

Chapter 6: Part A

Basic methods and results of statistical mechanics

Zhi-Jie Tan

Wuhan University

2019 spring semester

$$\beta(E) \equiv \frac{\partial \ln \Omega}{\partial E}$$

$$S \equiv k \ln \Omega$$

$$d \ln \Omega = \beta(d\bar{E} + \sum_{\alpha} \bar{X}_{\alpha} d\bar{x}_{\alpha})$$

$$\bar{X}_{\alpha} = \frac{1}{\beta} \frac{\partial \ln \Omega}{\partial x_{\alpha}}$$

$$\left(\frac{\partial T}{\partial V} \right)_S = - \left(\frac{\partial p}{\partial S} \right)_V$$

$$\left(\frac{\partial T}{\partial p} \right)_S = \left(\frac{\partial V}{\partial S} \right)_p$$

$$\left(\frac{\partial S}{\partial V} \right)_T = \left(\frac{\partial p}{\partial T} \right)_V$$

$$\left(\frac{\partial S}{\partial p} \right)_T = - \left(\frac{\partial V}{\partial T} \right)_p$$

Aim:

- **derive general probability statements for a variety of situations**
- **describe practical methods for calculating macroscopic properties**

Ensemble representative of situations of physical interests

- **microcanonical ensemble**
Isolated system
- **canonical ensemble**
system in contact with a heat reservoir
- **grand canonical ensemble**
system in contact with a reservoir
exchanging E and N

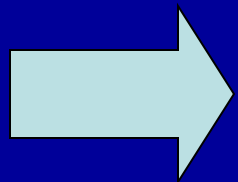
Ensemble representative of situations of physical interests

6.1 Isolated system

An isolated system with V , N , and the energy is in $[E, E+\delta E]$

Fundamental statistical postulate for isolated..

Probability for finding in r state:



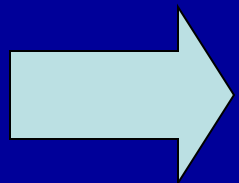
$$P_r = \begin{cases} C & \text{if } E < E_r < E + \delta E \\ 0 & \text{otherwise} \end{cases}$$

$$\Sigma P_r = 1$$

Ensemble representative of situations of physical interests

6.1 Isolated system

Probability for finding in r state:



$$P_r = \begin{cases} C & \text{if } E < E_r < E + \delta E \\ 0 & \text{otherwise} \end{cases}$$

$$\Sigma P_r = 1$$

Mean value:

$$\bar{y} = \frac{\sum_k y_k \Omega(y_k)}{\Omega}$$

Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

$$A \ll A'$$

In equilibrium,



What is the probability for finding in state r of energy E_r ?

$$A^{(0)} = A + A'$$

between $E^{(0)}$ and $E^{(0)} + \delta E$.

$$E_r + E' = E^{(0)}$$

Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

$$E' = E^{(0)} - E_r$$

If A is in state r, the accessible number for A'

$$\Omega'(E^{(0)} - E_r)$$

Probability to find A in state r is

$$P_r = C' \Omega'(E^{(0)} - E_r)$$

$$\sum_r P_r = 1$$

Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

$$A \ll A' \longrightarrow E_r \ll E^{(0)}$$

Instead of expanding $\Omega(E')$ at $E'=E_0$

$$\ln \Omega'(E^{(0)} - E_r) = \ln \Omega'(E^{(0)}) - \left[\frac{\partial \ln \Omega'}{\partial E'} \right]_0 E_r - \dots$$

$$E_r \ll E^{(0)}$$

Neglect terms of higher order

$$\left[\frac{\partial \ln \Omega'}{\partial E'} \right]_0 \equiv \beta$$


Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir


A' is so large that its T is unaffected

$$\begin{aligned}\ln \Omega'(E^{(0)} - E_r) &= \ln \Omega'(E^{(0)}) - \beta E_r \\ \Omega'(E^{(0)} - E_r) &= \Omega'(E^{(0)}) e^{-\beta E_r}\end{aligned}$$

$\Omega'(E^{(0)})$ is just a constant independent of r ,


$$P_r = C e^{-\beta E_r}$$

Normalization


$$C^{-1} = \sum_r e^{-\beta E_r}$$

Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir



$$P_r = \frac{e^{-\beta E_r}}{\sum_r e^{-\beta E_r}}$$

Discussion on

$$P_r = C' \Omega(E^{(0)} - E_r)$$

$$P_r = C e^{-\beta E_r}$$

$$E_r \uparrow \implies \Omega(E_0 - E_r) \downarrow$$

The situation is less

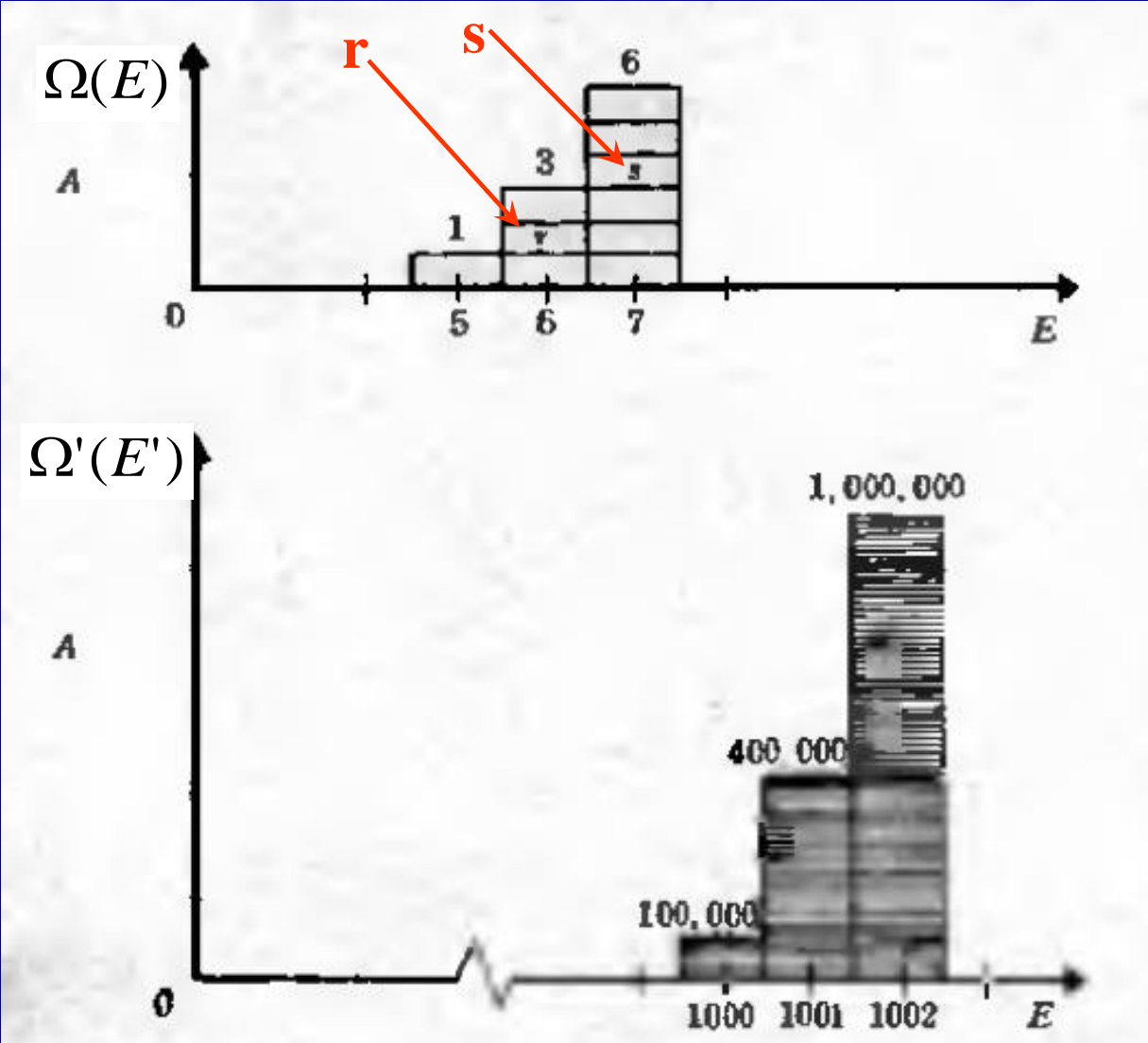
Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

example

Suppose $E_0 = 1007$

r state with $E=6$
s state with $E=7$



Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

Discussion on

$$P_r = C e^{-\beta E_r}$$

1, is very general result and is of fundamental important in statistical mechanics;

2, $e^{-\beta E_r}$ is called the “Boltzmann factor”, and the probability is known as “canonical distribution”.

Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

Discussion on

$$P_r = C e^{-\beta E_r}$$

is the probability of finding r state with E_r

Then the total probability for finding E in $[E, E+dE]$

$$P(E) = \sum_r P_r$$



$$P(E) = C \Omega(E) e^{-\beta E}$$

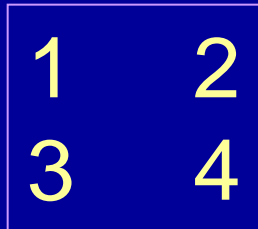
Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

Discussion on

$$P_r = C e^{-\beta E_r}$$

$$P(E) = \sum_r P_r$$



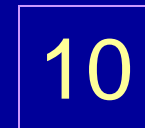
E_a



E_b



E_c



E_d

$$P(E_a) = 4 \times \exp(-\beta E_a)$$



$$P(E) = C \Omega(E) e^{-\beta E}$$

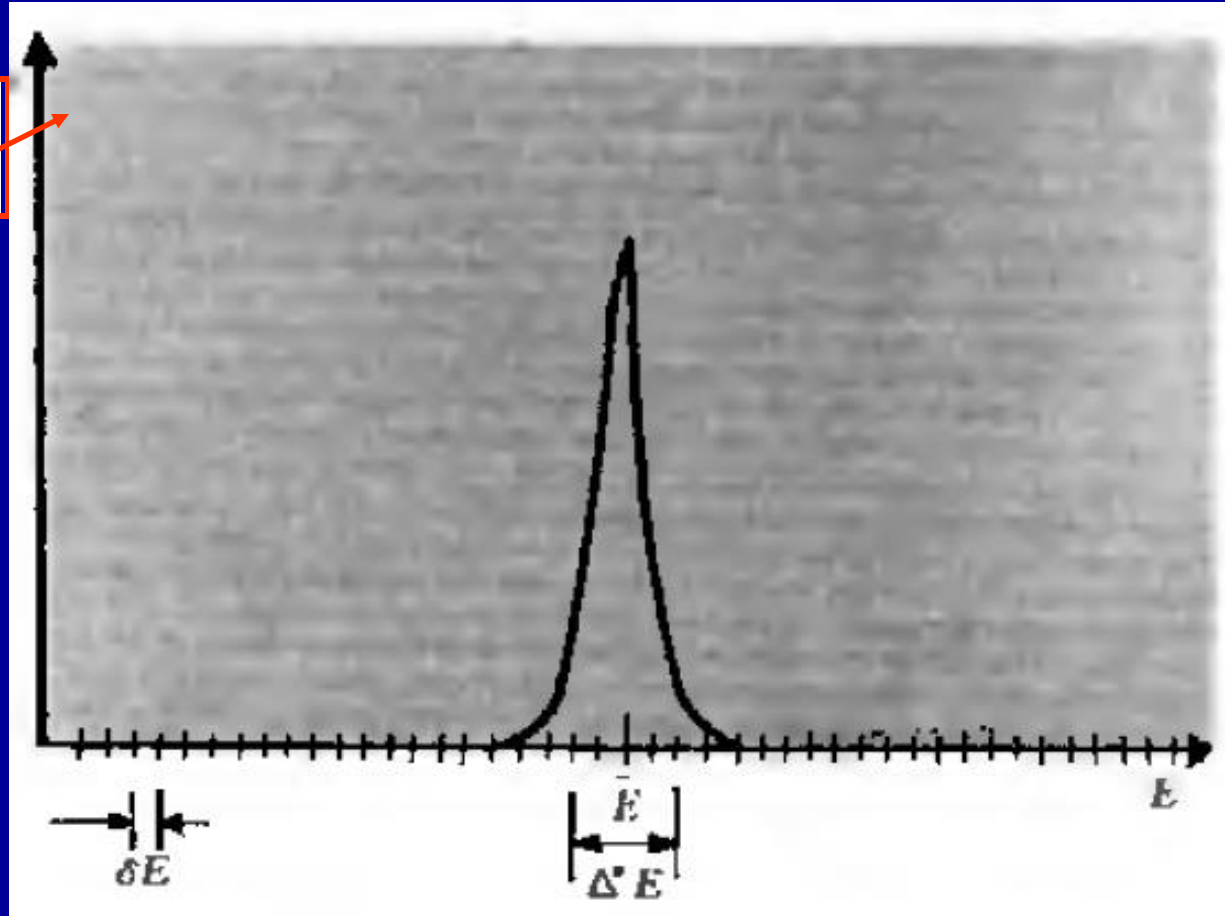
Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

Discussion on

$$P(E) = C \Omega(E) e^{-\beta E}$$

The larger A is,
The sharper is the
maximum $P(E)$



Ensemble representative of situations of physical interests

6.2 system in contact with a heat reservoir

Mean values

$$\bar{y} = \frac{\sum_r e^{-\beta E_r} y_r}{\sum_r e^{-\beta E_r}}$$

$$\bar{y} = \frac{\sum_E \Omega(E) e^{-\beta E} y(E)}{\sum_E \Omega(E) e^{-\beta E}}$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Paramagnetism

Every atom have an intrinsic spin $\frac{1}{2}$ either up or down;
Define external H is up.

up

$$\epsilon_+ = -\mu H$$



$$P_+ = C e^{-\beta \epsilon_+} = C e^{\beta \mu H}$$

down

$$\epsilon_- = +\mu H$$



$$P_- = C e^{-\beta \epsilon_-} = C e^{-\beta \mu H}$$

define

$$y \equiv \beta \mu H = \frac{\mu H}{kT}$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Paramagnetism

$$\bar{\mu}_H = \frac{P_+ \mu + P_- (-\mu)}{P_+ + P_-} = \mu \frac{e^{\beta \mu H} - e^{-\beta \mu H}}{e^{\beta \mu H} + e^{-\beta \mu H}}$$

$$\bar{\mu}_H = \mu \tanh \frac{\mu H}{kT}$$

The “magnetization” \vec{M}_0

$$\vec{M}_0 = N_0 \bar{\mu}_H$$

$$\tanh y \equiv \frac{e^y - e^{-y}}{e^y + e^{-y}}$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Paramagnetism

Limiting behavior, if $y \ll 1$

$$\tanh y \equiv \frac{e^y - e^{-y}}{e^y + e^{-y}}$$

$$= \frac{(1 + y + \dots) - (1 - y - \dots)}{2} = y$$

Limiting behavior, if $y \gg 1$

$$\tanh y = 1$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Paramagnetism

for $\mu H / kT \ll 1$,

$$\bar{\mu}_H = \mu \tanh \frac{\mu H}{kT}$$

$$\bar{\mu}_H = \frac{\mu^2 H}{kT}$$

$$\bar{M}_0 = \chi H$$

“magnetic susceptibility”

$$\chi = \frac{N_0 \mu^2}{kT}$$

Curie Law

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

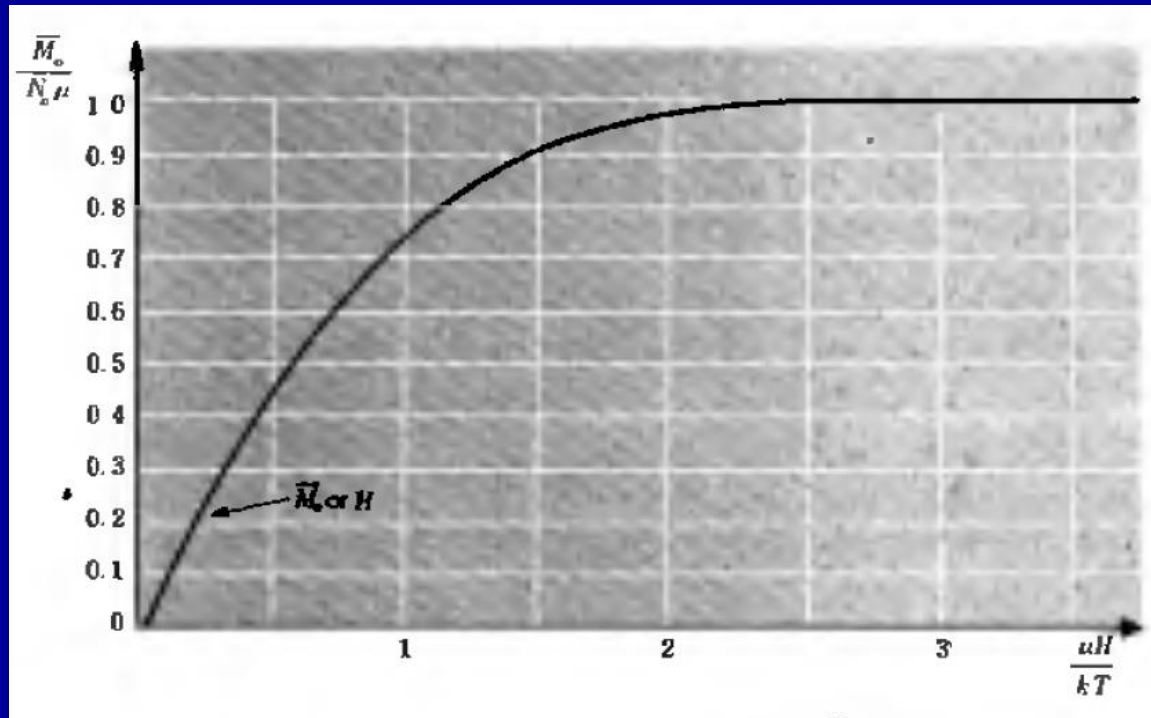
Paramagnetism

$$\bar{\mu}_H = \mu \tanh \frac{\mu H}{kT}$$

for $\mu H / kT \gg 1$,

$$\bar{\mu}_H = \mu$$

$$\bar{M}_0 \rightarrow N_0 \mu$$



Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Molecule in an ideal gas

T, V, number of molecule is small

Ignore the interaction between molecules

The total energy is the summation of all molecules

energy

$$E = \frac{1}{2} m v^2 = \frac{1}{2} \frac{\mathbf{p}^2}{m}$$

between \mathbf{r} and $\mathbf{r} + d\mathbf{r}$
 \mathbf{p} and $\mathbf{p} + d\mathbf{p}$

$$d^3\mathbf{r} d^3\mathbf{p} \equiv (dx dy dz)(dp_x dp_y dp_z)$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Molecule in an ideal gas

Probability in
[r,r+dr]
and [p,p+dp]

$$P(\mathbf{r},\mathbf{p}) d^3\mathbf{r} d^3\mathbf{p} \propto \left(\frac{d^3\mathbf{r} d^3\mathbf{p}}{h_0^3} \right) e^{-\beta(p^2/2m)}$$

$$\delta r \delta p = h_0$$

h_0^3 cell size in phase space

Probability in [p,p+dp]

$$P(\mathbf{p}) d^3\mathbf{p} = \int_{(r)} P(\mathbf{r},\mathbf{p}) d^3\mathbf{r} d^3\mathbf{p} \propto e^{-\beta(p^2/2m)} d^3\mathbf{p}$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Molecule in an ideal gas

$$\mathbf{v} = \mathbf{p}/m.$$

$$P'(\mathbf{v}) d^3\mathbf{v}$$

Probability in $[\mathbf{v}, \mathbf{v}+d\mathbf{v}]$

$$P'(\mathbf{v}) d^3\mathbf{v} = P(\mathbf{p}) d^3\mathbf{p} = C e^{-\beta m v^2/2} d^3\mathbf{v}$$

C is a constant by normalization

Maxwell distribution for molecule velocity

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution


Molecule in an ideal gas in the presence of gravity

Energy of a molecule:

$$E = \frac{p^2}{2m} + mgz$$

Probability in $[r, r+dr]$
and $[p, p+dp]$

g is the constant acceleration due to gravity


$$\begin{aligned} P(r, p) d^3r d^3p &\propto \frac{d^3r d^3p}{h_0^3} e^{-\beta[(p^2/2m) + mgz]} \\ &\propto d^3r d^3p e^{-\beta(p^2/2m)} e^{-\beta mgz} \end{aligned}$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Molecule in an ideal gas in the presence of gravity

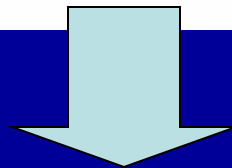
Probability in $[p, p+dp]$

$$P(p) d^3p = \int_{(r)} P(r, p) d^3r d^3p$$

$$= C e^{-\beta(p^2/2m)} d^3p$$

Probability in $[z, z+dz]$

$$P(z) dz = \int_{(x,y)} \int_{(p)} P(r, p) d^3r d^3p$$

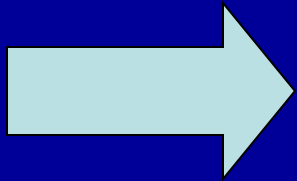


$$P(z) dz = C' e^{-\beta m g z} dz$$

Ensemble representative of situations of physical interests

6.3 Simple applications of canonical distribution

Molecule in an ideal gas in the presence of gravity



$$P(z) = P(0) e^{-mgz/kT}$$

Sometimes called as “law of atmosphere”

Class-work

P 233 6.6

Homework

P 233 6.1,2,4,5