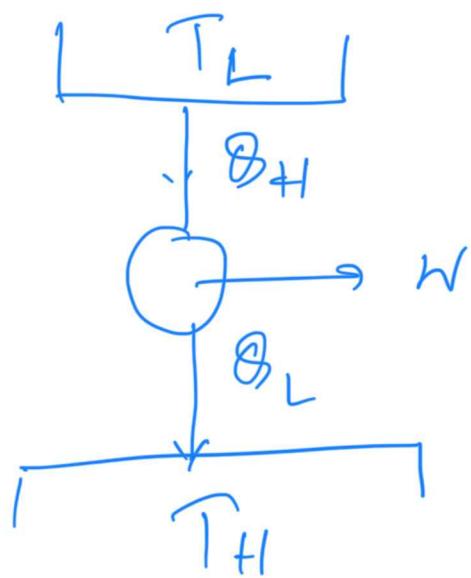


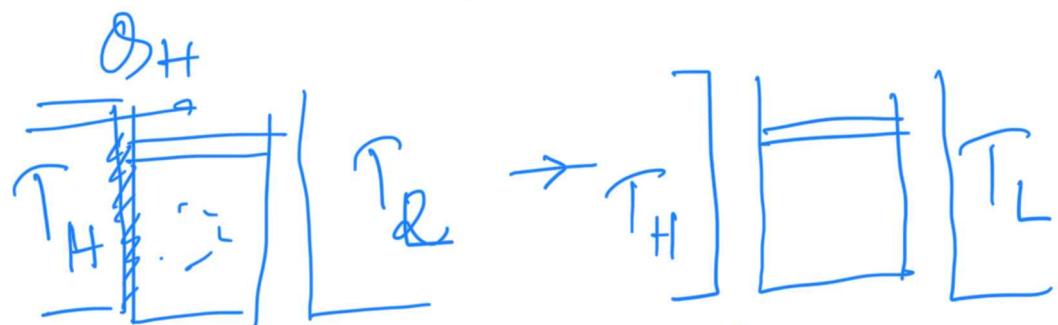
What is equilibrium thermodynamics

Why statistical Mechanics.

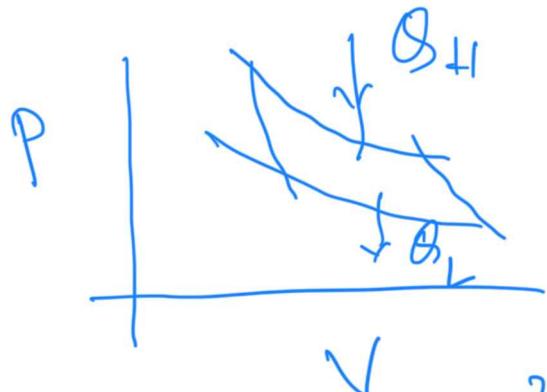
Carnot engine and efficiency.



$$\eta_r = \frac{\theta_H - \theta_L}{\theta_H} = 1 - \frac{\theta_L}{\theta_H}$$



$$T_H \left[ \begin{array}{c} P \\ V \end{array} \right] \xleftarrow{ } T_H \left[ \begin{array}{c} P \\ V \end{array} \right]$$



$$PV = RT$$

Isothermal  
expansion

$$PV^{\gamma} = RT$$

Adiabatic  
expansion

$$\frac{\theta_{L\infty}}{\theta_{H\infty}} = \frac{T_L}{T_H}$$

$$\eta_r = 1 - \frac{T_{H\infty}}{T_H}$$

$$\eta_{r\infty} < \eta_r$$

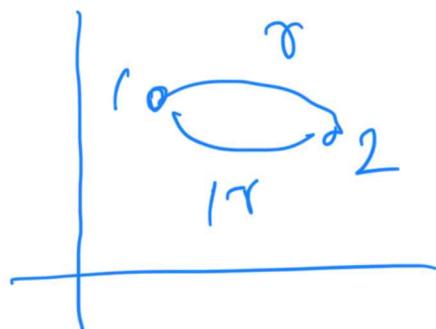
$$1 - \left( \frac{\theta_L}{\theta_H} \right)_{r\infty} < 1 - \left( \frac{\theta_L}{\theta_H} \right)_r \Rightarrow \left( \frac{\theta_L}{\theta_H} \right)_{r\infty} < \left( \frac{\theta_L}{\theta_H} \right)_r$$

$$\Rightarrow (\theta_L) = (\theta_H)_{r\infty}$$

$$\Rightarrow (\theta_H)_r > (\theta_L)_r$$

$$\left(\frac{\theta_L}{T_L}\right)_r = \left(\frac{\theta_H}{T_H}\right)_r \Rightarrow -\frac{\theta_L}{T_L} + \frac{\theta_H}{T_H} > 0$$

$$\oint \frac{d\theta}{T} \leq 0$$



$$\int_2^1 \frac{d\theta}{T} + \int_2^1 \frac{d\theta}{T} \leq 0$$

$$S_2 - S_1 + \int_2^1 \frac{d\theta}{T} \leq 0$$

$$\int_1^2 \frac{d\theta}{T} \geq S_2 - S_1 \Rightarrow \int_1^2 \frac{d\theta}{T} \geq \Delta S_1 + \Delta S_2$$

irreversible  
process

Entropy explains the low efficiency for irreversible process

Microscopic explanation for thermodynamic entropy

First law of thermodynamics

$$d\vartheta = dU + dW$$

$$ds = \frac{1}{T} dU + \frac{1}{T} dW$$

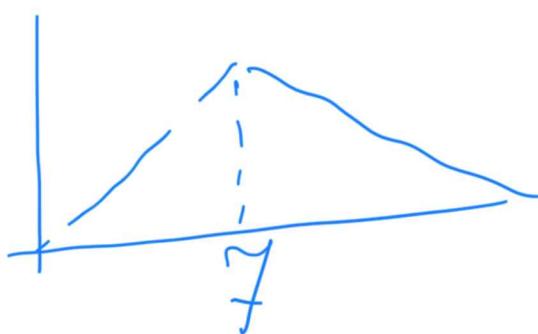
$$\left(\frac{\partial S}{\partial U}\right)_V = \frac{1}{T}$$

Microstate and macrostate

Two dice  $\{1, 2, 3, \dots, 6\}$

Leemalen  $\{2, \dots, 12\}$  sample

			Macrostate 2	microstate 1 + 1	~ 1/6
3				microstate 1 + 2	1/3
				2 + 1	
4		"			1 + 3
				2 + 2	
				3 + 1	
5	"				1 + 4
				2 + 3	
				3 + 2	
				4 + 1	



Most probable microstate = 7

Prob. of each microstate:  $\frac{1}{6} \times \frac{1}{6}$

prob of ...

Coin Toss

probability of  $m$  of Heads in  $N$

$$f(n) = N \binom{n}{N} p^n (1-p)^{N-n}$$

$$\langle n \rangle = Np$$

$$\langle n^2 \rangle - \langle n \rangle^2 = Np(1-p)$$

Generating function

$$f(z) = \sum_n z^n f(n)$$

$$\langle n \rangle = \left( \frac{dz}{2z} \right)_{z=1}$$

$$\langle n^2 \rangle - \langle n \rangle^2 = \left( \frac{d^2z}{2z^2} \right)_{z=1}$$

For binomial distribution:

$$f(z) = (zp + q)^N$$

$$= (zp + 1-p)^{N-1}$$

$$\frac{\partial f}{\partial z} = Np (zp + 1-p)^{N-2}$$

$$\langle n \rangle = Np$$

$$\frac{\partial^2 f}{\partial z^2} = N(N-1)p^2 (zp + 1-p)^{N-3}$$

$$\langle n^2 \rangle - \langle n \rangle^2 = N(N-1)p^2$$

$$\begin{aligned} \langle n^2 \rangle - \langle n \rangle^2 &= -Np^2 + Np \\ &= Np(1-p). \end{aligned}$$

$$\frac{\sigma_n^2}{\langle n \rangle} = \frac{Np(1-p)}{N^2 p^2} = \frac{1}{N} \left( \frac{1-p}{p} \right)$$

$$\simeq \frac{1}{N} \quad \text{in 2}$$

For a gas in a box of volume  
 $V$

$\sqrt{N!} \frac{V^n}{n!}$  probability that  
 there are  $n$  parallel

$$\begin{aligned}
 p(n) &: N_{Cn} \left( \frac{V}{\lambda} \right)^n \left( 1 - \frac{V}{\lambda} \right)^{N-n} \\
 &= N_{Cn} \left( \frac{e^{-\lambda}}{n!} \right)^n \left( 1 - \frac{e^{-\lambda}}{\lambda} \right)^{N-n} \left| \begin{array}{l} \lambda = n \\ \rho = \frac{N}{V} \end{array} \right. \\
 &= N_{Cn} \left( \frac{\lambda^n}{n!} \right)^n \left( 1 - \frac{\lambda}{n} \right)^{N-n}
 \end{aligned}$$

$$N \rightarrow \infty$$

$$= e^{-\lambda} \frac{\lambda^n}{n!} \quad \begin{array}{l} \text{poisson} \\ \text{distribution} \end{array}$$

Marking approximation

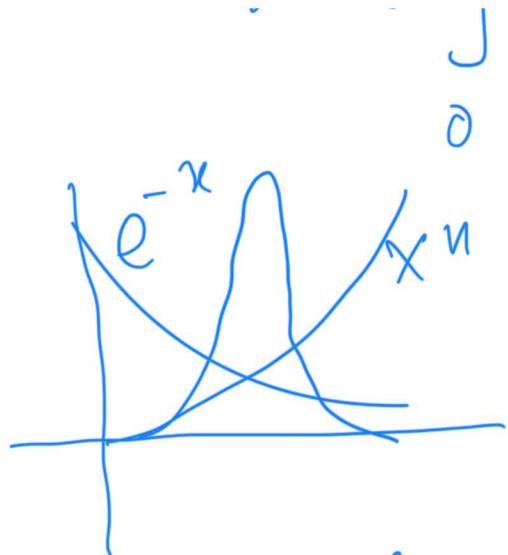
$$n! = e^{-n} n^{n+\frac{1}{2}} \sqrt{2\pi}$$

$$\begin{aligned} f(n) &= \frac{e^{-N} N^N}{e^{-(N-n)} (N-n)^{N-n}} \frac{1}{\sqrt{N-n}} \frac{\lambda^n}{n!} \left(1 - \frac{\lambda}{N}\right)^{N-n} \\ &= \frac{e^{-N} N^{N-n} \left(1 - \frac{\lambda}{N}\right)^{N-n}}{e^{-N} (N-n)^{N-n} n!} \frac{\lambda^n}{n!} \left(1 - \frac{\lambda}{N}\right)^N \\ &= \frac{e^{-N} N^{N-n} \left(1 - \frac{\lambda}{N}\right)^{N-n}}{e^{-N} N^{N-n} \left(1 - \frac{n}{N}\right)^{N-n}} \frac{e^{\lambda n}}{n!} \left(1 - \frac{\lambda}{N}\right)^N \end{aligned}$$

$\boxed{\frac{\lambda^n}{n!} \left(1 - \frac{\lambda}{N}\right)^N}$

Stirling approximation

$$n! = \int_0^{\infty} x^n e^{-x} dx$$



$$I := \int_0^\infty e^{-(x - n \log x)} dx$$

$$f(x) = x - n \log x$$

$$f'(x) = 1 - \frac{n}{x} \quad x_0 = n \quad f'(x_0) = 0$$

$$f''(x) = \frac{n}{x^2} \quad f''(x_0) = \frac{1}{n}$$

$$f(x) = (n - n \log n) + \frac{(x - n)}{n} + \dots$$

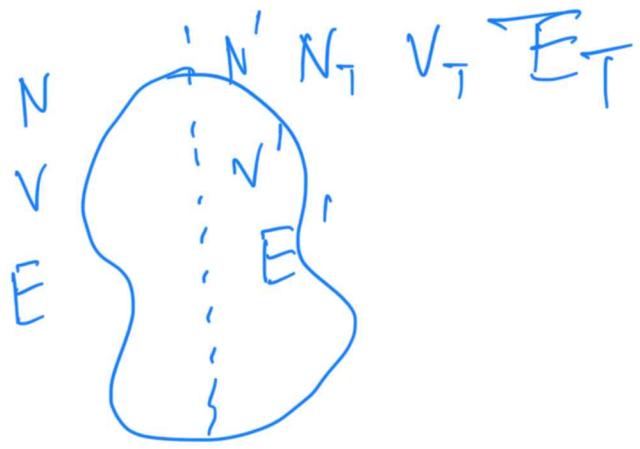
$$- (n - n \log n) \left\{ e^{-\frac{(x-n)^2}{n}} \right\}$$

$$I = \int e^{-\frac{(x-n)^2}{n}} dx$$

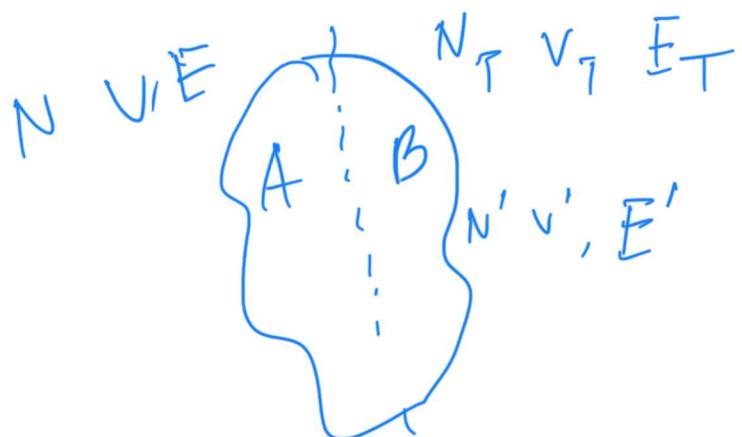
$$= e^{-\frac{(n - n \log n)}{n}} \sqrt{\frac{2\pi}{n}}$$

$$n! = e^{-n} n^{n+\frac{1}{2}} \sqrt{2\pi}$$

## Micro canonical ensemble



## Microcanonical ensemble



# of microstates of the total system such that system A has energy  $E = \Omega(E)$

$$p(E) = \frac{\Omega(E) \Omega(E')}{\Omega(E_T)}$$

Assuming that the interaction degrees of freedom can be neglected  $E_T = E + E'$

$$p(E) = \frac{\Omega(E) \Omega(E_T - E)}{\Omega(E_T)}$$

$$\ln \wp(E) = \ln \Omega(E) + \overline{\ln \Omega(E_T - E)} + \ln \Omega(E_T)$$

$$\frac{\partial}{\partial E} \ln \wp(E) = 0$$

$$\Rightarrow \frac{\partial}{\partial E} \ln \Omega(E) = - \frac{\partial}{\partial E} \overline{\ln \Omega(E')}$$

$$E' = E_T - E \quad \partial E = \partial E'$$

$$\frac{\partial}{\partial E} \ln \Omega(E) = \frac{\partial}{\partial E'} \ln \Omega(E')$$

$$\frac{\partial}{\partial N} \ln \Omega(E, V, N) = \frac{\partial}{\partial N'} \ln \Omega(E', V', N')$$

$$\frac{\partial}{\partial V} \ln \Omega(E, V, N) = \frac{\partial}{\partial V'} \ln \Omega(E', V', N')$$

Def First law of thermodynamics

$$d\Phi = dU + \wp dV$$

From 2nd law  $\frac{dS}{T} = dS$

$$TdS = dU + \phi dV$$

$$\Rightarrow \frac{1}{T} = \left( \frac{\partial S}{\partial U} \right)_V \quad \frac{\phi}{T} = \left( \frac{\partial S}{\partial V} \right)_U$$

$$\text{If } S = k_B \ln \Omega (E, V, N)$$

$$\left( \frac{\partial S}{\partial E} \right)_{V, N} = \left( \frac{\partial S'}{\partial E'} \right)_{V, N} = \frac{1}{T}$$

$$\left( \frac{\partial S}{\partial V} \right)_{E, N} = \left( \frac{\partial S'}{\partial V'} \right)_{E', N'} = \frac{P}{T}$$

$$dS = \left( \frac{\partial S}{\partial E} \right) dE + \left( \frac{\partial S}{\partial V} \right) dV$$

$$dS = \frac{1}{T} dE + \frac{P}{T} dV$$

So the thermodynamic entropy is

Same as the Boltzmann entropy.

Entropy for an ideal gas  $E < E$

For one particle  $H = \frac{p^2}{2m}$  (no interaction for ideal gas)

phase space volume

$$M = \int_0^P \int_0^p d^3r \times d^3p$$

$$p = \sqrt{2m \epsilon}$$

$$M = \frac{4\pi R^3}{3} \times \frac{4\pi p^3}{3}$$
$$= \frac{4\pi}{3} V \cdot (2m)^{1/2} \epsilon^{3/2}$$

Number of microstates

$$4\pi V (2m)^{1/2} \epsilon^{3/2}$$

$$\Omega(\epsilon < E) = \frac{1}{3h^3} (2m)^{\frac{3}{2}}$$

For  $N$  particles -  $N$

$$\Omega_N(\epsilon) = \Omega(\epsilon)$$

$$\text{Entropy } S = k_B \ln \Omega_N(\epsilon)$$

$$= N k_B \ln \Omega(\epsilon)$$

$$= N k_B \ln \frac{4\pi V}{3h^3} (2m)^{1/2} \epsilon^{3/2}$$

$$\left(\frac{\partial S}{\partial \epsilon}\right)_V = N k_B \frac{3}{2\epsilon} = \frac{1}{T}$$

$$\Rightarrow \epsilon = \frac{3}{2} N k_B T \quad U = \frac{3}{2} N k_B T$$

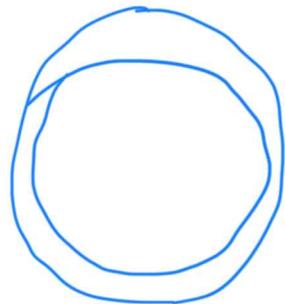
$$\frac{\partial U}{\partial T} = \frac{3}{2} N k_B$$

1.  $2.680 \text{ mJL}_2$

# Microcanonical ensemble

Volume of phase space with energy  $E$  and  $E + dE$

Volume of an  $N$ -dimensional sphere



$$V_n(R) = \frac{\pi^{N/2} R^N}{\Gamma(\frac{N}{2} + 1)}$$

$$\mathcal{P}(E) = \frac{V}{h^{3N}} \frac{\pi^{N/2}}{\Gamma(\frac{N}{2} + 1)} \frac{3^N}{b}$$

$$= \frac{V}{h^{3N}} \frac{\frac{3}{\pi}^{N/2}}{\Gamma(\frac{3N}{2} + 1)} (2m)^{\frac{3N}{2}} E^{\frac{3N}{2}}$$

$$\mathcal{P}(E - E + \Delta E) = \frac{V}{h^{3N}} \frac{\pi^{\frac{3N}{2}} (2m)^{\frac{3N}{2}}}{\Gamma(\frac{3N}{2} + 1)} \times \frac{3^N}{2} E^{\frac{3N}{2} - 1}$$

$$= \frac{N}{h^3} \frac{E^{\frac{3N}{2}}}{(2m)^{\frac{3N}{2}}} \pi^{\frac{3N}{2}}$$

$$= V C E \quad \zeta = \frac{1}{h^{3N} \Gamma(\frac{3N}{2} + 1)}$$

$$S = k_B \ln \Omega$$

$$= k_B \left[ N \ln V + \frac{3N}{2} \ln E + \ln K \right]$$

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

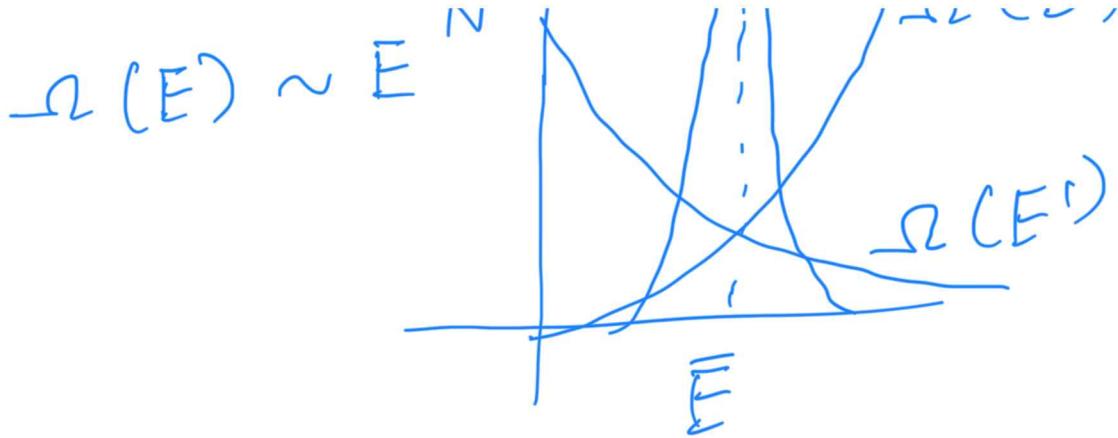
$$\left( \frac{\partial S}{\partial V} \right)_{E, N} = N k_B = \frac{P}{T} \quad \boxed{PV = N k_B T}$$

Specific heat  $c_V = \left( \frac{\partial U}{\partial T} \right)_V = \frac{3}{2} N k_B$

Distribution for microcanonical ensemble

$$p(E) = \frac{\Omega(E) \Omega(E')}{\Omega(E_T)}$$

$$\Omega(E) = \Omega(\Omega(E))$$



$$\begin{aligned}
 \ln P(E) &= \phi(\bar{E}) + \frac{\partial \ln P(E)}{\partial E} \Big|_{\bar{E}} (E - \bar{E}) \\
 &\quad + \frac{1}{2} \frac{\partial^2 \ln P(E)}{\partial E^2} \Big|_{\bar{E}} (E - \bar{E})^2 \\
 &= P(\bar{E}) + \frac{1}{2} \kappa (E - \bar{E}) \\
 &\quad - \frac{1}{2} \kappa (E - \bar{E})^2
 \end{aligned}$$

$$\phi(E) = C \ell$$

Canonical ensemble.

$N^N \bar{V}^V \bar{E}^E N_T V_T E_T$

$N^{\text{VE}}(A, E)$  

$$\phi(E) := \frac{\Omega(E)}{\Omega(E_T)}$$

$$\ln \phi(E) := \ln \Omega(E_T - E) + \ln \Omega(E_T)$$

$$\ln \phi(E) = \ln \phi(E_T) + \frac{\partial}{\partial E} \ln \Omega(E) \bigg|_{E_T} E$$

$$\phi(E) \approx C e^{-\beta E}$$

$$\beta(E) = \frac{\partial}{\partial E} \ln(\Omega(E)) \bigg|_{E_T} = \frac{1}{T}$$

heat bath temperature  $T$

Canonical ensemble at mean  
 $\langle E \rangle \Rightarrow \text{label number}$

energy  $\langle E \rangle$  and  
of particles fixed

—  $n_3$  No of ways  $N$   
—  $n_2$  particle can be  
—  $n_1$  distributed among  $M$  states

$$W = \frac{N!}{n_1! n_2! n_3! \dots n_M!}$$

$$\frac{1}{N} \sum_i n_i E_i = E \sum_i n_i = N.$$

$$\text{Entropy } S = k_B \ln W$$

Maximize entropy with the  
constraints

$$\frac{\partial}{\partial n_i} \left[ \ln W - \alpha \sum n_i E_i - \beta \sum n_i \right] = 0$$

$$- \frac{\partial}{\partial n_i} \ln n_i! - \alpha E_i - \beta = 0$$

$\partial n_i$

$$\ln n_i! = n_i \ln n_i - n_i$$

$$\frac{\partial}{\partial n_i} \ln n_i! = \ln n_i - 1 + 1 = \ln n_i$$

$$\Rightarrow -\ln n_i - \beta \epsilon_i - \phi = 0$$

$$n_i = e^{-\beta \epsilon_i - \phi} = \frac{1}{Z} e^{-\beta \epsilon_i}$$

$$Z = \sum e^{-\beta \epsilon_i} = e^{-\beta(\epsilon_i - F)}$$

Free energy  $F = -\frac{1}{\beta} \ln Z$

$$U = \langle E \rangle = \frac{\sum \epsilon_i e^{-\beta \epsilon_i}}{Z}$$

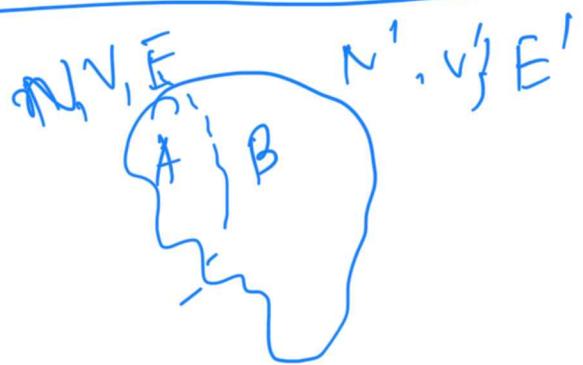
$$S = -k_B \sum_i p_i \ln p_i = \left( \sum_i p_i + \beta \epsilon_i p_i - \ln Z \right) k_B$$

$$S = \sum_i \epsilon_i p_i - \frac{1}{\beta} \ln Z$$

$$k_B \beta = U - F$$

$$F = U - \frac{S}{k_B \beta} = U - TS \quad \left| \beta^2 \frac{1}{k_B T} \right.$$

## Canonical ensemble



The number of microstate of the total system such that system A has energy  $E - \mathcal{L}(E)$

$$\phi(E) = \frac{\mathcal{L}(E')}{\mathcal{L}(E_T)} \quad \text{since the system A has no influence on B}$$

$$\ln \phi(E) = \ln \mathcal{L}(E_T - E) + -\ln \mathcal{L}(E_T)$$

$$E \ll E_T \quad E = \epsilon$$

Expanding around  $E_T$

$$\ln \phi(E) = \ln \phi(E_T) + \left. \frac{\partial \ln \phi(E)}{\partial E} \right|_{E_T} \dot{E}$$

---

$$\Rightarrow \phi(E) \sim c e^{-\beta E} \quad \beta = \frac{\partial \ln \phi(E)}{\partial E} \Big|_{E=T}$$

The Gaussian distribution for microcanonical ensemble will become an exponential distribution for canonical ensemble with large energy fluctuation.

Number of microstates

For discrete energy states

$N$  number of particles in volume  $V$  in contact with a heat bath at temperature  $T$

Number of ways  $N$  particles can be arranged in  $M$  energy states

$$\Omega = \frac{N!}{n_1! n_2! n_3! \dots n_M!} \quad \begin{array}{c} \rightarrow n_3 \\ \rightarrow n_2 \\ \rightarrow n_1 \end{array}$$

Average energy  $\langle E \rangle = \sum n_i E_i$

Total number of particles  $N = \sum n_i$

Maximize entropy  $S = \ln \Omega$  with

the two constants

$$\text{Maximize } L = \ln \Omega - \beta \sum n_i E_i - \alpha \sum n_i$$

$$L = \ln N! - \sum_i \ln n_i! - \beta \sum n_i E_i - \alpha \sum n_i$$

Using Stirling approximation

$$L = \sum_i (n_i \ln n_i + n_i) - \beta \sum n_i E_i - \alpha \sum n_i - \ln N!$$

$$\frac{\partial L}{\partial n_i} = -\ln n_i - \beta E_i - \alpha = 0$$

$$\Rightarrow n_i = e^{-\beta E_i - \alpha}$$

Maximizing distribution

The energy

$$\phi_i = \frac{e^{-\beta E_i}}{Z}$$

$$Z = \sum_{\{m_i\}} e^{-\beta E_i}$$

(partition function)

$$\Rightarrow S = k_B \sum_i f_i \ln \phi_i$$

$$U = \sum_i \phi_i E_i$$

$$S = \left( \sum_i \phi_i \beta E_i + \ln Z \right) k_B$$

$$\frac{S}{\beta} = \left( U + \frac{1}{\beta} \ln Z \right) k_B$$

Free energy  $F = -\frac{1}{\beta} \ln Z$   $\beta = \frac{1}{k_B T}$

$$F = U - TS \quad F = -k_B T \ln Z$$

$$dF = dU - TdS - SdT$$

$$dF = -\beta dV - SdT \quad [TdS = dU + \beta dV]$$

$$\Rightarrow S = -\left(\frac{\partial F}{\partial T}\right)_V \quad \beta = -\left(\frac{\partial F}{\partial V}\right)_T$$

Classical ideal gas ( $N, V, T$ )

$$\text{Hamiltonian} = \sum_i \frac{p_i^2}{2m}$$

partition function

$$\begin{aligned} Z &= \frac{1}{h^{3N}} \int_{-\infty}^{+\infty} d^{3N}r d^{3N}p \ e^{-\sum_i \frac{p_i^2}{2m}} \\ &= \frac{V^N}{h^{3N}} \left[ \int_{-\infty}^{+\infty} d\phi \ e^{-\beta \frac{p^2}{2m}} \right]^{3N} \\ &= \frac{V^N}{h^{3N}} \left( 2\pi \frac{m}{\beta} \right)^{3N/2} = \frac{V^N}{h^{3N}} (2\pi m k_B T)^{3N/2} \end{aligned}$$

$$F = -k_B T \ln Z$$

$$= -k_B T \left[ N \ln V + \frac{3N}{2} \ln (2\pi m k_B T) - 3N \ln h \right]$$

$$= - \left[ N k_B T \ln V + \frac{3}{2} N k_B T \ln (2\pi m k_B T) \right]$$

$$+ - 3Nk_B T \ln h \Big]$$

pressure

$$P = - \left( \frac{\partial F}{\partial V} \right)_T = \frac{Nk_B T}{V} \Rightarrow PV = Nk_B T$$

$$F = U - TS \quad U = F + TS$$

$$\text{Entropy } S = - \left( \frac{\partial F}{\partial T} \right)_V$$

$$S = \left[ Nk_B \ln V + \frac{3}{2} Nk_B \ln (2\pi m k_B T) \right. \\ \left. + \frac{3}{2} Nk_B - 3Nk_B \ln h \right]$$

$$TS = -F + \frac{3}{2} Nk_B T$$

$$U = F + TS = \frac{3}{2} Nk_B T$$

$$\rho_V = \left( \frac{\partial U}{\partial T} \right)_V = \frac{3}{2} Nk_B$$

The average energy  $U$  can also be calculated by differentiating  $\ln Z$

$$\ln Z = \ln \sum_{\text{inst}} e^{-\beta E_i}$$

$$\frac{\partial}{\partial \beta} \ln Z = \frac{-\sum E_i e^{-\beta E_i}}{Z} = -U$$

$$Z = \frac{V^N}{h^{3N}} \left( \frac{2\pi m}{\beta} \right)^{3N/2}$$

$$\ln Z = N \ln V + \frac{3N}{2} \ln \left( \frac{2\pi m}{\beta} \right) - 3N \ln h$$

$$\frac{\partial}{\partial \beta} \ln Z = \frac{3N\beta}{2} \cdot \left( \frac{2\pi m}{\beta^2} \right) = -\frac{3}{2} N \frac{1}{\beta} = \frac{3}{2} N k_B T$$

Entropy of mixing and Gibbs

paradox  $N_1, V_1, T$   $N_2, V_2, T$



Before mixing

$$S_1 = N_1 K_B \ln V_1 + \frac{3}{2} N_1 K_B \ln (2\pi m k_B T) \\ + \frac{3}{2} N_1 K_B - 3 N_1 K_B \ln h$$

$$S_2 = N_2 K_B \ln V_2 + \frac{3}{2} N_2 K_B \ln (2\pi m k_B T) \\ + \frac{3}{2} N_2 K_B - 3 N_2 K_B \ln h$$

$$S_b = S_1 + S_2$$

After mixing

$$S_a = (N_1 + N_2) K_B \ln (V_1 + V_2)$$

$$+ \frac{3}{2} (N_1 + N_2) \ln (2\pi m k_B T)$$

$$+ \frac{3}{2} (N_1 + N_2) K_B - 3 (N_1 + N_2) K_B \ln h$$

$$S_a - S_b = (N_1 + N_2) K_B \ln (V_1 + V_2)$$

$$= N_1 K_B \ln V_1 - N_2 K_B \ln V_2$$

$$V_1 = V_2 = V \quad N_1 2 N_2 = N$$

$$S_a - S_b = 2N k_B \ln 2V - 2N k_B \ln V$$

$$S_a - S_b = 2N k_B \ln 2$$

Resolution-

particles are identical

$$-\sum p_i^2/2m$$

$$\mathcal{Z} = \frac{1}{h^{3N} N!} \int d^3r \int d^3p \ \mathcal{L}$$

$$= \frac{1}{N!} \frac{V^N}{h^{3N}} (2\pi m k_B T)^{3N/2}$$

$$= N! \mathcal{L} e^{-N} N^{N+1/2} \sqrt{2\pi}$$

$$\mathcal{L} = \left(\frac{eV}{N}\right)^N \frac{1}{h^{3N}} (2\pi m k_B T)^{3N/2}$$

$$F = -k_B T \ln \gamma$$

$$= -k_B T \left[ N \ln \left( \frac{eV}{N} \right) + \frac{3N}{2} \ln (2\pi m k_B T) - 3N \ln h \right]$$

$$S = - \left( \frac{\partial F}{\partial T} \right)_V = N k_B \ln \left( \frac{eV}{N} \right) + \frac{3Nk_B}{2} \ln (2\pi m k_B T) + \frac{3Nk_B}{2} - 3Nk_B \ln h ;$$

Entropy of mixing

After mixing

$$S_{\text{mix}} = (N_1 + N_2) \ln \frac{e(V_1 + V_2)}{N_1 + N_2} + \frac{3(N_1 + N_2)}{2} \ln (2\pi m k_B T) + \frac{3(N_1 + N_2)}{2} k_B - \frac{3(N_1 + N_2)}{2} k_B \ln h$$

before mixing

$$S = N_1 \ln \left( \frac{eV_1}{N_1} \right) + N_2 \ln \left( \frac{eV_2}{N_2} \right)$$

$$S_b = \ln(N_1) + \ln(N_2)$$

$$+ \frac{3(N_1+N_2)}{2} \ln(2\pi m k_B T)$$

$$+ \frac{3(N_1+N_2)}{2} k_B - 3(N_1+N_2) k_B \ln h$$

$$S_a - S_b = (N_1+N_2) \ln \frac{e^{(V_1+N_2)}}{N_1+N_2}$$

$$- N_1 \ln \frac{e^{V_1}}{N_1} - N_2 \ln \left( \frac{e^{V_2}}{N_2} \right)$$

$$N_1 = N_2 = N \quad V_1 = V_2 = V$$

$$S_a - S_b = 0$$

## Canonical ensemble

The probability of occupying a state with energy  $E$   $p(E) = \frac{e^{-\beta E}}{Z}$

$Z \rightarrow$  partition function

Free energy  $F = -k_B T \ln Z - \beta^2 \frac{1}{k_B T}$

$$S = -\left(\frac{\partial F}{\partial T}\right)_V \quad \phi = -\left(\frac{\partial F}{\partial V}\right)_T$$

Classical ideal gas

$$Z = \frac{V^N}{h^{3N}} \left(2\pi m k_B T\right)^{3N/2}$$

$$F = -k_B T \left[ N \ln V + \frac{3N}{2} \ln (2\pi m k_B T) - 3N \ln h \right]$$

$$\phi = -\left(\frac{\partial F}{\partial N}\right)_T = \frac{N k_B T}{V}$$

$$S = -\left(\frac{\partial F}{\partial T}\right)_V = N k_B \ln V + \frac{3}{2} N k_B \ln (2\pi k_B m)$$

$$+ \frac{3}{2} N k_B - 3 N k_B \ln h$$

For adiabatic expansion  $S = C$

$$\Rightarrow N k_B \ln [V T^{3/2}] = C$$

$$\Rightarrow V T^{3/2} = C$$

$$\Rightarrow V \left( \frac{p V}{N k_B} \right)^{3/2} = C$$

$$p^{3/2} V^{5/2} = C \Rightarrow p V^{5/3} = K$$

For monoatomic gas

An ideal gas with relativistic particle

$$E = p c$$

$$\gamma = \frac{1}{h^{3N} N!} \int d^{3N} r \int d^{3N} p \ e^{-\beta p c}$$

$$= \frac{V^N}{h^{3N} N!} \left[ 4 \pi \int_0^{\infty} p^N e^{-\beta p c} dp \right]^N$$

$$\beta \hbar c = x \quad \beta c dx = dx$$

$$= \frac{\sqrt{N}}{N! \hbar^3 N} \left[ 4\pi \int \left( \frac{x}{\beta c} \right)^2 e^{-x} \frac{dx}{\beta c} \right]^N$$

$$= \frac{\sqrt{N}}{N! \hbar^3 N} \left[ \frac{8\pi}{(\beta c)^3} \right]^N$$

$$\ln Z = N \ln \frac{V}{N} + N \ln \left( \frac{8\pi}{(\beta c)^3} \right) - 3N \ln h$$

$$\frac{\partial}{\partial \beta} \ln Z = -N \frac{\beta c}{8\pi} \frac{8\pi}{\beta^2 c} = \frac{3N}{\beta}$$

$$U = 3N k_B T$$

$$C_V = \left( \frac{\partial U}{\partial T} \right)_V = 3N k_B$$

$$F = -k_B T \ln Z$$

$$P = 10^V \quad T = 1 \text{ BT} (k_B T)$$

$$= - \left[ N k_B T \ln \left( \frac{V}{N} \right) + N k_B T \ln \left( \frac{C^3}{C^3} \right) \right. \\ \left. - 3 N k_B T \ln h \right]$$

$$p = - \left( \frac{\partial F}{\partial V} \right)_T = \frac{N k_B T}{V}$$

$$Q = - \left( \frac{\partial F}{\partial T} \right) = N k_B \ln \left( \frac{e^V}{N} \right) \\ + N k_B \ln \left( \frac{8\pi (k_B)^3}{C^3} \right)$$

$$+ 3 N k_B T - 3 N k_B \ln h$$

For adiabatic process

$$Q = N k_B \ln \left[ \frac{e \cdot 8\pi}{N} \frac{k_B^3}{C^3} \frac{V T^3}{V T^3} \right] = 0$$

$$V T^3 = C$$

$$p = \frac{N k_B T}{V} \quad \Rightarrow \quad V = 3 N k_B T$$

$$= \frac{U}{3} \quad U = \frac{V}{V}$$

$$T^3 \propto \frac{1}{V} \sim a^{-1}$$

$$bV$$

$$T = \frac{r}{Nk_B}$$

For adiabatic expansion

$$\Rightarrow V \frac{p^3 \beta}{N^3 k^3} = C$$

$$p^3 V^4 = C \Rightarrow p V^{4/3} = K$$

adiabatic expansion coefficient  $\gamma = \frac{4}{3}$

Canonical partition function for harmonic oscillator.

$$E = \frac{p^2}{2m} + \frac{1}{2} m \omega^2 x^2$$

$$-p \left( \frac{p}{2m} + \frac{1}{2} m \omega^2 x \right)$$

$$Z = \frac{1}{N!} \frac{1}{h^{3N}} \int d^3N r \, d^3N p \, \ell$$

$$= \frac{1}{h^{3N} N!} \left[ \int_{-\infty}^{+\infty} e^{-\frac{p}{2m} m \omega^2 x^2} dx \right]^{3N} \left[ \int_{-\infty}^{+\infty} \ell^{-\beta \frac{p^2}{2m}} dp \right]^{3N}$$

$$= \frac{1}{N!} \left( \frac{2\pi}{h} \right)^{3N/2} \left( \frac{2\pi m}{\beta} \right)^{3N/2} \frac{1}{\ell^{3N}}$$

$$N! \left( \frac{p}{m\omega^3} \right)^{3N} e^{-3Nh^3}$$

$$\ln Z = \frac{3N}{2} \ln \left( \frac{2\pi}{\beta m \omega^3} \right) + \frac{3N}{2} \ln \left( \frac{2\pi m}{\beta} \right) + [N \ln N - N] - 3N h^3$$

$$\frac{\partial}{\partial \beta} \ln Z = \left[ \frac{3N}{2} \cdot \frac{1}{\beta} + \frac{3N}{2} \cdot \frac{1}{\beta} \right]$$

$$U = \frac{3N}{2} K_B T + \frac{3N}{2} K_B T$$

$$F = - \frac{3N K_B T}{2} \ln \left( \frac{2\pi}{m \omega^3} K_B T \right) - \frac{3}{2} \frac{N K_B T \ln (2\pi m k_B T)}{m \omega^3} - K_B T [N \ln N - N] - 3N h^3$$

$$\phi = - \left( \frac{\partial F}{\partial V} \right)_T = 0$$

$$S = - \left( \frac{\partial F}{\partial T} \right)_V = \frac{3N K_B}{2} \ln \left( \frac{2\pi K_B T}{m \omega^3} \right) + \frac{3}{2} N K_B T + \frac{3}{2} N K_B \ln \left( \frac{2\pi K_B T}{m} \right) + \frac{3}{2} N K_B T - 3N K_B \ln h$$

Energy fluctuation in canonical ensemble

ensemble:

$$\langle E \rangle = \frac{\sum \epsilon_i e^{-\beta \epsilon_i}}{Z}$$

$$= -\frac{\partial}{\partial \beta} \ln Z$$

$$\frac{\partial}{\partial \beta} \langle E \rangle = -\frac{\sum \epsilon_i^2 e^{-\beta \epsilon_i}}{Z} - \frac{\sum \epsilon_i e^{-\beta \epsilon_i}}{Z} \frac{\partial}{\partial \beta}$$

$$\therefore = -\langle E^2 \rangle - \sum_i \epsilon_i e^{-\beta \epsilon_i} \frac{1}{Z} \frac{\partial \ln Z}{\partial \beta}$$

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

$$\langle E^2 \rangle - \langle E \rangle^2 = -\frac{\partial}{\partial \beta} \langle E \rangle = K_B T \frac{\partial \langle E \rangle}{\partial T}$$

$$\langle \Delta E \rangle = K_B T e_V$$



# Classical simple oscillator

Canonical partition function

$$Z = \frac{1}{N! h^{3N}} \int d^{3N}x d^{3N}p e^{-\beta \left( \frac{p^2}{2m} + \frac{1}{2} m \omega^2 x^2 \right)}$$

$$= \frac{1}{N!} \frac{1}{h^{3N}} \left[ \int d^3x e^{-\frac{\beta m \omega^2}{2} x^2} \right]^{3N} \left[ \int d^3p e^{-\beta \frac{p^2}{2m}} \right]^{3N}$$

$$= \frac{1}{N!} \frac{1}{h^{3N}} \left( \frac{2\pi m}{\beta} \right)^{3N/2} \left( \frac{2\pi}{m \omega^2 \beta} \right)^{3N/2}$$

$$\ln Z = \frac{3N}{2} \ln \left( \frac{2\pi m}{\beta} \right) + \frac{3N}{2} \ln \left( \frac{2\pi}{m \omega^2 \beta} \right)$$

$$- \ln N! - 3N \ln h^3$$

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

$$= \frac{3N}{2} \cdot \frac{1}{\beta} + \frac{3N}{2} \cdot \frac{1}{\beta} = \frac{3N}{2} k_B T$$

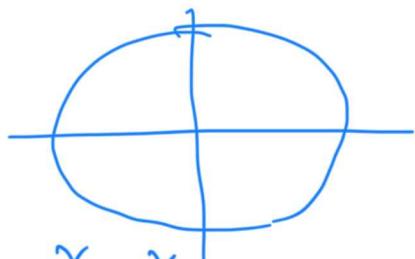
$$+ \frac{N}{2} k_B T$$

$$F = -k_B T \ln Z$$

$$\left( \frac{\partial F}{\partial V} \right)_T = \beta = 0$$

Microcanonical ensemble

In one dimension



$$E = \frac{p^2}{2m} + \frac{1}{2} m \omega^2 x^2$$

$$\frac{p^2}{2mE} + \frac{m \omega^2 x^2}{2E} = 1$$

$$\text{Area of phase space } \pi \cdot \pi \sqrt{2mE \cdot \frac{2E}{m\omega^2}} \\ = \frac{2\pi E}{\omega}$$

For  $N$  oscillators.

$$Z = \frac{1}{N!} \left( \frac{2\pi E}{\omega} \right)^N = \frac{1}{N!} \left( \frac{E}{\hbar\omega} \right)^N$$

For energy  $F$  at  $E + \Delta$

$$\Omega_N(E, E + \Delta) = \frac{1}{(N-1)!} \frac{E^{N-1}}{\hbar\omega^{N-1}} \left(\frac{\Delta}{\hbar\omega}\right)$$

$$\simeq \frac{1}{N!} \left(\frac{E}{\hbar\omega}\right)^N \left(\frac{\Delta}{\hbar\omega}\right)$$

$$S = k_B \ln \Omega_N$$

$$= -k_B \ln N! + N \ln \left(\frac{E}{\hbar\omega}\right) + \ln \left(\frac{\Delta}{\hbar\omega}\right)$$

$$\frac{\partial S}{\partial E} = \frac{N}{E} = \frac{1}{k_B T} \quad E = N k_B T$$

Quantum case for the oscillator

$$E_n = \left(n + \frac{1}{2}\right) \hbar\omega$$

$$\gamma_1 = \sum_{n=0}^{\infty} \frac{-\beta(n + \frac{1}{2}) \hbar\omega}{\hbar\omega}$$

$$- \beta \hbar\omega$$

$$Z_N = \frac{e^{-\beta N \hbar \omega}}{(1 - e^{-\beta \hbar \omega})^N}$$

$$\ln Z_N = -N \hbar \omega \beta - N \ln(1 - e^{-\beta \hbar \omega})$$

$$U = -\frac{\partial}{\partial \beta} \ln Z_N = \frac{N \hbar \omega e^{-\beta \hbar \omega}}{(1 - e^{-\beta \hbar \omega})^2} + N \hbar \omega$$

$$= N \hbar \omega + N \hbar \omega \frac{e^{-\beta \hbar \omega}}{1 - e^{-\beta \hbar \omega}}$$

$$= N \hbar \omega \frac{1}{e^{\hbar \omega / k_B T} - 1} + N \hbar \omega$$

$$\frac{\partial U}{\partial T} = \frac{-N \hbar \omega \cdot e^{\hbar \omega / k_B T}}{(e^{\hbar \omega / k_B T} - 1)^2} \times \frac{(-\hbar \omega)}{k_B T^2}$$

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

$$\hbar \omega \ll k_B T$$

$$= N k_B \left( 1 + \frac{\hbar \omega}{k_B T} \right) \approx N k_B + \frac{N \hbar \omega}{T}$$

$$\hbar \omega \gg k_B T$$

$$\frac{\partial U}{\partial T} = N k_B \frac{\left( \frac{\hbar \omega}{k_B T} \right)^2 e^{\frac{\hbar \omega}{k_B T}}}{\left( e^{\frac{\hbar \omega}{k_B T}} - 1 \right)^2}$$

$$\approx N k_B \left( \frac{\hbar \omega}{k_B T} \right)^2 e^{-\frac{\hbar \omega}{k_B T}}$$

$$\approx 0$$

$$F = -k_B T \ln Z$$

$$= -N k_B T \ln \left( 1 - e^{-\frac{\hbar \omega}{k_B T}} \right)$$

$$\begin{aligned}
 S = \frac{-\partial F}{\partial T} &= k_B \ln \left( \frac{1}{1 - e^{-\frac{\hbar\omega}{k_B T}}} \right) + k_B T \\
 &= N k_B \ln \left( 1 - e^{-\frac{\hbar\omega}{k_B T}} \right) - N k_B T \frac{\frac{\hbar\omega}{k_B T} e^{-\frac{\hbar\omega}{k_B T}}}{1 - e^{-\frac{\hbar\omega}{k_B T}}} \times \frac{\frac{\hbar\omega}{k_B T}}{e^{-\frac{\hbar\omega}{k_B T}}} \\
 &= N k_B \ln \left( 1 - e^{-\frac{\hbar\omega}{k_B T}} \right) + \frac{N \frac{\hbar\omega}{T}}{1 - e^{-\frac{\hbar\omega}{k_B T}}}
 \end{aligned}$$

$$T \rightarrow 0$$

$$S = \frac{N \frac{\hbar\omega}{T}}{1 - e^{-\frac{\hbar\omega}{k_B T}}} \simeq 0$$

1  
T

## Magnetic systems

No interaction only external magnetic field.

$$E = -\mu_B \sum \sigma_i$$

$$\mathcal{Z} = \sum_{\{\sigma_i\}} e^{-\beta \mu_B \sum \sigma_i}$$

$$= \left( \sum_{\sigma_i = \pm 1} e^{-\beta \mu_B \sigma_i} \right) \left( \sum e^{-\beta \mu_B \sigma_i} \right)$$

$$= \left( e^{\beta \mu_B} + e^{-\beta \mu_B} \right)^N$$

$$= 2^N \left[ \cosh(\beta \mu_B) \right]^N$$

$$F = -k_B T \left[ N \ln 2 + N \ln \left[ \cosh(\beta \mu_B) \right] \right]$$

$$\ln Z = N \ln 2 + \mu \ln \cosh(\beta \mu B)$$

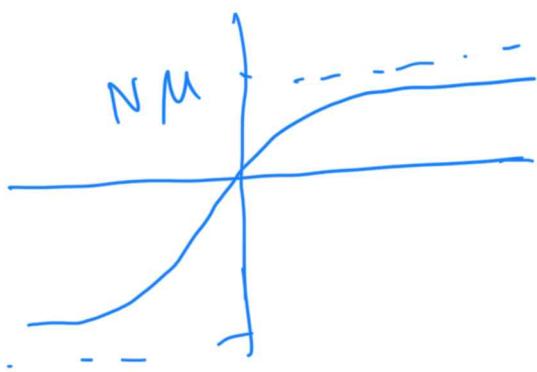
Internal energy

$$U = - \frac{\partial}{\partial \beta} \ln Z = N \mu B \tanh(\beta \mu B)$$

Magnetization

$$M = - \left( \frac{\partial F}{\partial B} \right)_T = N K_B T \beta \mu \tanh(\beta \mu B)$$

$$= N \mu \tanh\left(\frac{\mu B}{K_B T}\right)$$



Susceptibility

$$\chi = \left( \frac{\partial M}{\partial B} \right)_T = \frac{N \mu^2}{K_B T} \operatorname{Sech}\left(\frac{\mu B}{K_B T}\right)$$



$$B \rightarrow 0 \quad \chi = \frac{1}{k_B T} \quad \text{Graph: } \chi \text{ vs } T \text{ (sharp peak at } T=0)$$

$$U = -\mu B \tanh\left(\frac{\mu B}{k_B T}\right)$$

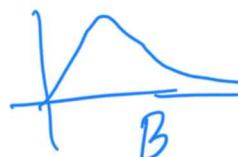
$$\text{Specific heat } C = \left(\frac{\partial U}{\partial T}\right)_B$$

$$= \mu B \cdot \frac{N \mu B}{k_B T} \operatorname{sech}\left(\frac{\mu B}{k_B T}\right)$$

$$= N k_B \left(\frac{\mu B}{k_B T}\right) \operatorname{sech}\left(\frac{\mu B}{k_B T}\right) \sim N k_B \left[ \frac{\left(\frac{\mu B}{k_B T}\right)}{\cosh\left(\frac{\mu B}{k_B T}\right)} \right]$$

$$B \rightarrow \infty \quad C = N k_B \left[ \frac{\mu B}{k_B T} \ell \left( -\frac{\mu B}{k_B T} \right) \right]$$

$$\rightarrow 0$$



$$B \rightarrow 0$$

$$\left(\frac{\partial U}{\partial T}\right)_B$$

$$C = N k_B \left( \frac{\mu B}{k_B T} \right) \rightarrow 0$$

$$\text{Entropy } S = - \left( \frac{\partial F}{\partial T} \right)_{\text{MB}}$$

$$F = -k_B T \left[ N \ln 2 + N \ln \left[ \cosh \left( \frac{\mu B}{k_B T} \right) \right] \right]$$

$$S = k_B \left( N \ln 2 + N \ln \left[ \cosh \left( \frac{\mu B}{k_B T} \right) \right] \right)$$

$$+ N k_B T \tanh \left( \frac{\mu B}{k_B T} \right) \frac{\mu B}{k_B T} \times$$

$$= N k_B \ln 2 + N k_B \ln \left( \cosh \left( \frac{\mu B}{k_B T} \right) \right)$$

$$- N k_B \left( \frac{\mu B}{k_B T} \right) \tanh \left( \frac{\mu B}{k_B T} \right)$$

$$B \rightarrow 0 \quad S \rightarrow N k_B \ln 2$$

$$N k_B \ln \cosh \left( \frac{\mu B}{k_B T} \right) \rightarrow 0$$

$$B \rightarrow \infty \quad \cosh \left( \frac{\mu B}{k_B T} \right) \sim \frac{1}{2} e^{\mu B / k_B T}$$

$$N k_B \left( \frac{\mu_B}{k_B T} \right) \ln \tanh \left( \frac{\mu_B}{k_B T} \right)$$

$$\approx N k_B \left( \frac{\mu_B}{k_B T} \right) \frac{e^{\mu_B / k_B T} - e^{-\mu_B / k_B T}}{2}$$

$$\mathcal{S} \rightarrow 0$$

Classical case:

$$E = -\mu_B \cos \theta.$$

$$\mathcal{Z} = \sum_{\theta} e^{\beta \mu_B \cos \theta}$$

$$= 4\pi \int_{-\pi}^{\pi} \sin \theta \ e^{\beta \mu_B \cos \theta} d\theta.$$

$$= \frac{4\pi}{\beta \mu_B} \int_{-\beta \mu_B}^{\beta \mu_B} e^x dx \quad \beta \mu_B \sin \theta = dx$$

$$= \frac{4\pi}{\beta \mu_B} \int_{-\beta \mu_B}^{\beta \mu_B} e^x dx$$

$$= \frac{g^*}{\beta \mu B} \operatorname{sech}(\beta \mu B)$$

$$F = -k_B T \left[ -\ln(\beta \mu B) + \ln \operatorname{sech}(\beta \mu B) \right]$$

$$M = -\left(\frac{\partial F}{\partial \beta}\right) = k_B T \left[ -\beta \mu \frac{1}{\beta \mu B} + \beta \mu \operatorname{coth}(\beta \mu B) \right]$$

$$= \mu \left[ \operatorname{coth}(\beta \mu B) - \frac{1}{\beta \mu B} \right]$$

$$x = \beta \mu B \quad \text{as} \quad B \rightarrow 0 \quad x \rightarrow 0$$

$$M = \mu \left[ \frac{1}{x} + \frac{x}{3} + x^2 + \dots - \frac{1}{x} \right]$$

$$\approx \mu \frac{x}{3} = \mu \beta \mu B = \frac{\mu^2 B}{k_B T}$$

Magnetic system with interaction.  
1d Ising model.

$$E = -J \sum \sigma_i \sigma_j$$

$$\mathcal{Z} = \sum \limits_{\{\sigma_i\}} e^{\beta J \sum \sigma_i \sigma_j}$$

$$\sigma_i \cdot \sigma_j$$

Nearest neighbour interaction

$$E = -J \sum \sigma_i \sigma_{i+1}$$

$$\mathcal{Z} = \sum \limits_{\{\sigma_i\}} e^{\beta J \sum \sigma_i \sigma_{i+1}}$$

$$\sigma_i \sigma_{i+1} = m_i$$

$$\mathcal{Z} = \sum \limits_{\{\sigma_i\}} e^{\beta J \sum m_i}$$

$$= \left( e^{\beta J} + e^{-\beta J} \right)^N$$

$$= \left( 1 + e^{-\beta J} \right)^N$$

$$= 2^N (\cosh(\beta J))$$

$$\ln Z = N \ln 2 + N \ln (\cosh(\beta J))$$

$$\frac{\partial}{\partial \beta} \ln Z = N J \tanh(\beta J)$$

$$\frac{\partial}{\partial \beta J} = N \tanh(\beta J)$$

$$\langle \sigma_i \sigma_{i+1} \rangle = \tanh(\beta J)$$

$$\langle \sigma_i \sigma_{i+r} \rangle = \langle \sigma_i \sigma_{i+1}^r \sigma_{i+2}^r \dots \sigma_{i+r} \rangle$$

$$= \langle \sigma_i \sigma_{i+1} \rangle \langle \sigma_{i+1} \sigma_{i+2} \rangle \dots \langle \sigma_{i+r} \sigma_{i+r} \rangle$$

$$= [\tanh(\beta J)]^r = \left[ \frac{1}{\tanh(\beta J)} \right]^{-r}$$

$$(1 - \tanh(\beta J))^{-r}$$

$$= e^{-r(-\log \psi + \gamma)} = e^{-0.14}$$

$$h = -\frac{1}{\log \tanh(\beta \bar{z})}$$

$$\beta \rightarrow \infty \quad h \rightarrow \infty$$

Short range interaction leads to  
long range correlation

## Magnetism with interaction

$$H = -J \sum \sigma_i \cdot \sigma_j - B \sum \sigma_i$$

Decomposing Hamiltonian using  
Mean Field Theory

$$\sigma_i - \langle \sigma_i \rangle = \delta \sigma_i$$

$$m = \frac{1}{N} \sum \langle \sigma_i \rangle$$

$$\begin{aligned} \sigma_i \cdot \sigma_j &= (\langle \sigma_i \rangle + \delta \sigma_i) (\langle \sigma_j \rangle + \delta \sigma_j) \\ &= \langle \sigma_i \rangle \langle \sigma_j \rangle + \langle \sigma_i \rangle \delta \sigma_i + \langle \sigma_j \rangle \delta \sigma_j \\ &\quad + \delta \sigma_i \cdot \delta \sigma_j \end{aligned}$$

Small fluctuation  $\langle \delta \sigma_i \delta \sigma_j \rangle = 0$

$$\sigma_i \cdot \sigma_j \approx \langle \sigma_i \rangle \langle \sigma_j \rangle + \langle \sigma_j \rangle (\sigma_i - \langle \sigma_i \rangle)$$

$$\begin{aligned}
& + \langle \sigma_i \rangle (\sigma_j - \langle \sigma_j \rangle) \\
= \langle \sigma_j \rangle \sigma_i + \langle \sigma_i \rangle \sigma_j - \langle \sigma_i \rangle \langle \sigma_j \rangle
\end{aligned}$$

$$\langle \sigma_i \rangle = m \quad \langle \sigma_j \rangle = m$$

$$\sigma_i \cdot \sigma_j = m (\sigma_i + \sigma_j) - m^2$$

Hamiltonian

$$\begin{aligned}
H &= -Jm \sum_{\langle i,j \rangle} (\sigma_i + \sigma_j - m) \\
&\quad - B \sum \sigma_i \\
&= -Jm \sum_{\langle i,j \rangle} (2\sigma_i - m) - B \sum_{i=1}^N \sigma_i \\
&= -\frac{Jm}{2} \sum_{i=1}^N (2\sigma_i - m) - B \sum_{i=1}^N \sigma_i \\
&= \frac{NqJm^2}{2} - \mu \underbrace{\left( B + \frac{qJm}{2} \right)}_{B_{\text{eff}}} \sum \sigma_i
\end{aligned}$$

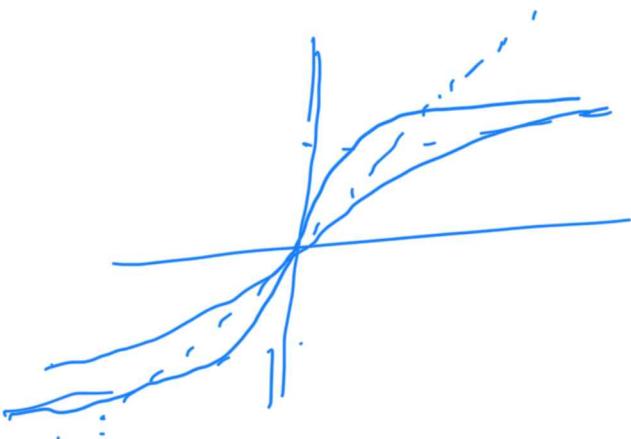
$$Z = e^{-\beta N q \beta m^2/2} [2 \cosh(\beta \mu B_{\text{eff}})]$$

$$M = N \mu \tanh(\beta \mu B_{\text{eff}})$$

$$m = \tanh \left[ \beta (B + q \beta m) \right]$$

$$B \rightarrow 0$$

$$m = \tanh(\beta q \beta m)$$



For small  $m$   $m = \beta q \beta m$

For  $\beta q \beta < 1$  one solution

$\beta q \beta > 1$  three solutions

$$\Rightarrow \frac{qJ}{k_B T_c} = 1 \quad T_c = \frac{J}{k_B}$$

$$\Rightarrow m = \tanh\left(\frac{T_c}{T} m\right)$$

Magnetization close to  $T_c$

$$\tanh(x) \approx x - \frac{x^3}{3} + \dots \quad \text{3}$$

$$\Rightarrow m = \frac{T_c}{T} m - \frac{1}{3} \left( \frac{T_c}{T} m \right)^3$$

$$m \left[ \left( \frac{T_c}{T} - 1 \right) - \frac{1}{3} \left( \frac{T_c}{T} \right)^3 m^2 \right] = 0$$

$T \rightarrow T_c^-$

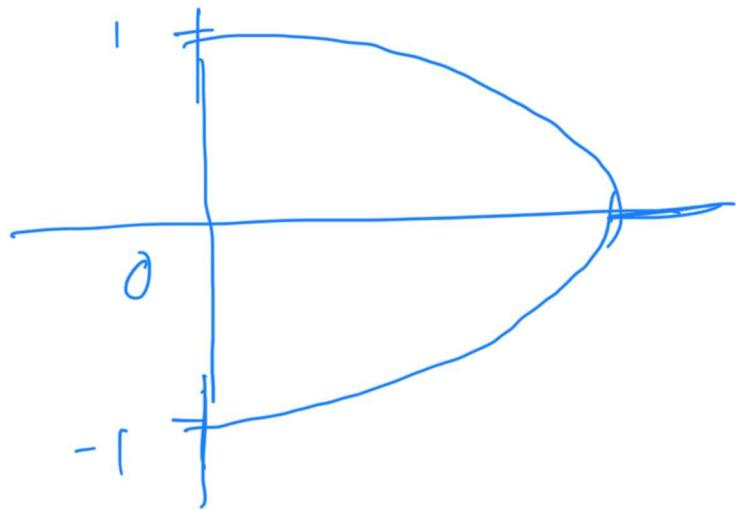
$$m = 0$$

$$m = \pm \sqrt{3 \frac{\left( \frac{T_c}{T} - 1 \right)}{\left( T_c/T \right)^3}}$$

$$= \pm \sqrt{3 \left( \frac{T}{T_c} \right)^2 \left( \frac{T_c - T}{T_c} \right)}$$

$$T > T_c \quad m = 0$$

$$T < T_c \quad m = 3 \frac{T}{T_c} \frac{(T_c - T)^{1/2}}{T_c^{1/2}} \sim t^{1/2}$$



$m$  changes continuously

Susceptibility  $\chi$

$$\chi = \frac{2m}{2H} \Big|_{B=0}$$

$$m = \tanh \left( \frac{T_c}{T} m + \beta H \right)$$

$$\chi \propto (T_c - T)^{-1} \propto H^{-1}$$

$$\frac{2m}{2H} = \beta \operatorname{sech} \left( \frac{i\omega}{T} m + \beta H \right) + \frac{T_c}{T} \frac{2m}{2H} \operatorname{sech} \left( \frac{T_c}{T} m + \beta H \right)$$

$$\chi_T(T, \#) = \frac{\left( \beta + \frac{T_c}{T} \gamma_T \right)}{\cosh \left( \frac{T_c}{T} m + \beta H \right)}$$

$$\gamma_T \cosh \left( \frac{T_c}{T} m \right) = \beta + \frac{T_c}{T} \chi_T$$

$$\chi_T = \frac{\beta}{\cosh \left( \frac{T_c}{T} m \right) - \frac{T_c}{T}}$$

$$\begin{aligned} T \rightarrow T_c^+ &= \frac{\beta}{1 - \frac{T_c}{T}} \\ &= \frac{1}{K_B (T - T_c)} \end{aligned}$$

$$T \rightarrow T_c^- \quad \beta$$

$$\Psi_T = \frac{\left(1 + \frac{1}{2} \left(\frac{T_c}{T}\right)^m\right)^m - \frac{T_c}{T}}{\beta}$$

$$= \frac{1 + \left(\frac{T_c}{T}\right)^m - \frac{T_c}{T}}{\beta}$$

$$= \frac{1 + \left(\frac{T_c}{T}\right)^3 \left(\frac{T}{T_c}\right) \left(1 - \frac{T}{T_c}\right) - \frac{T_c}{T}}{\beta}$$

$$= \frac{\left(1 - \frac{T_c}{T}\right) + 3 \left(1 - \frac{T}{T_c}\right)}{\beta}$$

$$= \frac{\frac{T - T_c}{T} + 3 \frac{T - T_c}{T_c}}{\beta}$$

$$= \frac{\left(\frac{1}{T} - \frac{3}{T_c}\right) (T - T_c)}{\beta}$$

$$= \frac{k_B \left(1 - 3 \frac{T}{T_c}\right) (T - T_c)}{1}$$

$T < T_c$

$$\Psi = \frac{1}{2k_B (T_c - T)}$$

Free energy  $F$

$$\mathcal{Z} = e^{-\beta q_N \bar{S}^m / 2} \left[ \cosh \left( \frac{T_c}{T} m \right) \right]^q$$

$$F = -k_B T \ln \mathcal{Z}$$

$$= \frac{q_N \bar{S}^m}{2} - N k_B T \ln 2$$

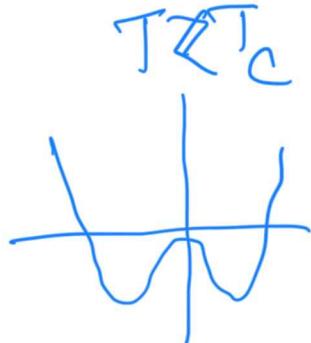
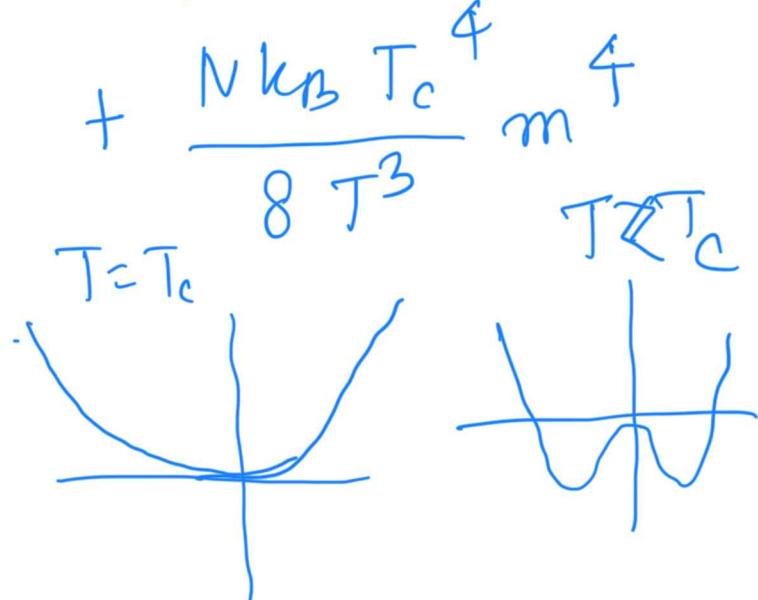
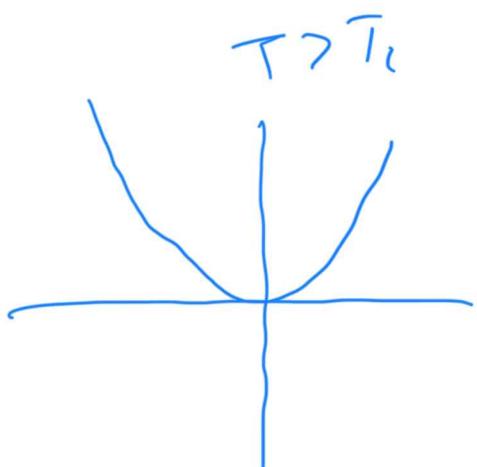
$$- N k_B T \ln \cosh \left( \frac{T_c}{T} m \right)$$

$$q_N \bar{S}^m = \frac{1}{2} k_B T / \mu_0^2$$

$$= \frac{1}{2} - N k_B T \ln 2 - N k_B T \ln \left( 1 + \frac{1}{2} \left( \frac{T_c}{T} - 1 \right) \right)$$

$$= \frac{1}{2} N k_B T_c m^2 - N k_B T \ln 2 - N k_B T \left[ \frac{1}{2} \left( \frac{T_c}{T} m \right)^2 - \frac{1}{8} \left( \frac{T_c}{T} m \right)^4 \dots \right]$$

$$= - N k_B T \ln 2 + \frac{N k_B T_c}{2T} (T - T_c) m^2 + \frac{N k_B T_c}{8 T^3} m^4$$



$$F = -b + a m^2 + b m^4$$

Exact solution for 1-d Ising model

$$E = -J \sum \sigma_i \sigma_{i+1} - B \sum \sigma_i$$

$$Z = \sum_{\{\sigma_i\}} e^{\beta J \sum \sigma_i \sigma_{i+1} - \beta B \sum \sigma_i}$$

$$= \sum_{\{\sigma_1, \sigma_2, \dots, \sigma_N\}} e^{\beta J \sigma_1 \sigma_2 - \beta B \sigma_1} e^{\beta J \sigma_2 \sigma_3 - \beta B \sigma_2} \dots$$

$$= \sum_{\sigma_1} \sum_{\sigma_2} e^{\beta E(\sigma_1, \sigma_2)} e^{\beta E(\sigma_1, \sigma_3)}$$

$$= \sum_{\sigma_1} \sum_{\sigma_3} \sum_{\sigma_2} T_{\sigma_1 \sigma_2} T_{\sigma_2 \sigma_3} T_{\sigma_3 \sigma_4}$$

$$= \sum T_{\sigma_1 \sigma_2} T_{\sigma_1 \sigma_3} T_{\sigma_3 \sigma_1} = \text{Tr}(T^N)$$

$$T = \begin{pmatrix} e^{+\beta(J+B)} & e^{\beta(J-B)} \\ -e^{-\beta J} & e^{+\beta(J-B)} \end{pmatrix}$$

$$\begin{pmatrix} e^{\beta(J+B)} & -\gamma \\ -\gamma & e^{\beta(J-B)} \end{pmatrix} \begin{pmatrix} e^{\beta(J-B)} & -\gamma \\ -\gamma & e^{-2\beta J} \end{pmatrix} = 0$$

$$\gamma - [e^{\beta(J+B)} + e^{\beta(J-B)}] \lambda - e^{-2\beta J} = 0$$

$$\gamma - 2e^{\beta J} \cosh(\beta B) \lambda + e^{2\beta J} - e^{-2\beta J} = 0$$

$$\lambda = e^{\beta J} \cosh(\beta B) \pm \left( e^{2\beta J} \cosh^2 \beta B - e^{2\beta J} + e^{-2\beta J} \right)^{1/2}$$

$$= e^{\beta J} \cosh(\beta B) \pm \left( 2^{2\beta J} \sin^2 \beta B + e^{-2\beta J} \right)^{1/2}$$

$$F = -k_B T \ln \lambda_1$$

$$M_2 \quad \left. \frac{\partial F}{\partial B} \right|_{B=0} = \frac{k_B T}{\tau_1} \frac{\partial \chi_1}{\partial B}$$

$$= \frac{k_B T}{\tau_1} \left[ \beta l^{\beta \zeta} \operatorname{sinh}(\beta B) + \frac{\beta l^{2\beta \zeta} \operatorname{sinh}(\beta B) \operatorname{cosh}(\beta B)}{\left[ l^{2\beta \zeta} \operatorname{cosh}^2(\beta B) + l^{-2\beta \zeta} \right]^{1/2}} \right]$$

$$= \frac{1}{\tau_1} l^{\beta \zeta} \operatorname{sinh}(\beta B) \left[ 1 + \frac{l^{\beta \zeta} \operatorname{cosh}(\beta B)}{\left( l^{2\beta \zeta} \operatorname{cosh}^2(\beta B) + l^{-2\beta \zeta} \right)^{1/2}} \right]$$

$$l^{\beta \zeta} \operatorname{sinh}(\beta B)$$

$$M = \frac{1}{\left[ l^{2\beta \zeta} \operatorname{cosh}^2(\beta B) + l^{-2\beta \zeta} \right]^{1/2}}$$

$$\text{DNA} \quad \beta \rightarrow \infty$$

$$l^{\beta(\zeta + \beta)}$$

$$M \approx \frac{1}{l}$$

$$\frac{\partial M}{\partial \beta} = \frac{e^{-\beta J} \cosh(\beta B)}{\left(e^{2\beta J} \sinh(\beta B) + e^{-2\beta J}\right)^2}$$

$\approx e^{2\beta J} \quad \beta \rightarrow 0$

# Quantum Statistics

## 1) Onset of quantum statistics

For classical ideal gas

$$\mathcal{Z} = \frac{1}{h^3} \int d^3x \int d^3p \, e^{-\beta \frac{p^2}{2m}}$$
$$= \frac{V}{h^3} \left( \frac{2\pi m}{\beta} \right)^{3/2}$$

Thermal de Broglie wave length

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

Density  $n = \frac{N}{V} \sim L^{-3}$

$$n\lambda^3 \gg 1$$

Quantum regime

$$n\lambda^3 \ll 1$$

Classical regime

When  $n\lambda^3 = 1$

$$\Rightarrow \frac{n h^3}{(2\pi m k_B T)^{3/2}} = 1$$

$$n^2 h^6 = (2\pi m k_B T)^3$$
$$T = \frac{n^{2/3} h^2}{2\pi m k_B}$$

Example  $H_2$  :  $n = 2 \times 10^{19} / \text{c.c.}$

(a)

$$\Rightarrow T_0 = 5 \times 10^{-2} K$$

(b)  $^4\text{He}$  :  $n \approx 10^{22} / \text{c.c.}$

$$T_0 \approx 2 K$$

(c) Electrons in a metal

$$n = 10^{22} / \text{c.c.}$$

$$T_0 \approx 10^4 K$$

Parity of wave function

$$[H, P] = 0$$

$$\hat{P} \underbrace{\Psi(r_1, r_2)}_{\text{Parity operator}} = \hat{P} \Psi(r_2, r_1)$$

Hamiltonian  
eigenfunction

Indistinguishability

$$|\Psi(r_1, r_2)|^2 = |\Psi(r_1, r_1)|^2$$

$$\Psi(r_1, r_2) = \pm \Psi(r_1, r_2)$$

$$\Psi(r_1, r_2) = A [\phi_1(r_1) \phi_2(r_2) \\ \pm \phi_1(r_2) \phi_2(r_1)]$$

$$\langle \Psi(r_1, r_2) | \Psi^*(r_1, r_2) \rangle = 1$$

$$A^2 \left( \phi_1(r_1) \phi_2(r_2) - \phi_1(r_2) \phi_2(r_1) \right) \\ \left( \phi_1(r_1) \phi_2(r_2) \pm \phi_1(r_2) \phi_2(r_1) \right)$$

$$A^2 \left( \langle \phi_1(r_1) \phi_2(r_2) | \phi_1(r_1) \phi_2(r_2) \rangle \right)$$

$$\langle \phi_1(r_1) \phi_2(r_2) | \phi_1(r_1) \phi_2(r_2) \rangle$$

$$A = \frac{1}{\sqrt{2}} \begin{pmatrix} +1 & -1 \\ -1 & +1 \end{pmatrix}$$

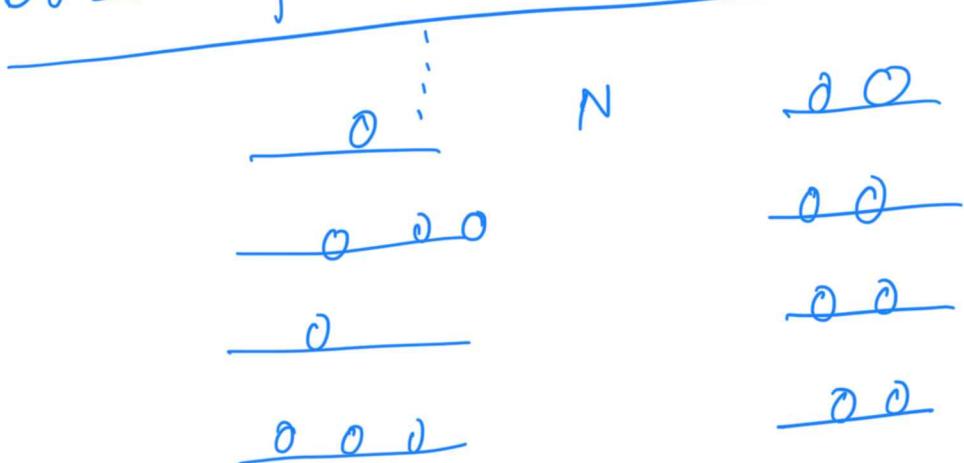
For two particles

$$\Psi(r_1, r_2) = \frac{1}{\sqrt{2}} \begin{pmatrix} \phi_1(r_1) & \phi_2(r_1) \\ \phi_1(r_2) & \phi_2(r_2) \end{pmatrix}$$

For  $N$  particles

$$\Psi(r_1, r_2, \dots, r_N) = \frac{1}{\sqrt{N!}} \begin{pmatrix} \phi_1(r_1) & \dots & \phi_N(r_1) \\ \vdots & & \vdots \\ \phi_1(r_N) & \dots & \phi_N(r_N) \end{pmatrix}$$

Boson particles spin 1



1. Conservation of energy

g<sub>i</sub> degeneracy for  $t_i \rightarrow 0$   
 Number of ways  $\frac{N!}{\prod_i n_i! (g_i-1)!}$

$$S = \ln W =$$

Maximize S with constraints

$$\sum n_i \epsilon_i = E \quad \sum n_i = N$$

$$L = \sum_i \ln \frac{(n_i + g_i - 1)!}{n_i! (g_i - 1)!} - \beta \sum n_i \epsilon_i - \alpha \sum n_i = 0$$

$$= \sum_i [(n_i + g_i - 1) \ln(n_i + g_i - 1) - (n_i + g_i - 1)]$$

$$- \sum n_i \ln n_i + \sum n_i \sum_i (g_i - 1) \ln(g_i - 1)$$

$$+ \sum (g_i - 1) - \beta \sum n_i \epsilon_i$$

$$- \alpha \sum n_i^2$$

$$\frac{\partial \mathcal{L}}{\partial n_i} = \ln(n_i + g_{i-1}) + 1 - (\ln n_i + 1) \\ + -\beta \epsilon_i - \alpha = 0$$

$$\ln \frac{n_i + g_i - 1}{n_i} = \beta \epsilon_i + \alpha$$

$$\ln \left( 1 + \frac{g_i}{n_i} \right) = \beta \epsilon_i + \alpha$$

$$1 + \frac{g_i}{n_i} = e^{\beta \epsilon_i + \alpha}$$

$$\frac{g_i}{n_i} = e^{\beta \epsilon_i + \alpha} - 1$$

$$n_i = \frac{g_i}{e^{\beta \epsilon_i + \alpha} - 1}$$

Fermion obeys pauli's exclusion principle

$$\sum g_i = 1$$

$$W = \prod_c \frac{g_c^{n_c}}{n_c! (g_c - n_c)!}$$

$$l = \sum_c \ln g_c! - \ln n_c! - \ln (g_c - n_c)!$$

$$\beta \sum n_i E_i - \alpha \sum n_i$$

$$= \sum_c g_i \ln g_i - n_i \ln n_i - (g_c - n_i) \ln (g_c - n_i) \\ - \beta \sum n_i E_i - \alpha \sum n_i$$

$$\frac{\partial l}{\partial n_i} = -\ln h_i + \ln (g_i - n_i) - \beta E_i - \alpha \\ = 0$$

$$\ln \frac{g_c - n_i}{n_i} = \beta E_i + \alpha$$

$$\ln \left( \frac{g_c}{n_i} - 1 \right) = \beta E_i + \alpha$$

$$\frac{g_c}{n_i} = e^{\beta E_i + \alpha} + 1$$

$$n_i = \frac{g_i}{e^{\beta E_i + \alpha} + 1}$$

- Boson  
+ Fermion

$$n_i = \frac{g_i}{e^{\beta E_i + \alpha} + 1}$$

Electron inside a box

$$-\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} \psi = E \psi$$

$$\psi = A \sin kx \quad k^2 = \frac{2mE}{\hbar^2}$$

$$ka = n\pi \Rightarrow k = \frac{n\pi}{a}$$

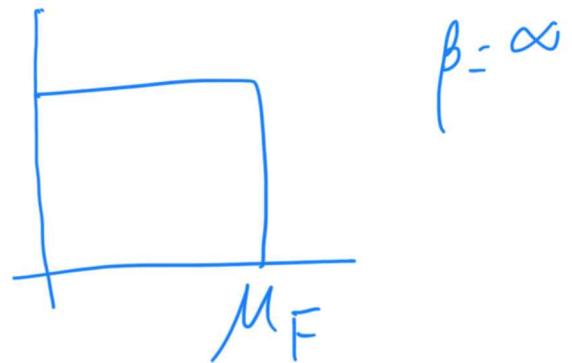
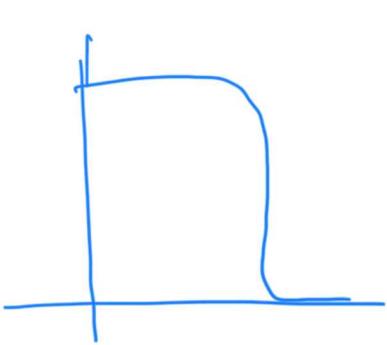
$$E = \frac{\hbar^2 k^2}{2m} = \frac{\hbar^2 \pi^2}{2m a^2} n^2$$

In three dimension

$$\hbar^2 \pi^2 / 2m n^2$$

$$E = \frac{n}{2ma^3} (n_x + n_y + n_z)$$

$$F(E)$$



$$F(E) = \frac{1}{1 + e^{\beta(E - \mu)}}$$

$$\alpha^2 - \beta \mu$$

$$\beta \rightarrow \infty$$

## Electron gas in metals

$$\langle n_c \rangle = \frac{g_c}{e^{\beta(E_c - \mu)} + 1}$$

$$N = \sum_c \langle n_c \rangle \quad E = \sum_c \langle n_c \rangle E_c$$

$$N = \int_0^\infty g(\epsilon) F(\epsilon) d\epsilon$$

$$E = \int_0^\infty \epsilon g(\epsilon) F(\epsilon) d\epsilon$$

$$\text{At } t=0 \quad \int_0^{k_F} g(k) dk = N$$

$$g(k) dk = \frac{8V}{\pi^2} k^2 dk$$

$$\Rightarrow \frac{8V}{\pi^2} \frac{k_F^3}{3} = N \quad k_F = \left( \frac{3\pi^2}{8V} n \right)^{1/3}$$

$$E_F = \frac{\hbar^2 k^2}{2m} = \frac{\hbar^2}{2m} \left( \frac{3\pi^2}{8V} n \right)^{2/3}$$

density of states in  $\epsilon$

$$g(\epsilon) d\epsilon = \frac{8V}{\pi^2} \frac{2m}{\hbar^2} \sqrt{\frac{2m}{\hbar^2}} \epsilon^{1/2} d\epsilon \quad K = \frac{2m\epsilon}{\hbar^2}$$

$$K dK = \frac{2m\epsilon d\epsilon}{\hbar^2}$$

$$= \frac{8V}{3\pi^2} \left( \frac{2m}{\hbar^2} \right)^{3/2} \epsilon^{1/2} d\epsilon$$

$$\epsilon_F^{3/2} = \left( \frac{\hbar^2}{2m} \right)^{3/2} \frac{3\pi^2}{8} \frac{N}{V}$$

$$g(\epsilon) d\epsilon = \frac{3N}{2\epsilon_F^{3/2}} \epsilon^{1/2} d\epsilon$$

$$N = \int_0^\infty g(\epsilon) F(\epsilon) d\epsilon \quad E = \int_0^\infty \epsilon g(\epsilon) F(\epsilon) d\epsilon$$

$$I = \int_0^\infty \phi(\epsilon) F(\epsilon) d\epsilon$$

$$d\psi's \quad \psi(\epsilon) = \frac{d\psi}{d\epsilon} \Big|_{\infty} = \phi(\epsilon) \int_0^\epsilon \psi(\epsilon') d\epsilon'$$

$$I = \psi(\epsilon) F(\epsilon) \Big|_0^\infty - \int_0^\infty \psi(\epsilon) F'(\epsilon) d\epsilon$$

$$\quad \quad \quad \beta(\epsilon - \mu)$$

$$F(\epsilon) = \frac{1}{e^{\beta(\epsilon - \mu)} + 1} \quad F'(\epsilon) = \frac{-\beta e^{\beta(\epsilon - \mu)}}{(e^{\beta(\epsilon - \mu)} + 1)^2}$$

$$\int_0^\infty \psi(\epsilon) F'(\epsilon) d\epsilon = \sum_{m=1}^n \int \frac{1}{m!} \left. \frac{\partial^m \psi}{\partial \epsilon^m} \right|_{\epsilon=\mu} (\epsilon - \mu)^m F'(\epsilon) d\epsilon$$

$$= \sum_{m=1}^n \frac{1}{m!} \left. \frac{\partial^m \psi}{\partial \epsilon^m} \right|_{\epsilon=\mu} \int_0^\infty (\epsilon - \mu)^m F'(\epsilon) d\epsilon$$

$$- (\epsilon - \mu)^m \frac{\beta e^{\beta(\epsilon - \mu)}}{(e^{\beta(\epsilon - \mu)} + 1)^2}$$

$$\beta(\epsilon - \mu) = x \cdot$$

$$\int \phi(\epsilon) F(\epsilon) d\epsilon = \frac{1}{m!} \left. \frac{\partial^m \psi}{\partial \epsilon^m} \right|_{\epsilon=\mu} \frac{1}{\beta^m} \left( \frac{x^m}{e^{m\beta} + e^{-m\beta}} \right)$$

$$\phi(\epsilon) = g(\epsilon) = \frac{3}{2} \frac{N}{\epsilon_F^{3/2}} \epsilon^{1/2}$$

$$\psi(\epsilon) = \int_0^\epsilon \phi(\epsilon') d\epsilon' = \frac{3N}{\epsilon_F^{3/2}} \epsilon^{3/2}$$

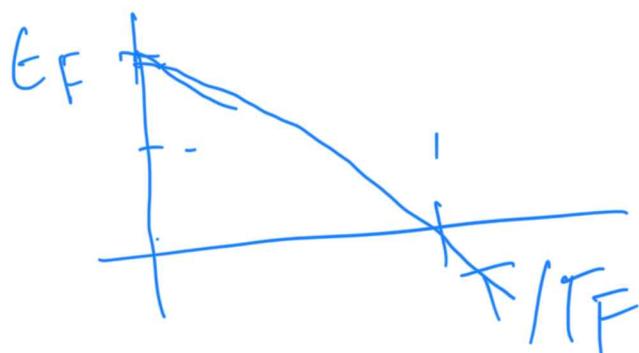
$$N = \int_{-\infty}^{+\infty} \frac{e^x}{(e^x + 1)^2} dx = \frac{\pi}{6}$$

$$N = \Psi(\epsilon) \Big|_0^\mu + \frac{1}{2} \frac{2^m \Psi}{2^m} \Big|_{\epsilon=\mu}^{\beta^{-m}} \int_{-\infty}^{+\infty} \frac{x^m e^x}{(e^x + 1)^m} dx$$

$$= 3N \left( \frac{\mu}{\epsilon_F} \right)^{3/2} + \frac{1}{2} \frac{3}{4} \frac{N}{\epsilon_F^{3/2} \mu^{1/2}} \frac{\pi}{6}$$

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

$$= \epsilon_F \left( 1 - \frac{\pi}{12} \left( \frac{k_B T}{\epsilon_F} \right)^2 \right)$$



For energy  $\gamma$

$$\frac{1}{2} \frac{2^m \Psi}{2^m} \Big|_{\epsilon=\mu}^{\beta^{-m}} \int_{-\infty}^{+\infty} \frac{x^m e^x}{(e^x + 1)^m} dx$$

$$\int \phi(E) F(E) dE = \int_0^{\infty} \frac{1}{E!} 2E^N |E - \mu|^{3/2} e^{-E} dE$$

$$\psi(E) = \int_0^E \phi(E') dE'$$

$$\phi(E) = Eg(E) = \frac{3}{2} \frac{N}{E_F^{3/2}} e^{-E}$$

$$\psi(E) = \frac{3}{5} \frac{N}{E_F^{3/2}} e^{-E}$$

$$E = \psi(E)|_{\mu} + \frac{3}{4} \frac{N}{E_F^{3/2}} \mu^{1/2} \cdot b$$

$$= \frac{3}{5} \frac{N}{E_F^{3/2}} \mu^{5/2} + \beta \frac{\sqrt{3N}b}{4E_F^{3/2}} \mu^{1/2}$$

$$\mu = E_F \left( 1 - \frac{\pi^2}{12} \left( \frac{k_B T}{E_F} \right)^2 \right)$$

$$E = \frac{3}{5} N E_F \left( 1 + \frac{5}{12} \pi^2 \left( \frac{k_B T}{E_F} \right)^2 \right)$$

$$C_V = \frac{dE}{dT} = \frac{3}{5} N E_F^2 \frac{2 k_B^2 T}{E_F^2} \pi^2$$

$$= \frac{3\pi}{5} N k_B \left( \frac{k_B T}{E_F} \right)$$

## Vibration of solids



$$\textcircled{1} \quad H = \sum_i \frac{p_i^2}{2m} + V(\vec{r}_1, \vec{r}_2, \dots, \vec{r}_N)$$
$$= \sum_i \frac{p_i^2}{2m} + \sum_{i,j} \frac{\partial^2 V}{\partial r_i \partial r_j} \vec{r}_i \cdot \vec{r}_j$$

$3N$  normal modes

From equipartition theorem  
at equilibrium

$$U = 3N(\kappa_B T) = 3Nk_B T$$

Specific heat  $C_V = 3R$

Einstein's approximation  $\rightarrow$  all  
normal modes have same frequency

and energies are quantised

$$Z = \sum_{n=0}^{\infty} e^{-\beta(n+\frac{1}{2})\hbar\omega}$$
$$= e^{-\frac{1}{2}\beta\hbar\omega}.$$

$$= \frac{e^{-\frac{1}{2}\beta\hbar\omega}}{1 - e^{-\beta\hbar\omega}}$$

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

$\beta\hbar\omega$

$$U = -\frac{\partial}{\partial \beta} \ln Z = \frac{1}{2} N\hbar\omega + \frac{\hbar\omega}{(1 - e^{-\beta\hbar\omega})}$$

$$\epsilon_V = \frac{\partial U}{\partial T} = -\frac{\partial U}{\partial \beta} \frac{1}{k_B T^2}$$

$$= \hbar\omega \left[ \frac{-\hbar\omega e^{-\beta\hbar\omega}}{1 - e^{-\beta\hbar\omega}} + \frac{e^{-2\beta\hbar\omega}}{(1 - e^{-\beta\hbar\omega})^2} \right]$$

$$= N\hbar\omega \frac{e^{-\beta\hbar\omega}}{1 - e^{-\beta\hbar\omega}} \left[ 1 - e^{-\beta\hbar\omega} + e^{-\beta\hbar\omega} \right]$$

$$= N k_B \left( \frac{\hbar \omega}{k_B T} \right)^N \frac{e^{-\hbar \omega / k_B T}}{(1 - e^{-\hbar \omega / k_B T})^N}$$

$$T \rightarrow \infty \quad C_V = N k_B \left( \frac{\hbar \omega}{k_B T} \right)^N \frac{1 - e^{-\hbar \omega / k_B T}}{(\hbar \omega / k_B T)^N}$$

Dulong-Petit law

$$\approx N k_B \quad - \hbar \omega / k_B T$$

$$T \rightarrow 0 \quad C_V = N k_B \left( \frac{\hbar \omega}{k_B T} \right)^N e^{-\hbar \omega / k_B T} \rightarrow 0$$

Deby's theory.

The All the  $\omega$ 's are possible  
 calculate density of states in the  
 $\omega$  range with periodic

in space with boundary condition

$$Z = \prod_{j=1}^{3N} e^{-\beta(\omega_j + \frac{1}{2})\hbar\omega_j}$$

$$= \prod_{j=1}^{3N} \frac{e^{-\frac{1}{2}\beta\hbar\omega_j}}{1 - e^{-\frac{1}{2}\beta\hbar\omega_j}}$$

$$-\ln Z = \sum_{j=1}^{3N} \frac{1}{2} \beta\hbar\omega_j + \ln(1 - e^{-\beta\hbar\omega_j})$$

$$U = -\frac{\partial}{\partial \beta} \ln Z = \sum_{j=1}^{3N} \frac{3}{2} \beta\hbar\omega_j + \frac{3\hbar\omega_j}{e^{\beta\hbar\omega_j} - 1}$$

$$\frac{\partial U}{\partial \beta} = \sum_{j=1}^{3N} \frac{3\hbar\omega_j}{e^{\beta\hbar\omega_j} - 1}$$

$$\begin{aligned}
 & \frac{1}{2} T^{-\frac{1}{2}} e^{-\frac{1}{2} \beta \hbar \omega_j} \cdot \frac{3}{2} \sum_{\omega_j} \frac{1}{(e^{\beta \hbar \omega_j} - 1)^2} \\
 &= \sum_{\omega_j} + \frac{1}{k_B T} \cdot \frac{3}{(e^{\beta \hbar \omega_j} - 1)^2} \\
 &= \sum_{\omega_j} 3 \cdot k_B \left( \frac{\hbar \omega_j}{k_B T} \right) \frac{1}{(e^{\beta \hbar \omega_j} - 1)^2} \\
 &= 3 \cdot k_B \left( \frac{\hbar \omega_j}{k_B T} \right) \int_0^{\omega_D} \frac{\omega_j^2 g(\omega) d\omega}{(e^{\beta \hbar \omega} - 1)^2}
 \end{aligned}$$

density of states in  $k$ -space

$$\begin{aligned}
 g(k) dk &= \frac{4\pi k^2 dk}{(2\pi/L)^3} \\
 &= \frac{V k^2 dk}{2\pi^2}
 \end{aligned}$$

$$f = c k$$

$$g(\omega) d\omega = \frac{V \omega^n d\omega}{2C^3 \pi^2}$$

$\omega_D$

$$\int_0^{\omega_D} g(\omega) d\omega = 3N$$

$$\Rightarrow \frac{V}{2C^3 \pi^2} \frac{\omega_D^3}{3} = 3N$$

$$g(\omega) d\omega = \frac{qN}{N_D^3} \omega^n \Big|_{\omega_D}$$

$$C_V = \beta \left( \frac{\hbar \omega}{k_B T} \right)^n \frac{qN}{\omega_D^3} \int_0^{\omega_D} \frac{\omega^4 d\omega}{e^{\beta \hbar \omega} - 1}$$

$$\beta \hbar \omega = x \quad \frac{\hbar \omega_D}{k_B T_D} = x_D \quad T_D = \frac{\hbar \omega_D}{k_B}$$

$$d\omega = \frac{dx}{\beta \hbar}$$

$$C_V = N k_B \left( \frac{\hbar}{\beta \hbar} \right)^{qN/3} \left( \frac{1}{\beta \hbar} \right)^5 \frac{x^4 dx}{(e^x - 1)^2}$$

$$\begin{aligned}
 C_V &= \frac{1}{2} \pi \omega_D^2 \left( \frac{K_B T}{\hbar \omega_D} \right)^3 \int_0^{\infty} x^5 e^{-x} x^3 dx \\
 &= 3 \cdot K_B \left( \frac{\hbar}{K_B T} \right)^3 \frac{9N}{\omega_D^3} \left( \frac{K_B T}{\hbar} \right)^3 \int_0^{\infty} x^4 e^{-x} x^3 dx \\
 &= 2 \frac{9N}{\omega_D^3} K_B \left( \frac{K_B T}{\hbar \omega_D} \right)^3
 \end{aligned}$$

## Bose-Einstein Condensation

The occupancy for Boson'

$$n_E = \frac{g_E}{e^{\beta(E-\mu)} - 1}$$


Chemical potential  $\mu < 0$  as

$n_E > 0$  as  $\beta \rightarrow \infty$

For  $E = 0$

$$N_0 = \frac{1}{e^{-\beta\mu} - 1}$$

$$\Rightarrow e^{-\beta\mu} = \frac{1}{N_0} + 1 \Rightarrow \mu = -\frac{k_B T}{N_0}$$

$\therefore \mu < 0$  as  $\beta \rightarrow \infty$

For  $E > 0$

$$N_{\text{ex}} = \frac{\infty}{\int \frac{g(E) dE}{\beta(E-\mu)}}$$

ideal

Density of states for a Boson gas

$$g(k) dk = \frac{4V}{\pi^2} k^2 dk$$

$$E = \frac{\hbar^2 k^2}{2m} \Rightarrow g(E) dE = \frac{4V}{\pi^2} \frac{m}{\hbar^2} \int_{2m}^{\hbar^2} E^{1/2} dE$$

$$dE = \frac{\hbar^2}{m} k dk \Rightarrow \frac{2V}{\pi^2} \left(\frac{2m}{\hbar^2}\right)^{1/2} E^{1/2} dE$$

In thermodynamic limit

For  $\mu = 0$  The maximum temperature

$$N = \frac{2V}{\pi^2} \left(\frac{2m}{\hbar^2}\right)^{1/2} \int_0^{\infty} \frac{E^{1/2} dE}{e^{\beta E} - 1}$$

$$= \frac{2V}{\pi^2} \left(\frac{2m}{\hbar^2}\right)^{1/2} \left(\frac{1}{\beta}\right)^{3/2} \int_0^{\infty} \frac{x^{1/2} dx}{e^x - 1}$$

$$\beta E = x$$

$$N = \frac{2V}{\pi^2} \sqrt{\frac{2m}{\hbar^2}} \left(K_B T_c\right)^{3/2} \zeta\left(\frac{3}{2}\right) \int_0^{\infty} x^{1/2} e^{-x} dx$$

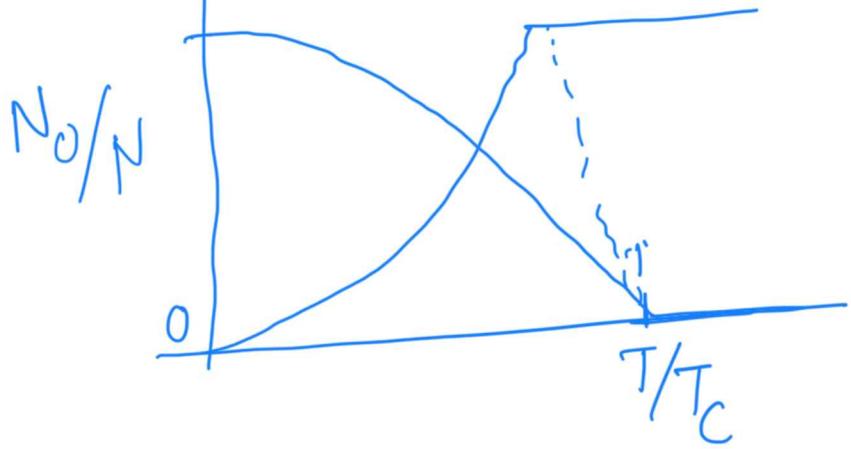
$$\zeta(\frac{3}{2}) =$$

Riemann zeta function

$$\frac{2N}{\pi} \sqrt{\frac{2m}{\hbar^2}} = \frac{N}{(k_B T_c)^{3/2} \varrho(3/2)}$$

$$N_e = \frac{1}{\varrho(3/2) \pi^2} \frac{2N}{\hbar^2} \sqrt{\frac{2m}{\hbar^2 (k_B T)}} \int_{3/2}^{\infty} \frac{x^{1/2} dx}{e^x - 1} = \frac{N}{(k_B T_c)^{3/2}} \frac{(k_B T)^{3/2}}{2} = N \left(\frac{T}{T_c}\right)^{3/2}$$

$$\boxed{\frac{N_0}{N} = \left(1 - \left(\frac{T}{T_c}\right)^{3/2}\right) N_e / N}$$



dependence of  $\mu$  on  $T$

$$N_0 = 1 - \left(\frac{T}{T_c}\right)^{3/2}$$

$\bar{N} = \langle N \rangle$   
 From occupancy at temperature  $T \leq T_c$

$$N_0 = \frac{1}{e^{-\beta \mu} - 1}$$

$$e^{-\beta \mu} = \frac{1}{N_0} + 1$$

$$-\beta \mu = \ln \frac{N_0 + 1}{N_0} \approx \ln \left( \frac{N + 1}{N} \right)$$

$$\boxed{\mu = -k_B T \ln \left( 1 + \frac{1}{N} \right)}$$

Energy and specific heat

$$E = \frac{\int_0^{\infty} \epsilon g(\epsilon) d\epsilon}{\int_0^{\infty} e^{\beta(\epsilon - \mu)} d\epsilon}$$

$$= \frac{1}{g(3/2)} \frac{N}{(k_B T_c)^{3/2}} \frac{\int_0^{\infty} \epsilon^{3/2} d\epsilon}{\int_0^{\infty} e^{\beta(\epsilon - \mu)} d\epsilon}$$

at low  $T, \mu \rightarrow 0$

$$= \frac{1}{8(3/2)} \frac{N}{(k_B T_c)^{3/2}} \frac{1}{\beta^{5/2}} \int_0^\infty \frac{x^{3/2} dx}{e^x - 1}$$

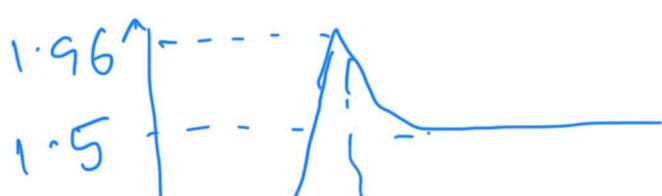
$$= \frac{N (k_B T)^{5/2}}{(k_B T_c)^{3/2}} \frac{\ell(5/2)}{\ell(3/2)^{3/2}}$$

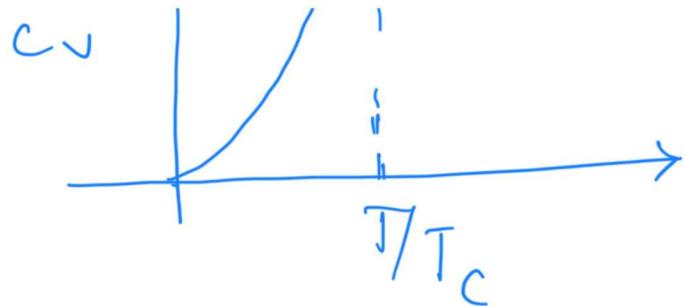
$$C_V = \left( \frac{\partial E}{\partial T} \right)_V = \frac{5}{2} N k_B \frac{\ell(5/2)}{\ell(3/2)} \left( \frac{T}{T_c} \right)^{3/2}$$

$$\approx 1.96 N k_B \left( \frac{T}{T_c} \right)^{3/2}$$

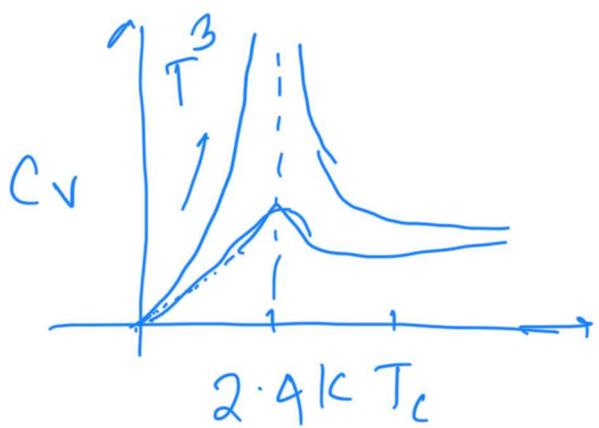
For large  $T$ , the gas behaves as classical ideal gas

$$C_V = \frac{3}{2} N k_B$$





For liquid helium  ${}^4\text{He}$  experimental observation  $T_c \sim 3.3\text{ K}$



Importance of phonon modes.