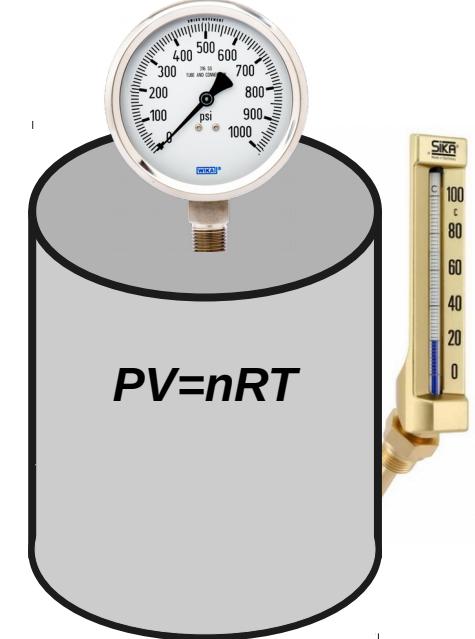
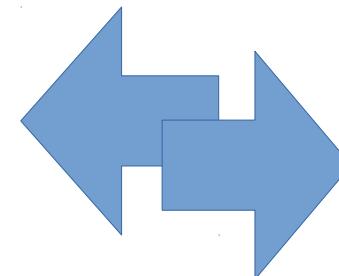
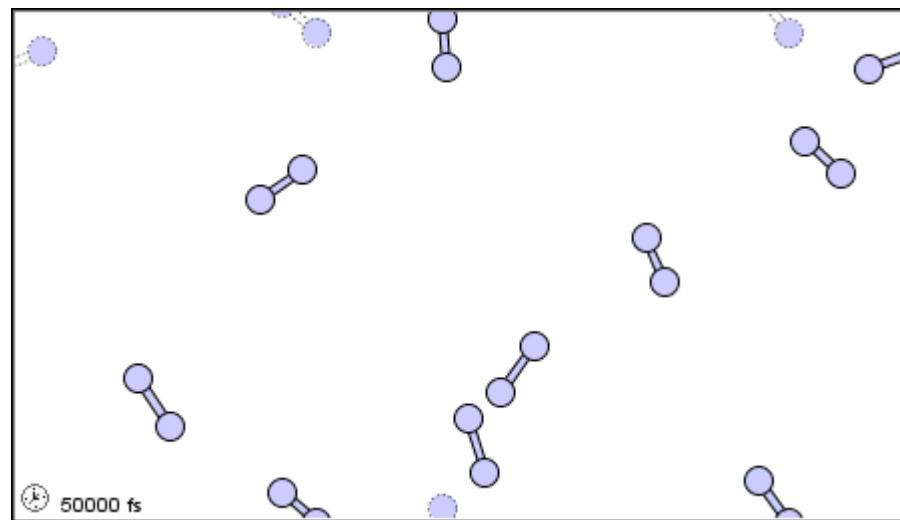


Termodinâmica estatística: Ensemble e função de partição, Conjunto de microestados discreto.

Iuri Segtovich, UFRJ/EPQB

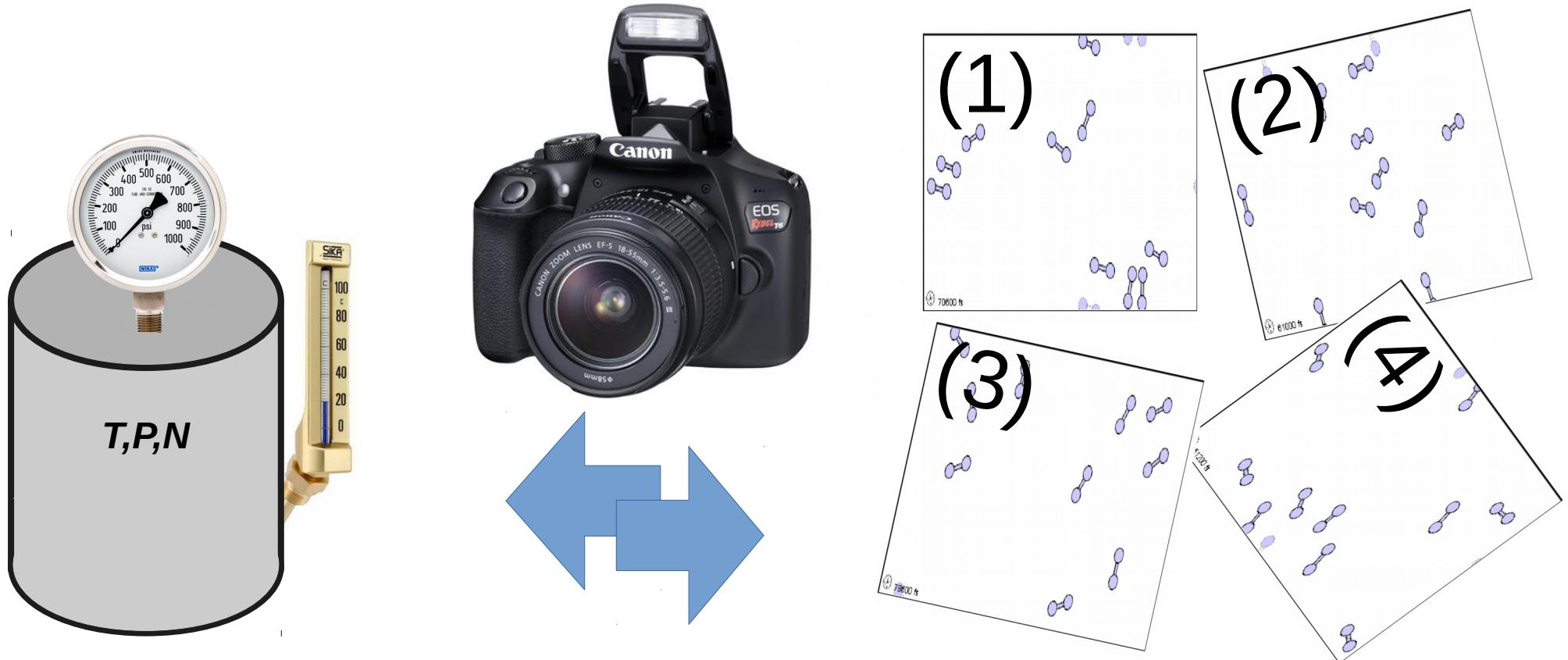
20 Mar 2019

Como relacionar mecânica de partículas com sistema macroscópico



Ensemble

Conjunto de configurações microscópicas compatíveis com uma especificação macroscópica de um sistema.



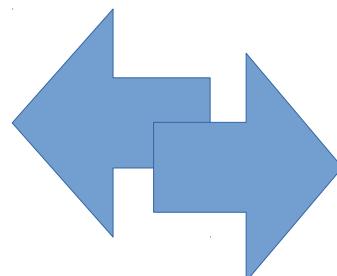
Postulado I

Ensemble de Gibbs

Propriedade
termodinâmica
no sistema
macroscópico

U

dU



Média
populacional
no *ensemble*

$\langle E \rangle$

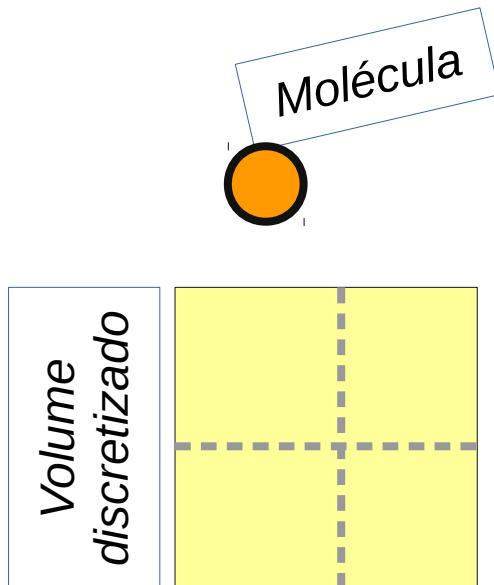
$d\langle E \rangle$

Especificação macroscópica:

$N = 1$ partícula

$V = 4$ células

$E = \text{constante}$



$$i = 1$$

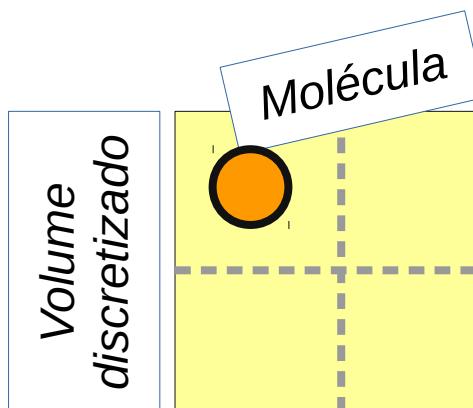
Especificação macroscópica:

$N = 1$ partícula

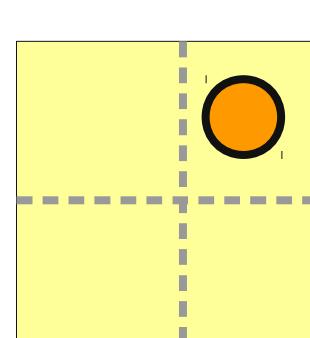
$V = 4$ células

$E = \text{constante}$

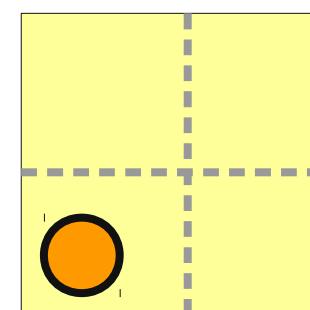
Configurações microscópicas diferentes:



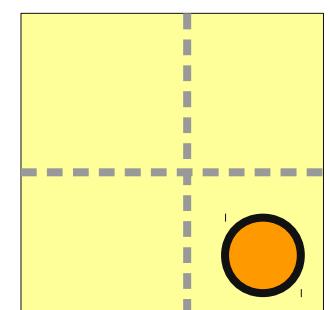
$i = 1$



$i = 2$



$i = 3$



$i = 4$

Especificação macroscópica:

$N = 1$ partícula

$V = 4$ células

$E = \text{constante}$

Configurações microscópicas diferentes:

Volume
discretizado

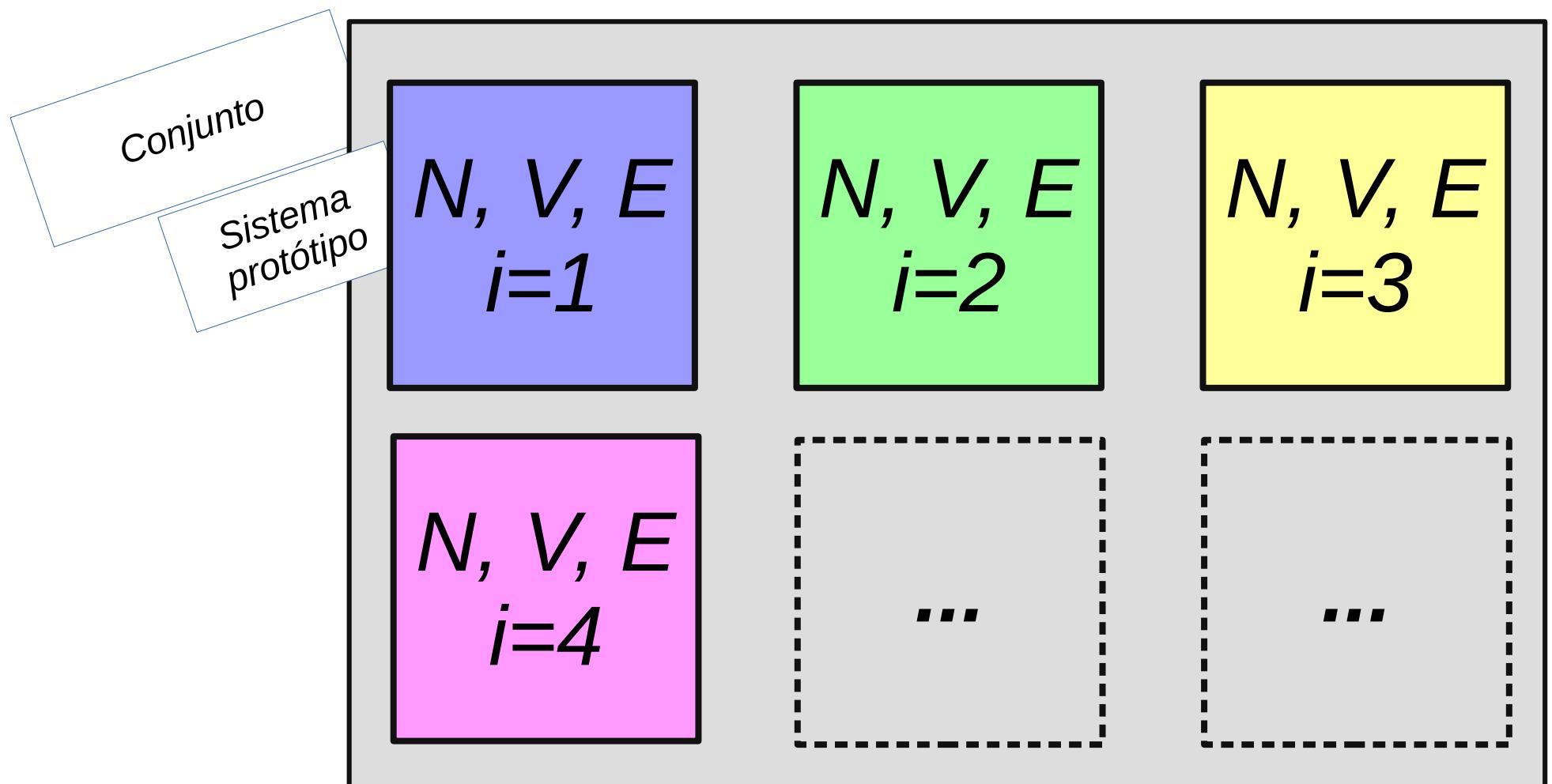
N, V, E
 $i=1$

N, V, E
 $i=2$

N, V, E
 $i=3$

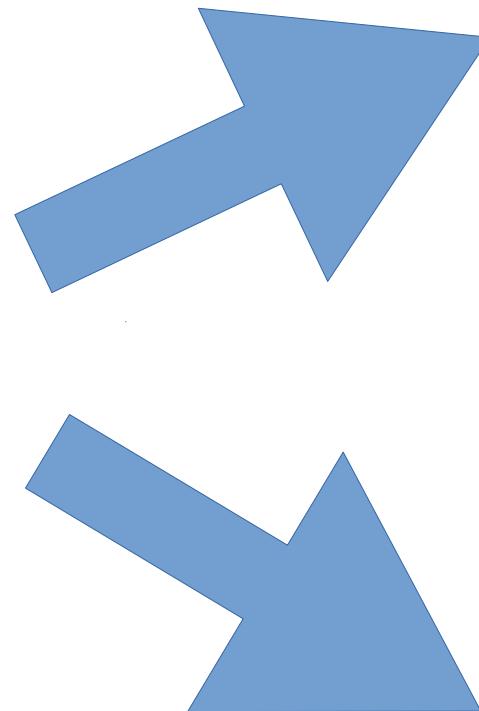
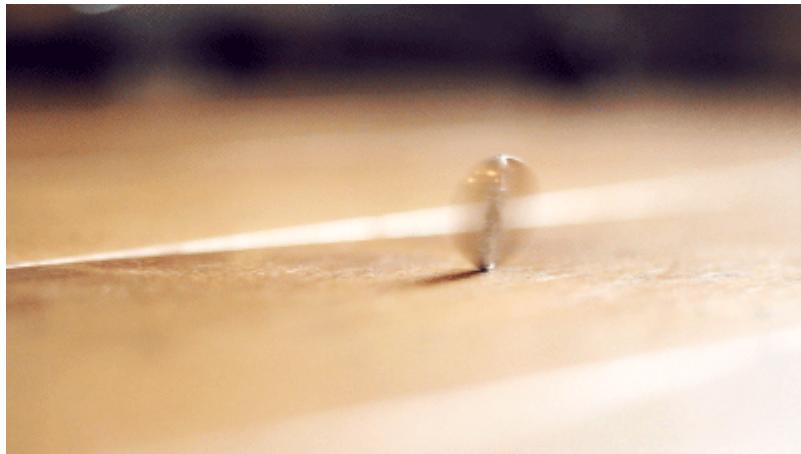
N, V, E
 $i=4$

Ensemble microcanônico (N, V, E)

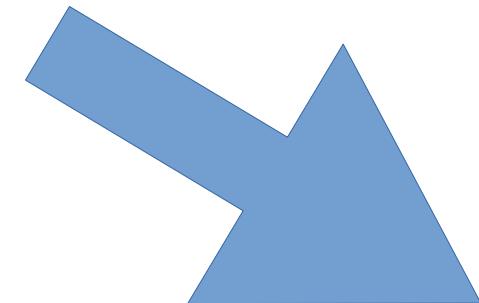


Postulado II

Probabilidades iguais *a priori*



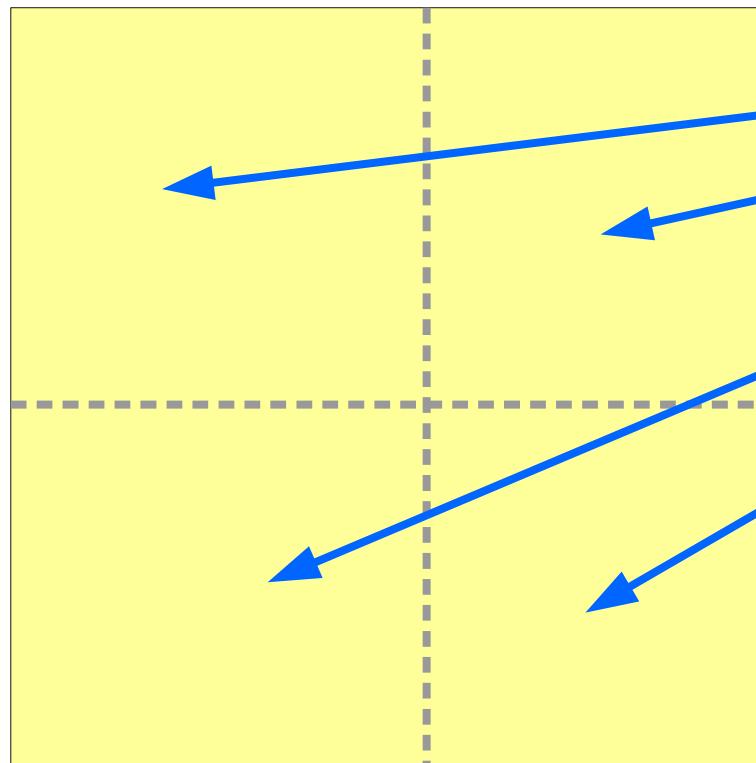
$$p_1 = 50\%$$



$$p_2 = 50\%$$

Espaço de fases discretizado em um número Ω de estados com a mesma energia E

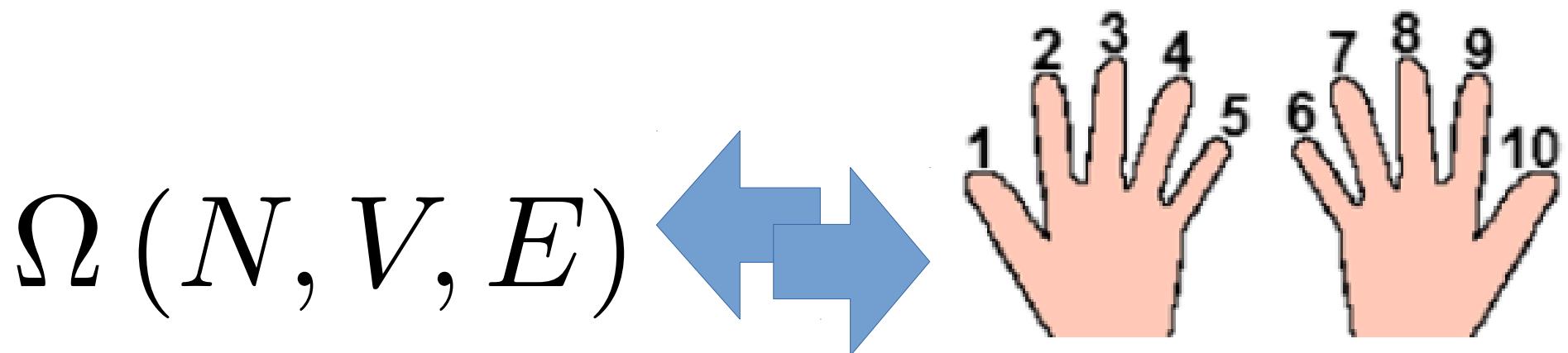
Volume discretizado



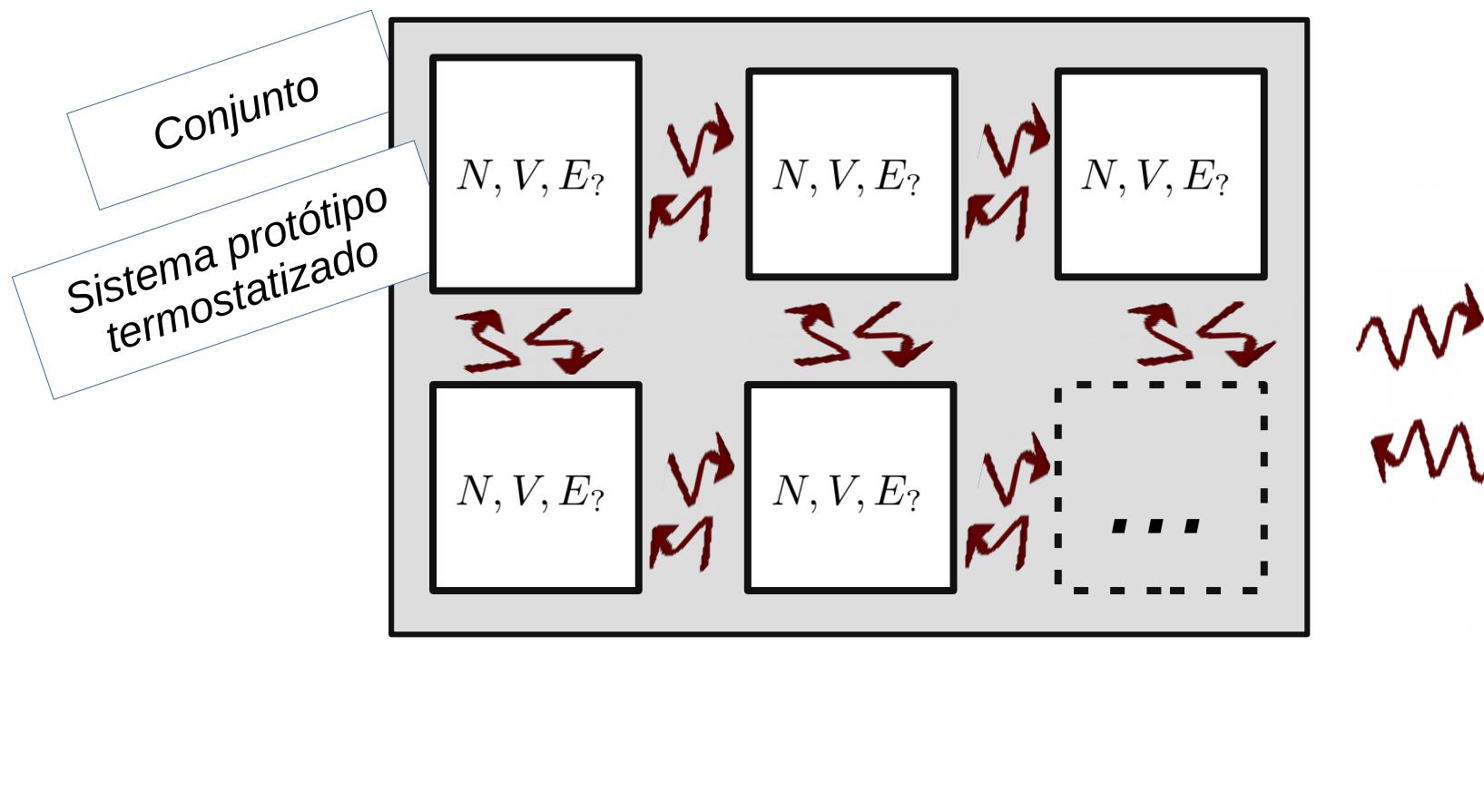
$$p_i = \frac{1}{\Omega(N, V, E)} \quad (1)$$

Função de partição microcanônica

- A contagem do número de configurações microscópicas compatíveis com a especificação macroscópica do nível de energia E .



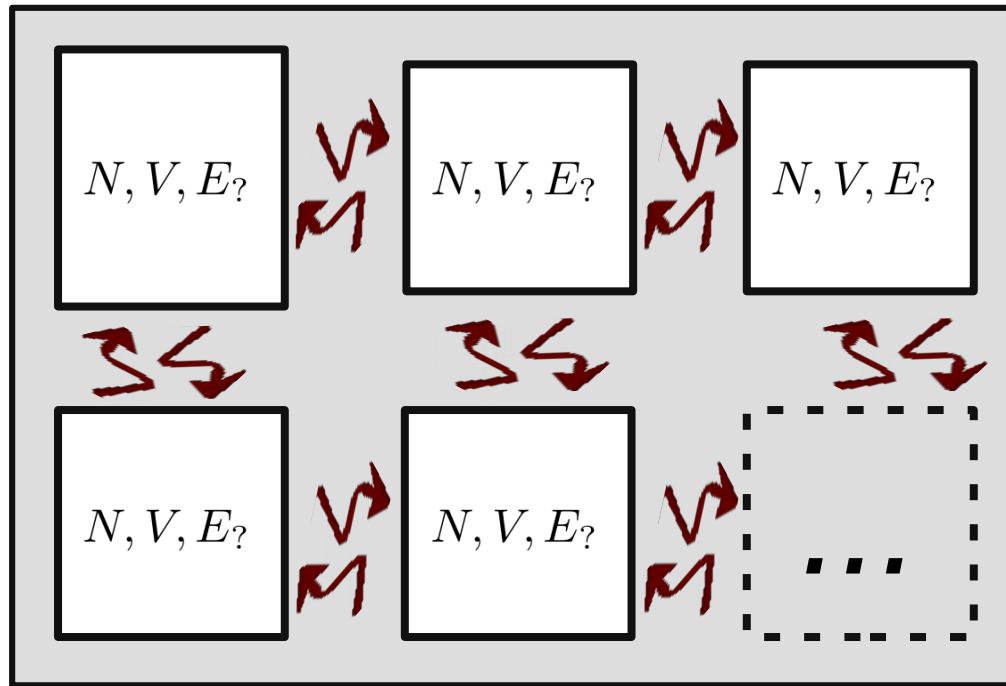
Ensemble canônico

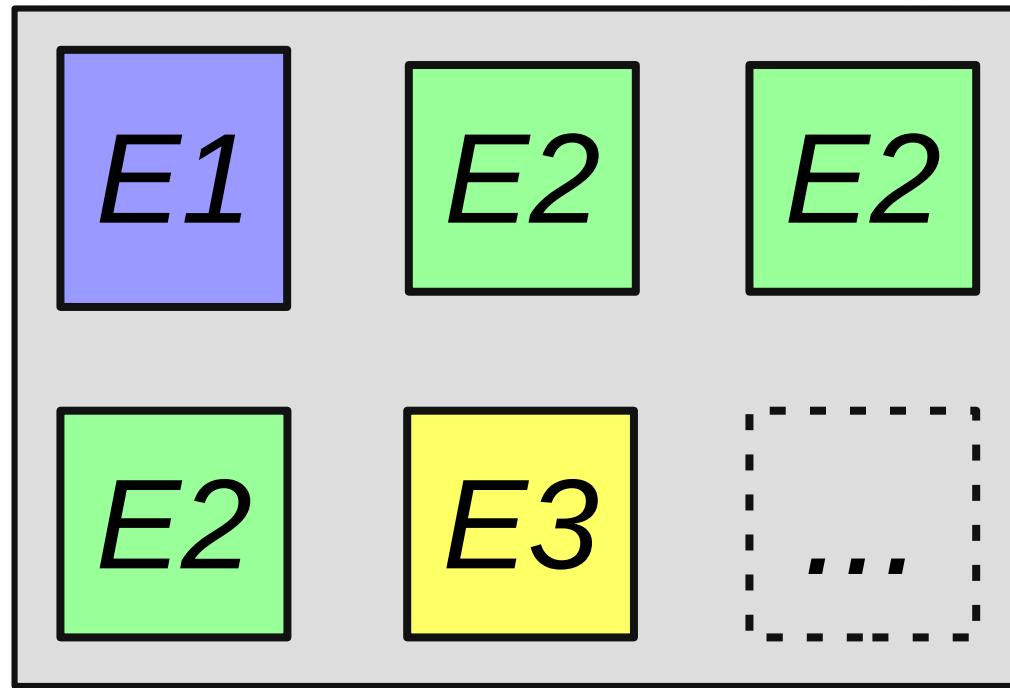


Reservatório térmico

$$\begin{aligned} N &\rightarrow \infty \\ V &\rightarrow \infty \\ T \end{aligned}$$

Ensemble canônico (N, V, T)





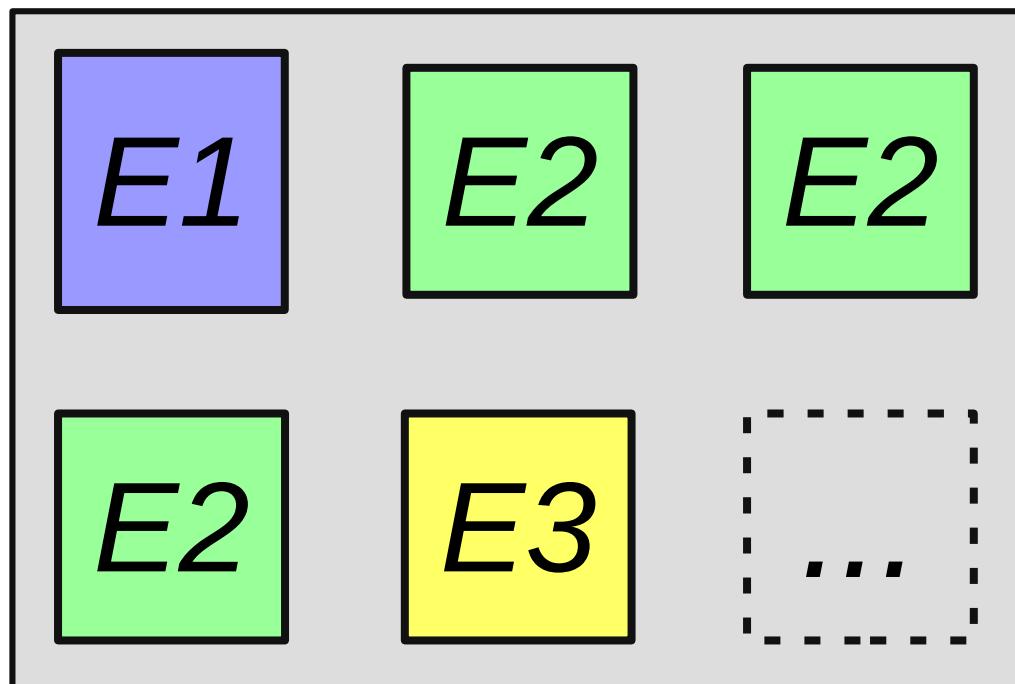
A

Número total de
sistemas
propótipo
termostatizados

$$\sum_A (E_i) = \mathcal{E}$$

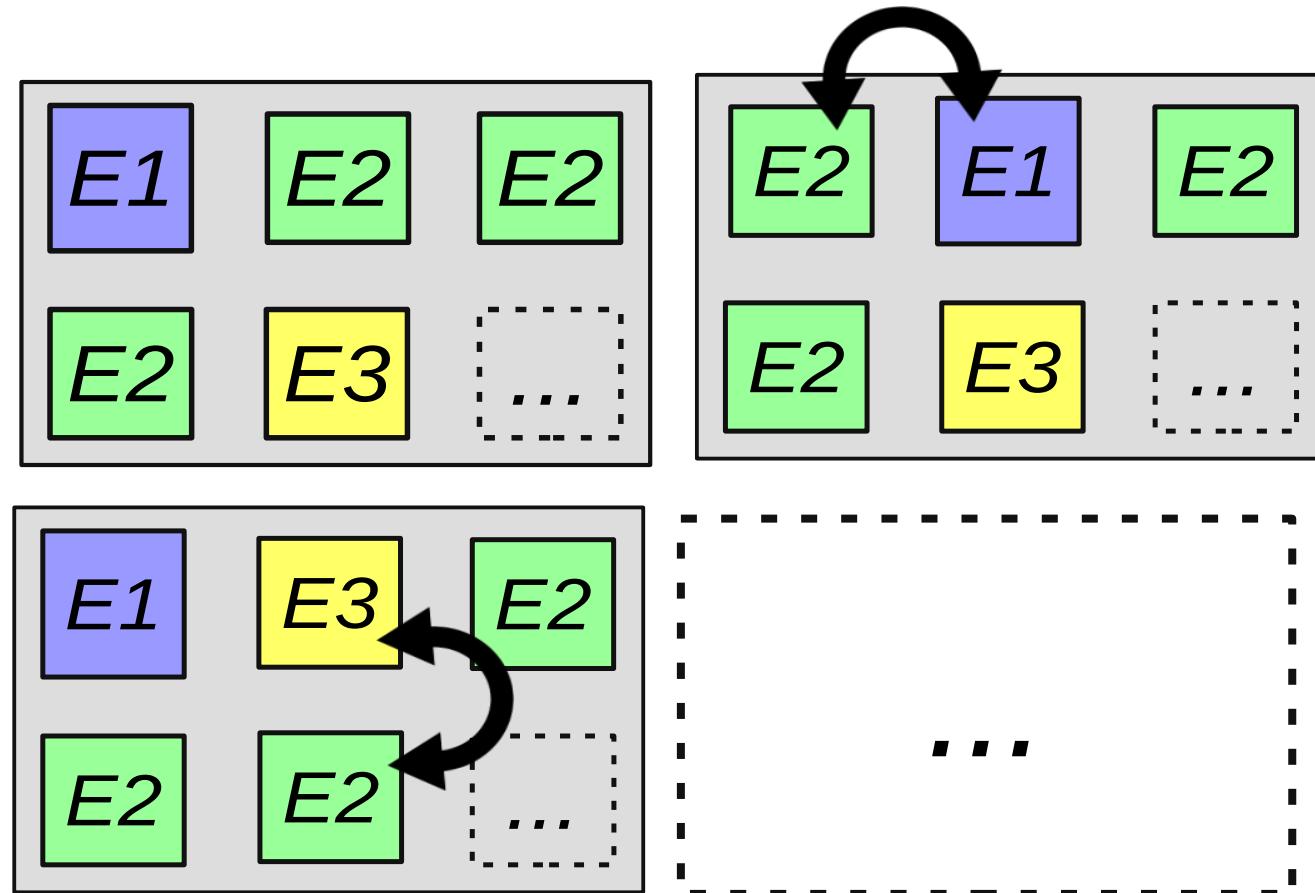
Energia
total
constante

Caracterização da distribuição de estados no conjunto construído



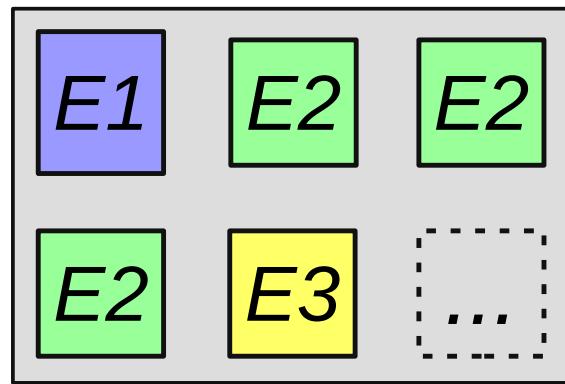
	# Energia
>	$E1, E2, E3\dots$
	# Frequência
>	$a1, a2, a3\dots$
	# Distribuição
>	$\{a\}1$

Possíveis formas de realizar uma distribuição $\{a\}_1$

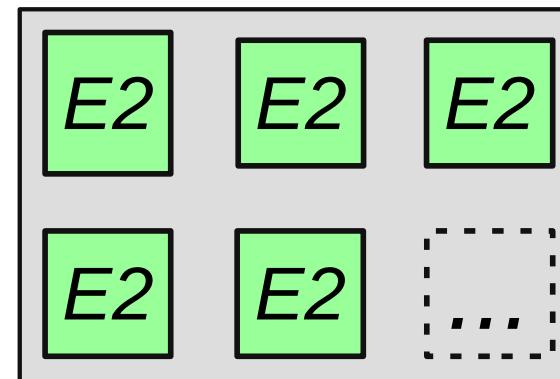


$$W(\{a\}) = \frac{(a_1 + a_2 + a_3 + \dots)!}{a_1! a_2! a_3! \dots} = \frac{\left(\sum_i (a_i) \right)!}{\prod_i (a_i!)}$$
 (2)

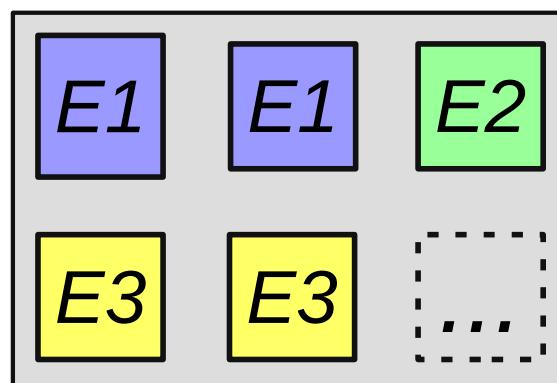
Outras possíveis distribuições de estados no conjunto canônico



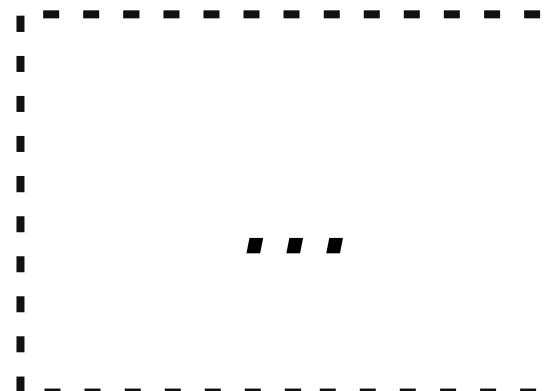
$$\sum_{\{a\}_1} (E_i) = \mathcal{E}$$
$$W(\{a\}_1)$$



$$\sum_{\{a\}_2} (E_i) = \mathcal{E}$$
$$W(\{a\}_2)$$



$$\sum_{\{a\}_3} (E_i) = \mathcal{E}$$
$$W(\{a\}_3)$$



$$\sum_{\{a\}\dots} (E_i) = \mathcal{E}$$
$$W(\{a\}\dots)$$

Sistema protótipo
 $(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$

Sistema protótipo
termostatizado

$(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$

E1

E2

E2

...

$(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$

E2

E1

E2

...

$(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$

E2

E2

E1

...

$(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$

E1

E1

E3

...

$(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$

E1

E3

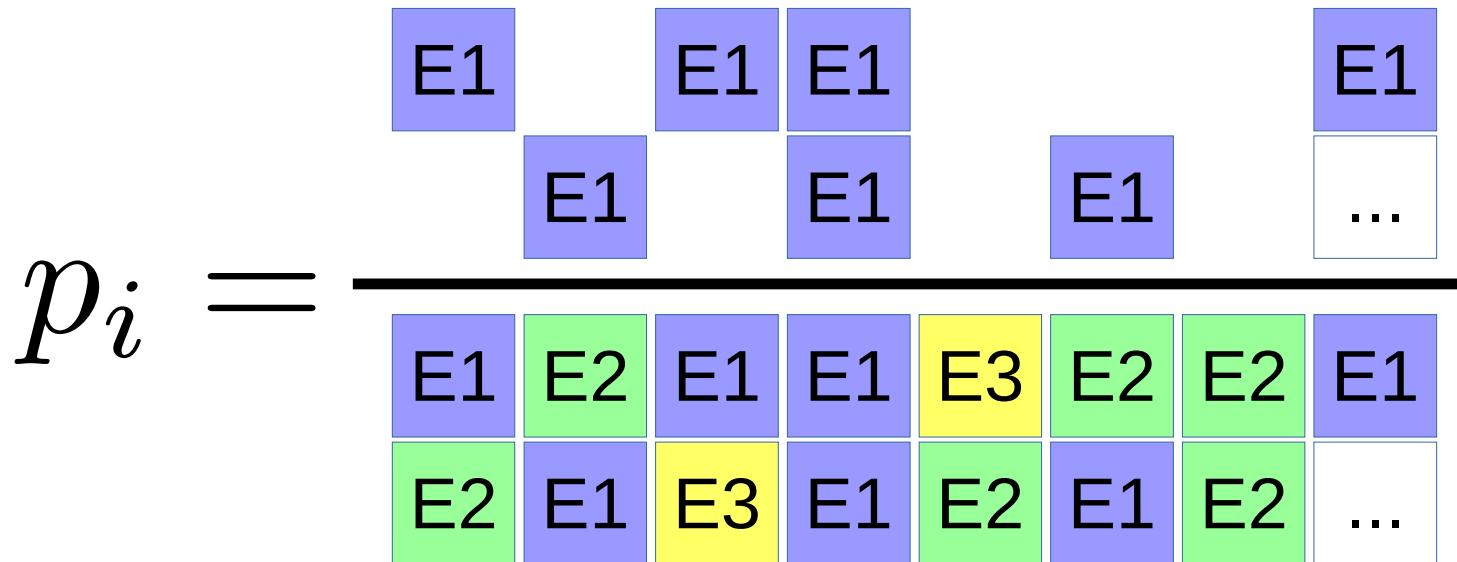
E1

...

...

Qual a probabilidade p_i de ocorrência
de um estado i , com energia E_i , no ensemble canônico?

$$p_i = \frac{\text{[Diagram showing a sequence of states E1, E2, E3, ... in a grid format, with the top row having more columns than the bottom row]}}{\text{[Diagram showing a sequence of states E1, E2, E3, ... in a grid format, with the bottom row having more columns than the top row]}}$$



Probabilidade de ocorrer um estado i no ensemble canônico

$$p_i = \frac{n_i}{N_T}$$

Número de ocorrências de um estado i em algum sistema termostatizado de algum sistema protótipo $(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$

Número total de sistemas termotatizados dentre todos os sistemas protótipo $(\mathcal{AN}, \mathcal{AV}, \mathcal{E})$ no conjunto microcanônico

$$p_i = \frac{n_i}{\sum_{\{a\}} (W(\{a\}) \mathcal{A})}$$

Número de sistemas termotatizados em um sistema protótipo ($\mathcal{A}N, \mathcal{A}V, \mathcal{E}$)

Número de realizações para uma distribuição $\{a\}$

Soma ao longo de todas as distribuições $\{a\}$

Soma ao longo de todas as distribuições $\{a\}$

Número de realizações para uma distribuição $\{a\}$

Número de ocorrências do estado i
em uma dada distribuição $\{a\}$

$$p_i = \frac{\sum_{\{a\}} (W(\{a\}) a_i)}{\sum_{\{a\}} (W(\{a\}) \mathcal{A})} \quad (3)$$

$$p_i = \frac{W(\{a\}_1) a_i + W(\{a\}_2) a_i + W(\{a\}_3) a_i + W(\{a\}_4) a_i + W(\{a\}_5) a_i + \dots}{W(\{a\}_1) \mathcal{A} + W(\{a\}_2) \mathcal{A} + W(\{a\}_3) \mathcal{A} + W(\{a\}_4) \mathcal{A} + W(\{a\}_5) \mathcal{A} + \dots}$$



...

$W(\{a\}_1)$

$W(\{a\}_2)$

$W(\{a\}_3)$

$W(\{a\}_4)$

$W(\{a\}_5)$

$$p_i = \frac{W(\{a\}_1) a_i + W(\{a\}_2) a_i + W(\{a\}_3) a_i + W(\{a\}_4) a_i + W(\{a\}_5) a_i + \dots}{W(\{a\}_1) \mathcal{A} + W(\{a\}_2) \mathcal{A} + W(\{a\}_3) \mathcal{A} + W(\{a\}_4) \mathcal{A} + W(\{a\}_5) \mathcal{A} + \dots}$$

≈ 0
 ≈ 0

≈ 0
 ≈ 0

≈ 0
 ≈ 0

≈ 0
 ≈ 0

$$p_i \approx \frac{W(\{a\}^*) a_i^*}{W(\{a\}^*) \mathcal{A}}$$



≈ 0

≈ 0

≈ 0

≈ 0

≈ 0

$W(\{a\}_1)$ $W(\{a\}_2)$ $W(\{a\}_3)$ $W(\{a\}_4)$ $W(\{a\}_5)$...

$$p_i = \frac{W(\{a\}_1) a_i + W(\{a\}_2) a_i + W(\{a\}_3) a_i + W(\{a\}_4) a_i + W(\{a\}_5) a_i + \dots}{W(\{a\}_1) \mathcal{A} + W(\{a\}_2) \mathcal{A} + W(\{a\}_3) \mathcal{A} + W(\{a\}_4) \mathcal{A} + W(\{a\}_5) \mathcal{A} + \dots}$$

≈ 0
 ≈ 0

≈ 0
 ≈ 0

≈ 0
 ≈ 0

≈ 0
 ≈ 0

$$p_i \approx \frac{W(\{a\}^*) a_i^*}{W(\{a\}^*) \mathcal{A}}$$

$= 1$

$$p_i \approx \frac{a_i^*}{\mathcal{A}} \quad (4)$$



Distribuição *mais provável*

Otimização de $W(\{a\})$
em relação a cada a_i

$$\sum_i (a_i) = \mathcal{A} \quad (5)$$

Restrito a:

$$\sum_i (a_i E_i) = \varepsilon \quad (6)$$

Distribuição *mais provável*

Otimização de $W(\{a\})$
em relação a cada a_i

$$\sum_i (a_i) = \mathcal{A} \quad (5)$$

Restrito a:

$$\sum_i (a_i E_i) = \mathcal{E} \quad (6)$$

$$\left(\frac{\partial}{\partial a_i} \left(\ln(W(\{a\})) - \alpha \sum_i (a_i) - \beta \sum_i (a_i E_i) \right) \right)_{a_j \neq i} = 0 \quad (7)$$

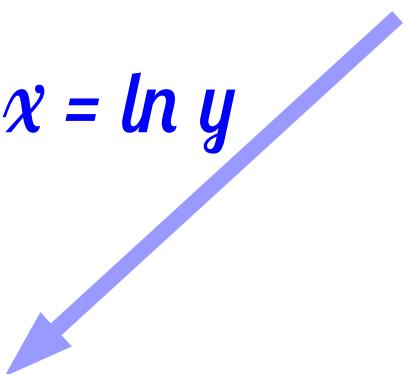
(2):

$$W(\{a\}) = \frac{\left(\sum_i (a_i) \right)!}{\prod_i (a_i!)}$$

(2):

$$W(\{a\}) = \frac{\left(\sum_i (a_i) \right)!}{\prod_i (a_i!)}$$

$$\ln x = \ln y$$

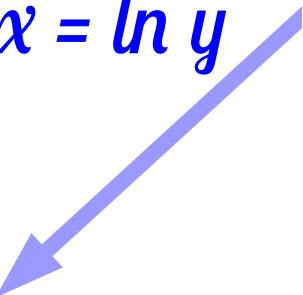


$$\ln(W(\{a\})) = \ln \left(\sum_i (a_i)! \right) - \ln \left(\prod_i (a_i!) \right)$$

(2):

$$W(\{a\}) = \frac{\left(\sum_i (a_i) \right)!}{\prod_i (a_i!)}$$

$\ln x = \ln y$

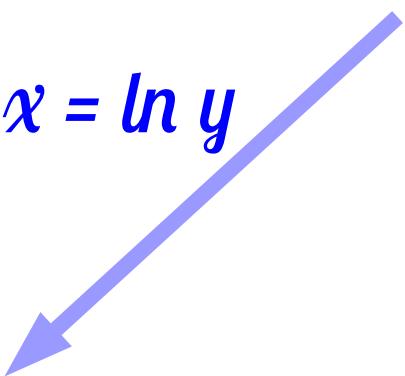


$$\begin{aligned}\ln(W(\{a\})) &= \ln \left(\sum_i (a_i)! \right) - \ln \left(\prod_i (a_i!) \right) & \ln \prod \dots = \sum \ln \dots \\ &= \ln \left(\sum_i (a_i)! \right) - \sum_i (\ln(a_i!))\end{aligned}$$

(2):

$$W(\{a\}) = \frac{\left(\sum_i (a_i) \right)!}{\prod_i (a_i!)}$$

$$\ln x = \ln y$$



$$\ln(W(\{a\})) = \ln \left(\sum_i (a_i)! \right) - \ln \left(\prod_i (a_i!) \right)$$

$$\ln \prod \dots = \sum \ln \dots$$

$$= \ln \left(\sum_i (a_i)! \right) - \sum_i (\ln(a_i!))$$

aproximação de Stirling:
 $\ln x! = x \ln x - x$

$$= \sum_i (a_i) \ln \left(\sum_i (a_i) \right) - \sum_i (a_i) - \sum_i (a_i \ln(a_i) - a_i)$$

$$d\ln(W(\{a\})) = d\left(\sum_i (a_i) \ln\left(\sum_i (a_i)\right) - \sum_i (a_i)\right) - d\left(\sum_i (a_i \ln(a_i) - a_i)\right)$$

$$\mathrm{d}\ln(W(\{a\})) = \mathrm{d}\left(\sum_i (a_i) \ln\left(\sum_i (a_i)\right) - \sum_i (a_i)\right) - \mathrm{d}\left(\sum_i (a_i \ln(a_i) - a_i)\right)$$

$d\Sigma \alpha = \Sigma d\alpha$

$$= \sum_i (\mathrm{d}a_i) \ln\left(\sum_i (a_i)\right) + \sum_i (a_i) \frac{1}{\sum_i (a_i)} \sum_i (\mathrm{d}a_i) - \sum_i (\mathrm{d}a_i)$$

$$\begin{aligned}
 d\ln(W(\{a\})) &= d\left(\sum_i (a_i) \ln\left(\sum_i (a_i)\right) - \sum_i (a_i)\right) - d\left(\sum_i (a_i \ln(a_i) - a_i)\right) \\
 d\Sigma x &= \sum_i da_i \ln\left(\sum_i (a_i)\right) + \sum_i (a_i) \frac{1}{\sum_i (a_i)} \sum_i (da_i) - \sum_i (da_i) \\
 &\quad - \left(\sum_i \left(da_i \ln(a_i) + a_i \frac{1}{a_i} da_i - da_i \right) \right)
 \end{aligned}$$

$$d \ln(W(\{a\})) = d \left(\sum_i (a_i) \ln \left(\sum_i (a_i) \right) - \sum_i (a_i) \right) - d \left(\sum_i (a_i \ln(a_i) - a_i) \right)$$

$d\Sigma x = \Sigma dx$

$$\begin{aligned}
 &= \sum_i (da_i) \ln \left(\sum_i (a_i) \right) + \sum_i (a_i) \frac{1}{\sum_i (a_i)} \sum_i (da_i) - \sum_i (da_i) \\
 &\quad - \left(\sum_i \left(da_i \ln(a_i) + a_i \frac{1}{a_i} da_i - da_i \right) \right)
 \end{aligned}$$

(1-1) $dx = 0$

$$= \sum_i \left(\ln \left(\sum_i (a_i) \right) da_i \right) - \sum_i (\ln(a_i) da_i)$$

$$\begin{aligned}
 d\ln(W(\{a\})) &= d\left(\sum_i (a_i) \ln\left(\sum_i (a_i)\right) - \sum_i (a_i)\right) - d\left(\sum_i (a_i \ln(a_i) - a_i)\right) \\
 d\Sigma \alpha = \Sigma d\alpha &= \sum_i (da_i) \ln\left(\sum_i (a_i)\right) + \sum_i (a_i) \frac{1}{\sum_i (a_i)} \sum_i (da_i) - \sum_i (da_i) \\
 &\quad - \left(\sum_i \left(da_i \ln(a_i) + a_i \frac{1}{a_i} da_i - da_i \right) \right) \\
 (1-1) d\alpha = 0 &= \sum_i \left(\ln\left(\sum_i (a_i)\right) da_i \right) - \sum_i (\ln(a_i) da_i)
 \end{aligned}$$

$$dx/d\alpha = 1$$

$$dy/d\alpha = 0$$

$$\left(\frac{\partial \ln(W(\{a\}))}{\partial a_i} \right)_{a_j \neq i} = \ln\left(\sum_i (a_i)\right) - \ln(a_i) \quad (8)$$

$$\left(\frac{\partial \alpha \sum_i (a_i)}{\partial a_i} \right)_{a_j \neq i} = \alpha \quad (9)$$

$$\left(\frac{\partial \beta \sum_i (a_i E_i)}{\partial a_i} \right)_{a_j \neq i} = \beta E_i \quad (10)$$

$$(7): \left(\frac{\partial}{\partial a_i} \left(\ln(W(\{a\})) - \alpha \sum_i (a_i) - \beta \sum_i (a_i E_i) \right) \right)_{a_j \neq i} = 0$$

$$(7): \left(\frac{\partial}{\partial a_i} \left(\ln(W(\{a\})) - \alpha \sum_i (a_i) - \beta \sum_i (a_i E_i) \right) \right)_{a_j \neq i} = 0$$

$$(8): \left(\frac{\partial \ln(W(\{a\}))}{\partial a_i} \right)_{a_j \neq i} = \ln \left(\sum_i (a_i) \right) - \ln(a_i)$$

$$(9): \left(\frac{\partial \alpha \sum_i (a_i)}{\partial a_i} \right)_{a_j \neq i} = \alpha$$

$$(10): \left(\frac{\partial \beta \sum_i (a_i E_i)}{\partial a_i} \right)_{a_j \neq i} = \beta E_i$$

$$(7): \left(\frac{\partial}{\partial a_i} \left(\ln(W(\{a\})) - \alpha \sum_i (a_i) - \beta \sum_i (a_i E_i) \right) \right)_{a_j \neq i} = 0$$

$$(8): \left(\frac{\partial \ln(W(\{a\}))}{\partial a_i} \right)_{a_j \neq i} = \ln \left(\sum_i (a_i) \right) - \ln(a_i)$$

$$(9): \left(\frac{\partial \alpha \sum_i (a_i)}{\partial a_i} \right)_{a_j \neq i} = \alpha$$

$$(10): \left(\frac{\partial \beta \sum_i (a_i E_i)}{\partial a_i} \right)_{a_j \neq i} = \beta E_i$$

Substituição

$$\ln \left(\sum_i (a_i) \right) - \ln(a_i) - \alpha - \beta E_i = 0$$

(11)
40/82

O multiplicador α

$$(11): \ln \left(\sum_i (a_i) \right) - \ln (a_i) - \alpha - \beta E_i = 0$$

O multiplicador α

(11):

$$\ln \left(\sum_i (a_i) \right) - \ln (a_i) - \alpha - \beta E_i = 0$$

$e^\alpha = e^y$

$$\frac{a_i}{\sum_i (a_i)} = e^{-\beta E_i} / e^\alpha \quad (12)$$

O multiplicador α

(11):

$$\ln \left(\sum_i (a_i) \right) - \ln (a_i) - \alpha - \beta E_i = 0$$

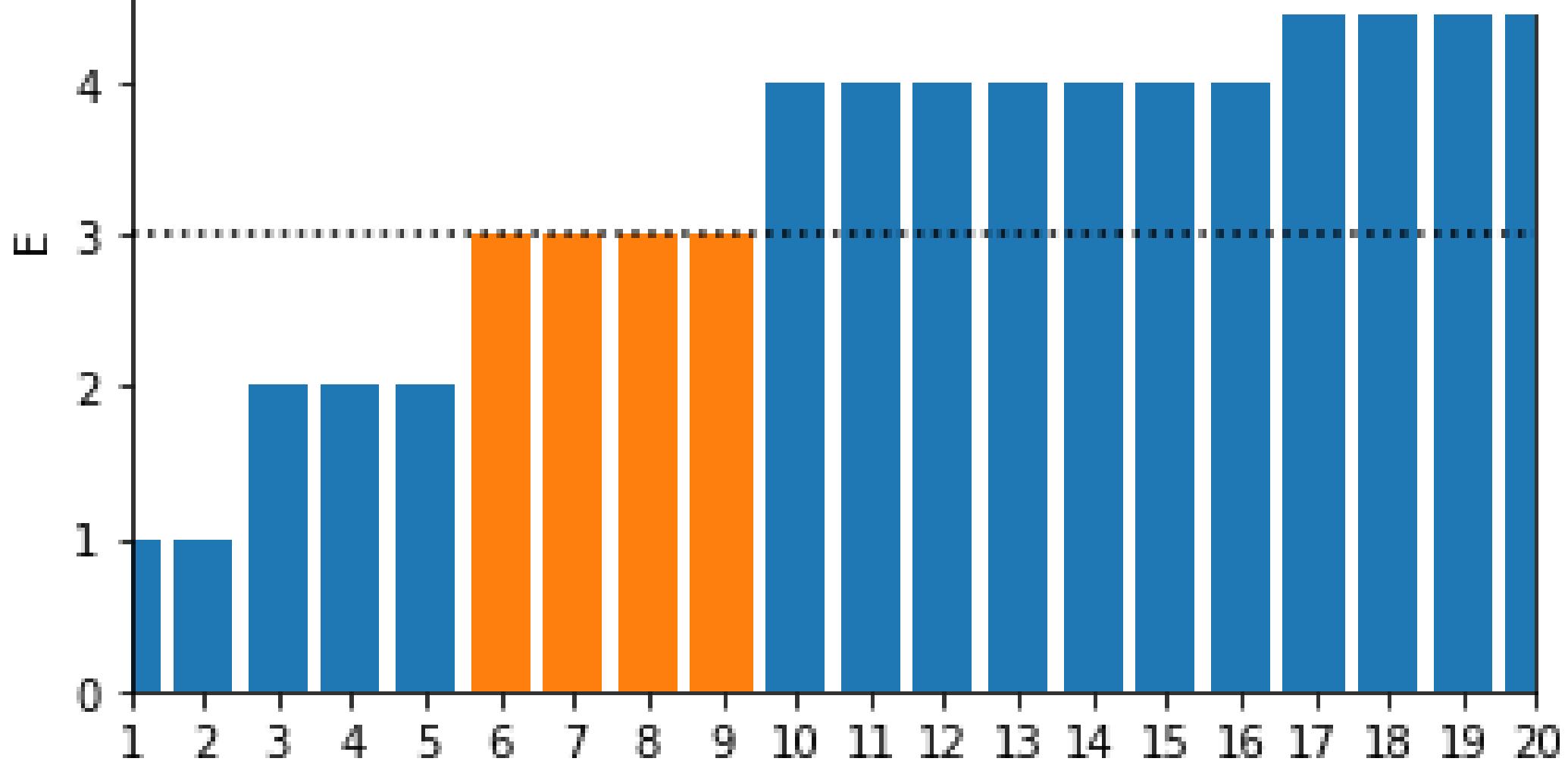
$e^\alpha = e^y$

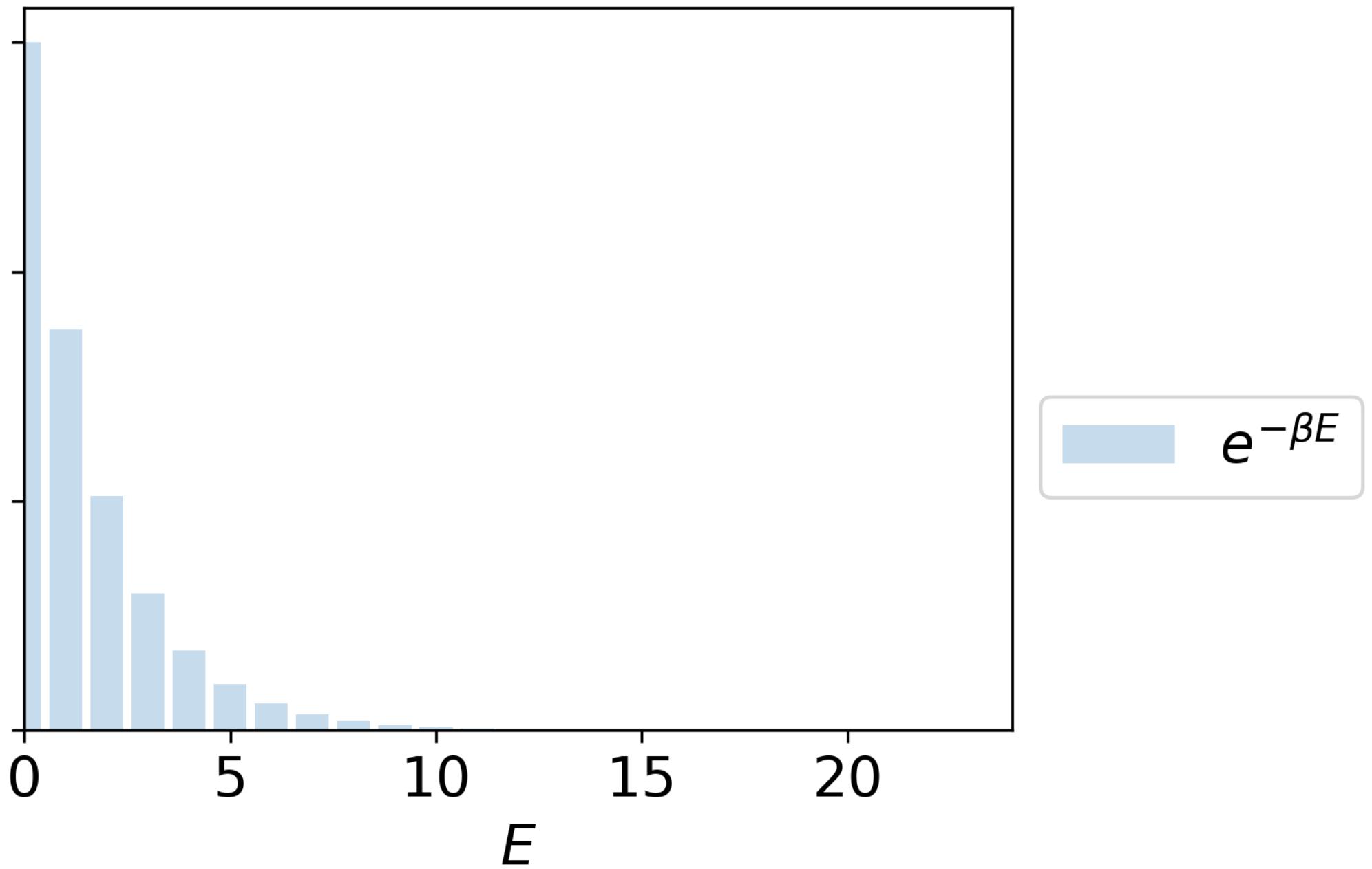
$$\frac{a_i}{\sum_i (a_i)} = e^{-\beta E_i} / e^\alpha \quad (12)$$

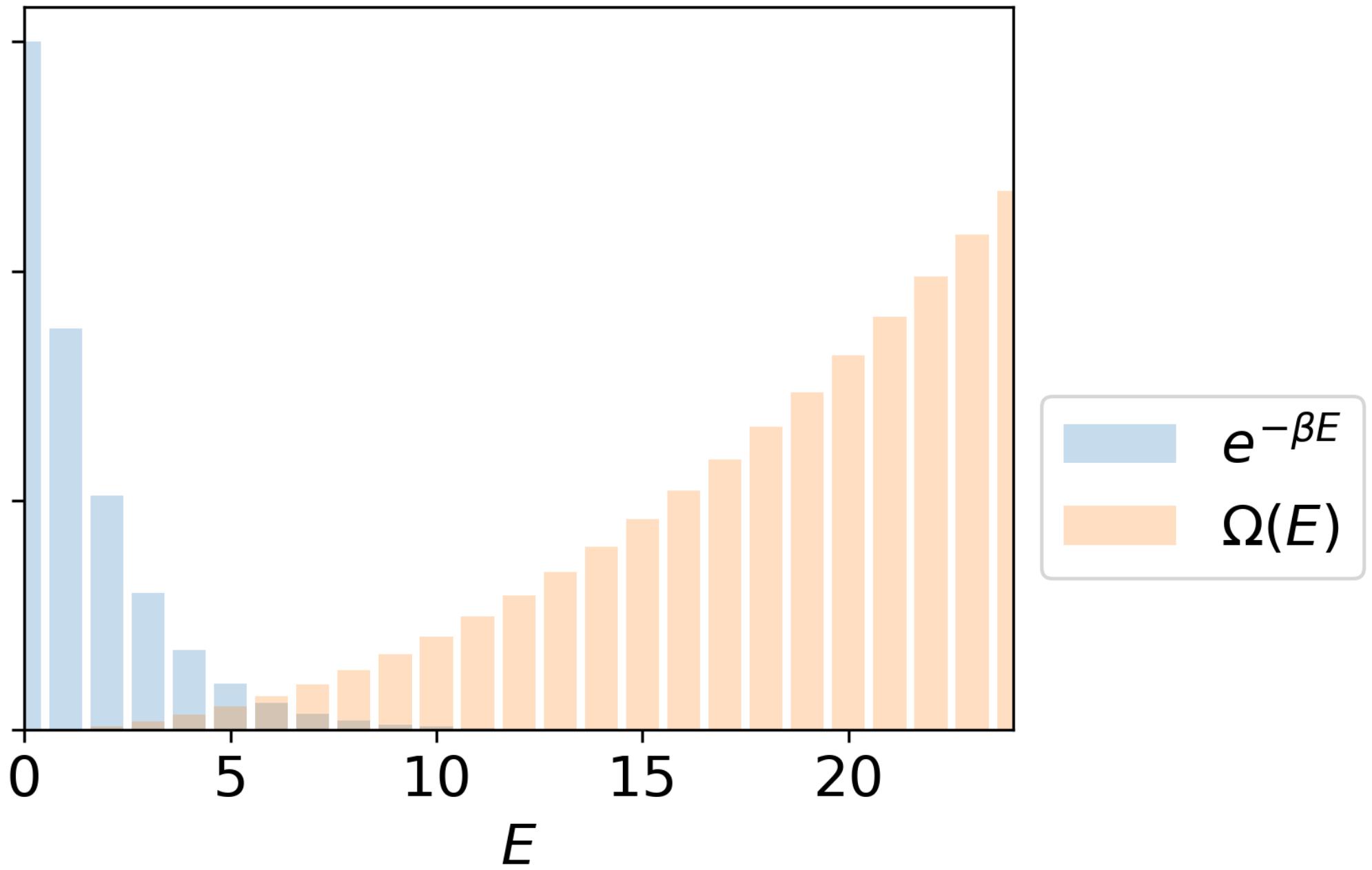
Isolando α

$$\alpha = \ln \left(\sum_i (e^{-\beta E_i}) \right) \quad (13)$$

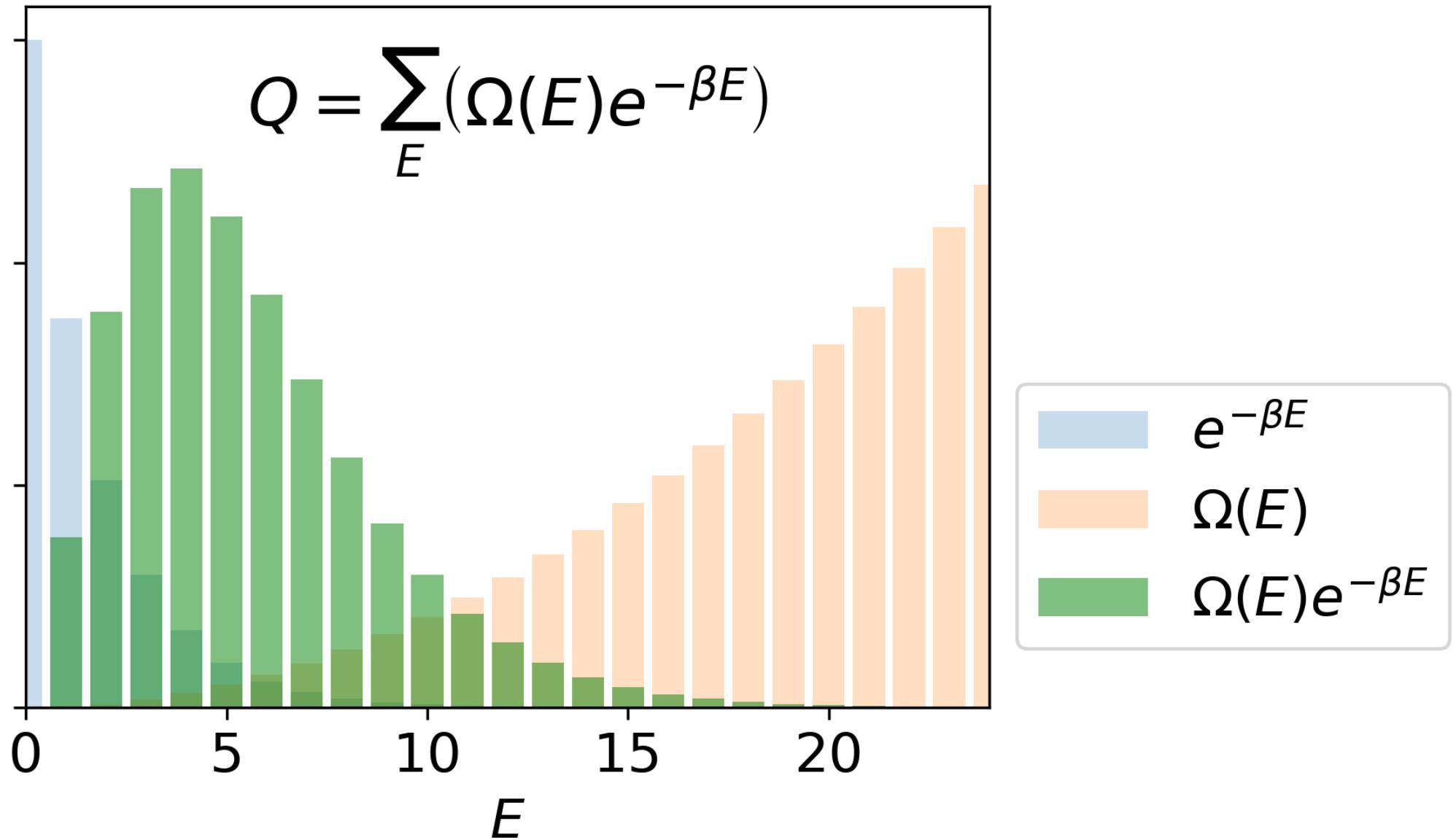
$$\left(\sum_i (e^{-\beta E_i}) \right)^{-1} = \sum_E (\Omega(E) e^{-\beta E})$$







A função de partição canônica.



Probabilidade no ensemble canônico

$$(12): \quad p_i = \frac{a_i}{\sum_i (a_i)} = e^{-\beta E_i} / e^\alpha$$

Probabilidade no ensemble canônico

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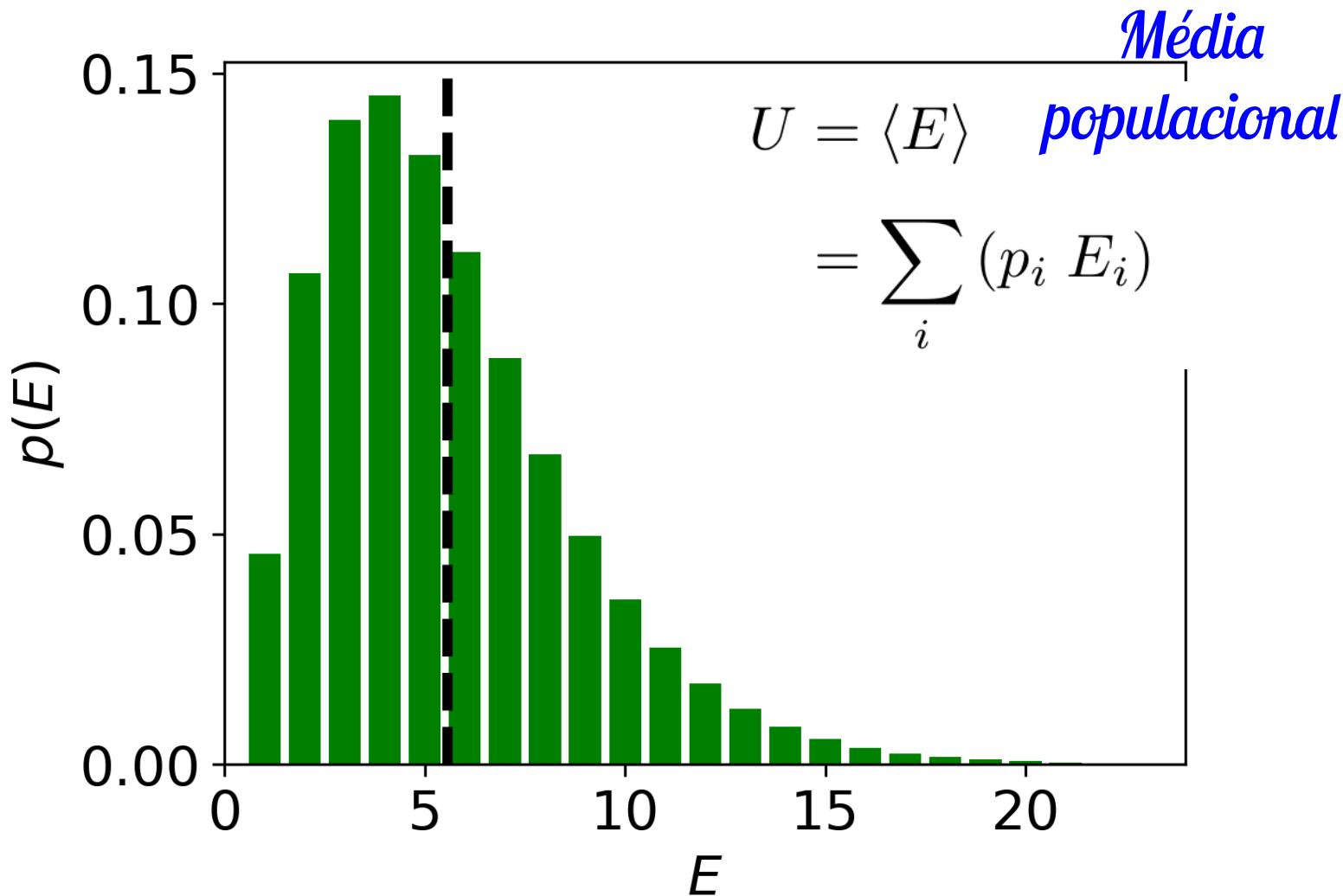
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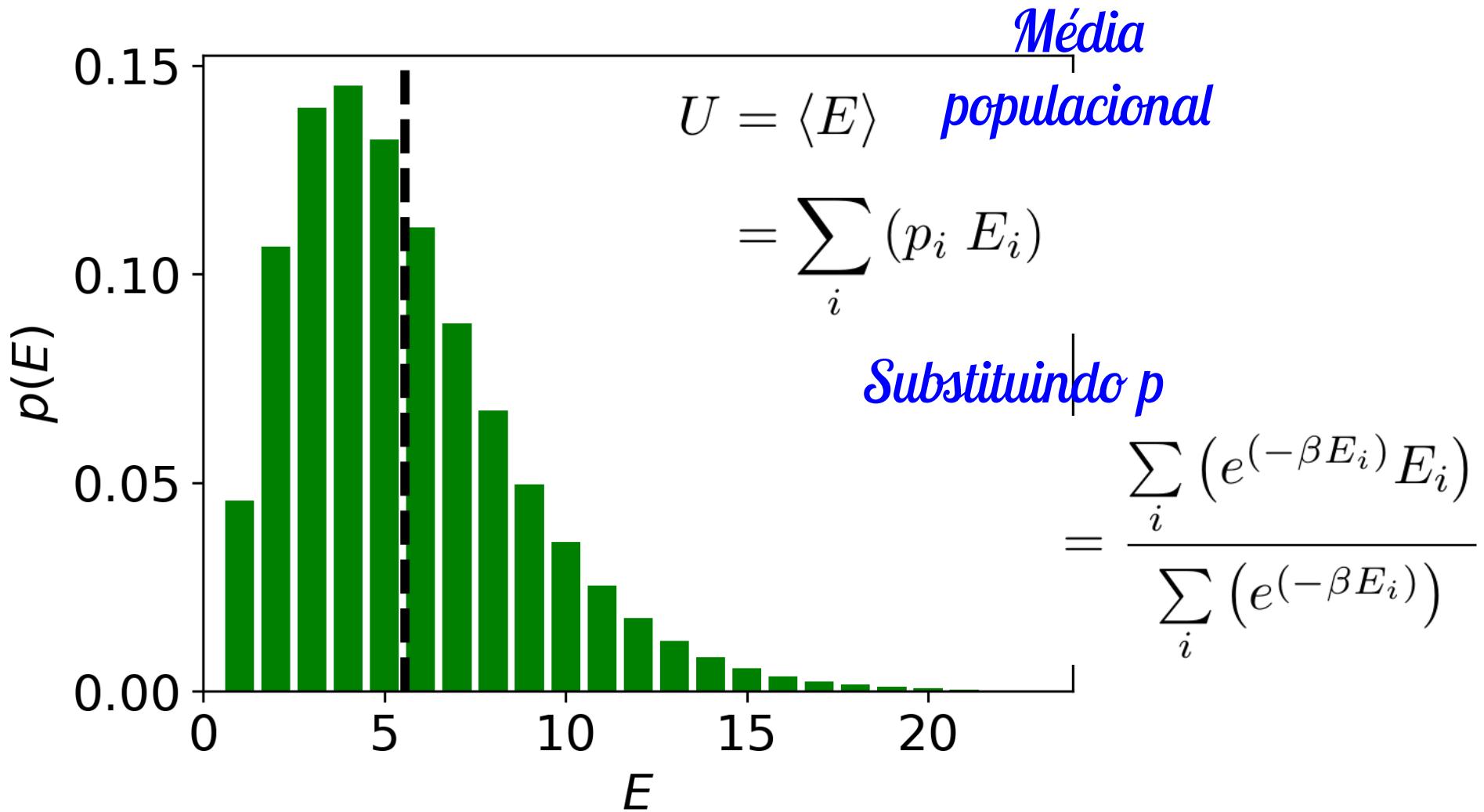
Isolando p

$$p_i = \frac{e^{-\beta E_i}}{\sum_i (e^{-\beta E_i})} \quad (14)$$

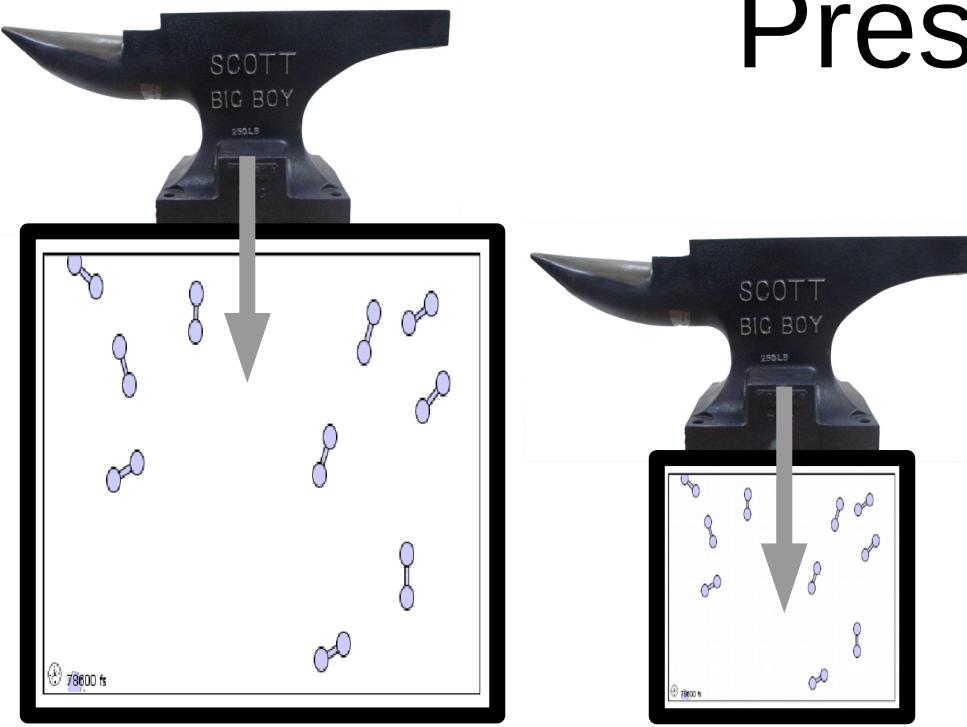
Energia interna



Energia interna



Pressão



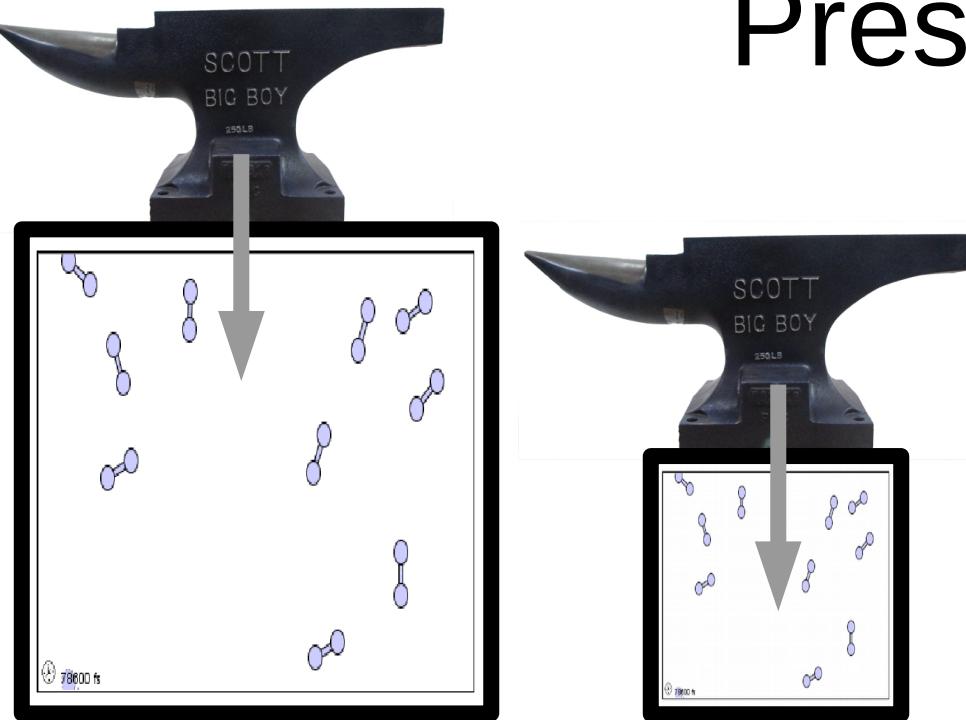
$$\Delta E_i = P \Delta V$$

$$P = \frac{\partial E_i}{\partial V}$$

*Média
populacional*

$$P = \left\langle - \left(\frac{\partial E_i}{\partial V} \right)_N \right\rangle$$
$$= \sum_i \left(- \left(\frac{\partial E_i}{\partial V} \right)_N p_i \right)$$

Pressão



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Média populacional

$$\begin{aligned}
 P &= \left\langle - \left(\frac{\partial E_i}{\partial V} \right)_N \right\rangle \\
 &= \sum_i \left(- \left(\frac{\partial E_i}{\partial V} \right)_N p_i \right) \\
 &\quad \text{Substituindo } p \\
 &= \frac{\sum_i \left(- \left(\frac{\partial E_i}{\partial V} \right)_N \right) e^{(-\beta E)}}{\sum_i \left(e^{(-\beta E_i)} \right)} \quad (17)
 \end{aligned}$$

Variação da energia interna

$$(16): \quad U = \sum_i (p_i E_i)$$

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E depende apenas de V (a N constante)

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Substituindo $\sum dp$ $dU = -\frac{1}{\beta} \sum_i (\ln(p_i) dp_i) - P dV$

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Comparando $\sum \ln p dp$ com $d \sum p \ln p$

$$d \sum_i (p_i \ln(p_i)) = \sum_i \left(p_i \frac{1}{p_i} dp_i \right) + \sum_i (\ln(p_i) dp_i)$$

(21)

$$dU = -\frac{1}{\beta} \sum_i (\ln(p_i) dp_i) - P dV$$

Comparando $\sum p \ln p$ com $d \sum p \ln p$

$$\begin{aligned} d \sum_i (p_i \ln(p_i)) &= \sum_i \left(p_i \frac{1}{p_i} dp_i \right) + \sum_i (\ln(p_i) dp_i) \\ &= 1 \sum_i (dp_i) + \sum_i (\ln(p_i) dp_i) \end{aligned} \tag{21}$$

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Substituindo $d \sum p \ln p$

$$dU = -\frac{1}{\beta} d \sum_i (p_i \ln(p_i)) - PdV \tag{22}$$

Entropia e Temperatura

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Entropia e Temperatura

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$$dU = T dS - P dV \quad (23)$$

$$\beta = \frac{1}{k_B T} \quad (24)$$

$$S = -k_B \sum_i (p_i \ln(p_i)) \quad (25)$$

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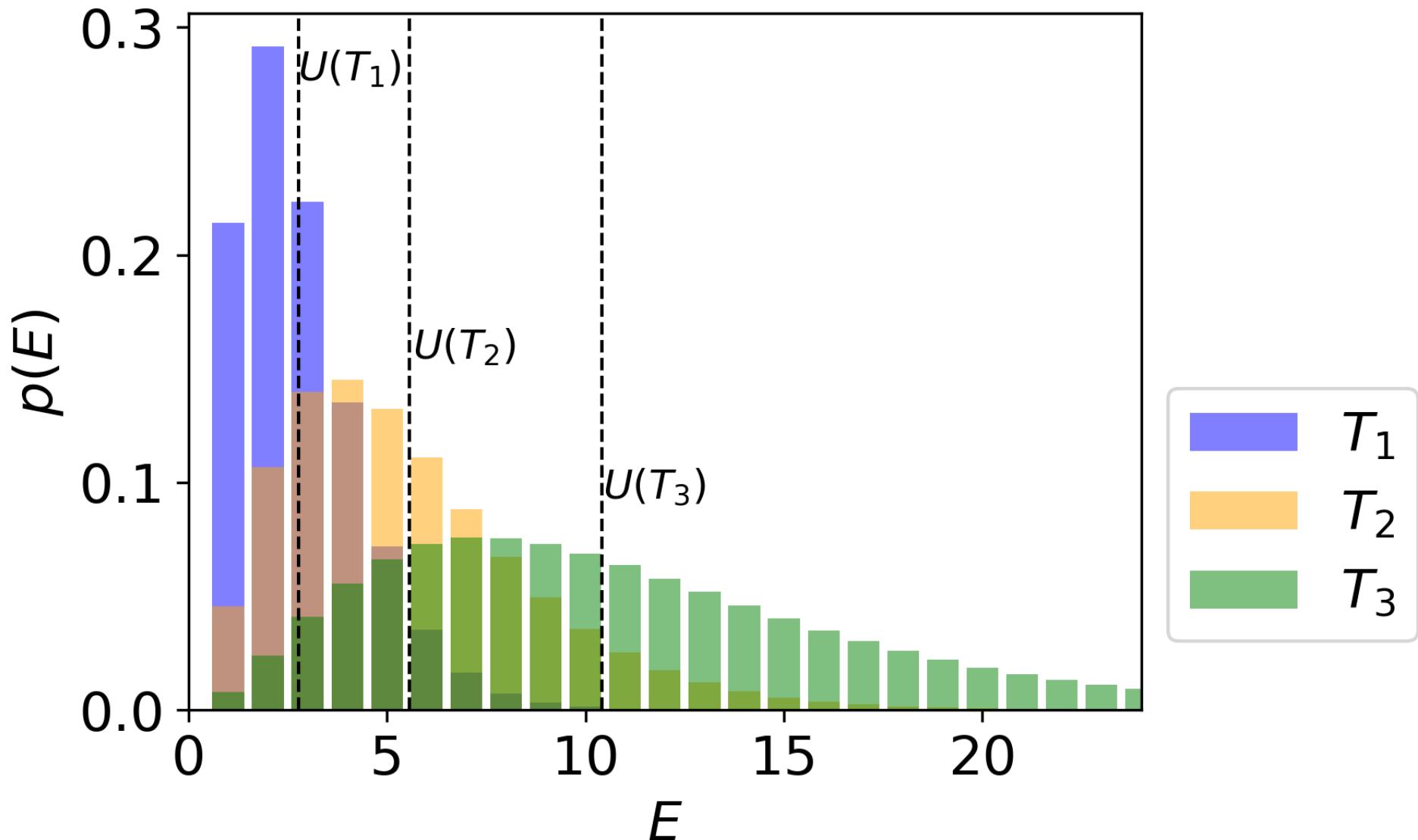
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$$R = k_{\text{B}} N_{\text{A}}$$

$$R = 8.314468640294 \text{ J K}^{-1} \text{ mol}^{-1}$$

Quanto maior a temperatura, maior a energia média e maior a probabilidade de observar estados de alta energia.



Energia de Helmholtz

(25):

$$S = -k_B \sum_i (p_i \ln(p_i))$$

$$A = U - TS$$

$$A = U + T k_B \sum_i (p_i \ln(p_i))$$

$$= U + \sum_i (p_i \ln(p_i)) / \beta$$

$$= \sum_i (p_i E_i) + \sum_i (p_i \ln(p_i)) / \beta$$

Substituindo β

Substituindo U

(26)

$$= \sum_i (p_i (\ln(p_i) + \beta E_i)) / \beta$$

$$A = \sum_i (p_i (\ln(p_i) + \beta E_i)) / \beta$$

Substituindo p

$$\ln a/b = \ln a - \ln b$$

$$\ln e^x = x$$

$$+\chi-\chi=0$$

$$\Sigma c\chi = c\Sigma \chi$$

$$\Sigma p=1$$

Substituindo β

$$\begin{aligned} &= \sum_i \left(p_i \left(\ln \left(\frac{e^{-\beta E_i}}{\sum_i (e^{-\beta E_i})} \right) + \beta E_i \right) \right) / \beta \\ &= \sum_i \left(p_i \left(-\beta E_i - \ln \left(\sum_i (e^{-\beta E_i}) \right) + \beta E_i \right) \right) / \beta \\ &= \sum_i \left(p_i \left(-\ln \left(\sum_i (e^{-\beta E_i}) \right) \right) \right) / \beta \\ &= \sum_i (p_i) \left(-\ln \left(\sum_i (e^{-\beta E_i}) \right) \right) / \beta \\ &= -\ln \left(\sum_i (e^{-\beta E_i}) \right) / \beta \\ &= -k_B T \ln \left(\sum_i (e^{-\beta E_i}) \right) \end{aligned}$$

Energia de Helmholtz e a função de partição canônica

$$A = -k_B T \ln(Q) \quad (28)$$

Entropia no ensemble microcanônico

$$S = -k_B \sum_i (p_i \ln (p_i))$$

Substituindo p

$$\Sigma_i^{\Omega} c = \Omega c \quad = -k_B \sum_i \left(\frac{e^{-\beta E_i}}{\sum_i (e^{-\beta E_i})} \ln \left(\frac{e^{-\beta E_i}}{\sum_i (e^{-\beta E_i})} \right) \right)$$

$$\cancel{x/x=1} \quad = -k_B \Omega(E_i) \frac{e^{-\beta E_i}}{\Omega(E_i) e^{-\beta E_i}} \ln \left(\frac{e^{-\beta E_i}}{\Omega(E_i) e^{-\beta E_i}} \right)$$

$$= -k_B \Omega(E_i) \frac{1}{\Omega(E_i)} \ln \left(\frac{1}{\Omega(E_i)} \right)$$
$$S = k_B \ln \Omega(E)$$

$$S = k_{\text{B}} \ln \Omega$$

