

$$\begin{aligned}\Omega(E, V, N) &= \int \frac{d^3 \vec{q}_i d^3 \vec{p}_i}{h^{3N}} \delta \left( \sum_i \frac{\vec{p}_i^2}{2m} - E \right) = \frac{V^N}{h^{3N}} S_{3N} \cdot R^{3N-1} dR \\ &= \frac{V^N}{h^{3N}} \frac{2\pi^{3N/2}}{(3N/2 - 1)!} (2mE)^{\frac{3N-1}{2}} dR\end{aligned}$$

$$S(E, V, N) = k_B \ln \Omega(E, V, N) = N k_B \ln \left[ \frac{V}{h^3} \left( \frac{4\pi e m E}{3N} \right)^{\frac{3}{2}} \right]$$

$$\frac{1}{T} = \frac{\partial S}{\partial E} = N k_B \frac{3}{2} \frac{1}{E} \xrightarrow{\text{能量}} E = \frac{3}{2} N k_B T \xrightarrow{\text{热容}} C_V = \frac{\partial E}{\partial T} = \frac{3}{2} N k_B$$

$$dE = TdS - PdV \xrightarrow{dE = 0} \frac{P}{T} = \frac{dS}{dV} \Big|_E = \frac{N k_B}{V} \xrightarrow{\text{状态方程}} PV = N k_B T$$

# Ideal gas: distribution

从N个粒子的概率分布计算单粒子的分布函数：  
把其他N-1个粒子的变量积掉

## Distribution function of single particle

$$\begin{aligned}
 P(\vec{p}_1) &= \int d^3\vec{q}_1 \int \prod_{i=1}^N d\vec{q}_i d\vec{p}_i \rho(\{\vec{q}_1, \vec{p}_1, \vec{q}_2, \vec{p}_2, \dots, \vec{q}_N, \vec{p}_N\}) \\
 &= V \frac{\Omega(N-1, E - \frac{\vec{p}_1^2}{2m}, V)}{\Omega(N, E, V)} \\
 &= \frac{V \frac{V^{N-1}}{h^{3(N-1)}} S_{3N} \left(2m \left(E - \frac{\vec{p}_1^2}{2m}\right)\right)^{[3(N-1)-1]/2} \Delta R^{\frac{1}{V} \frac{2}{3} \frac{1}{2} m v^2}}{\frac{V^{3N}}{h^{3N}} S_{3(N-1)} (2mE)^{(3N-1)/2} \Delta R} \\
 &= \left(1 - \frac{\vec{p}_1^2}{2m}\right)^{\frac{3N}{2}-2} \frac{1}{\pi^{\frac{3}{2}} (2mE)^{\frac{3}{2}}} \frac{(\frac{3N}{2}-1)!}{(\frac{3(N-1)}{2}-1)!} \\
 &= \left(1 - \frac{\vec{p}_1^2}{2m}\right)^{\frac{3N}{2}-2} \frac{(\frac{3N}{2}-1)^{(\frac{3N}{2}-1)}}{(2\pi m E)^{\frac{3}{2}} (\frac{3N}{2}-1-\frac{3}{2})^{(\frac{3N}{2}-1-\frac{3}{2})}} \\
 &\cong \left(1 - \frac{\vec{p}_1^2}{2mE}\right)^{\frac{3N}{2}-2} \frac{1}{(2\pi m E)^{\frac{3}{2}}} \left(\frac{3N}{2}\right)^{\frac{3}{2}} \\
 &\cong \left(1 - \frac{\vec{p}_1^2}{2m(3N/2)k_B T}\right)^{\frac{3N}{2}} \left(\frac{3N}{4\pi m E}\right)^{\frac{3}{2}} \\
 &\cong \left(\frac{3N}{4\pi m (3N/2) k_B T}\right)^{\frac{3}{2}} e^{-\frac{\vec{p}_1^2}{2m k_B T}} \\
 &= \left(\frac{1}{2\pi m k_B T}\right)^{\frac{3}{2}} e^{-\frac{\vec{p}_1^2}{2m k_B T}}
 \end{aligned}$$

**unconditional probability**

$\frac{1}{\Omega(E, V, N)}$

$E = 3Nk_B T/2$

$\lim_{N \rightarrow \infty} \left(1 - \frac{x}{N}\right)^N = e^{-x}$

**Maxwell-Boltzmann distribution**

# Mixing entropy

Problem: Ideal gas entropy is NOT extensive!

$$S(E, V, N) = Nk_B \ln \left[ V \left( \frac{4\pi emE}{3N} \right)^{3/2} \right]$$

上面得到的理想气体的熵有缺陷：  
因为这样的熵不是广延量， $E, V, N$ 扩大  
一个倍数，熵不是扩大相应倍数

$$(E, V, N) \rightarrow (\lambda E, \lambda V, \lambda N) \quad S \rightarrow \lambda(S + Nk_B \ln \lambda)$$

Reason: It is due to volume term.

$$S(E, V, N) = Nk_B \ln V + Nk_B \ln \left( \frac{4\pi emE}{3N} \right) = Nk_B \ln V + Nk_B \sigma$$

Solution: Multiplying a factor  $1/N!$  since particles are identical.

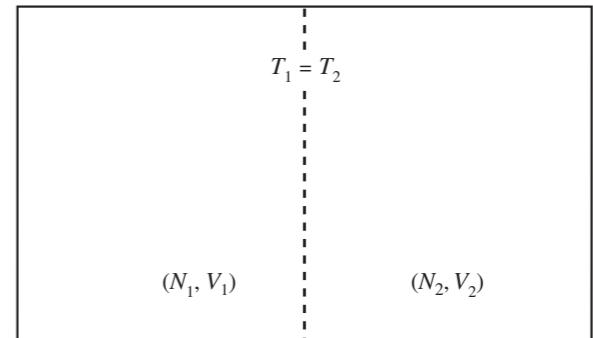
$$\Omega(N, E, V) = \frac{V^N}{N!} \frac{2\pi^{3N/2}}{(3N/2 - 1)!} (2mE)^{(3N-1)/2} \Delta_R$$

$$S = k_B \ln \Omega = k_B [N \ln V - N \ln N + N \ln e] + Nk_B \sigma = Nk_B \left[ \ln \left( \frac{eV}{N} \right) + \sigma \right]$$

# Mixing entropy

Mixture of two isolated gas

$$S_i = S_1 + S_2 = N_1 k_B (\ln V_1 + \sigma_1) + N_2 k_B (\ln V_2 + \sigma_2)$$



$$\sigma_\alpha = \ln \left( \frac{4\pi e m_\alpha}{3} \cdot \frac{E_\alpha}{N_\alpha} \right)^{3/2}$$

contribution from momentum

$$\frac{3}{2} k_B T_f = \frac{E_1 + E_2}{N_1 + N_2} = \frac{E_1}{N_1} = \frac{E_2}{N_2} = \frac{3}{2} k_B T.$$

Temperature is unchanged.

$$S_f = N_1 k_B \ln(V_1 + V_2) + N_2 k_B \ln(V_1 + V_2) + k_B(N_1 \sigma_1 + N_2 \sigma_2)$$

contribution from momentum  
satisfies the extensive condition

$$\Delta S_{\text{Mix}} = S_f - S_i = N_1 k_B \ln \frac{V}{V_1} + N_2 k_B \ln \frac{V}{V_2} = -Nk_B \left[ \frac{N_1}{N} \ln \frac{V_1}{V} + \frac{N_2}{N} \ln \frac{V_2}{V} \right]$$

Gibbs paradox  $N_1/V_1 = N_2/V_2$  no changes physically  
but mixed entropy from above is nonzero!



# Identical particles

$\frac{\bullet \quad | \circ}{A \quad | \quad B}$  and  $\frac{\circ \quad | \quad \bullet}{A \quad | \quad B}$  distinct particles

$\frac{\bullet \quad | \bullet}{A \quad | \quad B}$  and  $\frac{\bullet \quad | \bullet}{A \quad | \quad B}$  identical particles

Over-count the phase space of N identical particles by the number of possible permutation

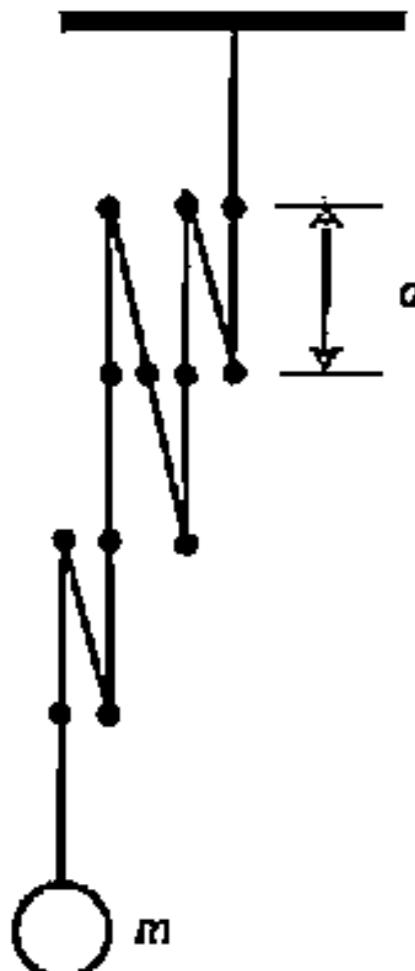
$$\Omega(N, E, V) = \frac{V^N}{N!} \frac{2\pi^{3N/2}}{(3N/2 - 1)!} (2mE)^{(3N-1)/2} \Delta_R.$$

$$S = k_B \ln \Omega = k_B [N \ln V - N \ln N + N \ln e] + Nk_B \sigma = Nk_B \left[ \ln \frac{eV}{N} + \sigma \right]$$

In classical mechanics, particle are distinguishable, only  
in QM, particles are identical.

$$d\Gamma_N = \frac{1}{h^{3N} N!} \prod_{i=1}^N d^3 \vec{q}_i d^3 \vec{p}_i$$

# Homework 3



A chain made of  $N$  segments of length **a** hangs from the ceiling. A mass **m** is attached to other end under gravity. Each segment can be in either of two states, up and down, as illustrated.

- 1) The ceiling is chosen as the reference point of the potential energy, if the mass is  $L$  away from the ceiling, what is the entropy of this system?
- 2) If the temperature of the system is  $T$ , what is the length of  $L$  as a function of  $T$ ?
- 3) What is the free energy of the system at  $T$ ?

# Homework 3

*Relativistic particles:*  $N$  indistinguishable relativistic particles move in *one dimension* subject to a Hamiltonian

$$\mathcal{H}(\{p_i, q_i\}) = \sum_{i=1}^N [c|p_i| + U(q_i)],$$

with  $U(q_i) = 0$  for  $0 \leq q_i \leq L$ , and  $U(q_i) = \infty$  otherwise. Consider a *microcanonical* ensemble of total energy  $E$ .

- (a) Compute the contribution of the coordinates  $q_i$  to the available volume in phase space  $\Omega(E, L, N)$ .
- (b) Compute the contribution of the momenta  $p_i$  to  $\Omega(E, L, N)$ .  
*(Hint.* The volume of the hyperpyramid defined by  $\sum_{i=1}^d x_i \leq R$ , and  $x_i \geq 0$ , in  $d$  dimensions is  $R^d/d!$ .)
- (c) Compute the entropy  $S(E, L, N)$ .
- (d) Calculate the one-dimensional pressure  $P$ .
- (e) Obtain the heat capacities  $C_L$  and  $C_P$ .
- (f) What is the probability  $p(p_1)$  of finding a particle with momentum  $p_1$ ?

# Summary

- Phase space of N-particle system and ensemble theory
- The most probable distribution of micro-canonical ensemble
- 3 laws of thermodynamics from micro-canonical ensemble theory
- Calculating thermal properties from the distribution i.e. from the number of microstate.