

You may find the following information helpful:

Physical Constants

| | | | |
|--------------------|---|-------------------------|---|
| Electron mass | $m_e \approx 9.1 \times 10^{-31} kg$ | Proton mass | $m_p \approx 1.7 \times 10^{-27} kg$ |
| Electron Charge | $e \approx 1.6 \times 10^{-19} C$ | Planck's const./ 2π | $\hbar \approx 1.1 \times 10^{-34} Js^{-1}$ |
| Speed of light | $c \approx 3.0 \times 10^8 ms^{-1}$ | Stefan's const. | $\sigma \approx 5.7 \times 10^{-8} Wm^{-2}K^{-4}$ |
| Boltzmann's const. | $k_B \approx 1.4 \times 10^{-23} JK^{-1}$ | Avogadro's number | $N_0 \approx 6.0 \times 10^{23} mol^{-1}$ |

Conversion Factors

$$1 atm \equiv 1.0 \times 10^5 Nm^{-2} \qquad 1 \text{\AA} \equiv 10^{-10} m \qquad 1 eV \equiv 1.1 \times 10^4 K$$

Thermodynamics

$$dE = TdS + dW \qquad \text{For a gas: } dW = -PdV \qquad \text{For a wire: } dW = Jdx$$

Mathematical Formulas

$$\begin{aligned} \int_0^\infty dx \, x^n e^{-\alpha x} &= \frac{n!}{\alpha^{n+1}} & \left(\frac{1}{2}\right)! &= \frac{\sqrt{\pi}}{2} \\ \int_{-\infty}^\infty dx \exp\left[-ikx - \frac{x^2}{2\sigma^2}\right] &= \sqrt{2\pi\sigma^2} \exp\left[-\frac{\sigma^2 k^2}{2}\right] & \lim_{N \rightarrow \infty} \ln N! &= N \ln N - N \\ \langle e^{-ikx} \rangle &= \sum_{n=0}^\infty \frac{(-ik)^n}{n!} \langle x^n \rangle & \ln \langle e^{-ikx} \rangle &= \sum_{n=1}^\infty \frac{(-ik)^n}{n!} \langle x^n \rangle_c \\ \cosh(x) &= 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \dots & \ln(1-x) &= -\sum_{n=1}^\infty \frac{x^n}{n} \\ \text{Surface area of a unit sphere in } d \text{ dimensions} & & S_d &= \frac{2\pi^{d/2}}{(d/2-1)!} \end{aligned}$$

1. *Gas*: The temperature of a gas is found to depend only on its pressure as $T(p, V) = c p^n$, while its internal energy is given by $E(p, V) = D pV$, where c , D and n are constants.

(a) Give the expression for the differential changes in entropy as $dS(p, V)$.

• (1 points) Starting from $dE = TdS - pdV$, we obtain

$$dS = \frac{dE}{T} + \frac{p}{T}dV = \frac{DpdV + DVdp}{T} + \frac{p}{T}dV = \frac{(D+1)}{c}p^{1-n}dV + \frac{D}{c}p^{-n}Vdp.$$

(b) Noting that entropy is a function of state, find the relation between n and D .

• (1 points) From the expression for dS , we can construct the Maxwell relation:

$$\frac{\partial}{\partial V} \left[\frac{D}{c} p^{-n} V \right] = \frac{\partial}{\partial p} \left[\frac{(D+1)}{c} p^{1-n} \right],$$

leading to

$$\frac{D}{c} = \frac{(D+1)(1-n)}{c}, \quad \Rightarrow \quad n = \frac{1}{D+1}.$$

(c) Find the form of adiabatic curves as $p_S(V)$.

• (1 points) Adiabatic curves satisfy $dQ = 0$ and $dS = 0$, leading to

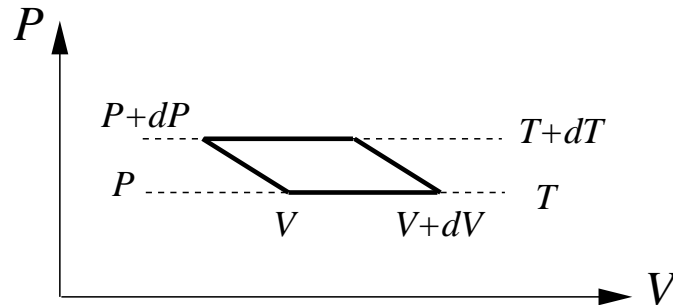
$$dS = 0, \quad \Rightarrow \quad (D+1)p dV + DV dp = 0, \quad \Rightarrow \quad \frac{dp}{p} + \frac{D+1}{D} \frac{dV}{V} = 0,$$

which can be integrated to

$$\ln \left[pV^{\frac{D+1}{D}} \right] = \text{constant}, \quad \Rightarrow \quad p_S(V) \propto V^{-\frac{D+1}{D}}.$$

(d) Draw an infinitesimal Carnot cycle in the (p, V) coordinates.

• (1 points)



(e) How much heat is extracted in the above Carnot cycle at the temperature $T(p)$?

- (1 points)

$$dQ_H = TdS = T \frac{(D+1)}{c} p^{1-n} dV = (D+1)pdV.$$

2. Constant heat capacities: Consider two bodies with temperature independent heat capacities C_1 and C_2 , and initial temperatures $T_1 > T_2$.

(a) If the two bodies are brought into contact such that the only heat exchange is between them, what is the final temperature T_F , and what is the change in entropy.

- (2 points) If the only heat exchange is between the two bodies,

$$0 = dQ_1 + dQ_2 = C_1 dT_1 + C_2 dT_2.$$

Integrating the above equation from the initial to final state gives

$$C_1 T_1 + C_2 T_2 = (C_1 + C_2) T_F, \implies T_F = \frac{C_1 T_1 + C_2 T_2}{C_1 + C_2}.$$

The overall change in entropy is

$$\Delta S = \int_{T_1}^{T_F} \frac{dQ_1}{T_1} + \int_{T_2}^{T_F} \frac{dQ_2}{T_2} = C_1 \ln \frac{T_F}{T_1} + C_2 \ln \frac{T_F}{T_2} = \ln \frac{(C_1 T_1 + C_2 T_2)^{C_1 + C_2}}{(C_1 + C_2)^{C_1 + C_2} T_1^{C_1} T_2^{C_2}}.$$

(b) What is the final temperature if a Carnot engine is used to transfer heat between the two bodies? What is the amount of work done by the engine in this case?

- (2 points) With a Carnot engine, the heat transfers are related by

$$0 = dS = \frac{dQ_1}{T_1} + \frac{dQ_2}{T_2} = C_1 \frac{dT_1}{T_1} + C_2 \frac{dT_2}{T_2}.$$

Integrating the above equation from the initial to final state gives

$$0 = C_1 \ln \frac{T_F}{T_1} + C_2 \ln \frac{T_F}{T_2}, \implies T_F = T_1^{\frac{C_1}{C_1 + C_2}} T_2^{\frac{C_2}{C_1 + C_2}}.$$

The work done by the Carnot engine is equal to

$$\begin{aligned} W &= \int_{T_F}^{T_1} dQ_1 + \int_{T_F}^{T_2} dQ_2 = C_1(T_1 - T_F) + C_2(T_2 - T_F) \\ &= C_1 T_1 + C_2 T_2 - (C_1 + C_2) T_1^{\frac{C_1}{C_1 + C_2}} T_2^{\frac{C_2}{C_1 + C_2}}. \end{aligned}$$

3. Probability: Calculate the characteristic function, the mean, and the variance of the following probability density functions:

(a)
$$p(x) = \frac{1}{2b} \exp\left(-\frac{|x-a|}{b}\right) \quad \text{for} \quad -\infty < x < \infty.$$

• **(3 points)** This is the *Laplace* PDF shifted so that the mean has moved to $x = a$,

$$\begin{aligned} \tilde{p}(k) &= \frac{1}{2b} \int_{-\infty}^{\infty} dx \exp\left(-ikx - \frac{|x-a|}{b}\right) \\ &= \frac{e^{-ika}}{2b} \int_0^{\infty} dx \exp(-ikx - x/b) + \frac{e^{-ika}}{2b} \int_{-\infty}^0 dx \exp(-ikx + x/b) \\ &= \frac{e^{-ika}}{2b} \left[\frac{1}{-ik + 1/b} - \frac{1}{-ik - 1/b} \right] = \frac{e^{-ika}}{1 + (bk)^2}. \end{aligned}$$

Cumulants are generated by

$$\begin{aligned} \ln \tilde{p}(k) &= -ika - \ln(1 + (bk)^2) \\ &= -ika - (bk)^2 + \dots \end{aligned}$$

Therefore,

$$\begin{aligned} \langle x \rangle_c &= a, \quad \text{and} \quad \langle x^2 \rangle_c = b^2. \\ m_1 &= \langle x \rangle = a, \quad \text{and} \quad m_2 = \langle x^2 \rangle = a^2 + b^2. \end{aligned}$$

(b)
$$p(x) = \frac{|x|}{2a^2} \exp\left(-\frac{|x|}{a}\right) \quad \text{for} \quad -\infty < x < \infty.$$

• **(3 points)**

$$\begin{aligned} \tilde{p}(k) &= \frac{1}{2a^2} \int_{-\infty}^{\infty} dx |x| \exp\left(-ikx - \frac{|x|}{a}\right) \\ &= \frac{1}{2a^2} \int_0^{\infty} dx x \exp(-ikx - x/a) - \frac{1}{2a^2} \int_{-\infty}^0 dx x \exp(-ikx + x/a) \\ &= \frac{1}{2a^2} \left[\frac{1}{(-ik + 1/a)^2} + \frac{1}{(-ik - 1/a)^2} \right] = \frac{1 - (ak)^2}{(1 + (ak)^2)^2} \\ &= 1 - 3(ak)^2 + 5(ak)^4 - \dots \end{aligned}$$

Therefore,

$$m_1 = \langle x \rangle = 0, \quad \text{and} \quad m_2 = \langle x^2 \rangle = 6a^2.$$
