

Thermal and Statistical Physics

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Overview of the course

1 Thermodynamics

- Introduction
- Availability and potentials
- Equilibrium thermodynamics

2 Statistical Mechanics

- Basic notions
- Classical statistical mechanics
- Grand canonical ensemble
- Fermi gas
- Bose gas and Bose condensation

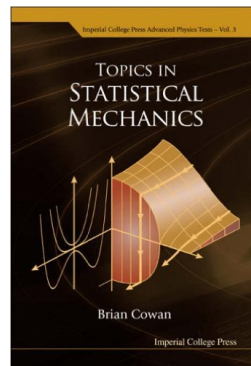
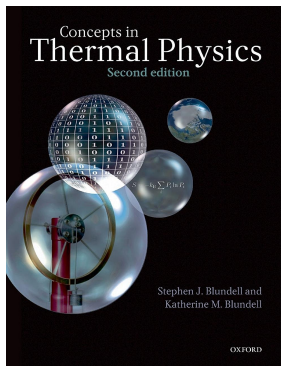
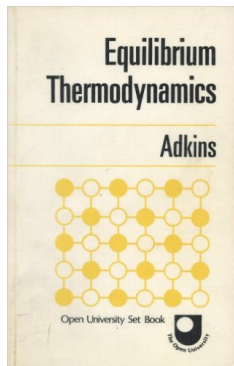
3 Interacting systems

- Real gases and liquids
- Phase transitions and Landau theory

4 Stochastic physics

- Fluctuations
- Brownian motion

Some book recommendations



Other books for background reading:
Bowley & Sanchez, Landau & Lifshitz Vol. 5, Mazo.

The laws of thermodynamics

If two systems are separately in thermal equilibrium with a third, then they must also be in thermal equilibrium with each other.

Energy is conserved when heat is taken into account.

Heat does not flow from a colder to a hotter body. [Clausius]

or

You can't cool an object to below the temperature of its surroundings, and extract work in the process. [Kelvin]

or

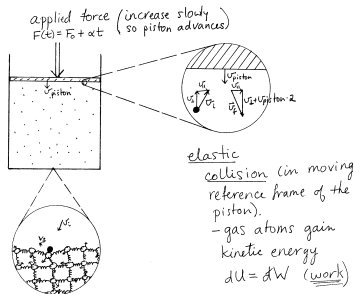
The total entropy of the close system cannot decrease....

Internal energy

- **Mechanical energy** (kinetic, potential) accounts for contributions to the overall energy, which are attributed to a few macroscopic degrees of freedom.
- **Internal energy** takes care of contributions to the overall energy, which cannot be attributed to a few macroscopic degrees of freedom.
- We think of the internal energy as residing with **internal**, microscopic degrees of freedom.
- This introduces the difficulty that we can put this energy in – but we do not have enough information about internal degrees of freedom to be able to extract all of it again.
- Once energy is sunk in microscopic motion within the system, it is difficult to get it out again. But that is what a steam engine does, so it is not impossible. Thermodynamics lets us calculate this.

Heat

- Energy can flow into the microscopic degrees of freedom (d.o.f.) of a system out of (i) macroscopic d.o.f. of the environment, or (ii) microscopic d.o.f. of the environment.
- Work: **macroscopic(environment) \rightarrow microscopic(system)**
- Heat: **microscopic(environment) \rightarrow microscopic(system)**



inelastic collision:
 atoms in gas and wall can exchange energy.
 - a net flow of energy through this route
 = heat. $dU = dQ$.

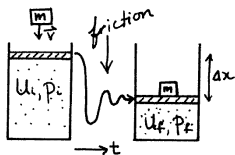
Thermodynamic variables

- Systems are characterised by **thermodynamic variables**.
- These occur in conjugate pairs of **thermodynamic force** (p, f, B, T) and **thermodynamic displacement** (V, ℓ, M, S).
- It is easier to think of thermodynamic (or generalised) forces as **intensive**: independent of the size of the system.
- Similarly, it is easier to regard thermodynamic (or generalised) displacements as **extensive**: proportional to the size of the system.
- The Legendre transformation switches between the 'force' and 'displacement' in the conjugate pair.
- The product of a pair of conjugate variables contributes to an extensive **thermodynamic potential** and has dimensions of energy.

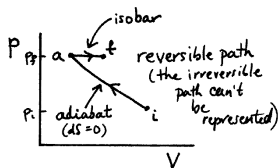
Functions of state

We can find the magnitude of the change in a function of state in going between two equilibrium states, **even if the path taken was irreversible**,

by choosing *any* convenient *reversible* path between the initial and final states and integrating along it.

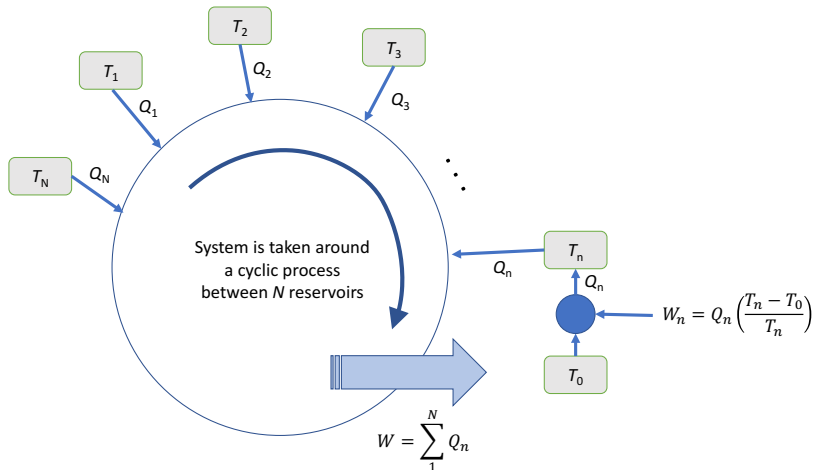


$$U_f = U_i + \frac{1}{2}mv^2 + mg\Delta x$$
$$S_f = \int_a^f \left(\frac{\partial S}{\partial V} \right)_p dV + S_i$$



$$P_f = P_i + \frac{mg}{\text{area}}$$

Cyclic process between N reservoirs, towards a definition of entropy



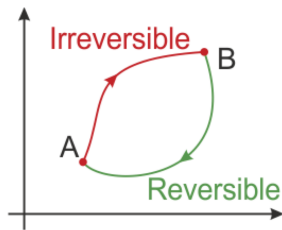
$$\oint dQ/T \leq 0 \text{ in general}$$

$$\int_A^B dQ_{rev}/T \geq \int_A^B dQ_{irrev}/T$$

for process on right

Define $dQ_{rev}/T = dS$

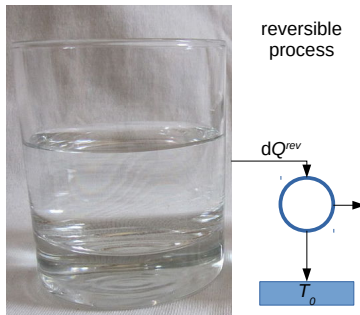
If no heat is exchanged, $dS \geq 0$



irreversible
process



reversible
process



Lecture 1: here!

0th Law: $A=B$ and $B=C$, then $C=A$.

1st Law: Energy = Work + Heat

2nd Law:
 → Kelvin
 → Clausius
 → Entropy ...

3^d Law: Entropy → 0 (constant)
as $T \rightarrow 0$

Thermodynamic Variables

"Energy" (x, y)

★ $\frac{\partial \text{"Energy"}}{\partial x} = \text{"force"}$

Conjugate to "x"

observable, measurable

as well

$$f = f(x)$$

$$df \leftarrow dx$$



Conjugate pairs: (f, x) (P, V) (T, S)

T.D. variables are "extensive" (?)

T.D. forces are "intensive" (?)

Legendre transform:

$$\begin{aligned} f(x) : \quad df &= y \cdot dx \\ \text{construct } g &= f - y \cdot x \\ \text{see: } dg &= df - d(y \cdot x) \\ dg &= -x \cdot dy = \cancel{y \cdot dx} - \cancel{y \cdot dx} - x \cdot dy \\ \text{i.e. } \boxed{g &= g(y)} \end{aligned}$$

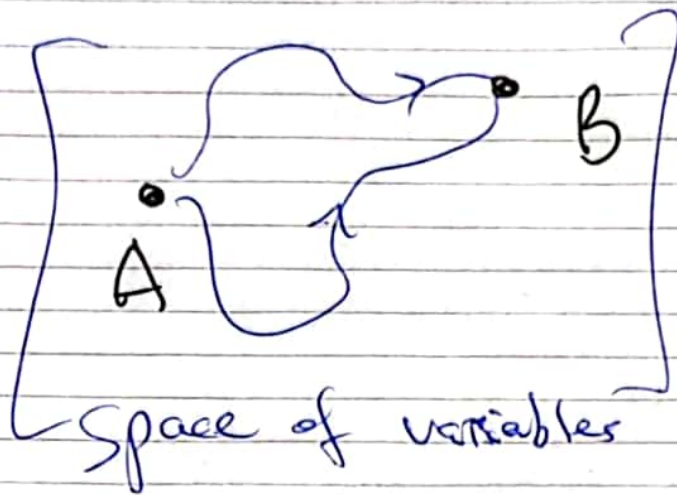
$$U(V) : \quad dU = (-P) \cdot dV + \dots$$

$$\begin{aligned} H(P) &= U + PV \\ dH &= V \cdot dP \quad \text{etc.} \end{aligned}$$

Product of "force" · d "variable"

$$\boxed{\frac{d \text{"Energy"}}{d \text{"x"}} = - \text{"force"}} \quad \text{d "energy".} \quad (\text{generalised})$$

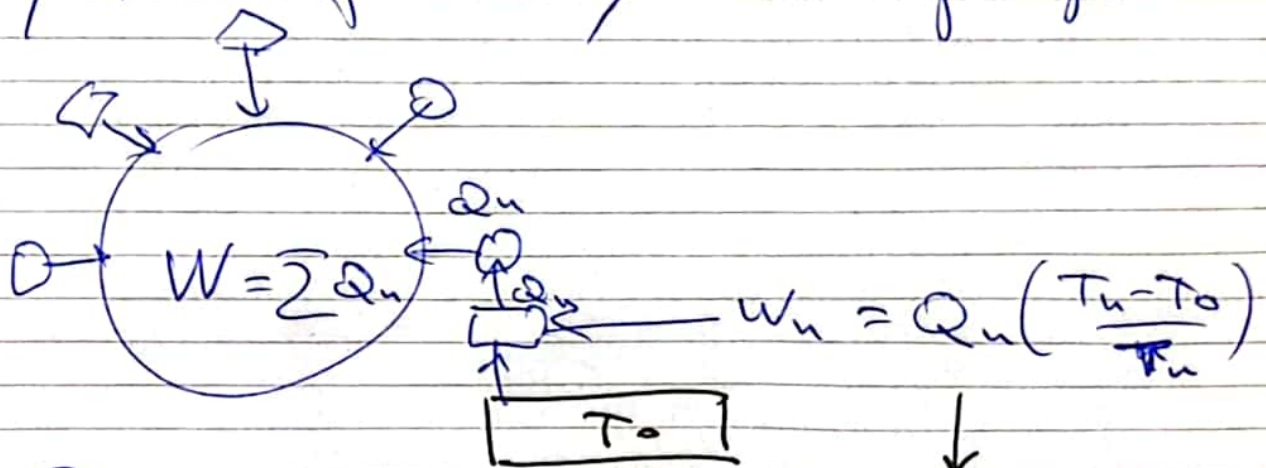
"Functions of State" (def.)



$$X(A) - X(B) \text{ same}$$

$$\oint X(a) da = 0$$

Cycle of many heat pumps



out $W = \sum Q_n$

in $\sum_n W_n = \sum_n Q_n - T_0 \sum_n \frac{Q_n}{T_n}$

$$W - \sum W_n \leq 0$$

reversible when $= 0 \dots$

$$T_0 \sum_n \frac{Q_n}{T_n} \leq 0$$

define $dS = \frac{dQ}{T}$

$$\int \frac{dQ}{T} \leq 0$$

$$\int dS = 0$$

in reversible