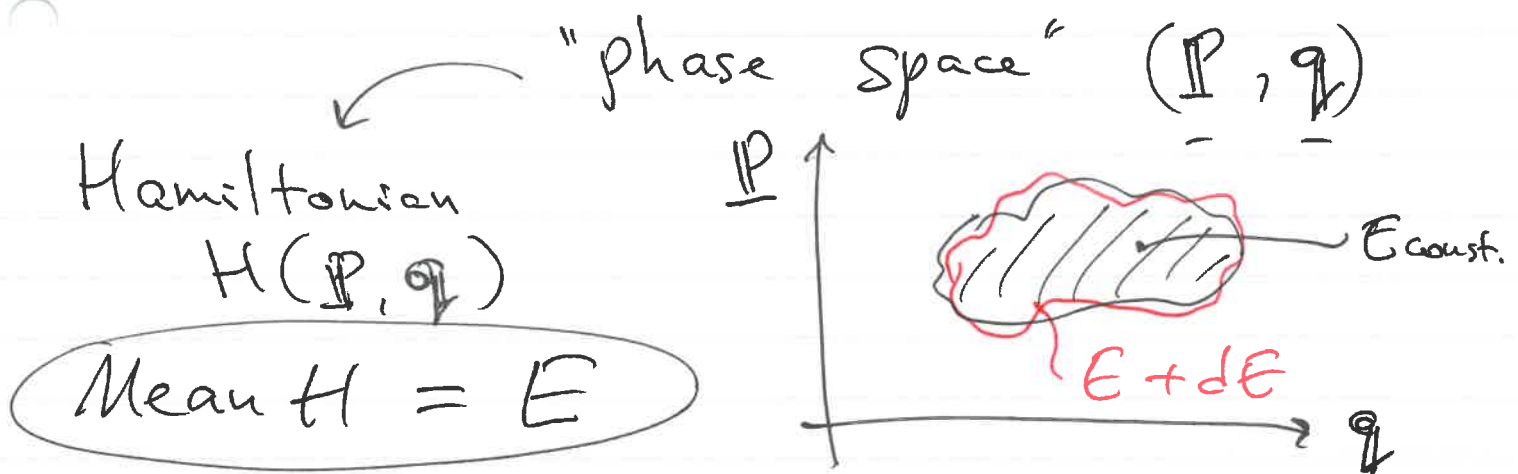


Advanced Statistical Mechanics (2024)

Lecture 1

Brief recap of
"Statistical physics"

⊙ Microcanonical Ensemble



Find area: $\int dP dQ$

$$E < H(P, q) < E + dE$$

$$= \int \left(\Theta[E + dE - H] - \Theta[E - H] \right) dP dQ$$

Step-functions $\Theta(x)$ ↗

$$= dE \int \frac{d}{dE} \Theta(E - H) dP dQ$$

$\frac{d}{dx} \Theta(x) = \delta(x)$

Define: $\Omega(E) = \int \delta(E - H) dP dQ$

$\Omega(E)$ is the number of states
with $H(p, q) = E$ (fixed E)

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

the entropy of this microstate
(with constant E)

Define probability $f(E)$:

$$\text{Mean } \langle X(p, q) \rangle = \cancel{\int X(p, q) f(E) dp dq}$$

$$= \frac{\int X(p, q) \delta(E - H(p, q)) dp dq}{\Omega(E)}$$

Hence $f(E) = \frac{\delta(E - H(p, q))}{\Omega(E)}$ of a state within the microstate (E)
Normalised!

Easy to check:

$$\Omega(E) \equiv \int \Omega(E_1) \Omega(E - E_1) dE_1$$

Since $\Omega(E)$ is not normalised,
there is an extra $\int \Omega(E) dE$

⊙ Canonical ensemble

Define $e^{-\beta E}$ "weight"

of many microstates exchanging energy between

Define probability — but first:
its normalisation factor

$$Z = \sum_{\text{all states}} e^{-\beta E} = \int dP dq e^{-\beta H(p,q)}$$

↙ $(\int dP dq)$ —

re-order this summation: over microstates

$$Z = \sum_{\text{Microstates } (E)} e^{-\beta E} \cdot \Omega(E)$$

↘ $e^{-\beta E} \rightarrow e^{-\beta(E - kT \ln \Omega(E))}$

$$Z = \sum_{\text{microstates } (E)} e^{-\beta(E - kT \ln \Omega(E))}$$

Probability $p(E) = \frac{1}{Z} e^{-\beta(E - T S(E))}$

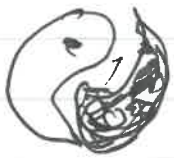
Define: "free energy" of a microstate

$$F(E) = E - T S(E)$$

This effect of multiplicity of States $\Omega(E)$, or $S(E)$, increases the probability $p(E)$

Maximum ^(mode) probability is when
(in a large system this is also the average and median)

$E - TS(E)$ is minimal

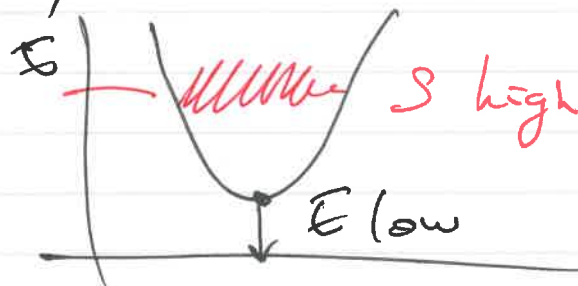


$\min E$

$\max S(E)$

for equilibrium

for equilibrium



"T" is the switch between two trends

Finding equilibrium



How fast?

Barriers (metastability)?

Mechanism of this?