

Thermodynamics & Statistical Physics

Chapter 9. Ensemble theory

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- For the system, to describe the micro-state, using the **phase-space point**:

$$(q_{11}, \dots, q_{1r}, \dots, q_{N1}, \dots, q_{Nr}; p_{11}, \dots, p_{1r}, \dots, p_{N1}, \dots, p_{Nr})$$

Phase space and Liouville's theorem

- There are $2Nr$ quantities in $(q_{11}, \dots, q_{1r}, \dots, q_{N1}, \dots, q_{Nr}; p_{11}, \dots, p_{1r}, \dots, p_{N1}, \dots, p_{Nr})$.

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- The variance of the number comes from the flowing in and out through the surfaces of the volume element.

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- On the other hand, the net gain in the fixed volume:

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The assumption goes to (equal probability principle):

$$\rho(q, p) = \begin{cases} \text{const.}, & E \leq H \leq E + \Delta E, \\ 0, & \text{others.} \end{cases}$$

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Thermodynamics in microcanonical ensemble theory

- $\frac{\partial \Omega^{(0)}}{\partial E_1}$

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 - More complete:
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$$= \frac{\partial \Omega_1}{\partial E_1} \Omega_2 - \Omega_1 \frac{\partial \Omega_2}{\partial E_2} = 0; \Rightarrow \frac{\partial \ln \Omega_1}{\partial E_1} = \frac{\partial \ln \Omega_2}{\partial E_2}.$$
- More complete:

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Set $\beta = \left(\frac{\partial \ln \Omega(N, E, V)}{\partial E} \right)_{N, V}$, $\beta_1 = \beta_2$.
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- As $\frac{1}{T} = k\beta$, $S = k \ln \Omega$.

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- The condition for equilibrium: $T_1 = T_2$, $p_1 = p_2$, $\mu_1 = \mu_2$; also showed the meaning of α , β , and γ .

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- Prove: $\sigma(E) \equiv \int_{H \leq E} dp_1 \dots dp_{3N} = \frac{(2\pi m E)^{\frac{3}{2}N}}{(\frac{3}{2}N)!}$.
- First: $p_i = \sqrt{2mE}x_i \Rightarrow \sigma(E) = (2mE)^{\frac{3}{2}N} \int_{\sum x_i^2 \leq 1} dx_1 \dots dx_{3N} \equiv K(2mE)^{\frac{3}{2}N} \dots (a)$
- Second, calculate $A \equiv \int_{-\infty}^{+\infty} e^{-\beta H} dp_1 \dots dp_{3N}$.
- Method 1. $A = \int_{-\infty}^{+\infty} e^{-\beta \sum \frac{p_i^2}{2m}} dp_1 \dots dp_{3N}$

$$= \prod_{i=1}^{3N} \int_{-\infty}^{+\infty} e^{-\beta \frac{p_i^2}{2m}} dp_i = \prod_{i=1}^{3N} \left(\frac{2m}{\beta}\right)^{\frac{1}{2}} \int_{-\infty}^{+\infty} e^{-\beta \frac{p_i^2}{2m}} d\left(\frac{\beta}{2m}\right)^{\frac{1}{2}} p_i$$

$$= \left(\frac{2\pi m}{\beta}\right)^{\frac{3}{2}N} \dots (b)$$

Application: monatomic ideal gas.

$$A = \left(\frac{2\pi m}{\beta}\right)^{\frac{3}{2}N} \dots (b),$$

$$\sigma(E) \equiv \int_{H \leq E} dp_1 \dots dp_{3N} = K(2mE)^{\frac{3}{2}N} \dots (a)$$

- Method 2. $A \equiv \int_{-\infty}^{+\infty} e^{-\beta E} dp_1 \dots dp_{3N}$

Application: monatomic ideal gas.

$$A = \left(\frac{2\pi m}{\beta}\right)^{\frac{3}{2}N} \dots (b),$$

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- Method 2. $A \equiv \int_{-\infty}^{+\infty} e^{-\beta E} dp_1 \dots dp_{3N} = \int e^{-\beta E} d\sigma(E)$

Application: monatomic ideal gas.

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- Method 2. $A \equiv \int_{-\infty}^{+\infty} e^{-\beta E} dp_1 \dots dp_{3N} = \int e^{-\beta E} d\sigma(E)$
 $= \int_0^{+\infty} e^{-\beta E} \frac{d\sigma(E)}{dE} dE$

Application: monatomic ideal gas.

$$A = \left(\frac{2\pi m}{\beta}\right)^{\frac{3}{2}N} \dots (b),$$

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 $= \int_0^{+\infty} e^{-\beta E} \frac{d\sigma(E)}{dE} dE$
 $= K \cdot (2m)^{\frac{3}{2}N} \cdot \frac{3}{2}N \cdot \int_0^{\infty} e^{-\beta E} E^{\frac{3}{2}N-1} dE$

Application: monatomic ideal gas.

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 $= K \cdot (2m)^{\frac{3}{2}N} \cdot \frac{3}{2}N \cdot \frac{1}{\beta} \left(- \int_0^{\infty} E^{\frac{3}{2}N-1} d e^{-\beta E} \right)$

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$$\begin{aligned}
 &= \int_0^{+\infty} e^{-\beta E} \frac{d\sigma(E)}{dE} dE \\
 &= K \cdot (2m)^{\frac{3}{2}N} \cdot \frac{3}{2}N \cdot \int_0^{\infty} e^{-\beta E} E^{\frac{3}{2}N-1} dE \\
 &= K \cdot (2m)^{\frac{3}{2}N} \cdot \frac{3}{2}N \cdot \frac{1}{\beta} \left(- \int_0^{\infty} E^{\frac{3}{2}N-1} d e^{-\beta E} \right) \\
 &= K \cdot (2m)^{\frac{3}{2}N} \cdot \frac{3}{2}N \cdot \left(\frac{3}{2}N - 1 \right) \cdot \frac{1}{\beta} \int_0^{\infty} e^{-\beta E} E^{\frac{3}{2}N-2} dE \dots \\
 &= K \cdot \left(\frac{2m}{\beta} \right)^{\frac{3}{2}N} \left(\frac{3}{2}N \right)! \dots (c)
 \end{aligned}$$

Application: monatomic ideal gas.

$$A = \left(\frac{2\pi m}{\beta}\right)^{\frac{3}{2}N} \dots (b),$$

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 $= K \cdot \left(\frac{2m}{\beta}\right)^{\frac{3}{2}N} \left(\frac{3}{2}N\right)! \dots (c)$
- $(b)=(c) \Rightarrow K = \frac{\pi^{\frac{3}{2}N}}{(\frac{3}{2}N)!},$

Application: monatomic ideal gas.

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 $= K \cdot \left(\frac{2m}{\beta}\right)^{\frac{3}{2}N} \left(\frac{3}{2}N\right)! \dots (c)$
- $(b)=(c) \Rightarrow K = \frac{\pi^{\frac{3}{2}N}}{(\frac{3}{2}N)!},$
- $\therefore \sigma(E) = \frac{(2\pi mE)^{\frac{3}{2}N}}{(\frac{3}{2}N)!}. \quad \square$

Application: monatomic ideal gas.

$$\Omega(N, E, V) \simeq \frac{3}{2}N \cdot \left(\frac{V}{h^3}\right)^N \cdot \frac{(2\pi mE)^{\frac{3}{2}N}}{N!(\frac{3}{2}N)!} \frac{\Delta E}{E}.$$

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 $\simeq Nk \ln \left[\left(\frac{V}{h^3}\right) (2\pi mE)^{\frac{3}{2}} \right] - k [\ln N! + \ln (\frac{3}{2}N)!] + k \ln \frac{\Delta E}{E}$

Application: monatomic ideal gas.

$$\Omega(N, E, V) \simeq \frac{3}{2}N \cdot \left(\frac{V}{h^3}\right)^N \cdot \frac{(2\pi mE)^{\frac{3}{2}N}}{N!(\frac{3}{2}N)!} \frac{\Delta E}{E}.$$

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 $= Nk \ln \left[\left(\frac{V}{h^3}\right) (2\pi mE)^{\frac{3}{2}} \right] - k [N(\ln N - 1) +$
 $\frac{3}{2}N(\ln \frac{3}{2}N - 1)] + k \ln \frac{\Delta E}{E}$

Application: monatomic ideal gas.

$$\Omega(N, E, V) \simeq \frac{3}{2}N \cdot \left(\frac{V}{h^3}\right)^N \cdot \frac{(2\pi mE)^{\frac{3}{2}N}}{N!(\frac{3}{2}N)!} \frac{\Delta E}{E}.$$

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$$= Nk \ln \left[\left(\frac{V}{h^3}\right) (2\pi mE)^{\frac{3}{2}} \right] - k [N(\ln N - 1) + \frac{3}{2}N(\ln \frac{3}{2}N - 1)] + k \ln \frac{\Delta E}{E}$$

$$= Nk \ln \left[\left(\frac{V}{h^3}\right) (2\pi mE)^{\frac{3}{2}} \right] - Nk \ln N + Nk - \frac{3}{2}Nk \ln (\frac{3}{2}N) + \frac{3}{2}Nk + k \ln \frac{\Delta E}{E}$$

Application: monatomic ideal gas.

$$\Omega(N, E, V) \simeq \frac{3}{2}N \cdot \left(\frac{V}{h^3}\right)^N \cdot \frac{(2\pi mE)^{\frac{3}{2}N}}{N!(\frac{3}{2}N)!} \frac{\Delta E}{E}.$$

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$$\begin{aligned} &\simeq Nk \ln \left[\left(\frac{V}{h^3}\right) (2\pi mE)^{\frac{3}{2}} \right] - k [\ln N! + \ln (\frac{3}{2}N)!] + k \ln \frac{\Delta E}{E} \\ &= Nk \ln \left[\left(\frac{V}{h^3}\right) (2\pi mE)^{\frac{3}{2}} \right] - k [N(\ln N - 1) + \\ &\quad \frac{3}{2}N(\ln \frac{3}{2}N - 1)] + k \ln \frac{\Delta E}{E} \\ &= Nk \ln \left[\left(\frac{V}{h^3}\right) (2\pi mE)^{\frac{3}{2}} \right] - Nk \ln N + Nk - \\ &\quad \frac{3}{2}Nk \ln (\frac{3}{2}N) + \frac{3}{2}Nk + k \ln \frac{\Delta E}{E} \\ &= Nk \ln \left[\left(\frac{V}{h^3N}\right) \left(\frac{4\pi mE}{3N}\right)^{\frac{3}{2}} \right] + \frac{5}{2}Nk + k \ln \frac{\Delta E}{E} \end{aligned}$$

Application: monatomic ideal gas.

$$\Omega(N, E, V) \simeq \frac{3}{2}N \cdot \left(\frac{V}{h^3}\right)^N \cdot \frac{(2\pi mE)^{\frac{3}{2}N}}{N!(\frac{3}{2}N)!} \frac{\Delta E}{E}.$$

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Application: monatomic ideal gas.

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

$$\bullet \Rightarrow E(N, S, V) = \frac{3h^2 N^{\frac{5}{3}}}{4\pi m V^{\frac{2}{3}}} e^{\left(\frac{2S}{3Nk} - \frac{5}{3} \right)}.$$

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Application: monatomic ideal gas.

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Application: monatomic ideal gas.

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

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- $T = \left(\frac{\partial E}{\partial S}\right)_{N,V} = \frac{2}{3} \frac{E}{Nk} \Rightarrow E = \frac{3}{2} NkT$
- $p = -\left(\frac{\partial E}{\partial V}\right)_{N,S} = \frac{2}{3} \frac{E}{V}$
- $\Rightarrow pV = NkT,$

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$$S = Nk \ln \left[\frac{V}{N} \left(\frac{2\pi mkT}{h^2} \right)^{\frac{3}{2}} \right] + \frac{5}{2} Nk. \text{ Same as eq. (7.6.2).}$$

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- Set the energy of system E , of reservoir E_r , and of the whole system $E^{(0)}$.
- $E + E_r = E^{(0)}$.
- Consider the probability for the system at state s .

Canonical ensemble

- As state s , there exists energy E_s . Reservoir can be any state with energy $E_r = E^{(0)} - E_s$. Total number of these states: $\Omega_r(E^{(0)} - E_s)$. For the combined system being isolated system, obeys microcanonical ensemble's the principle of equal a priori probabilities.

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- Use $\ln \Omega$ for convenience.

Canonical ensemble

- As state s , there exists energy E_s . Reservoir can be any state with energy $E_r = E^{(0)} - E_s$. Total number of these states: $\Omega_r(E^{(0)} - E_s)$. For the combined system being isolated system, obeys microcanonical ensemble's the principle of equal a priori probabilities. I.e., $\rho_s \propto \Omega_r(E^{(0)} - E_s)$.
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- $\therefore \rho_s \propto e^{\ln \Omega_r(E^{(0)}) - \beta E_s} \propto e^{-\beta E_s}$,
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- For continuous (classical) case:

$$\rho(q, p)d\Omega = \frac{1}{N!h^{Nr}} \frac{e^{-\beta E(q, p)}}{Z} d\Omega,$$

$$\text{where } Z = \frac{1}{N!h^{Nr}} \int e^{-\beta E(q, p)} d\Omega.$$

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Fluctuation

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 \end{aligned}$$
- $$\bullet \quad \therefore \overline{(E - \bar{E})^2} = -\frac{\partial \bar{E}}{\partial \beta} = kT^2 \frac{\partial \bar{E}}{\partial T}$$

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- $$\bullet \quad \therefore \overline{(E - \bar{E})^2} = -\frac{\partial \bar{E}}{\partial \beta} = kT^2 \frac{\partial \bar{E}}{\partial T} = kT^2 \frac{\partial U}{\partial T}$$

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- $$\bullet \quad \therefore \overline{(E - \bar{E})^2} = -\frac{\partial \bar{E}}{\partial \beta} = kT^2 \frac{\partial \bar{E}}{\partial T} = kT^2 \frac{\partial U}{\partial T} = kT^2 C_V.$$

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- $$\bullet \quad \therefore \overline{(E - \bar{E})^2} = -\frac{\partial \bar{E}}{\partial \beta} = kT^2 \frac{\partial \bar{E}}{\partial T} = kT^2 \frac{\partial U}{\partial T} = kT^2 C_V.$$
- $$\bullet \quad \text{Relative fluctuation: } \frac{\overline{(E - \bar{E})^2}}{\bar{E}^2} = \frac{kT^2 C_V}{\bar{E}^2}$$

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 &= -\frac{\sum E_s^2 e^{-\beta E_s}}{\sum e^{-\beta E_s}} + \frac{(\sum E_s e^{-\beta E_s})^2}{(\sum e^{-\beta E_s})^2} = -(\overline{E^2} - \bar{E}^2);
 \end{aligned}$$
- $$\bullet \quad \therefore \overline{(E - \bar{E})^2} = -\frac{\partial \bar{E}}{\partial \beta} = kT^2 \frac{\partial \bar{E}}{\partial T} = kT^2 \frac{\partial U}{\partial T} = kT^2 C_V.$$
- $$\bullet \quad \text{Relative fluctuation: } \frac{\overline{(E - \bar{E})^2}}{\bar{E}^2} = \frac{kT^2 C_V}{\bar{E}^2} \propto \frac{1}{N}.$$

Fluctuation

- $$\begin{aligned} \overline{(E - \bar{E})^2} &= \sum \rho_s (E_s - \bar{E})^2 \\ &= \sum \rho_s (E_s^2 - 2\bar{E}E_s + \bar{E}^2) \\ &= \sum E_s^2 \rho_s - 2\bar{E} \sum \rho_s E_s + \bar{E}^2 = \sum E_s^2 \rho_s - \bar{E}^2 \\ &= \overline{E^2} - \bar{E}^2; \end{aligned}$$
- $$\begin{aligned} \frac{\partial \bar{E}}{\partial \beta} &= \frac{\partial \sum E_s \rho_s}{\partial \beta} = \frac{\partial}{\partial \beta} \frac{\sum E_s e^{-\beta E_s}}{Z} = \frac{\partial}{\partial \beta} \frac{\sum E_s e^{-\beta E_s}}{\sum e^{-\beta E_s}} \\ &= -\frac{\sum E_s^2 e^{-\beta E_s}}{\sum e^{-\beta E_s}} + \frac{(\sum E_s e^{-\beta E_s})^2}{(\sum e^{-\beta E_s})^2} = -(\overline{E^2} - \bar{E}^2); \end{aligned}$$
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For $N \gg 1$, the relative fluctuation $\rightarrow 0$;

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For $N \gg 1$, the relative fluctuation $\rightarrow 0$; back to microcanonical ensemble (equivalent).

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EOS of real gas

- Else if the interacting is weak, i.e., $\phi(\vec{r}_{ij}) \rightarrow 0$, then $f_{ij} \rightarrow 0$. Only keep the first two terms:

$$Q = \int (1 + \sum_{i < j} f_{ij}) d\tau_1 \dots d\tau_N.$$

- As there is no difference for the $\frac{1}{2}N(N-1)$ summation (neglect the boundary effect),

$$\begin{aligned} \int \sum_{i < j} f_{ij} d\tau_1 \dots d\tau_N &= \frac{1}{2}N(N-1) \int f_{12} d\tau_1 \dots d\tau_N \\ &= \frac{1}{2}N(N-1)V^{N-2} \int f_{12} d\tau_1 d\tau_2. \end{aligned}$$

- Integration does not depend on molecule 1's position,

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- Simplify, at high temperature, molecule's kinetic energy can be greater than the potential energy ϕ_0 , i.e., $\phi_0 \ll kT$, then $e^{\frac{\phi_0}{kT}(\frac{r_0}{r})^6} \simeq 1 + \frac{\phi_0}{kT}(\frac{r_0}{r})^6$.

EOS of real gas

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- As $\frac{nb}{V} = \frac{n}{V} \frac{2}{3}\pi N_A r_0^3 = \frac{\frac{2}{3}\pi r_0^3}{V/N} < 1$,

EOS of real gas

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- Define $b = \frac{2}{3}\pi N_A r_0^3$, $a = \frac{2}{3}\pi N_A^2 \phi_0 r_0^3$, then

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van der Waals equation (3.5.2).

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- 9.2 The microcanonical ensemble
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- 9.6 EOS of real gas
- **9.7 Thermal capacity of solid**
- 9.9 Ising model
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$$U = U_0 + B \int_0^{\omega_D} \frac{\hbar \omega^3}{e^{\beta \hbar \omega} - 1} d\omega, \quad \omega_D^3 = \frac{9N}{B}, \quad y_D = \frac{\hbar \omega_D}{kT}$$

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- High temperature, $y_D \ll 1$, $\mathcal{D}(y_D) \simeq \frac{3}{y_D^3} \int_0^{y_D} y^2 dy = 1$. $U = U_0 + 3NkT$, $C_V = 3Nk$.
- Low temperature, $y_D \gg 1$, $\mathcal{D}(y_D) \simeq \frac{3}{y_D^3} \int_0^\infty \frac{y^3}{e^y - 1} dy = \frac{3}{y_D^3} \frac{\pi^4}{15}$

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- $$\begin{aligned}
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 $C_V = 3nk \frac{4\pi^4}{5} \left(\frac{T}{\theta_D}\right)^3 \propto T^3$. Source of (8.5.20).

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- Suppose the total angular momentum quantum number $\frac{1}{2}$ (simple), the magnetic momentum: $\mu = \frac{e\hbar}{2m}$.
- In single-axis ferromagnet, only 2 choices for each magnetic momentum ($\sigma = \pm 1$).

Ferromagnet

- Potential energy between two magnetic momenta: $J_1 \vec{\mu}_1 \cdot \vec{\mu}_2$, where J_1 is a coefficient depending on position.

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At absolute 0K, all directions being the same can get lowest total energy. Get macroscopic magnetic field, spontaneous magnetization.

Mean field approximation

- In external magnetic field, the total energy:

$$E\{\sigma_i\} = -J \sum_{i,j}' \sigma_i \sigma_j - \mu B \sum_i \sigma_i.$$

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- Rewrite the total energy:

$$E\{\sigma_i\} = -\frac{1}{2} \sum_{i,j} J_{ij} \sigma_i \sigma_j - \mu B \sum_i \sigma_i, \text{ where } J_{ij} = J \text{ for } i \text{ and } j \text{ being neighbors, } 0 \text{ for other.}$$

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Mean field approximation

$$\bar{B}_i = B + \frac{1}{\mu} \sum_j J_{ij} \bar{\sigma}_j$$

- As $\bar{\sigma}_j$ is an average value, which doesn't depend on j ,
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- On the other hand, $\bar{m} = N \mu \bar{\sigma}.$

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$$(2.7.19), \bar{m} = \frac{1}{\beta} \frac{\partial \ln Z}{\partial \bar{B}} = \frac{N}{\beta} \frac{\partial \ln Z_1}{\partial \bar{B}} = N \mu \frac{e^{\beta \mu \bar{B}} - e^{-\beta \mu \bar{B}}}{e^{\beta \mu \bar{B}} + e^{-\beta \mu \bar{B}}}.$$

- On the other hand, $\bar{m} = N \mu \bar{\sigma}$.

$$\bullet \Rightarrow \bar{\sigma} = \frac{e^{\beta \mu \bar{B}} - e^{-\beta \mu \bar{B}}}{e^{\beta \mu \bar{B}} + e^{-\beta \mu \bar{B}}}.$$

Mean field approximation

$$\bar{B} = B + \frac{1}{\mu} J z \bar{\sigma}$$

- $Z = \prod_i \sum_{\sigma_i} e^{\beta \mu \bar{B} \sigma_i} = \prod_i (e^{\beta \mu \bar{B}} + e^{-\beta \mu \bar{B}}) = Z_1^N$,
where $Z_1 = e^{\beta \mu \bar{B}} + e^{-\beta \mu \bar{B}}$. (Comparing with (7.8.1))
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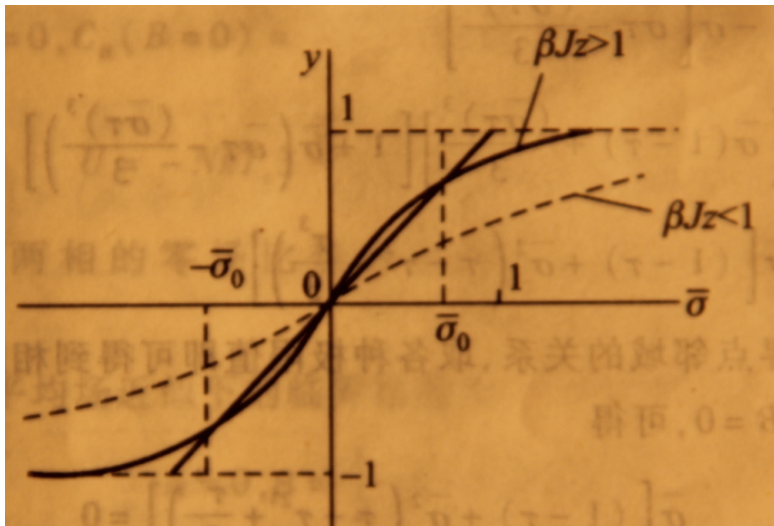
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Mean field approximation

$$\bar{\sigma} = \frac{e^{\beta J z \bar{\sigma}} - e^{-\beta J z \bar{\sigma}}}{e^{\beta J z \bar{\sigma}} + e^{-\beta J z \bar{\sigma}}}$$

solution

The critical temperature ($\beta J z = 1$): $T_c = \frac{Jz}{k}$.



Thermal capacity

$$Z_1 = e^{\beta J z \bar{\sigma}} + e^{-\beta J z \bar{\sigma}},$$

$$T_c = \frac{Jz}{k},$$

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- Internal energy: $U = -\frac{\partial \ln Z}{\partial \beta}$

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 As $\bar{\sigma}(T \rightarrow T_c^-) \rightarrow 0$, $x \equiv \frac{T_c}{T} \bar{\sigma} \rightarrow 0$.

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$$Z_1 = e^{\beta J z \bar{\sigma}} + e^{-\beta J z \bar{\sigma}}$$

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$$= \frac{x+\frac{1}{6}x^3}{1+\frac{1}{2}x^2} \simeq x(1+\frac{1}{6}x^2)(1-\frac{1}{2}x^2) \simeq x(1-\frac{1}{3}x^2).$$

I.e., $\bar{\sigma} = \frac{T_c}{T} \bar{\sigma} [1 - \frac{1}{3}(\frac{T_c}{T} \bar{\sigma})^2].$

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As $\bar{\sigma}(T \rightarrow T_c^-) \rightarrow 0$, $x \equiv \frac{T_c}{T} \bar{\sigma} \rightarrow 0$.

$$\bar{\sigma} = \frac{e^x - e^{-x}}{e^x + e^{-x}} \simeq \frac{(1+x+\frac{1}{2}x^2+\frac{1}{6}x^3)-(1-x+\frac{1}{2}x^2-\frac{1}{6}x^3)}{(1+x+\frac{1}{2}x^2+\frac{1}{6}x^3)+(1-x+\frac{1}{2}x^2-\frac{1}{6}x^3)} = \frac{2x+\frac{1}{3}x^3}{2+x^2}$$

$$= \frac{x+\frac{1}{6}x^3}{1+\frac{1}{2}x^2} \simeq x(1+\frac{1}{6}x^2)(1-\frac{1}{2}x^2) \simeq x(1-\frac{1}{3}x^2).$$

I.e., $\bar{\sigma} = \frac{T_c}{T} \bar{\sigma} [1 - \frac{1}{3}(\frac{T_c}{T} \bar{\sigma})^2]. \Rightarrow \frac{T}{T_c} = 1 - \frac{1}{3}(\frac{T_c}{T} \bar{\sigma})^2$

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$$Z_1 = e^{\beta J z \bar{\sigma}} + e^{-\beta J z \bar{\sigma}}, \quad T_c = \frac{Jz}{k},$$

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9.11 Thermodynamics in grand canonical ensemble

- Average number of particles: $\bar{N} = \sum_N \sum_s N \rho_{Ns}$

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- Entropy (same procedure as canonical ensemble):

$$S = k \left(\ln \mathcal{Z} - \alpha \frac{\partial \ln \mathcal{Z}}{\partial \alpha} - \beta \frac{\partial \ln \mathcal{Z}}{\partial \beta} \right).$$

Thermodynamics in grand canonical ensemble

- Grand potential (characteristic function) (3.2.10):

$$J = F - \mu N$$

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$$\overline{(N - \bar{N})^2} = kT \left(\frac{\partial \bar{N}}{\partial \mu} \right)_{T,V}$$

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 $\Rightarrow \left(\frac{\partial \mu}{\partial v} \right)_T = v \left(\frac{\partial p}{\partial v} \right)_T$, and
 $\left(\frac{\partial \mu}{\partial v} \right)_T = \left(\frac{\partial \mu}{\partial \frac{V}{\bar{N}}} \right)_T = -\frac{\bar{N}^2}{V} \left(\frac{\partial \mu}{\partial \bar{N}} \right)_{T,V}$

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$$\bar{a}_l \quad \mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}, \quad \mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$$

- Average number of particles (6.7.10):

$$\begin{aligned} f_s = \bar{a}_s &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\alpha N - \beta E_{S'}} \\ &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \end{aligned}$$

$$\bar{a}_l \quad \mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}, \quad \mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$$

- Average number of particles (6.7.10):

$$\begin{aligned} f_s = \bar{a}_s &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\alpha N - \beta E_{S'}} \\ &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}_s} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \end{aligned}$$

$$\bar{a}_l \quad \mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}, \quad \mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$$

- Average number of particles (6.7.10):

$$\begin{aligned}
 f_s = \bar{a}_s &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\alpha N - \beta E_{S'}} \\
 &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\
 &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\
 &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\
 &= \frac{1}{\mathcal{Z}_s} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} = \frac{1}{\mathcal{Z}_s} \left(-\frac{\partial}{\partial \alpha} \right) \mathcal{Z}_s
 \end{aligned}$$

\bar{a}_l	$\mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}$	$\mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$
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- Average number of particles (6.7.10):

$$\begin{aligned}
 f_s = \bar{a}_s &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\alpha N - \beta E_{S'}} \\
 &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\
 &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\
 &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\
 &= \frac{1}{\mathcal{Z}_s} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} = \frac{1}{\mathcal{Z}_s} \left(-\frac{\partial}{\partial \alpha} \right) \mathcal{Z}_s = -\frac{\partial \ln \mathcal{Z}_s}{\partial \alpha}.
 \end{aligned}$$

$$\bar{a}_l \quad \mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}, \quad \mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$$

- Average number of particles (6.7.10):

$$\begin{aligned} f_s = \bar{a}_s &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\alpha N - \beta E_{S'}} \\ &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}_s} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} = \frac{1}{\mathcal{Z}_s} \left(-\frac{\partial}{\partial \alpha} \right) \mathcal{Z}_s = -\frac{\partial \ln \mathcal{Z}_s}{\partial \alpha}. \end{aligned}$$

- For Bosons: $\bar{a}_s = \frac{1}{e^{\alpha + \beta \varepsilon_s} - 1},$

$$\bar{a}_l \quad \mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}, \quad \mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$$

- Average number of particles (6.7.10):

$$\begin{aligned} f_s = \bar{a}_s &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\alpha N - \beta E_{S'}} \\ &= \frac{1}{\mathcal{Z}} \sum_N \sum_{S'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}_s} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} = \frac{1}{\mathcal{Z}_s} \left(-\frac{\partial}{\partial \alpha} \right) \mathcal{Z}_s = -\frac{\partial \ln \mathcal{Z}_s}{\partial \alpha}. \end{aligned}$$

- For Bosons: $\bar{a}_s = \frac{1}{e^{\alpha + \beta \varepsilon_s} - 1}$, for Fermions, $\bar{a}_s = \frac{1}{e^{\alpha + \beta \varepsilon_s} + 1}$.

$$\bar{a}_l \quad \mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}, \quad \mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$$

- Average number of particles (6.7.10):

$$\begin{aligned} f_s &= \bar{a}_s = \frac{1}{\mathcal{Z}} \sum_N \sum_{s'} a_s e^{-\alpha N - \beta E_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_N \sum_{s'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}_s} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} = \frac{1}{\mathcal{Z}_s} \left(-\frac{\partial}{\partial \alpha} \right) \mathcal{Z}_s = -\frac{\partial \ln \mathcal{Z}_s}{\partial \alpha}. \end{aligned}$$

- For Bosons: $\bar{a}_s = \frac{1}{e^{\alpha + \beta \varepsilon_s} - 1}$, for Fermions, $\bar{a}_s = \frac{1}{e^{\alpha + \beta \varepsilon_s} + 1}$.
- For degenerated states: $\bar{a}_l = \sum_{\omega_l} \bar{a}_s$

$$\bar{a}_l \quad \mathcal{Z}_{s,\text{Bose}} = \frac{1}{1 - e^{-\alpha - \beta \varepsilon_s}}, \quad \mathcal{Z}_{s,\text{Fermi}} = 1 + e^{-\alpha - \beta \varepsilon_s}$$

- Average number of particles (6.7.10):

$$\begin{aligned} f_s &= \bar{a}_s = \frac{1}{\mathcal{Z}} \sum_N \sum_{s'} a_s e^{-\alpha N - \beta E_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_N \sum_{s'} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s e^{-\sum (\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{\{a_{s'}\}} a_s \prod_{s'} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} = \frac{1}{\mathcal{Z}} \prod_{s'} \sum_{a_{s'}} a_s^{\frac{1}{2}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} \cdot \prod_{s' \neq s} \sum_{a_{s'}} e^{-(\alpha + \beta \varepsilon_{s'}) a_{s'}} \\ &= \frac{1}{\mathcal{Z}_s} \sum_{a_s} a_s e^{-(\alpha + \beta \varepsilon_s) a_s} = \frac{1}{\mathcal{Z}_s} \left(-\frac{\partial}{\partial \alpha} \right) \mathcal{Z}_s = -\frac{\partial \ln \mathcal{Z}_s}{\partial \alpha}. \end{aligned}$$

- For Bosons: $\bar{a}_s = \frac{1}{e^{\alpha + \beta \varepsilon_s} - 1}$, for Fermions, $\bar{a}_s = \frac{1}{e^{\alpha + \beta \varepsilon_s} + 1}$.
- For degenerated states: $\bar{a}_l = \sum_l \bar{a}_s = \frac{\omega_l}{e^{\alpha + \beta \varepsilon_l} \pm 1}$.

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha + \beta \epsilon_l} \pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.

Fluctuation of Bose/Fermi distribution

$$\overline{a}_l = \frac{\omega_l}{e^{\alpha + \beta \varepsilon_l} \pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system.

Fluctuation of Bose/Fermi distribution

$$\overline{a}_l = \frac{\omega_l}{e^{\alpha + \beta \varepsilon_l} \pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system.
 a_l acts like N in (9.11.8).

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l} \pm 1}$$

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- Take the particles at energy level ε_l as an open system.
 a_l acts like N in (9.11.8).
- $\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha}$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l} \pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system.
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- $\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l} \pm 1}}{\partial \alpha}$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $$\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l}\pm 1)^2}$$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system.
 a_l acts like N in (9.11.8).

$$\begin{aligned} \overline{(a_l - \bar{a}_l)^2} &= -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l}\pm 1)^2} \\ &= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l}\pm 1} \end{aligned}$$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).

$$\begin{aligned} \overline{(a_l - \bar{a}_l)^2} &= -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l\pm 1})^2} \\ &= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l\pm 1}} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l\pm 1}}\right) \end{aligned}$$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system.
 a_l acts like N in (9.11.8).

$$\begin{aligned} \overline{(a_l - \bar{a}_l)^2} &= -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l\pm 1})^2} \\ &= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l\pm 1}} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l\pm 1}}\right) = \bar{a}_l \left(1 \mp \frac{\bar{a}_l}{\omega_l}\right). \end{aligned}$$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $$\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l\pm 1})^2}$$
$$= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l\pm 1}} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l\pm 1}}\right) = \bar{a}_l \left(1 \mp \frac{\bar{a}_l}{\omega_l}\right).$$
- For Fermions, $\varepsilon < \mu$, $\frac{\bar{a}_l}{\omega_l} \simeq 1$; $\varepsilon > \mu$, $\bar{a}_l \simeq 0$, so the fluctuation is small.

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $$\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l\pm 1})^2}$$
$$= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l\pm 1}} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l\pm 1}}\right) = \bar{a}_l \left(1 \mp \frac{\bar{a}_l}{\omega_l}\right).$$
- For Fermions, $\varepsilon < \mu$, $\frac{\bar{a}_l}{\omega_l} \simeq 1$; $\varepsilon > \mu$, $\bar{a}_l \simeq 0$, so the fluctuation is small. For Bosons, no such restrict.

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $$\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l}\pm 1)^2}$$
$$= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l}\pm 1} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l}\pm 1}\right) = \bar{a}_l \left(1 \mp \frac{\bar{a}_l}{\omega_l}\right).$$
- For Fermions, $\varepsilon < \mu$, $\frac{\bar{a}_l}{\omega_l} \simeq 1$; $\varepsilon > \mu$, $\bar{a}_l \simeq 0$, so the fluctuation is small. For Bosons, no such restrict.
- The correlation: $\overline{a_l a_m}$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $$\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l\pm 1}}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l\pm 1})^2}$$
$$= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l\pm 1}} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l\pm 1}}\right) = \bar{a}_l \left(1 \mp \frac{\bar{a}_l}{\omega_l}\right).$$
- For Fermions, $\varepsilon < \mu$, $\frac{\bar{a}_l}{\omega_l} \simeq 1$; $\varepsilon > \mu$, $\bar{a}_l \simeq 0$, so the fluctuation is small. For Bosons, no such restrict.
- The correlation: $\overline{a_l a_m} = \frac{1}{\mathcal{Z}} \sum_N \sum_S a_l a_m e^{-(\alpha N + \beta E_S)}$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $$\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l}\pm 1)^2}$$
$$= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l}\pm 1} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l}\pm 1}\right) = \bar{a}_l \left(1 \mp \frac{\bar{a}_l}{\omega_l}\right).$$
- For Fermions, $\varepsilon < \mu$, $\frac{\bar{a}_l}{\omega_l} \simeq 1$; $\varepsilon > \mu$, $\bar{a}_l \simeq 0$, so the fluctuation is small. For Bosons, no such restrict.
- The correlation:
$$\overline{a_l a_m} = \frac{1}{\mathcal{Z}} \sum_N \sum_S a_l a_m e^{-(\alpha N + \beta E_S)}$$
$$= \frac{1}{\mathcal{Z}_l} \left[\sum_{a_l} a_l e^{-(\alpha + \beta \varepsilon_l) a_l} \right] \cdot \frac{1}{\mathcal{Z}_m} \left[\sum_{a_m} a_m e^{-(\alpha + \beta \varepsilon_m) a_m} \right]$$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l}\pm 1)^2}$
 $= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l}\pm 1} = \bar{a}_l \left(1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l}\pm 1}\right) = \bar{a}_l \left(1 \mp \frac{\bar{a}_l}{\omega_l}\right).$
- For Fermions, $\varepsilon < \mu$, $\frac{\bar{a}_l}{\omega_l} \simeq 1$; $\varepsilon > \mu$, $\bar{a}_l \simeq 0$, so the fluctuation is small. For Bosons, no such restrict.
- The correlation: $\overline{a_l a_m} = \frac{1}{\mathcal{Z}} \sum_N \sum_S a_l a_m e^{-(\alpha N + \beta E_S)}$
 $= \frac{1}{\mathcal{Z}_l} \left[\sum_{a_l} a_l e^{-(\alpha + \beta \varepsilon_l) a_l} \right] \cdot \frac{1}{\mathcal{Z}_m} \left[\sum_{a_m} a_m e^{-(\alpha + \beta \varepsilon_m) a_m} \right] = \bar{a}_l \bar{a}_m.$

Fluctuation of Bose/Fermi distribution

$$\bar{a}_l = \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}$$

- App 3. Fluctuation of Bose/Fermi distribution.
- Take the particles at energy level ε_l as an open system. a_l acts like N in (9.11.8).
- $\overline{(a_l - \bar{a}_l)^2} = -\frac{\partial \bar{a}_l}{\partial \alpha} = -\frac{\partial \frac{\omega_l}{e^{\alpha+\beta\varepsilon_l}\pm 1}}{\partial \alpha} = \frac{\omega_l e^{\alpha+\beta\varepsilon_l}}{(e^{\alpha+\beta\varepsilon_l}\pm 1)^2}$
 $= \bar{a}_l \frac{e^{\alpha+\beta\varepsilon_l}}{e^{\alpha+\beta\varepsilon_l}\pm 1} = \bar{a}_l (1 \mp \frac{1}{e^{\alpha+\beta\varepsilon_l}\pm 1}) = \bar{a}_l (1 \mp \frac{\bar{a}_l}{\omega_l}).$
- For Fermions, $\varepsilon < \mu$, $\frac{\bar{a}_l}{\omega_l} \simeq 1$; $\varepsilon > \mu$, $\bar{a}_l \simeq 0$, so the fluctuation is small. For Bosons, no such restrict.
- The correlation: $\overline{a_l a_m} = \frac{1}{\mathcal{Z}} \sum_N \sum_S a_l a_m e^{-(\alpha N + \beta E_S)}$
 $= \frac{1}{\mathcal{Z}_l} [\sum_{a_l} a_l e^{-(\alpha+\beta\varepsilon_l)a_l}] \cdot \frac{1}{\mathcal{Z}_m} [\sum_{a_m} a_m e^{-(\alpha+\beta\varepsilon_m)a_m}] = \bar{a}_l \bar{a}_m.$
- $\overline{(a_l - \bar{a}_l)(a_m - \bar{a}_m)} = \overline{a_l a_m} - \bar{a}_l \bar{a}_m = 0$, no correlation.

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