Theoretical Statistical Physics (MKTP1) Version: 22.3.2021

1 Introduction to probability theory Baves' theorem

$$p(B|A) = \frac{p(A|B) \cdot p(B)}{p(A)} = \frac{p(A|B) \cdot p(B)}{\sum_{B'} p(A|B) \cdot p(B')}$$

Expactation and covariance

$$\langle f \rangle = \sum_{i} f(i)p_{i} \text{ or } \langle f \rangle = \int f(x)p(x)dx$$

$$\mu = \langle i \rangle = \sum_{i} ip_{i} \text{ or } \mu = \langle x \rangle = \int xp(x)dx$$

$$\sigma^{2} = \langle i^{2} \rangle - \langle i \rangle^{2}$$

$$\sigma_{ij}^{2} = \langle ij \rangle - \langle i \rangle^{2}$$

Binomial distribution

$$\frac{N!}{(N-i)!i!} = \binom{n}{i} \text{ binomial coefficient}$$

$$p_i = \binom{N}{i} \cdot p^i q^{N-i} \text{ distribution}$$

$$\mu = \langle i \rangle = N \cdot p$$

$$\langle i^2 \rangle = p \cdot N + p^2 \cdot N \cdot (N-1)$$

$$\sigma^2 = N \cdot p \cdot q$$

$$\sum_{i=0}^{N} p_i = \sum_{i=0}^{N} \binom{N}{i} \cdot p^i q^{N-i} = (p+q)^N = 1$$

Gauss distribution

$$p(x) = \frac{1}{(2\pi\sigma^2)^{\frac{1}{2}}} \cdot e^{-\frac{x-\mu}{2\sigma^2}}, \quad \langle x^2 \rangle = \sigma^2$$

Poisson distribution

$$p(k;\mu) = \frac{\mu^{K}}{k!}e^{-\mu}, \quad E[k] = \mu, \ V[k] = \mu$$
 formation entropy

Information entropy

$$S = -\sum_{i} p_i \ln(p_i)$$

2 The microcanonical ensemble

 $E \approx \text{const}$, V = const, N = const.

The fundamental postulate

$$\begin{split} \Omega(E) &= \sum_{n: E - \delta E \leq E_n \leq E} 1 \\ \Omega(E; \delta E) &= \frac{1}{h^{3N} N!} \iint_{E - \delta E \leq \mathcal{H}(\vec{q}, \vec{p}) \leq E} d\vec{q} d\vec{p} \\ S &= -k_B \sum_{i=1}^{\Omega} p_i \ln(p_i) = k_B \ln(\Omega) \end{split}$$

 n_0 different particles

$$\Omega = \frac{1}{h^{3N} \prod_{j=0}^{n_0} N_j!} \iint_{E-\delta E \leq \mathcal{H}(\vec{q},\vec{p}) \leq E} d\vec{q} d\vec{p}$$

Equilibrium conditions

Entropy S must be maximal Thermal contact

$$\left. \frac{\partial S(E,V,N)}{\partial E} \right|_{V,N} = \frac{1}{T(E,V,N)}$$

Contact with volume excannge

$$\left. \frac{\partial S(E,V,N)}{\partial V} \right|_{E,N} = \frac{p(E,V,N)}{T(E,V,N)}$$

Contact with exchange of particle number

$$\left.\frac{\partial S(E,V,N)}{\partial N}\right|_{E,V} = -\frac{\mu(E,V,N)}{T(E,V,N)}$$

Equations of state

$$dE = TdS - pdV + \mu dN$$

solution concept

- Set up Hamiltonian
- Calculate phasevolume Ω
- Calculate entropy S
- determine T, p, μ
- Calculate $U = \langle E \rangle$
- thermodynamic potentials: F(T, V, N) = U - TS $\hat{H}(S, p, N) = U + pV$ G(T, p, N) = U + pV - TS

$$\mathcal{H} = \sum_{i=1}^{3N} \frac{p_i^2}{2m} + V(q_1, \dots, q_{3N})$$

microcanonical partition sum for an ideal gas consider small deviation:

$$\Omega(E) = \frac{V^N \pi^{3N/2} (2mE)^{3N/2}}{h^{3N} N! \left(\frac{3N}{2}\right)!}$$

$$S = k_B N \left\{ \ln \left[\left(\frac{V}{N}\right) \left(\frac{4\pi mE}{3h^2 N}\right)^{3/2} \right] + \frac{5}{2} \right\}$$

Equations of state fo ideal gas

$$\frac{1}{T} = \left(\frac{\partial S}{\partial E}\right)_{N,V} = \frac{3}{2} \frac{Nk_B}{E} \to U = \frac{3}{2} Nk_B T$$

$$p = T \left(\frac{\partial S}{\partial V}\right)_{E,N} = TNk_B \frac{1}{V} \to pV = Nk_B T$$

$$\mu = k_B T \ln\left(\frac{N\lambda^3}{V}\right) \text{ chemical potential}$$

$$\lambda = \frac{h}{\sqrt{2\pi m k_B T}}$$
 Thermische de Broglie

Einstein model for specific heat of a solid

$$E = \hbar\omega \left(\frac{N}{2} + Q\right)$$

$$\Omega(E, N) = \frac{(Q+N)!}{Q!N!}$$

$$S = k_B \ln(\Omega)$$

$$= k_B \left[Q \ln\left(\frac{Q+N}{Q}\right) + N \ln\left(\frac{Q+N}{N}\right)\right]$$

$$= k_B N \left[(e+\frac{1}{2})\ln(e+\frac{1}{2}) - (e-\frac{1}{2})\ln(e-\frac{1}{2})\right]$$

$$e = E/E_0; E_0 = N\hbar\omega$$

$$\rightarrow E = N\hbar\omega \left(\frac{1}{2} + \frac{1}{e^{\beta} - 1}\right)$$

Entropic elasticity of polymers

$$N_{+} - N_{-} = \frac{L}{a}$$

$$N_{+} = \frac{1}{2} \left(N + \frac{L}{a} \right)$$

$$\Omega = \frac{N!}{N_{+}!N_{-}!}$$

$$S = -k_{B} \left(N_{+} \ln \left(\frac{N_{+}}{N} \right) + N_{-} \ln \left(\frac{N_{-}}{N} \right) \right)$$

Statistical deviation from average

Two ideal gases in thermal conact $T_1 = T_2$

$$S_{i} = \frac{3}{2}k_{B}N_{i}\ln(E_{i}) + \text{independent of } E_{i}$$

$$S = S_{1} + S_{2}$$

$$dS = 0 \rightarrow \frac{\partial S_{1}}{\partial E_{1}} = \frac{\partial S_{2}}{\partial E_{2}}$$

$$\rightarrow \overline{E}_{1} = \frac{N_{1}}{N}E$$

$$\begin{split} E_1 &= \overline{E}_1 + \Delta E, \quad E_2 &= \overline{E}_2 - \Delta E \\ S(\overline{E}_1 + \Delta E) &\approx \frac{3}{2} k_B \left[N_1 \ln \overline{E}_1 + N_2 \ln \overline{E}_2 \right. \\ &\left. - \frac{N_1}{2} \left(\frac{\Delta E}{\overline{E}_1} \right)^2 - \frac{N_2}{2} \left(\frac{\Delta E}{\overline{E}_2} \right)^2 \right] \\ &\rightarrow \Omega &= \overline{\Omega} e^{\left[-\frac{3}{4} \left(\frac{\Delta E}{E} \right)^2 N^2 \left(\frac{1}{N_1} + \frac{1}{N_2} \right) \right]} \end{split}$$

3 The canonical ensemble

T = const, V = const, N = const.

Boltzmann distribution

$$p_i = \frac{1}{Z}e^{-\beta E_i}$$
 Boltzmann distribution $Z = \sum_i e^{-\beta E_i}$ partition sum

For classical Hamiltonian systems:

$$p(\vec{q}, \vec{p}) = \frac{1}{ZN!h^{3N}} e^{-\beta \mathcal{H}(\vec{q}, \vec{p})}$$

$$Z_N(T, V) = \frac{1}{N!h^{3N}} \iint d\vec{q} d\vec{p} e^{-\beta \mathcal{H}(\vec{q}, \vec{p})}$$
 For common Hamiltonian:

$$Z_N(T,V) = \frac{1}{\lambda^{3N} N!} \int_V d\vec{q} e^{-\beta \hat{V}(\vec{q})}$$

Free energy

$$F(T,V,N) = -k_B T \ln Z_N(T,V)$$

$$\langle E \rangle = U = -\partial_\beta \ln Z_N$$

total differential:

$$dF = dE + d(TS) = -SdT - pdV + \mu N$$

equations of state

$$S = -\frac{\partial F}{\partial T}, \quad p = -\frac{\partial F}{\partial V}, \quad \mu = \frac{\partial F}{\partial N}$$

Non-interacting systems

 ϵ_{ij} is the j^{th} state of the i^{th} element

$$Z = \sum_{j_1} \sum_{j_2} \dots \sum_{j_N} e^{-\beta \sum_{i=1}^N \epsilon_{ij_i}}$$

$$= \left(\sum_{j_1} e^{-\beta \epsilon_{1j_1}}\right) \dots \left(\sum_{j_N} e^{-\beta \epsilon_{Nj_1N}}\right)$$

$$= z_1 \dots z_N = \prod_{i=1}^N z_i$$

$$\to F = -k_B T \sum_{i=1}^N \ln(z_i) = -k_B T \ln(Z)$$

$$Z = z^N, \qquad F = -k_B T N ln(z)$$

TODO: ADD EXAMPLES Equipartition theorem

f are the degrees of freedom. harmonic Hamiltonian with f = 2

$$\mathcal{H} = Aq^2 + Bp^2$$

$$z \propto \int dq dp e^{-\beta \mathcal{H}}$$

$$= \left(\frac{\pi}{A\beta}\right)^{\frac{1}{2}} \cdot \left(\frac{\pi}{B\beta}\right)^{\frac{1}{2}}$$

$$\propto \left(T^{\frac{1}{2}}\right)^f$$

For sufficiently high temperture (classical limit), each quadratic term in the Hamiltonian contributes a factor $T^{\frac{1}{2}}$ to the partition sum ('equipartition theorem')

$$F = -k_B T \ln(z) = -\frac{f}{2} k_B T \ln(T)$$

$$S = -\frac{\partial F}{\partial T} = \frac{f}{2} k_B (\ln(T) + 1)$$

$$U = -\partial_\beta \ln(z) = \frac{f}{2} k_B T$$

$$c_v = \frac{dU}{dT} = \frac{f}{2} k_B$$

Molecular gases

$$Z = Z_{trans} \cdot Z_{vib} \cdot Z_{rot} \cdot Z_{elec} \cdot Z_{nuc}$$

$$Z_x = z_x^N$$

Vibrational modes

often described by the Morse potential:

$$V(r) = E_0 (1 - e^{-\alpha(r - r_0)})^2$$

An exact solution of the Schrödinger equation

$$\begin{split} E_n &= \hbar \omega_0 \left(n + \frac{1}{2} \right) - \frac{\hbar^2 \omega_0^2}{e E_0} \left(n + \frac{1}{2} \right)^2 \\ \omega_0 &= \frac{\alpha}{2\pi} \sqrt{\frac{2E_0}{\mu}}, \quad \mu = \frac{m}{2} \end{split}$$

For $\hbar\omega_0 \ll E_0$ we can use the harmonic ap-

$$\begin{split} z_{vib} &= \frac{e^{-\beta\hbar\omega/2}}{1 - e^{-\beta\hbar\omega_0}} \\ T_{vib} &\approx \frac{\hbar\omega_0}{k_B} \approx 6.140 K \text{ for } H_2 \end{split}$$

Rotational modes

standart approximation is the one of a rigid rotator. The moment of inertia is given as:

$$I = \mu r_0^2 \quad T_{rot} = \frac{\hbar^2}{I k_B}$$

$$\rightarrow E_l = \frac{\hbar^2}{2I} I(l+1)$$

Nuclear contributions: ortho- and parahydro-

$$z_{ortho} = \sum_{l=1,3,5,...} (2l+1)e^{-\frac{l(l+1)T_{rot}}{T}}$$

$$z_{para} = \sum_{l=0,2,4,...} (2l+1)e^{-\frac{l(l+1)T_{rot}}{T}}$$

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Specific heat of a solid

Debye model

$$\rightarrow \omega(k) = \left(\frac{4\kappa}{m}\right)^{\frac{1}{2}} \left| \sin\left(\frac{ka}{2}\right) \right|$$
$$\omega = \frac{2\pi}{T}, \quad k = \frac{2\pi}{\lambda}$$

Debye frequency:

$$\omega_D = c_s \left(\frac{6\pi^2 N}{V} \right)^{\frac{1}{3}}$$

$$c_s = \left. \frac{d\omega}{dk} \right|_{k=0} = \sqrt{\frac{\kappa}{m}} a$$

density of states in ω -space:

$$D(\omega) = 3\frac{\omega^2}{\omega_D^3} \quad \text{for } \omega \le \omega_D$$

count modes in frequency-space:

$$\sum_{modes}(\dots) = 3\sum_k(\dots) = 3N\int_0^{\omega_D}d\omega D(\omega)(\dots)$$

partition sum:

$$z(\omega) = \frac{e^{-\beta\hbar\omega/2}}{1 - e^{-\beta\hbar\omega}}$$

$$\begin{split} & \to Z = \prod_{modes} z(\omega) \\ & \to E = -\partial_\beta \ln(Z) = \sum_{modes} \hbar \omega \left(\frac{1}{e^{\beta \hbar \omega} - 1} + \frac{1}{2} \right) \\ & = E_0 + 3N \int_0^{\omega_D} d\omega \frac{\hbar \omega}{e^{\beta \hbar \omega} - 1} \frac{3\omega^2}{\omega_D^3} \\ & c_v(T) = \frac{\partial E}{\partial T} \end{split}$$

$$c_v(T) = \frac{1}{\partial T}$$

$$= \frac{3\hbar^2 N}{k_B T^2} \int_0^{\omega_D} d\omega \frac{3\omega^2}{\omega_D^3} \frac{e^{\beta\hbar\omega}\omega^2}{\left(e^{\beta\hbar\omega} - 1\right)^2}$$

$$c_v(T) = \frac{9Nk_B}{u_m^3} \int_0^{u_m} \frac{e^u u^4}{(e^u - 1)^2} du$$

the limit for $\hbar\omega_D \ll k_B T$:

$$c_v(T) = 3Nk_B$$

the limit for $k_BT \ll \hbar\omega_D$: $(T_D = \frac{\hbar\omega_D}{k_B})$

$$c_v(T) = \frac{12\pi^4}{5} N k_B \left(\frac{T}{T_D}\right)^3$$

Black body radiation

$$E = \frac{4\sigma}{c}VT^4, \quad \sigma = \frac{\pi^2 k_B^4}{60\hbar^3 c^2}$$
$$c_v = \frac{16\sigma}{c}VT^3$$

$$J = \frac{P}{A} = \sigma T^4$$
 Stefan- Boltzmann law

Plank's law for black body radiation

$$u(\omega) := \frac{\hbar}{\pi^2 c^3} \frac{\omega^3}{e^{\hbar \omega/(k_B T)} - 1}$$

The Plank distribution has a maximum at:

 $\hbar\omega_{max} = 2.82k_BT$ Wien's displacement law

4 The grandcanonical ensemble **Probability distribution**

T and μ are fixed.

$$p_i = \frac{1}{Z_G} e^{-\beta(E_i - \mu N_i)} \text{ prob. distribution}$$

$$Z_G = \sum_i e^{-\beta(E_i - \mu N_i)} \text{ partition sum}$$

$$\Psi = -k_B T \ln(Z_G) \text{ thermodynamic potential}$$

Grandcanonical potential

The probability to have a macroscopic value (E,N) is:

$$p(E,N) = \frac{1}{Z_G} \Omega(E,N) e^{-\beta(E-\mu N)}$$
 two particles that are C states with energies 0 and
$$= \frac{1}{Z_G} e^{-\beta(E-TS-\mu N)} = \frac{1}{Z_G} e^{-\beta\Psi(T,V,\mu)}$$
 $Z_F = e^{-\beta\varepsilon}$ Fermi-Dirac

grandcanonical potential:

$$\Psi(T, V, \mu) := E - TS - \mu N$$

p is maximal, if Ψ is minimal. Total differential:

$$d\Psi = d(E - TS - \mu N)$$

$$= TdS - pdV + \mu dN - d(TS + \mu N)$$

$$= -SdT - pdV - Nd\mu$$

Equations of state:

$$S = -\frac{\partial \Psi}{\partial T}, p = -\frac{\partial \Psi}{\partial V}, N = -\frac{\partial \Psi}{\partial \mu}$$

Fluctuations

$$\langle N \rangle = \sum_{i} p_{i} N_{i} = \frac{1}{\beta} \partial_{\mu} \ln(Z_{G})$$

$$\sigma_{N}^{2} = \langle N^{2} \rangle - \langle N \rangle^{2} = \frac{1}{\beta^{2}} \partial_{\mu}^{2} \ln(Z_{G})$$

$$\frac{\sigma_{N}}{\langle N \rangle} \propto \frac{1}{N^{\frac{1}{2}}}$$

Ideal gas

$$\begin{split} Z(T,V,N) &= \frac{1}{N!} \left(\frac{V}{\lambda^3}\right)^N, \ \lambda = \frac{h}{(2\pi m k_B T)^{\frac{1}{2}}} \\ Z_G &= \sum_{N=0}^{\infty} Z(T,V,N) e^{\beta \mu N} \\ &= \sum_{N=0}^{\infty} \frac{1}{N!} \left(e^{\beta \mu} \frac{V}{\lambda^3}\right)^N \\ &= e^{z} \frac{V}{\lambda^3} \quad \text{fugacity: } z := e^{\beta \mu} \\ \langle N \rangle &= \frac{1}{\beta} \partial_{\mu} \ln(Z_G) = \frac{V}{\lambda^3} d^{\beta \mu} \\ \mu &= k_B T \ln \left(\frac{N \lambda^3}{V}\right) \end{split}$$
 Molecular adsorption onto a surface

Molecular adsorption onto a surface

$$\begin{split} Z_G &= z_G^N; z_G = 1 + e^{-\beta(\epsilon - \mu)} \\ \langle n \rangle &= \frac{1}{e^{-\beta(\mu - \epsilon)} + 1} \text{ per site} \\ \langle \epsilon \rangle &= \epsilon \langle n \rangle \end{split}$$

$$\langle n \rangle = \frac{1}{e^{-\beta(\mu - \epsilon)} + 1} \text{ per site}$$

$$\langle \epsilon \rangle = \epsilon \langle n \rangle$$

5 Quantum fluids Fermion vs. bosons

Particles with half-integer (integer) spin are called fermions (bosons). Their total wave function (space and spin) must be antisymmetric (symmetric) under the exchange of any pair of identical particles.

Canonical ensemble

two particles that are distributed over two states with energies 0 and ϵ

$$Z_F = e^{-\beta \epsilon}$$
 Fermi-Dirac

$$Z_B = 1 + e^{-\beta \epsilon} + e^{-2\beta \epsilon}$$
 Bose-Einstein

$$Z_M = \frac{1 + 2e^{-\beta\epsilon} + e^{-2\beta\epsilon}}{2}$$
 Maxwell-Boltzmann

Grand canonical ensemble

Fermions:

$$z_F = 1 + e^{-\beta(\epsilon - \mu)}$$

average occupation number n_F :

$$n_F = \frac{1}{e^{\beta(\epsilon - \mu)} + 1}$$
 Fermi function

For $T \to 0$, the fermi function approaches a step function:

$$n_F = \Theta(\mu - \epsilon)$$

Bosons:

$$z_B = \frac{1}{1 - e^{-\beta(\epsilon - \mu)}}$$

average occupation number n_B :

$$n_B = \frac{1}{e^{\beta(\epsilon - \mu)} - 1}$$

- Fermions tend to fill up energy states one after the other
- Bosons tend to condense all into the same low energy state

The ideal Fermi fluid

density of states:

$$D(\epsilon) = \frac{V}{2\pi N} \left(\frac{2m}{\hbar^2}\right)^{\frac{3}{2}} \sqrt{\epsilon}$$

$$N = \sum_{\vec{k}, m_S} n_{\vec{k}, m_S} = N \int_0^\infty d\epsilon D(\epsilon) n_F(\epsilon)$$

Limit $T \to 0$. $\mu(T = 0)$ is called Fermi energy:

$$\epsilon_F = (3\pi^2)^{\frac{2}{3}} \frac{\hbar^2 \rho^{\frac{2}{3}}}{2m}$$

specific heat

$$\mu = \epsilon_F \left[1 - \frac{\pi^2}{12} \left(\frac{k_B T}{\epsilon_F} \right)^2 \right] \text{ for } T \ll \frac{\epsilon_F}{k_B}$$

$$c_V = \left. \frac{\partial E}{\partial T} \right|_V = N \frac{\pi^2}{3} k_B^2 D(\epsilon_F) T$$

$$c_V = N \frac{\pi^2}{2} \frac{k_B T}{\epsilon_F} k_B$$

_Fermi pressure

$$p \stackrel{T \to 0}{\to} \frac{2}{5} \frac{N}{V} \epsilon_F = \frac{(2\pi^2)^{\frac{2}{3}}}{5} \frac{\hbar^2}{mv^{\frac{5}{3}}}$$

The ideal Bose fluid

 $\epsilon = \frac{\hbar^2 k^2}{2m}$ and conserved particle number N.

$$N = \frac{N}{\lambda^3} g_{\frac{3}{2}}(z)$$

$$z = e^{\beta \mu}, \ \lambda = \frac{h}{(2\pi m k_B T)^{\frac{1}{2}}}$$

$$T_c = \frac{2\pi}{\left(\zeta\left(\frac{3}{2}\right)\right)^{\frac{3}{2}}} \frac{\hbar^2 \rho^{\frac{2}{3}}}{k_B m}$$

$$E = \frac{3}{2}k_B T \frac{V}{\lambda^3} g_{\frac{5}{2}}(z) = \frac{3}{2}k_B T N_e \frac{g_{\frac{5}{2}}(z)}{g_{\frac{3}{2}}(z)}$$

$$c_V = \frac{15}{4} k_B N \left(\frac{T}{T_c}\right)^{\frac{3}{2}} \frac{\zeta\left(\frac{5}{2}\right)}{\zeta\left(\frac{3}{2}\right)} \text{ (for } T \leq T_c)$$

$$c_V = \frac{15}{4} k_B N \frac{g_{\frac{5}{2}}(z)}{g_{\frac{3}{4}}(z)} - \frac{9}{4} k_B N \frac{g_{\frac{3}{2}}(z)}{g_{\frac{1}{4}}(z)} \left(T > T_c\right)$$

Classical limit

 $\mu \to -\infty$ the two grandcanonical distr. become **Renormalization of the Ising chain** the Maxwell-Boltzmann distr.

$$n_{F/B} = \frac{1}{e^{\beta(\epsilon - \mu)} \pm 1} \rightarrow e^{\beta\mu} e^{-\beta\epsilon}$$

$$N = g \frac{V}{\lambda^3} e^{\beta\mu}$$

$$E = \frac{3}{2} k_B T N$$

6 Phase transitions

Ising model

$$\mathcal{H} = -J \sum_{\langle ij \rangle} S_i S_j - B\mu \sum_i S_i$$

$$\beta \mathcal{H} = -K \sum_{\langle ij \rangle} S_i S_j - H \sum_i S_i$$

$$K = \beta J, \quad H = \beta B\mu$$

$$Z_N(K, H) = \sum_{S_1 = \pm 1} \dots \sum_{S_N = \pm 1} e^{-\beta \mathcal{H}} = \sum_{\{S_i\}} e^{-\beta \mathcal{H}}$$

examples:

Ferromagnetic systems:

$$\mathcal{H} = -J \sum_{\left\langle i,j\right\rangle} \vec{J}_i \vec{J}_j - \mu \vec{B} \sum_i \vec{J}_i$$

lattice gases:

$$\mathcal{H} = -\sum_{\langle i,j\rangle} J_{ij} S_i S_j$$

magnetisation

$$M(K,H) = \left\langle \mu \sum_{i=1}^{N} S_i \right\rangle$$

The 1D Ising model

$$Z_N \overset{N \gg 1}{\approx} (2 \cosh(K))^N$$
$$F = -k_B T N \ln \left(2 \cosh \left(\frac{J}{k_B T} \right) \right)$$

$$\langle S_i S_{i+j} \rangle = (\tanh(K))^j = \left(e^{\ln(\tanh(K))}\right)^j = e^{-j/\zeta}$$

$$\zeta = -(\ln(\tanh(K)))^{-1}$$
 correlation length

Transfer matrix

$$T_{i,i+1} = e^{KS_i S_{i+1} + \frac{1}{2} H(S_i + S_{i+1})}$$

$$\rightarrow e^{-\beta \mathcal{H}} = T_{1,2} \cdot T_{2,3} \dots T_{N,1}$$

$$T = \begin{pmatrix} T(+1,+1) & T(+1,-1) \\ T(-1,+1) & T(-1,-1) \end{pmatrix}$$

$$Z_N = \lambda_1^N + \lambda_2^N$$

$$K' = \frac{1}{2} \ln(\cosh(2K))$$

Renormalization of the 2d Ising model

$$\overline{K}' = K' + K_1 = \frac{3}{8} \ln(\cosh(4K))$$

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The 2d Ising model

$$\beta \mathcal{H} = -K \sum_{r,c} S_{r,c} S_{r+1,c} - K \sum_{r,c} S_{r,c} S_{r,c+1}$$

$$1 = \sinh(2K_c)$$

$$K_c = \frac{1}{2} \ln\left(1 + \sqrt{2}\right) \approx 0.4407$$

$$T_c = 2J/\ln\left(1 + \sqrt{2}\right) \approx 2.269J/k_B$$

Perturbation theory

 $F \le F_u = F_0 + \langle \mathcal{H}_1 \rangle_0$ Bogoliubov inequality

Mean field theory for the Ising model

$$\mathcal{H} = -J \sum_{\langle i,j \rangle} S_i S_j$$

$$\mathcal{H}_0 = -B \sum_i S_i$$

$$F_0 = -Nk_B T \ln \left(e^{\beta B} + e^{-\beta B} \right)$$

$$= -Nk_B T \ln(2 \cosh(\beta B))$$

$$F \leq F_0 + \langle \mathcal{H} - \mathcal{H}_0 \rangle_0$$

$$= -Nk_B T \ln(2 \cosh(\beta B)) - N \frac{z}{2} \langle S \rangle_0^2$$

$$+ N \langle S \rangle_0 = F_u$$

$$\rightarrow z = 2 \cdot \text{dimension}$$

$$B = Jz \langle S \rangle_0 = Jz \tanh(\beta B)$$

$$K_c = \frac{1}{z} \to T_c = \frac{zJ}{k_B}$$

7 Classical fluids

Virial expansion

$$F = Nk_BT \left[\ln(\rho \lambda^3) - 1 + B_2 \rho \right]$$
$$p = \rho k_BT \left[1 + B_2 \rho \right]$$

Second virial coefficient

$$B_2(T) = -2\pi \int r^2 dr \left(e^{-\beta U(r)} - 1 \right)$$

8 Others

Stirling's formula

$$\ln(n!) = n \ln(n) - n + \frac{1}{2} \ln(2\pi n)$$

de Broglie relation

$$\epsilon = \frac{p^2}{2m} = \frac{\hbar^2 k^2}{2m}$$