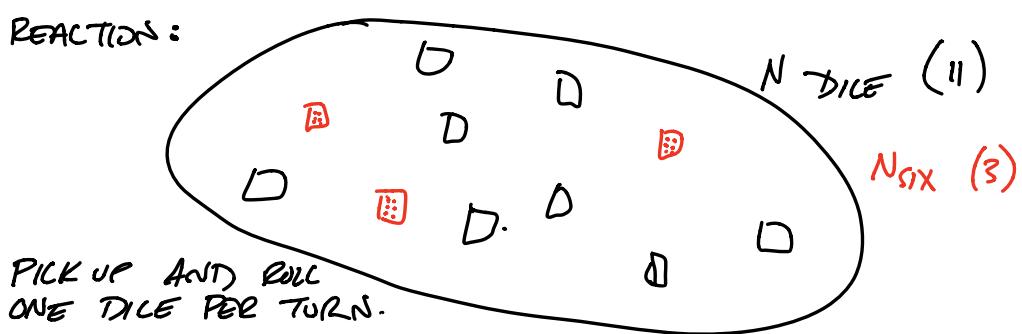


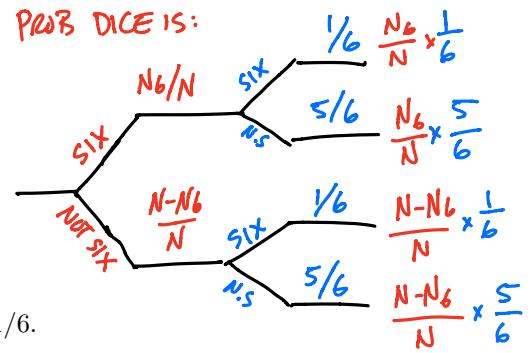
WHY DO REACTIONS CONVERGE TO PARTICULAR EQUILIBRIUM VALUE?

1. KINETIC: ENDS UP AT [SPECIES] WHERE RATES OF FORMATION AND LOSS EXACTLY OFFSET. AWAY FROM EQUILIBRIUM, RATES ARE DIFFERENT BY DEFINITION, LEADING TO CHANGES TOWARD EQUILIBRIUM.
2. THERMODYNAMIC: EQUILIBRIUM VALUE BETWEEN TWO STATES IS DETERMINED BY THE NUMBER AND RELATIVE PROBABILITY OF THE **MICROSTATES** COMPATIBLE WITH EACH STATE.

REACTION:



PROB ROLL IS:



- You have N dice.
- Of these N dice, N_{6} are currently showing \square .
- The probability of a dice coming up as \square is $p = 1/6$.
- For each turn, you randomly pick up one dice and roll it.

1. What is the probability—in terms of N , N_{6} , and p —of a non- \square dice becoming a \square over one turn?

$$(N - N_6) p \quad [\text{START AS NOT SIX}] \times p$$

2. What is the probability—in terms of N , N_{6} , and p —of a \square dice becoming a non- \square over one turn?

$$N_6 \cdot (1-p) \quad [\text{START AS SIX}] \times P_{\text{NOT SIX}}$$

3. What is the predicted overall change in N_{6} —in terms of N , N_{6} , and p —over a turn?

$$\frac{\Delta N_6}{\text{TURN}} = (N - N_6) p - N_6 (1-p)$$

4. Under what conditions will the predicted change in N_{6} will be zero?

$$\frac{\Delta N_6}{\text{TURN}} = \emptyset = (N - N_6) p - N_6 (1-p)$$

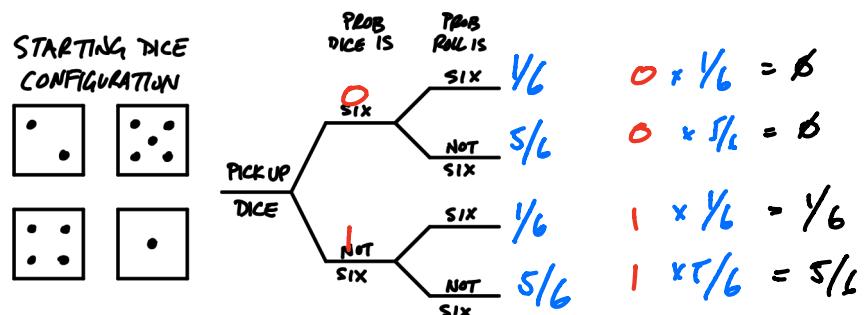
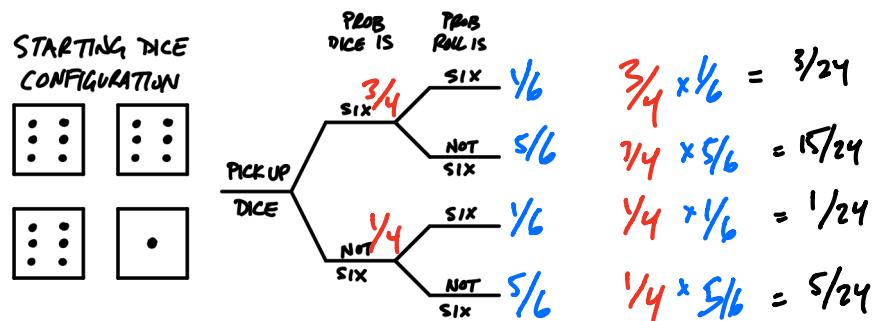
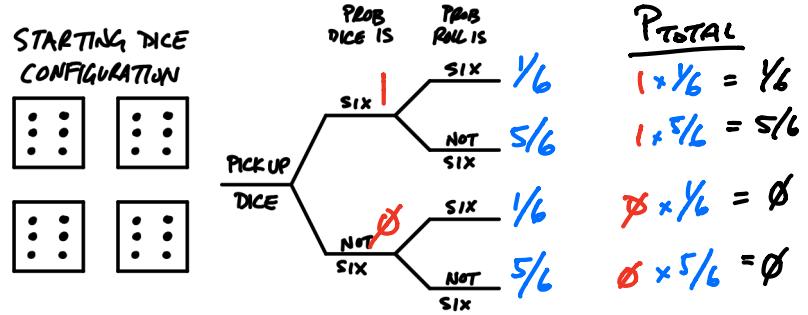
$$N_6 (1-p) = (N - N_6) p$$

$$N_6 - N_6 p = Np - N_6 p$$

$$N_6 = N \cdot p \leftarrow \text{AT THIS POINT, PROB}$$

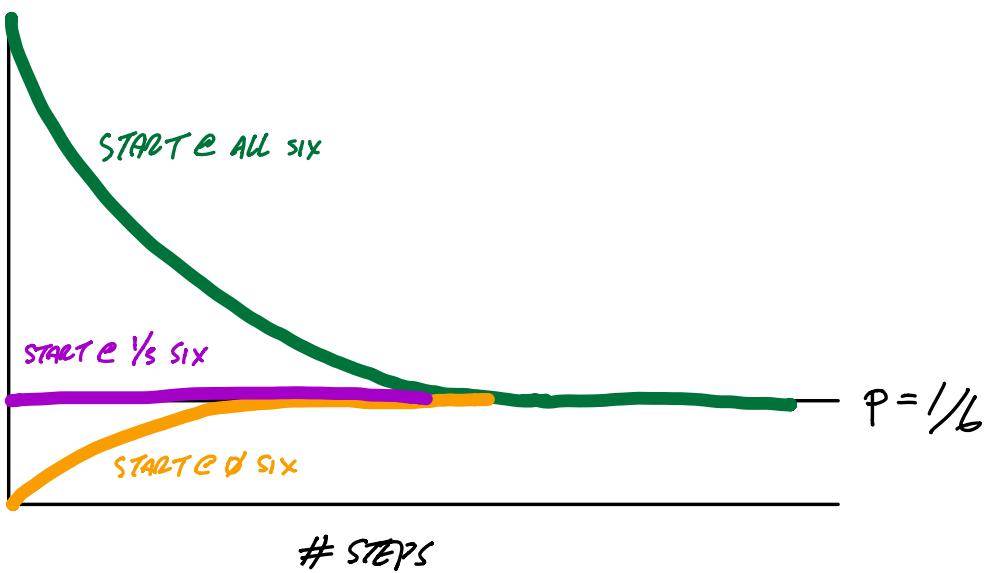
OF LOSS OF SIX IS
EXACTLY OFFSET BY
PROB OF GAINS OF SIX

You have a collection of four dice. You randomly pick up one die and roll it. Assuming the dice are fair ($p = 1/6$ for all faces), fill out the contingency trees below and calculate the probability of each possible outcome.



Based on this calculation, why does a dice reaction equilibrate away from configurations like the top configuration?

AT START, THE MOST LIKELY ROLL TAKES YOU AWAY FROM ALL SIX. NO ROLL INCREASES # OF SIXES. AFTER A SIX IS LOST, THE MOST PROBABLE OUTCOME IS STILL A LOSS OF SIX. AFTER EVERY SIX IS LOST, THERE IS A HIGH PROB OF GAINING SIX ($1/6$) THAT LOSSES (\emptyset).



QUICK PROBABILITY REVIEW:

INDEPENDENT EVENTS MULTIPLY

$$P_6 \text{ AND } P_1 = P_6 \times P_1$$

$$\xrightarrow{\text{ROLL}} \begin{array}{|c|} \hline : \\ \hline : \\ \hline : \\ \hline \end{array} \quad \times \quad \xrightarrow{\text{ROLL}} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} \quad = \frac{1}{36}$$

EXCLUSIVE EVENTS ADD:

$$P_6 \text{ OR } P_1 = (P_6 + P_1)$$

ROLL ONCE

\bullet	$\cdot \cdot$	$\cdot \cdot$	$\cdot \cdot \cdot$	$\cdot \cdot \cdot$	$\cdot \cdot \cdot$
-----------	---------------	---------------	---------------------	---------------------	---------------------

$\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$ $\frac{1}{6}$

$\frac{1}{6} + \frac{1}{6} = \frac{2}{6} = \frac{1}{3}$

1. You roll a dice 4 times and write down the observed sequence of faces you see (for example, ☐, ☒, ☑, ☓). How many different sequences of are possible?

$$6 \times 6 \times 6 \times 6 = 6^4 = 1296$$

2. What is the probability of seeing the following four rolls, in this order?

☐ ☒ ☑ ☓

INDEPENDENT EVENTS, SO:

$$\frac{1}{6} \times \frac{1}{6} \times \frac{1}{6} \times \frac{1}{6} = \frac{1}{1296}$$

3. What is the probability of seeing the following four rolls, in this order?

S/6 CHANCE {☐, ☐, ☒, ☑, ☓} \uparrow Y/6 CHANCE
 $\overbrace{\{☐, ☐, ☒, ☑, ☓\}}$ indicates that any of these faces come up. Hint: Try to come up with an approach that does not require you to make all possible combinations of {☐, ☐, ☒, ☑, ☓}.

$$U = \{1, 2, 3, 4, 5\} \quad P_{UUFU} = \left(\frac{5}{6}\right)\left(\frac{1}{6}\right)\left(\frac{5}{6}\right)\left(\frac{1}{6}\right) = \left(\frac{1}{6}\right)^2 \left(\frac{5}{6}\right)^2 = \frac{25}{1296}$$

4. How many different ways are there to roll four dice and see the following come up in *any order*?

FF \uparrow U \uparrow U
ORDERS:
 $\begin{pmatrix} FFUU & UFFU \\ FUFU & UFUF \\ FUUF & UUFF \end{pmatrix}$ 6 POSSIBILITIES.

5. What is the probability of seeing the following four rolls, in *any order*? (Put another way, what is the probability of observing exactly two ☓ in four rolls?)

☐, ☒, {☐, ☐, ☒, ☑, ☓}, {☐, ☐, ☒, ☑, ☓} ☓

SIX MUTUALLY EXCLUSIVE POSSIBILITIES!

$$P_{\text{TOTAL}} = P_{FFU\ddot{U}} + P_{FU FU} + P_{F\ddot{U}U F} + P_{U F F U} + P_{U F U F} + P_{U \ddot{U} F F}$$

THESE ALL HAVE SAME PROBABILITY, SO:

$$P_{\text{TOTAL}} = 6 \times \left(\frac{1}{6}\right)^2 \times \left(\frac{5}{6}\right)^2 = \frac{150}{1296}$$

EXPRESSION GENERALIZES TO:

$$P(n, k) = \binom{n}{k} p^k (1-p)^{n-k}$$

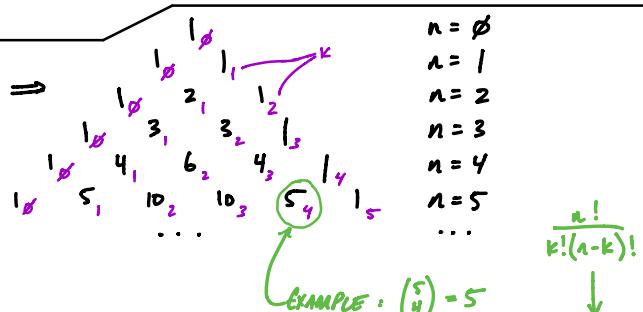
MULTIPLICITY.
HOW MANY
WAYS ARE
THERE TO TAKE
K SAMPLES
FROM n SITES.
(SEE #4 ABOVE)

PROB K DICE
COMING UP
AS

n : NUMBER OF SITES
k : NUMBER OF OCCUPIED SITES
p : PROB A SITE IS OCCUPIED

PROB REMAINING (n-k)
DICE COME UP NOT 6.

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$



EXAMPLE: $\binom{5}{4} = 5$

$$\text{POSSIBILITIES } \begin{bmatrix} 1 & 1 & 1 & 1 & 6 \\ 1 & 1 & 1 & 6 & 1 \\ 1 & 1 & 6 & 1 & 1 \\ 1 & 6 & 1 & 1 & 1 \\ \emptyset & 1 & 1 & 1 & 1 \end{bmatrix} = \frac{5!}{4!(5-4)!} = \frac{5 \times 4 \times 3 \times 2 \times 1}{4 \times 3 \times 2 \times 1 \times 1} = 5$$

$$P(n, k) = \binom{n}{k} p^k (1-p)^{n-k}$$

where n is the number of dice, k is the number of dice showing 6, p is the probability of obtaining 6 on a roll, and $\binom{n}{k}$ is the number of ways you can draw k dice out of n total.

1. You have four dice. Enumerate all possible combinations of vs. you can obtain for $k \in \{0, 1, 2, 3, 4\}$.

$K=0$	$uuuu$	$] 1$	$K=2$	$FFUU$	$FUFU$	$FUUF$	$UFFU$	$UFUF$	$UUFF$	$K=3$	$FFFU$	$FFUF$	$FUFF$	$UFFF$	$K=4$	$FFFF$	$] 1$
$K=1$	$FUUU$																
	$UFUU$																
	$UUFU$																
	$UUFF$																

2. You have $n = 600$ fair dice ($p = 1/6$). In a plotting program of your choice, graph each of the following as a function of k :

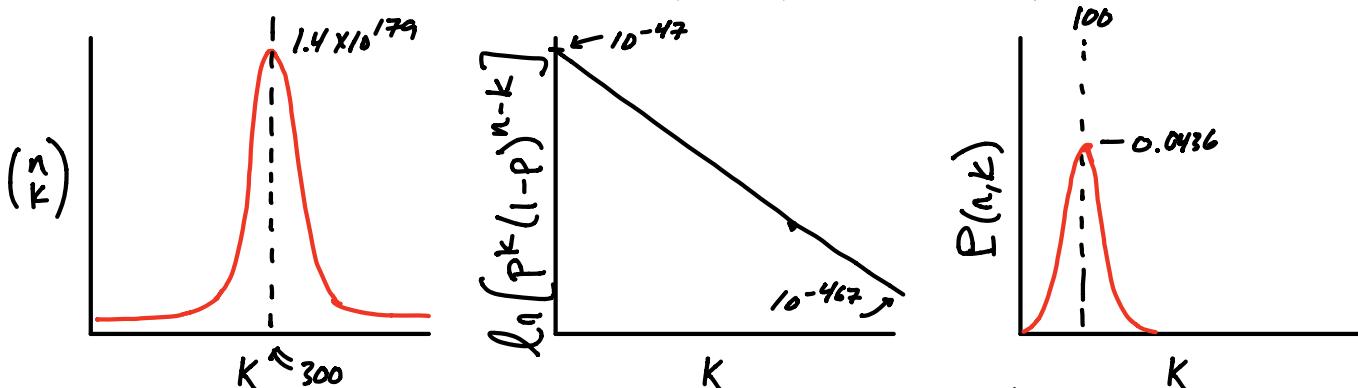
$$\binom{n}{k}$$

$$p^k (1-p)^{n-k}$$

$$P(n, k) = \binom{n}{k} p^k (1-p)^{n-k}$$

You might want to put the y-axis on a log scale. (In Excel, the $\binom{n}{k}$ function is 'COMBIN'; in python it is 'scipy.special.comb'; in R it is 'choose').

3. Explain why each graph looks like it does. (Why does it have the overall shape it does? Why are its minima/maxima/etc. where they are?)



FUNCTION PEAKS AT $k=300$; MOST WAYS TO ARRANGE DICE THERE. HUGE # OF POSSIBLE OUTCOMES. BINOMIAL DISTRIBUTION.

CONTINUOUSLY DECREASES (EXPONENTIAL). THIS IS BECAUSE $1-p$ IS MORE PROBABLE THAN p . ROLLS w/out SIX ALWAYS MORE PROBABLE.

PEAK AT 100. MAXIMIZES TRADEOFF BETWEEN $\binom{n}{k}$ (INCREASES FROM $k=0 \rightarrow k=300$) AND $p^k (1-p)^{n-k}$ (DECREASES FROM $k=0 \rightarrow k=600$).

$$P(n,k) = \binom{n}{k} p^k (1-p)^{n-k} \quad \binom{n}{k} = W = \text{MULTIPLICITY}$$

$$\frac{P(a,b)}{P(a,a)} \leftarrow \text{FOLD DIFFERENCE IN PROBABILITIES} = \frac{P_b}{P_a}$$

$$\frac{P_b}{P_a} = \frac{W_b p^b (1-p)^{a-b}}{W_a p^a (1-p)^{n-a}}$$

$$-\ln(P_b/P_a) = -\ln\left(\frac{W_b}{W_a} \cdot \frac{p^b (1-p)^{a-b}}{p^a (1-p)^{n-a}}\right)$$

$$-\ln(P_b/P_a) = \ln(W_b/W_a) + \ln(p^{b-a} (1-p)^{a-b})$$

Δ FREE ENERGY ENTROPY ENTHALPY

$$[\Delta G = \Delta H - T\Delta S]$$