Statistical Mechanics

Problem Set 1

Probability, Statistics and Fluctuations

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Probability, statistics and fluctuations

1.4

We have the probabilities P(boy) = P(girl) = 1/2. Consider the conditional probability:

$$P(\text{at least one girl} | \text{at least one boy}) = \frac{P(\text{at least one girl} \cap \text{at least one boy})}{P(\text{at least one boy})}$$
(1)

This is a combinatorial problem. The number of ways to have at least one boy and one girl is $2^2 - 2 = 2$. The number of ways to have at least one boy out of the two children is $2^2 - 1 = 3$. Therefore, the conditional probability is 2/3.

On the other hand, if we are informed that **a particular child** (in this case the taller one) is a boy, then the conditional probability is:

$$P(\text{at least one girl}|\text{the taller one is a boy}) = \frac{P(\text{at least one girl} \cap \text{the taller one is boy})}{P(\text{the taller one is a boy})}$$
(2)

There is only one way to have one girl and one taller boy, and there are two ways to have the taller one to be a boy. Therefore, the conditional probability is 1/2.

1.5

The number of ways to achieve N/2 heads and N/2 tails out of N coin tosses is given by the binomial coefficient:

$$\binom{N}{N/2} = \frac{N!}{(N/2)!(N/2)!} \tag{3}$$

The number of ways to have N/2-m heads and N/2+m tails is given by:

$$\binom{N}{N/2 - m} = \frac{N!}{(N/2 - m)!(N/2 + m)!} \tag{4}$$

For this to be half of the previous number, we must have:

$$\left(\frac{N}{2} - m\right)! \left(\frac{N}{2} + m\right)! = 2\left(\frac{N}{2}!\right)^2 \tag{5}$$

Consider the expansion of the denominator:

$$\left(\frac{N}{2} - m\right)! \left(\frac{N}{2} + m\right)! = \left(\frac{N}{2}!\right)^2 \frac{(N/2 + 1)(N/2 + 2)\cdots(N/2 + m)}{(N/2 - m + 1)(N/2 - m + 2)\cdots(N/2)} \tag{6}$$

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1.6

We divide each molar heat capacity by R and obtain:

| Al | 2.93 | Pb | 3.18 |
|----|------|----|------|
| Ar | 2.50 | Ne | 2.50 |
| Au | 3.06 | N2 | 3.50 |
| Cu | 2.94 | O2 | 3.53 |
| Не | 2.50 | Ag | 3.07 |
| H2 | 3.47 | Xe | 2.50 |
| Fe | 3.02 | Zn | 3.01 |

There is a trend that gaseous substances have a higher molar heat capacity than solid substances. This is because the heat capacity of a solid is dominated by the lattice vibrations whereas the heat capacity of a gas is dominated by the translational and rotational degrees of freedom.

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1.7

From direct calculation, we have $\ln 15! = 27.8993$. Stirling's approximation gives:

$$ln 15! \approx 15 ln 15 - 15 = 25.6208$$
(7)

which is not a very good approximation.

The leading error made by using Stirling's approximation is:

$$\frac{\ln N}{N} \tag{8}$$

For this to be less than 0.02, we need N > 282.1.

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1.8

There exists only one microstate where all particles have the same energy ϵ . The given macrostate of three zero energy particle, one ϵ energy particle and one 2ϵ energy particle has the degeneracy:

$$\binom{5}{1} \times \binom{4}{1} \times \binom{3}{3} = 20 \tag{9}$$

| 0 | ϵ | 2ϵ | 3ϵ | 4ϵ | 5ϵ | Number |
|---|------------|-------------|-------------|-------------|-------------|--------|
| 4 | | | | | 1 | 5 |
| 3 | 1 | | | 1 | | 20 |
| 3 | | 1 | 1 | | | 20 |
| 2 | 2 | | 1 | | | 30 |
| 2 | 1 | 2 | | | | 30 |
| 1 | 3 | 1 | | | | 20 |
| | 5 | | | | | 1 |

1.9

The number of microstates for the given macrostate is:

$$\binom{16}{1} \times \binom{15}{2} \times \binom{13}{2} \times \binom{11}{4} \times \binom{7}{7} = 43243200$$
 (10)

The entropy is:

$$S = \ln \Omega = 17.58 \tag{11}$$

The temperature can be approximated by:

$$T = \frac{E}{k_B \ln \Omega} \tag{12}$$

so that in terms of ϵ/k_B , the temperature is:

$$\frac{18}{\ln 43243200} = 1.02\tag{13}$$

Extra

Consider a system of N particles in an isolated system, such that the total energy U is fixed. The entropy of the system is given by (up to a constant):

$$S = -\sum_{i} P_i \ln P_i \tag{14}$$

where P_i is the probability of the system being in the *i*-th microstate.

On the other hand, to fulfil the constraint of fixed energy, we require:

$$\sum_{i} P_i E_i = U \tag{15}$$

where E_i is the energy of the *i*-th microstate.

To maximise the entropy, we use the method of Lagrange multipliers. Consider the modified entropy:

$$S' = -\sum_{i} P_i \ln P_i + \beta \left(\sum_{i} P_i E_i - U \right)$$
 (16)

The extremum of S' is given by the conditions:

$$\frac{\partial S'}{\partial P_i} = -\ln P_i - 1 - \beta E_i = 0$$

$$\frac{\partial S'}{\partial \lambda} = U - \sum_i P_i E_i = 0$$
(17)

The first equation gives the Boltzmann distribution:

$$P_i = \frac{1}{Z} e^{-\beta E_i} \tag{18}$$

where Z is a normalisation constant given by:

$$Z = \sum_{i} e^{-\beta E_i} \tag{19}$$

The β factor is determined by the equation:

$$-\frac{\partial \ln Z}{\partial \beta} = U \tag{20}$$