## Kinetic Theory

- **1.** Poisson Brackets:
- (a) Show that for observable  $\mathcal{O}(\mathbf{p}(\mu), \mathbf{q}(\mu))$ ,  $d\mathcal{O}/dt = \{\mathcal{O}, \mathcal{H}\}$ , along the time trajectory of any micro state  $\mu$ , where  $\mathcal{H}$  is the Hamiltonian.
- Following the trajectory of each micro state, we find

$$\frac{d\mathcal{O}(\mathbf{p},\mathbf{q})}{dt} = \sum_{\alpha=1}^{3N} \left( \frac{\partial \mathcal{O}}{\partial p_{\alpha}} \cdot \frac{\partial p_{\alpha}}{\partial t} + \frac{\partial \mathcal{O}}{\partial q_{\alpha}} \cdot \frac{\partial q_{\alpha}}{\partial t} \right) = -\sum_{\alpha=1}^{3N} \left( \frac{\partial \mathcal{O}}{\partial p_{\alpha}} \cdot \frac{\partial \mathcal{H}}{\partial q_{\alpha}} - \frac{\partial \mathcal{O}}{\partial q_{\alpha}} \cdot \frac{\partial \mathcal{H}}{\partial p_{\alpha}} \right) = \{\mathcal{O}, \mathcal{H}\}.$$

- (b) If the ensemble average  $\langle \{\mathcal{O}, \mathcal{H}\} \rangle = 0$  for any observable  $\mathcal{O}(\mathbf{p}, \mathbf{q})$  in phase space, show that the ensemble density satisfies  $\{\mathcal{H}, \rho\} = 0$ .
- The ensemble average of the Poisson bracket is

$$\langle \{\mathcal{O}, \mathcal{H}\} \rangle = -\sum_{\alpha=1}^{3N} \int d\Gamma \rho \left[ \left( \frac{\partial \mathcal{O}}{\partial p_{\alpha}} \cdot \frac{\partial \mathcal{H}}{\partial q_{\alpha}} - \frac{\partial \mathcal{O}}{\partial q_{\alpha}} \cdot \frac{\partial \mathcal{H}}{\partial p_{\alpha}} \right) \right].$$

Integrating by parts to remove the derivatives on  $\mathcal{O}$  leads to

$$\langle \{\mathcal{O}, \mathcal{H}\} \rangle = \sum_{\alpha=1}^{3N} \int d\Gamma \mathcal{O} \left[ \left( \frac{\partial \rho}{\partial p_{\alpha}} \cdot \frac{\partial \mathcal{H}}{\partial q_{\alpha}} - \frac{\partial \rho}{\partial q_{\alpha}} \cdot \frac{\partial \mathcal{H}}{\partial p_{\alpha}} \right) + \rho \left( \frac{\partial^{2} \mathcal{H}}{\partial p_{\alpha} \partial q_{\alpha}} - \frac{\partial^{2} \mathcal{H}}{\partial q_{\alpha} \partial p_{\alpha}} \right) \right]$$
$$= \int d\Gamma \mathcal{O} \{\mathcal{H}, \rho\}.$$

For the integral to be zero for any choice of  $\mathcal{O}(\mathbf{p}, \mathbf{q})$ , we must have  $\{\mathcal{H}, \rho\} = 0$ .

- **2.** Equilibrium density: Consider a gas of N particles of mass m, in an external potential  $U(\vec{q})$ . Assume that the one body density  $\rho_1(\vec{p}, \vec{q}, t)$ , satisfies the Boltzmann equation. For a stationary solution,  $\partial \rho_1/\partial t = 0$ , it is sufficient from Liouville's theorem for  $\rho_1$  to satisfy  $\rho_1 \propto \exp\left[-\beta\left(p^2/2m + U(\vec{q})\right)\right]$ . Prove that this condition is also necessary by using the H-theorem as follows.
- (a) Find  $\rho_1(\vec{p}, \vec{q})$  that minimizes  $H = N \int d^3\vec{p}d^3\vec{q}\rho_1(\vec{p}, \vec{q}) \ln \rho_1(\vec{p}, \vec{q})$ , subject to the constraint that the total energy  $E = \langle \mathcal{H} \rangle$  is constant. (Hint: Use the method of Lagrange multipliers to impose the constraint.)

• Using Lagrange multipliers to impose the constraints,  $\langle \mathcal{H} \rangle = E$  and  $\int d^3 \vec{p} d^3 \vec{q} \, \rho_1 = 1$ , minimizing H with the given constraints reduces to minimizing,

$$N \int d^3 \vec{p} d^3 \vec{q} (\rho_1 \ln \rho_1 + \beta \rho_1 \mathcal{H} + \alpha \rho_1) - \beta E - \alpha N.$$

Differentiating with respect to  $\alpha$ ,  $\beta$ , and the function  $\rho_1$  we get,

$$N \int d^3 \vec{p} d^3 \vec{q} \, \rho_1 = N \quad \to \quad \int d^3 \vec{p} d^3 \vec{q} \, \rho_1 = 1,$$

$$N \int d^3 \vec{p} d^3 \vec{q} \, \rho_1 \mathcal{H} = E \quad \to \quad \int d^3 \vec{p} d^3 \vec{q} \, \rho_1 \mathcal{H} = E/N,$$

$$\ln \rho_1 + \beta \mathcal{H} + \alpha = 0 \quad \to \quad \rho_1 = \exp(-\beta \mathcal{H} - \alpha),$$

respectively. Hence we conclude,

$$\rho_1 = \frac{\exp(-\beta \mathcal{H})}{\int d^3 \vec{p} d^3 \vec{q} \exp(-\beta \mathcal{H})},$$

where  $\beta$  is determined by,

$$\frac{\int d^3 \vec{p} d^3 \vec{q} \,\mathcal{H} \exp(-\beta \mathcal{H})}{\int d^3 \vec{p} d^3 \vec{q} \exp(-\beta \mathcal{H})} = \frac{E}{N}.$$

- (b) For a mixture of two gases (particles of masses  $m_a$  and  $m_b$ ) find the distributions  $\rho_1^{(a)}$  and  $\rho_1^{(b)}$  that minimize  $H = H^{(a)} + H^{(b)}$  subject to the constraint of constant total energy. Hence show that the kinetic energy per particle can serve as an empirical temperature.
- If we have  $N_a$  and  $N_b$  of each particle type with total energy E, then H is minimized with the total energy constraint by extremizing,

$$\int d^{3}\vec{p}d^{3}\vec{q}(N_{a}\rho_{1}^{(a)}\ln\rho_{1}^{(a)} + N_{b}\rho_{1}^{(b)}\ln\rho_{1}^{(b)} + \beta(N_{a}\mathcal{H}_{a}\rho_{1}^{(a)} + N_{b}\mathcal{H}_{b}\rho_{1}^{(b)}) + N_{a}\alpha\rho_{1}^{(a)} + N_{b}\alpha'\rho_{1}^{(b)}) - \beta E - \alpha N_{a} - \alpha' N_{b}$$

Differentiating this expression with respect to  $\alpha$ ,  $\alpha'$ ,  $\beta$ ,  $\rho_1^{(a)}$ , and  $\rho_1^{(b)}$ , we get,

$$\int d^3 \vec{p} d^3 \vec{q} \, \rho_1^{(a)} = 1,$$

$$\int d^3 \vec{p} d^3 \vec{q} \, \rho_1^{(b)} = 1,$$

$$\int d^3 \vec{p} d^3 \vec{q} \, \left( N_a \mathcal{H}_a \rho_1^{(a)} + N_b \mathcal{H}_b \rho_1^{(b)} \right) = E,$$

$$\ln \rho_1^{(a)} + \beta \mathcal{H}_a + \alpha = 0,$$

$$\ln \rho_1^{(b)} + \beta \mathcal{H}_b + \alpha' = 0.$$

So we get,

$$\rho_1^{(a)} = \frac{\exp(-\beta \mathcal{H}_a)}{\int d^3 \vec{p} d^3 \vec{q} \exp(-\beta \mathcal{H}_a)},$$

$$\rho_2^{(a)} = \frac{\exp(-\beta \mathcal{H}_b)}{\int d^3 \vec{p} d^3 \vec{q} \exp(-\beta \mathcal{H}_b)}.$$

where  $\beta$  is obtained by,

$$N_a \frac{\int d^3 \vec{p} d^3 \vec{q} \mathcal{H}_a \exp(-\beta \mathcal{H}_a)}{\int d^3 \vec{p} d^3 \vec{q} \exp(-\beta \mathcal{H}_a)} + N_b \frac{\int d^3 \vec{p} d^3 \vec{q} \mathcal{H}_b \exp(-\beta \mathcal{H}_b)}{\int d^3 \vec{p} d^3 \vec{q} \exp(-\beta \mathcal{H}_b)} = E.$$

Note that  $\beta$  is a value defined for both gases a and b, and hence can serve as an empirical temperature.

For the specific case of

$$\mathcal{H}_a = \frac{p^2}{2m_a} + U_a(\vec{q}), \quad \mathcal{H}_b = \frac{p^2}{2m_a} + U_b(\vec{q}),$$

the kinetic energy per particle in a distribution with equal  $\beta$  is also equal, since

$$\frac{\int d^{3}\vec{p}d^{3}\vec{q} \frac{p^{2}}{2m_{a}} \exp\left[-\beta(p^{2}/2m_{a} + U_{a}(\vec{q}))\right]}{\int d^{3}\vec{p}d^{3}\vec{q} \exp(-\beta\mathcal{H}_{a})} = \frac{\int d^{3}\vec{q} \exp(-\beta U_{a}) \int d^{3}\vec{p} \frac{p^{2}}{2m_{a}} \exp(-\beta p^{2}/2m_{a})}{\int d^{3}\vec{q} \exp(-\beta U_{a}) \int d^{3}\vec{p} \exp(-\beta p^{2}/2m_{a})} \\
= \frac{4\pi \int_{0}^{\infty} dp \frac{p^{4}}{2m_{a}} \exp(-\beta p^{2}/2m_{a})}{4\pi \int_{0}^{\infty} dp p^{2} \exp(-\beta p^{2}/2m_{a})} \\
= \frac{1}{\beta} \frac{\int_{0}^{\infty} dt \, t^{4}e^{-t^{2}}}{\int_{0}^{\infty} dt \, t^{2}e^{-t^{2}}} = \frac{3}{2\beta}$$

So we see that the kinetic energy per particle for the gas can also serve as an empirical temperature in this case.

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**3.** (Optional) Evolving a canonical harmonic oscillator density: A dilute gas of non-interacting particles is in equilibrium in a harmonic potential, such that the density for each particle has the form

$$\rho_0(\vec{q}, \vec{p}) = \exp\left[-\beta \left(\frac{Kq^2}{2} + \frac{p^2}{2m}\right)\right] \left(\frac{\beta}{2\pi}\right)^3 \left(\frac{K}{m}\right)^{3/2}.$$

At time t = 0, and external force  $\vec{F}(t)$  is applied, changing the one particle Hamiltonian to  $H_0 - \vec{q} \cdot \vec{F}(t)$ .

(a) Write down the (Liouville) equation governing subsequent evolution of the one particle density.

$$\frac{\partial \rho}{\partial t} = \left\{ \frac{Kq^2}{2} + \frac{p^2}{2m} - \vec{q} \cdot \vec{F}(t), \rho \right\} = \left( K\vec{q} - \vec{F} \right) \cdot \frac{\partial \rho}{\partial \vec{p}} - \frac{\vec{p}}{m} \cdot \frac{\partial \rho}{\partial \vec{q}}.$$

- (b) Confirm that the density at later times satisfies,  $\rho(\vec{q}, \vec{p}, t) = \rho_0 (\vec{q} \langle \vec{q} \rangle_t, \vec{p} \langle \vec{p} \rangle_t)$ , and find the equations of motion for  $\langle \vec{q} \rangle_t$  and  $\langle \vec{p} \rangle_t$ .
- Dividing by  $\beta \rho$ , we note that the equation of motion is the same for the proposed solution

$$-\frac{\ln \rho}{\beta} = \frac{K \left(\vec{q} - \langle \vec{q} \rangle_t\right)^2}{2} + \frac{\left(\vec{p} - \langle \vec{p} \rangle_t\right)^2}{2m} - \frac{3}{\beta} \ln \left(\frac{\beta}{2\pi} \sqrt{\frac{K}{m}}\right).$$

It is now easy to check that

$$\frac{1}{\beta} \frac{\partial \ln \rho}{\partial t} = K (\vec{q} - \langle \vec{q} \rangle_t) \cdot \frac{d \langle \vec{q} \rangle_t}{dt} + \frac{1}{m} (\vec{p} - \langle \vec{p}, \rangle_t) \cdot \frac{d \langle \vec{p} \rangle_t}{dt} 
\frac{1}{\beta} \frac{\partial \ln \rho}{\partial \vec{p}} = -\frac{1}{m} (\vec{p} - \langle \vec{p} \rangle_t) 
\frac{1}{\beta} \frac{\partial \ln \rho}{\partial \vec{q}} = -K (\vec{q} - \langle \vec{q} \rangle_t)$$

To satisfy the Liouville equation, we must have

$$K(\vec{q} - \langle \vec{q} \rangle_t) \cdot \frac{d\langle \vec{q} \rangle_t}{dt} + \frac{1}{m} (\vec{p} - \langle \vec{p}, \rangle_t) \cdot \frac{d\langle \vec{p} \rangle_t}{dt} = -\left(K\vec{q} - \vec{F}\right) \cdot \left(\frac{\vec{p} - \langle \vec{p} \rangle_t}{m}\right) + \frac{K\vec{p}}{m} \cdot (\vec{q} - \langle \vec{q} \rangle_t) .$$

There are 4 types of terms in the above equation: (i) Two terms proportional to  $\vec{p} \cdot \vec{q}$  on the right hand side simply cancel out; (ii) Terms proportional to  $\vec{q}$  lead to the evolution equation

$$\frac{d\langle \vec{q} \rangle_t}{dt} = \frac{\langle \vec{p} \rangle_t}{m};$$

(iii) Terms proportional to  $\vec{p}$  lead to the evolution equation

$$\frac{d\langle \vec{p}\rangle_t}{dt} = -K\langle \vec{q}\rangle_t + \vec{F}(t);$$

(iv) The constant terms can be organized as

$$K\langle \vec{q} \rangle_t \cdot \frac{d\langle \vec{q} \rangle_t}{dt} + \frac{1}{m} \langle \vec{p}, \rangle_t \cdot \frac{d\langle \vec{p} \rangle_t}{dt} = -\frac{1}{m} \vec{F} \cdot \langle \vec{p} \rangle_t \,,$$

which is consistent with the two equations of motion, and an expression of conservation of energy. Hence, we observe that the proposed  $\rho$ , with shifted averages for position and momentum, satisfies the Liouville equation, as long as the two averages satisfy the Hamiltonian equations of motion in the presence of the external force.

- (c) Compute the entropy S(t) associated with the probability density  $\rho$ .
- The entropy for the time dependent Gaussain probability distribution takes the form

$$S(t) = -\int d^3 \vec{p} d^3 \vec{q} \, \rho \ln \rho = \left\langle \frac{\beta K \left( \vec{q} - \langle \vec{q} \rangle_t \right)^2}{2} + \frac{\beta \left( \vec{p} - \langle \vec{p} \rangle_t \right)^2}{2m} - 3 \ln \left( \frac{\beta}{2\pi} \sqrt{\frac{K}{m}} \right) \right\rangle.$$

The averages are taken with the Gaussian distribution; each quadratic term contributing a factor of 1/2. Noting that the vectors  $\vec{q}$  and  $\vec{p}$  have three components each, we conclude

$$S(t) = 3 - 3 \ln \left( \frac{\beta}{2\pi} \sqrt{\frac{K}{m}} \right).$$

This result provides an explanation of why the inverse temperature  $\beta$  is not changed during the process: Liouville's equation preserves the entropy, which for a Gaussian distribution only the depends on the variance.

- (d) Would a similar time dependent shift of the density work in the case of the canonical weight associated with a general potential  $\mathcal{V}(\vec{q})$  (e.g.  $\mathcal{V}(\vec{q}) \propto q^4$ ) driven by an external force?
- No, in general it is not possible to satisfy the Lioville equation by a shift of arguments in the canonical density. The Harmonic oscillator is special in that the linear equations of motion map the Gaussian density of states to another Gaussian.

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**4.** Zeroth-order hydrodynamics: The hydrodynamic equations resulting from the conservation of particle number, momentum, and energy in collisions are (in a uniform box):

$$\begin{cases} \partial_t n + \partial_\alpha (nu_\alpha) = 0 \\ \partial_t u_\alpha + u_\beta \partial_\beta u_\alpha = -\frac{1}{mn} \partial_\beta P_{\alpha\beta} \\ \partial_t \varepsilon + u_\alpha \partial_\alpha \varepsilon = -\frac{1}{n} \partial_\alpha h_\alpha - \frac{1}{n} P_{\alpha\beta} u_{\alpha\beta} \end{cases},$$

where n is the local density,  $\vec{u} = \langle \vec{p}/m \rangle$ ,  $u_{\alpha\beta} = (\partial_{\alpha}u_{\beta} + \partial_{\beta}u_{\alpha})/2$ , and  $\varepsilon = \langle mc^2/2 \rangle$ , with  $\vec{c} = \vec{p}/m - \vec{u}$ .

(a) For the zeroth order density

$$f_1^0(\vec{p}, \vec{q}, t) = \frac{n(\vec{q}, t)}{(2\pi m k_B T(\vec{q}, t))^{3/2}} \exp \left[ -\frac{(\vec{p} - m \vec{u}(\vec{q}, t))^2}{2m k_B T(\vec{q}, t)} \right],$$

calculate the pressure tensor  $P_{\alpha\beta}^0 = mn \langle c_{\alpha}c_{\beta}\rangle^0$ , and the heat flux  $h_{\alpha}^0 = nm \langle c_{\alpha}c^2/2\rangle^0$ .

• The PDF for  $\vec{c}$  is proportional to the Gaussian  $\exp(-mc^2/(2k_BT))$ , from which we immediately get

$$\langle c_{\alpha}c_{\beta}\rangle^0 = \frac{k_BT}{m}\delta_{\alpha\beta} \implies P_{\alpha\beta}^0 = nk_BT\delta_{\alpha\beta}, \text{ and } \varepsilon = \frac{3}{2}k_BT.$$

All odd expectation values of the symmetric weight are zero, specifically  $\langle \vec{c} \rangle = 0$ , and  $\langle \vec{h}^0 \rangle = 0$ .

- (b) Obtain the zeroth order hydrodynamic equations governing the evolution of  $n(\vec{q}, t)$ ,  $\vec{u}(\vec{q}, t)$ , and  $T(\vec{q}, t)$ .
- Substituting  $P_{\alpha\beta}^0 = nk_B T \delta_{\alpha\beta}$ ,  $\varepsilon = 3k_B T/2$ , and  $\langle \vec{h}^0 \rangle = 0$  in the hydrodynamic equations gives:

$$\begin{cases} \partial_t n + u_\alpha \partial_\alpha n = -n \partial_\alpha u_\alpha \\ \partial_t u_\alpha + u_\beta \partial_\beta u_\alpha = -\frac{k_B}{mn} \partial_\alpha (nT) \\ \frac{3}{2} (\partial_t T + u_\alpha \partial_\alpha T) = -T \partial_\alpha u_\alpha \end{cases}.$$

- (c) Show that the above equations imply  $D_t \ln (nT^{-3/2}) = 0$ , where  $D_t = \partial_t + u_\beta \partial_\beta$  is the material derivative along streamlines.
- Using  $D_t = \partial_t + u_\beta \partial_\beta$ , the above equations can be written as

$$\begin{cases} D_t \ln n = -\partial_\alpha u_\alpha \\ D_t u_\alpha = -\frac{k_B}{mn} \partial_\alpha (nT) \\ \frac{3}{2} D_t \ln T = -\partial_\alpha u_\alpha \end{cases}.$$

Eliminating  $\partial_{\alpha}u_{\alpha}$  between the first and third equations gives the required result of  $D_t \ln (nT^{-3/2}) = 0$ .

(d) Write down the expression for the function  $H^0(t) = \int d^3\vec{q}d^3\vec{p}f_1^0(\vec{p},\vec{q},t) \ln f_1^0(\vec{p},\vec{q},t)$ , after performing the integrations over  $\vec{p}$ , in terms of  $n(\vec{q},t)$ ,  $\vec{u}(\vec{q},t)$ , and  $T(\vec{q},t)$ .

• Using the expression for  $f_1^0$ ,

$$H^{0}(t) = \int d^{3}\vec{q}d^{3}\vec{p} \frac{n}{(2\pi mk_{B}T)^{3/2}} \exp\left[-\frac{(\vec{p} - m\vec{u})^{2}}{2mk_{B}T}\right] \times \left[\ln\left(nT^{-3/2}\right) - \frac{3}{2}\ln\left(2\pi mk_{B}\right) - \frac{(\vec{p} - m\vec{u})^{2}}{2mk_{B}T}\right].$$

The Gaussian averages over  $\vec{p}$  are easily performed to yield

$$H^{0}(t) = \int d^{3}\vec{q} \, n \left[ \ln \left( nT^{-3/2} \right) - \frac{3}{2} \ln \left( 2\pi m k_{B} \right) - \frac{3}{2} \right].$$

- (e) Using the hydrodynamic equations in (b) calculate  $dH^0/dt$ .
- Taking the time derivative inside the integral gives

$$\frac{d\mathbf{H}^0}{dt} = \int d^3 \vec{q} \left[ \partial_t n \ln \left( n T^{-3/2} \right) + n \partial_t \ln \left( n T^{-3/2} \right) \right].$$

Use the results of parts (b) and (c) to substitute for  $\partial_t n$  and  $\partial_t \ln (nT^{-3/2})$ , to get

$$\frac{d\mathbf{H}^{0}}{dt} = -\int d^{3}\vec{q} \left[ \ln \left( nT^{-3/2} \right) \partial_{\alpha} \left( nu_{\alpha} \right) + nu_{\alpha} \partial_{\alpha} \ln \left( nT^{-3/2} \right) \right] 
= -\int d^{3}\vec{q} \, \partial_{\alpha} \left[ nu_{\alpha} \ln \left( nT^{-3/2} \right) \right] = 0,$$

since the integral of a complete derivative is zero.

- (f) Discuss the implications of the result in (e) for approach to equilibrium.
- The expression for  $-H^0$  is related to the entropy of the gas. The result in (f) implies that the entropy of the gas does not change if its  $n \vec{u}$ , and T vary according to the zeroth order equations. The corrections due to first order hydrodynamics are necessary in order to describe the increase in entropy.

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- **5.** Diffusion: Consider a mixture of two gases (a) and (b), in a box of volume V.
- (a) Write down the Boltzmann equations for the one particle densities  $f_a$ , and,  $f_b$ , in terms of the Liouville operators  $\mathcal{L}_{\alpha} \equiv [\partial_t + (\vec{p}_{\alpha}/m_{\alpha}) \cdot \nabla]$ , and collision operators

$$C_{\alpha,\beta} = -\int d^3\vec{p}_2 d^2\vec{b}_{\alpha\beta} |\vec{v}_1 - \vec{v}_2| \left[ f_{\alpha}(\vec{p}_1, \vec{q}_1) f_{\beta}(\vec{p}_2, \vec{q}_1) - f_{\alpha}(\vec{p}_1', \vec{q}_1) f_{\beta}(\vec{p}_2', \vec{q}_1) \right],$$

where  $\alpha = a, b$  and  $\beta = a, b$ .

• The Boltzmann equation for one type of gas is easily generalized to two as

$$\begin{cases} \mathcal{L}_a f_a = C_{a,a} + C_{a,b} \\ \mathcal{L}_b f_b = C_{b,a} + C_{b,b} \end{cases}.$$

- (b) Assuming that the collision terms are much more dominant than the Liouville streams (dilute limit), write down a zeroth order solution to the Boltzmann equations.
- The collision terms  $C_{a,a}$  and  $C_{b,b}$  are the same as for one type of particle, and are set to zero is  $\ln f_{\alpha} = a_{\alpha} + \vec{b}_{\alpha} \cdot \vec{p} + \beta_{\alpha} p^2 / (2m_x)$  for  $\alpha = a, b$ , since particle number, momentum, and energy are conserved in the collision. To set  $C_{a,b} = 0$ , we then need  $\vec{b}_a = \vec{b}_b$  and  $\beta_a = \beta_b$  for each  $\vec{q}$  and t. After exponentiation, the zeroth order solutions can be cast as

$$\begin{cases} f_a^0(\vec{q}, \vec{p}, t) = n_a(\vec{q}, t) \left(\frac{\beta(\vec{q}, t)}{2\pi m_a}\right)^{3/2} \exp\left[-\frac{\beta(\vec{q}, t)(\vec{p} - m_a \vec{u}(\vec{q}, t))^2}{2m_a}\right] \\ f_b^0(\vec{q}, \vec{p}, t) = n_b(\vec{q}, t) \left(\frac{\beta(\vec{q}, t)}{2\pi m_b}\right)^{3/2} \exp\left[-\frac{\beta(\vec{q}, t)(\vec{p} - m_b \vec{u}(\vec{q}, t))^2}{2m_b}\right] \end{cases}.$$

- (c) Write down the hydrodynamic equations governing  $n_a(\vec{q},t)$  and  $n_b(\vec{q},t)$ .
- The continuity of particle number leads to

$$\partial_t n_\alpha + \nabla (n_\alpha \vec{u}_\alpha) = 0$$
, for  $\alpha = a, b$ ,

where  $\vec{u}_{\alpha} = \langle \vec{p}_{\alpha}/m_{\alpha} \rangle$ .

- (d) Write down the one particle densities corresponding to a configuration in which  $n_a(\vec{q}) + n_b(\vec{q}) = n$  is uniform across a system at rest and at uniform temperature, i.e.  $\vec{u} = 0$  with n and T constant throughout. Does a non-uniform mixture, with spatially varying  $n_a(\vec{q})$  and  $n_b(\vec{q})$ , come to equilibrium in zeroth order hydrodynamics?
- Adapting the more general result to this configuration, gives

$$\begin{cases} f_a^0(\vec{q}, \vec{p}) = n_a(\vec{q}) \left(\frac{\beta}{2\pi m_a}\right)^{3/2} \exp\left[-\frac{\beta \vec{p}^2}{2m_a}\right] \\ f_b^0(\vec{q}, \vec{p}) = n_b(\vec{q}) \left(\frac{\beta}{2\pi m_b}\right)^{3/2} \exp\left[-\frac{\beta \vec{p}^2}{2m_b}\right] \end{cases}.$$

Since  $\vec{u}_{\alpha} = \langle \vec{p}_{\alpha}/m_{\alpha} \rangle = 0$  for this configuration, the continuity equations imply  $\partial_t n_{\alpha} = 0$ , i.e. the densities remain inhomogeneous and do not relax to the uniform state.

(e) The first order solutions to the Boltzmann equation are given by

$$f_{\alpha}^{1}(\vec{q}, \vec{p}, t) = f_{\alpha}^{0} \left[ 1 - \tau_{\alpha} \mathcal{L}_{\alpha} [\ln f_{\alpha}^{0}] \right],$$

where  $\tau_{\alpha}$  is a characteristic time between collisions. Compute  $\vec{u}_{\alpha} = \langle \vec{p}_{\alpha}/m_{\alpha} \rangle$  at first order.

• From  $\mathcal{L}_{\alpha} \equiv [\partial_t + (\vec{p}_{\alpha}/m_{\alpha}) \cdot \nabla]$ , and since the only variations are in  $n_{\alpha}(\vec{q},t)$  we obtain

$$f_{\alpha}^{1}(\vec{q}, \vec{p}, t) = f_{\alpha}^{0} \left[ 1 - \tau_{\alpha} \frac{\partial_{t} n_{\alpha} + (\vec{p}_{\alpha}/m_{\alpha}) \cdot \nabla n_{\alpha}}{n_{\alpha}} \right] .$$

The symmetric Gaussian weight in  $f^0_\alpha$  now leads to the average

$$\vec{u}_{\alpha} = \langle \frac{\vec{p}_{\alpha}}{m_{\alpha}} \rangle = -\frac{\tau_{\alpha}}{m_{\alpha}^{2} n_{\alpha}} \frac{m_{\alpha}}{\beta} \nabla n_{\alpha} = -\tau_{\alpha} \frac{k_{B} T}{m_{\alpha}} \frac{\nabla n_{\alpha}}{n_{\alpha}}.$$

- (f) Show that in first order hydrodynamics the densities relax by diffusion, and identify the diffusion constant.
- The continuity equation now leads to

$$\partial_t n_\alpha = -\nabla \cdot (n_\alpha u_\alpha) = \nabla \cdot \left(\frac{\tau_\alpha k_B T}{m_\alpha} \nabla n_\alpha\right) = D_\alpha \nabla^2 n_\alpha,$$

with  $D_{\alpha} = \tau_{\alpha} k_B T / m_{\alpha}$ .

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**6.** Viscosity: Consider a classical gas between two plates separated by a distance w. One plate at y = 0 is stationary, while the other at y = w moves with a constant velocity  $v_x = u$ . A zeroth order approximation to the one particle density is,

$$f_1^0(\vec{p}, \vec{q}) = \frac{n}{(2\pi m k_B T)^{3/2}} \exp\left[-\frac{1}{2m k_B T} \left((p_x - m\alpha y)^2 + p_y^2 + p_z^2\right)\right],$$

obtained from the *uniform* Maxwell–Boltzmann distribution by substituting the average value of the velocity at each point. ( $\alpha = u/w$  is the velocity gradient.)

(a) The above approximation does not satisfy the Boltzmann equation as the collision term vanishes, while  $df_1^0/dt \neq 0$ . Find a better approximation,  $f_1^1(\vec{p})$ , by linearizing the Boltzmann equation, in the single collision time approximation, to

$$\mathcal{L}\left[f_1^1\right] pprox \left[\frac{\partial}{\partial t} + \frac{\vec{p}}{m} \cdot \frac{\partial}{\partial \vec{q}}\right] f_1^0 pprox -\frac{f_1^1 - f_1^0}{\tau_{\times}},$$

where  $\tau_{\times}$  is a characteristic mean time between collisions.

• We have

$$\left(\frac{\partial}{\partial t} + \frac{\vec{p}}{m} \cdot \frac{\partial}{\partial \vec{q}}\right) f_1^0 = \frac{\alpha}{mk_B T} p_y (p_x - m\alpha y) f_1^0,$$

whence

$$f_1^1 = f_1^0 \left\{ 1 - \tau_x \frac{\alpha}{mk_B T} p_y (p_x - m\alpha y) \right\}.$$

- (b) Calculate the net transfer  $\Pi_{xy}$  of the x component of the momentum, of particles passing through a plane at y, per unit area and in unit time.
- The transfer of x-momentum in the y direction, across a plane at y, per unit area and per unit time, is calculated as

$$\Pi_{xy} = \int_{p_y>0} d^3 p \frac{p_y}{m} p_x f_1^1(y) - \int_{p_y<0} d^3 p \frac{(-p_y)}{m} p_x f_1^1(y) 
= \int d^3 p \frac{p_y}{m} p_x f_1^1(y) 
= \int d^3 p \frac{p_y}{m} p_x \left( -\frac{\tau_x \alpha}{m k_B T} \right) p_y (p_x - m \alpha y) f_1^0 
= -\frac{\tau_x \alpha n}{m^2 k_B T} \left\{ \int dp_x (p_x - m \alpha y)^2 \frac{\exp\left( -\frac{(p_x - m \alpha y)^2}{2m k_B T} \right)}{\sqrt{2\pi m k_B T}} \right\} \cdot \left\{ \int dp_y p_y^2 \frac{\exp\left( -\frac{p_y^2}{2m k_B T} \right)}{\sqrt{2\pi m k_B T}} \right\} 
= -\frac{\tau_x \alpha n}{m^2 k_B T} (m k_B T)^2 = -\alpha n \tau_x k_B T.$$

- (c) Note that the answer to (b) is independent of y, indicating a uniform transverse force  $F_x = -\Pi_{xy}$ , exerted by the gas on each plate. Find the coefficient of viscosity, defined by  $\eta = F_x/\alpha$ .
- From part (b),

$$\eta = \frac{F_x}{a} = n\tau_x k_B T.$$

\*\*\*\*\*\*

7. Effusion: The probability distribution for speed c of particles of mass m in a gas at temperature T is proportional to  $c^2e^{-\frac{c^2}{2\sigma^2}}$ , with  $\sigma^2 = k_BT/m$ . Some particles are allowed to leak (effuse) out of a small hole with diameter much less than the mean free path.

- (a) Show that the probability distribution for speed of the escaping particles is proportional to  $c^3 e^{-\frac{c^2}{2\sigma^2}}$ .
- The number of leaked particles with velocity  $\vec{c}$  is proportional to product of finding particles of such velocity in the container, and their flux through the hole. The latter introduces a factor of  $c\cos\theta$ , where  $\theta$  is the angle between  $\vec{c}$  and the normal to the wall at position of the hole. Naturally, only positive values of  $\cos\theta$  are allowed for leaking particles. Integrating over all allowed angles results in a PDF proportional to  $c \times c^2 e^{-\frac{c^2}{2\sigma^2}}$ , which after normalization gives

$$p(c) = \frac{c^3}{2\sigma^4} e^{-\frac{c^2}{2\sigma^2}}.$$

- (b) Find the average kinetic energy of the escaping particles.
- The average kinetic energy of the leaked particles is

$$\left\langle \frac{mc^2}{2} \right\rangle = \int_0^\infty dc \frac{c^3}{2\sigma^4} e^{-\frac{c^2}{2\sigma^2}} \frac{mc^2}{2}.$$

Changing variables to  $y = c^2/(2\sigma^2) = mc^2/(2k_BT)$  yields

$$\left\langle \frac{mc^2}{2} \right\rangle = k_B T \int_0^\infty dy y^2 e^{-y} = 2k_B T.$$

- (c) What is the fraction of escaping particles with kinetic energy greater than  $\mathcal{E}$ ?
- The probability density for energy is obtained from p(E)dE = p(c)dc with  $E = mc^2/2$ . It is easy to see that this leads to  $p(E) \propto Ee^{-E/k_BT}$ , which can be normalized to

$$p(E) = \frac{E}{(k_B T)^2} e^{-\frac{E}{k_B T}}.$$

The fraction of particles with energy  $E \geq \mathcal{E}$  is now obtained from

$$\overline{P}(\mathcal{E}) = \int_{\mathcal{E}}^{\infty} dE p(E) = \int_{\beta \mathcal{E}}^{\infty} dy y e^{-y} = \left(1 + \frac{\mathcal{E}}{k_B T}\right) e^{-\frac{\mathcal{E}}{k_B T}}.$$