Thermodynamics & Statistical Physics Chapter 3. Phase transition of single-component system

Yuan-Chuan Zou zouyc@hust.edu.cn

School of Physics, Huazhong University of Science and Technology

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Table of contents

- Phase Transition of Single-Component System
 - 3.1 Criterion of thermal equilibrium
 - 3.2 Basic equations of open system
 - 3.3 Equilibrium of single-component multi-phase system
 - 3.4 Properties of equilibrium of s-c multi-phase system
 - 3.5 Critical point and phase change between gas and liquid
 - 3.7 Classification of the phase transition
 - 3.9 Landau's approximation for the continuous phase transition

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- $\Delta S = 0$ neutral equilibrium, $\Delta S < 0$ stable equilibrium.

$$\Delta S = \sum_{i} \frac{\partial S}{\partial x_i} \delta x_i + \frac{1}{2} \sum_{i,j} \frac{\partial^2 S}{\partial x_i \partial x_j} \delta x_i \delta x_j$$

$$\Delta S = \sum_{i} \frac{\partial S}{\partial x_{i}} \delta x_{i} + \frac{1}{2} \sum_{i,j} \frac{\partial^{2} S}{\partial x_{i} \partial x_{j}} \delta x_{i} \delta x_{j}$$
$$\equiv \delta S + \frac{1}{2} \delta^{2} S$$

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- $\delta S = 0$. exists extremum: $\delta^2 S < 0$, exists maximum, and if there are several maxima, the biggest one is the stable equilibrium state, and the others are semi-stable state. If $\delta S = 0$ and $\delta^2 S = 0$, higher order is needed.
- Other criterion: in isothermal and isochroric process $\Delta F > 0$, in isothermal and isobaric process: $\Delta G > 0, \dots$

Example: Condition for the isolated uniform thermal equilibrium state and the stability criterion.

• The isolated system's small part (T, p), and the other (almost whole) part (T_0, p_0) ,

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- Total change of the entropy: $\Delta \tilde{S} = \Delta S + \Delta S_0$.
- Condition for equilibrium: $\Delta \tilde{S} < 0$, i.e., $\Delta S + \Delta S_0 < 0$, or $\delta \tilde{S} = 0, \delta^2 \tilde{S} < 0$.

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Yuan-Chuan Zou zouyc@hust.edu.cn (HUS

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$$\left(dS = \frac{dU + pdV}{T} \Rightarrow \left(\frac{\partial S}{\partial U} \right)_V = \frac{1}{T}, \left(\frac{\partial S}{\partial V} \right)_U = \frac{p}{T}. \right)$$

$$\begin{split} \bullet \ \delta^2 \tilde{S} &\simeq \delta^2 S = \frac{\partial^2 S}{\partial U^2} (\delta U)^2 + 2 \frac{\partial^2 S}{\partial U \partial V} \delta U \delta V + \frac{\partial^2 S}{\partial V^2} (\delta V)^2. \\ &= \left[\frac{\partial}{\partial U} \frac{\partial S}{\partial U} \delta U + \frac{\partial}{\partial V} \frac{\partial S}{\partial U} \delta V \right] \delta U \\ &+ \left[\frac{\partial}{\partial U} \frac{\partial S}{\partial V} \delta U + \frac{\partial}{\partial V} \frac{\partial S}{\partial V} \delta V \right] \delta V, \\ \left(\mathrm{d}S &= \frac{\mathrm{d}U + p \mathrm{d}V}{T} \Rightarrow \left(\frac{\partial S}{\partial U} \right)_V = \frac{1}{T}, \left(\frac{\partial S}{\partial V} \right)_U = \frac{p}{T}. \right) \\ \bullet \ \delta^2 S &= \left[\frac{\partial}{\partial U} \left(\frac{1}{T} \right) \delta U + \frac{\partial}{\partial V} \left(\frac{1}{T} \right) \delta V \right] \delta U \\ &+ \left[\frac{\partial}{\partial U} \left(\frac{p}{T} \right) \delta U + \frac{\partial}{\partial V} \left(\frac{p}{T} \right) \delta V \right] \delta V \end{split}$$

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• $\delta^2 S = \left[\frac{\partial}{\partial U} \left(\frac{1}{T} \right) \delta U + \frac{\partial}{\partial V} \left(\frac{1}{T} \right) \delta V \right] \delta U$

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• $\delta^2 S = \left[\frac{\partial}{\partial U} \left(\frac{1}{T} \right) \delta U + \frac{\partial}{\partial V} \left(\frac{1}{T} \right) \delta V \right] \delta U + \left[\frac{\partial}{\partial U} \left(\frac{p}{T} \right) \delta U + \frac{\partial}{\partial V} \left(\frac{p}{T} \right) \delta V \right] \delta V = \delta \left(\frac{1}{T} \right) \delta U + \delta \left(\frac{p}{T} \right) \delta V.$

• Convert to (T, V):

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- Convert to (T, V):
- $\delta U = \left(\frac{\partial U}{\partial T}\right)_V \delta T + \left(\frac{\partial U}{\partial V}\right)_T \delta V$

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- Convert to (T, V):
- $\delta U = \left(\frac{\partial U}{\partial T}\right)_V \delta T + \left(\frac{\partial U}{\partial V}\right)_T \delta V$ $= C_V \delta T + \left[T \left(\frac{\partial p}{\partial T} \right)_{TV} - p \right] \delta V.$

$$\delta^{2}S = \delta\left(\frac{1}{T}\right)\delta U + \delta\left(\frac{p}{T}\right)\delta V,$$

$$\delta U = C_{V}\delta T + \left[T\left(\frac{\partial p}{\partial T}\right)_{V} - p\right]\delta V$$

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$$\delta \frac{1}{T} = \left(\frac{\partial}{\partial T} \frac{1}{T}\right)_V \delta T + \left(\frac{\partial}{\partial V} \frac{1}{T}\right)_T \delta V$$

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$$\begin{split} \bullet \ \delta \frac{1}{T} &= \left(\frac{\partial}{\partial T} \frac{1}{T} \right)_{V} \delta T + \left(\frac{\partial}{\partial V} \frac{1}{T} \right)_{T} \delta V = -\frac{1}{T^{2}} \delta T. \\ \bullet \ \delta \frac{p}{T} &= \left(\frac{\partial}{\partial T} \frac{p}{T} \right)_{V} \delta T + \left(\frac{\partial}{\partial V} \frac{p}{T} \right)_{T} \delta V \\ &= \left[p \left(\frac{\partial}{\partial T} \frac{1}{T} \right)_{V} + \frac{1}{T} \left(\frac{\partial p}{\partial T} \right)_{V} \right] \delta T \\ &+ \left[p \left(\frac{\partial}{\partial V} \frac{1}{T} \right)_{T} + \frac{1}{T} \left(\frac{\partial p}{\partial V} \right)_{T} \right] \delta V \\ &= \left[-\frac{p}{T^{2}} + \frac{1}{T} \left(\frac{\partial p}{\partial T} \right)_{V} \right] \delta T + \frac{1}{T} \left(\frac{\partial p}{\partial V} \right)_{T} \delta V \end{split}$$

$$\delta^2 S = \delta\left(\frac{1}{T}\right)\delta U + \delta\left(\frac{p}{T}\right)\delta V,$$

$$\delta U = C_V \delta T + \left[T \left(\frac{\partial p}{\partial T} \right)_V - p \right] \delta V$$

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$$\delta \frac{1}{T} = \left(\frac{\partial}{\partial T} \frac{1}{T}\right)_V \delta T + \left(\frac{\partial}{\partial V} \frac{1}{T}\right)_T \delta V = -\frac{1}{T^2} \delta T$$
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$$+ \left[p \left(\frac{\partial}{\partial V} \frac{1}{T}\right)_{T} + \frac{1}{T} \left(\frac{\partial p}{\partial V}\right)_{T}\right] \delta V$$

$$= \left[-\frac{p}{T^{2}} + \frac{1}{T} \left(\frac{\partial p}{\partial T}\right)_{V}\right] \delta T + \frac{1}{T} \left(\frac{\partial p}{\partial V}\right)_{T} \delta V$$

$$= \frac{1}{T^{2}} \left[T \left(\frac{\partial p}{\partial T}\right)_{V} - p\right] \delta T + \frac{1}{T} \left(\frac{\partial p}{\partial V}\right)_{T} \delta V.$$

Yuan-Chuan Zou zouyc@hust.edu.cn (HUS The

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$$\delta^2 \tilde{S} \simeq \delta^2 S = -\frac{1}{T^2} \delta T \left\{ C_V \delta T + \left[T \left(\frac{\partial p}{\partial T} \right)_V - p \right] \delta V \right\} + \left\{ \frac{1}{T^2} \left[T \left(\frac{\partial p}{\partial T} \right)_V - p \right] \delta T + \frac{1}{T} \left(\frac{\partial p}{\partial V} \right)_T \delta V \right\} \delta V$$

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- $C_V > 0, \left(\frac{\partial p}{\partial V}\right)_T < 0.$
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- $\delta^2 \tilde{S} \simeq \delta^2 S = -\frac{1}{T^2} \delta T \left\{ C_V \delta T + \left[T \left(\frac{\partial p}{\partial T} \right)_V p \right] \delta V \right\}$ $+ \left\{ \frac{1}{T^2} \left[T \left(\frac{\partial p}{\partial T} \right)_V - p \right] \delta T + \frac{1}{T} \left(\frac{\partial p}{\partial V} \right)_T \delta V \right\} \delta V$ $=-\frac{C_V}{T^2}(\delta T)^2 + \frac{1}{T}\left(\frac{\partial p}{\partial V}\right)_T(\delta V)^2 < 0.$
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- Meaning of $C_V > 0$: suppose $T \ge T_0$, small part loses heat, as $C_V > 0$, temperature decreases, system goes back to the equilibrium.
- $\left(\frac{\partial p}{\partial V}\right)_{\scriptscriptstyle T} < 0$: imaging the small part shrinks, $\Delta V < 0$, as $(\frac{\partial p}{\partial V})_T < 0$, $\Delta p > 0$, $p > p_0$, small part expands.

Table of contents

- Phase Transition of Single-Component System
 - 3.1 Criterion of thermal equilibrium
 - 3.2 Basic equations of open system
 - 3.3 Equilibrium of single-component multi-phase system
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$$\mu \equiv \frac{G}{n} = G_m = u - Ts + pv.$$

• $d\mu = V_m dp - S_m dT$ or v dp - s dT.

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12 / 31

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- Define a new function, grand thermodynamic potential $J \equiv F \mu n = F G = -pV$.
- $dJ = -SdT pdV nd\mu$.

Table of contents

Phase Transition of Single-Component System

- 3.1 Criterion of thermal equilibrium
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§3.3 Equilibrium of single-component multi-phase system

• Considering isolated two-phase system, α, β .

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$$n^{\alpha} + n^{\beta} = \text{Const.} \end{cases} \Rightarrow \begin{cases} \delta U^{\alpha} + \delta U^{\beta} = 0 \\ \delta n^{\alpha} + \delta n^{\beta} = 0 \end{cases} .$$

$$\bullet \ \delta S^{\alpha} = \tfrac{\delta U^{\alpha} + p^{\alpha} \delta V^{\alpha} - \mu^{\alpha} \delta n^{\alpha}}{T^{\alpha}}, \ \delta S^{\beta} = \tfrac{\delta U^{\beta} + p^{\beta} \delta V^{\beta} - \mu^{\beta} \delta n^{\beta}}{T^{\beta}}.$$

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- $\bullet \ \delta S^\alpha = \tfrac{\delta U^\alpha + p^\alpha \delta V^\alpha \mu^\alpha \delta n^\alpha}{T^\alpha} \text{, } \delta S^\beta = \tfrac{\delta U^\beta + p^\beta \delta V^\beta \mu^\beta \delta n^\beta}{T^\beta}.$
- $\delta S = \delta S^{\alpha} + \delta S^{\beta} =$ $\delta U^{\alpha} \left(\frac{1}{T^{\alpha}} \frac{1}{T^{\beta}} \right) + \delta V^{\alpha} \left(\frac{p^{\alpha}}{T^{\alpha}} \frac{p^{\beta}}{T^{\beta}} \right) \delta n^{\alpha} \left(\frac{\mu^{\alpha}}{T^{\alpha}} \frac{\mu^{\beta}}{T^{\beta}} \right)$

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- State parameter $(U^{lpha},V^{lpha},n^{lpha},T^{lpha})$, $(U^{eta},V^{eta},n^{eta},T^{eta})$
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- $\delta S = \delta S^{\alpha} + \delta S^{\beta} =$ $\delta U^{\alpha} \left(\frac{1}{T^{\alpha}} \frac{1}{T^{\beta}} \right) + \delta V^{\alpha} \left(\frac{p^{\alpha}}{T^{\alpha}} \frac{p^{\beta}}{T^{\beta}} \right) \delta n^{\alpha} \left(\frac{\mu^{\alpha}}{T^{\alpha}} \frac{\mu^{\beta}}{T^{\beta}} \right) = 0.$

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- $\delta S = \delta S^{\alpha} + \delta S^{\beta} =$ $\delta U^{\alpha} \left(\frac{1}{T^{\alpha}} \frac{1}{T^{\beta}} \right) + \delta V^{\alpha} \left(\frac{p^{\alpha}}{T^{\alpha}} \frac{p^{\beta}}{T^{\beta}} \right) \delta n^{\alpha} \left(\frac{\mu^{\alpha}}{T^{\alpha}} \frac{\mu^{\beta}}{T^{\beta}} \right) = 0.$
- Equilibrium condition: $T^{\alpha}=T^{\beta}$ (thermodynamics), $p^{\alpha}=p^{\beta}$ (mechanics), $\mu^{\alpha}=\mu^{\beta}$ (phase).

$$\delta S = \delta U^{\alpha} \left(\frac{1}{T^{\alpha}} - \frac{1}{T^{\beta}} \right) + \delta V^{\alpha} \left(\frac{p^{\alpha}}{T^{\alpha}} - \frac{p^{\beta}}{T^{\beta}} \right) - \delta n^{\alpha} \left(\frac{\mu^{\alpha}}{T^{\alpha}} - \frac{\mu^{\beta}}{T^{\beta}} \right) = 0.$$

 If the equilibrium condition is not satisfied, system proceeds in the direction of increasing the entropy.

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- $1^{\circ} T^{\alpha} \neq T^{\beta}$, direction: $\delta U^{\alpha}(\frac{1}{T^{\alpha}} \frac{1}{T^{\beta}}) > 0$. If $T^{\alpha} > T^{\beta}$, direction: $\delta U^{\alpha} < 0$. Energy $\alpha \to \beta$, from high T to low T.

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- 2° If $p^{\alpha} > p^{\beta}$ $(T^{\alpha} = T^{\beta})$, direction: $\delta V^{\alpha} \frac{p^{\alpha} p^{\beta}}{T} > 0$, i.e., $\delta V^{\alpha} > 0$, phase α (high pressure) expands.

$$\delta S = \delta U^{\alpha} (\frac{1}{T^{\alpha}} - \frac{1}{T^{\beta}}) + \delta V^{\alpha} (\frac{p^{\alpha}}{T^{\alpha}} - \frac{p^{\beta}}{T^{\beta}}) - \delta n^{\alpha} (\frac{\mu^{\alpha}}{T^{\alpha}} - \frac{\mu^{\beta}}{T^{\beta}}) = 0.$$

- If the equilibrium condition is not satisfied, system proceeds in the direction of increasing the entropy.
- 1° $T^{\alpha} \neq T^{\beta}$, direction: $\delta U^{\alpha}(\frac{1}{T^{\alpha}} \frac{1}{T^{\beta}}) > 0$. If $T^{\alpha} > T^{\beta}$, direction: $\delta U^{\alpha} < 0$. Energy $\alpha \to \beta$, from high T to low T.
- 2° If $p^{\alpha} > p^{\beta}$ $(T^{\alpha} = T^{\beta})$, direction: $\delta V^{\alpha} \frac{p^{\alpha} p^{\beta}}{T} > 0$, i.e., $\delta V^{\alpha} > 0$, phase α (high pressure) expands.
- 3° If $\mu^{\alpha} > \mu^{\beta}$ $(T^{\alpha} = T^{\beta})$, direction: $-\delta n^{\alpha} \frac{\mu^{\alpha} \mu^{\beta}}{T}$, i.e., $\delta n^{\alpha} < 0$, matter changes phase from α (high μ , chemical potential) to β .

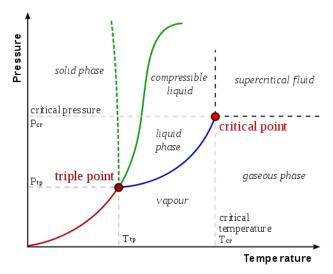
Table of contents

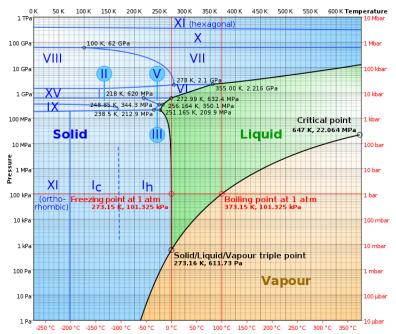
Phase Transition of Single-Component System

- 3.1 Criterion of thermal equilibrium
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§3.4 Properties of equilibrium of single-component multi-phase system – Phase diagram of water

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For three phases coexistence:

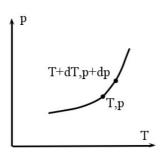
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• For two phases coexistence curve:

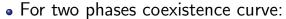
For three phases coexistence:

$$\begin{split} T^{\alpha} &= T^{\beta} = T^{\gamma} = T,\\ p^{\alpha} &= p^{\beta} = p^{\gamma} = p,\\ \mu^{\alpha}(T,p) &= \mu^{\beta}(T,p) = \mu^{\gamma}(T,p)\\ \text{(Triple point)}. \end{split}$$

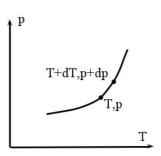
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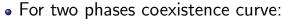
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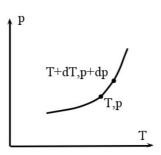


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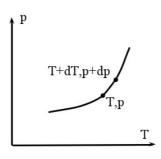
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 $\Rightarrow d\mu^{\alpha} = d\mu^{\beta}.$



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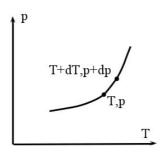
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- For two phases coexistence curve:
 - $\mu^{\alpha}(T, p) = \mu^{\beta}(T, p)$, $\Rightarrow d\mu^{\alpha} = d\mu^{\beta}$.
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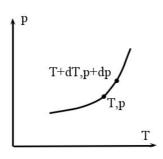
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$$\frac{\mathrm{d}p}{\mathrm{d}T} = \frac{S_m^{\beta} - S_m^{\alpha}}{V_m^{\beta} - V_m^{\alpha}}$$

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- The slope of phase-boundary curve is available in theory then (phase-boundary curve comes from experiment).

Table of contents

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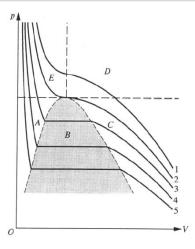
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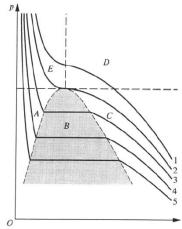
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Stability condition: $\left(\frac{\partial p}{\partial V_m}\right)_T = 0$, $\left(\frac{\partial^2 p}{\partial V_m^2}\right)_T = 0$, $\left(\frac{\partial^3 p}{\partial V_m^3}\right)_T < 0$.

Provement of
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24 / 31

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24 / 31

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Provement of $\left(\frac{\partial p}{\partial V_m}\right)_T = 0, \left(\frac{\partial^2 p}{\partial V_m^2}\right)_T = 0, \left(\frac{\partial^3 p}{\partial V_m^3}\right)_T < 0.$

• $\Delta S_m = \delta S_m + \frac{1}{2} \delta^2 S_m + \frac{1}{3!} \delta^3 S_m + \frac{1}{4!} \delta^4 S_m + \dots$ where $\delta^2 S_m = -\frac{C_{V,m}}{T^2} (\delta T)^2 + \frac{1}{T} \left(\frac{\partial p}{\partial V_m} \right)_T (\delta V_m)^2$ (3.1.13);for phase coexistence, $\delta T=0$, and also $\left(\frac{\partial p}{\partial V_m}\right)_{T}=0$, $\Rightarrow \delta^2 S_m = 0$.

- To get stability, one needs $\delta^3 S_m < 0$, or $\delta^4 S_m < 0$ if $\delta^3 S_m = 0$, or ...
- $\delta^3 S_m = \delta(\delta^2 S_m) = \frac{\partial}{\partial T} (\delta^2 S_m) \delta T + \frac{\partial}{\partial V_m} (\delta^2 S_m) \delta V_m$ $= \frac{\partial}{\partial V_m} (\delta^2 S_m) \delta V_m = \frac{\partial}{\partial V_m} \left(\frac{1}{T} \left(\frac{\partial p}{\partial V_m} \right)_T (\delta V_m)^2 \right) \delta V_m$ $=\frac{1}{T}\left(\frac{\partial^2 p}{\partial V_m^2}\right)_T(\delta V_m)^3.$

Provement of
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, $\left(\frac{\partial^2 p}{\partial V_m^2}\right)_T = 0$, $\left(\frac{\partial^3 p}{\partial V_m^3}\right)_T < 0$.

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3.5 Critical point and phase change between gas and liquid

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Table of contents

Phase Transition of Single-Component System

- 3.1 Criterion of thermal equilibrium
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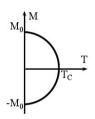
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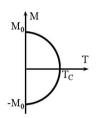
Table of contents

- Phase Transition of Single-Component System
 - 3.1 Criterion of thermal equilibrium
 - 3.2 Basic equations of open system
 - 3.3 Equilibrium of single-component multi-phase system
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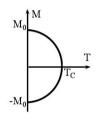
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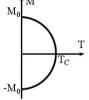
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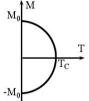
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 - For isothermal and isochoric process, criterion for stable equilibrium: $\delta F = 0$, $\delta^2 F > 0$: $\frac{\partial F}{\partial M} = M(a + bM^2) = 0$, $\frac{\partial^2 F}{\partial M^2} = a + 3bM^2 > 0.$

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Table of contents

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