# 1 Statistical description of systems of particles

## 1.1 Statistical formulation

#### Essential ingredients:

- 1. state of the system:
  - single spin-1/2 particle.  $\uparrow$ ,  $\downarrow$
  - a bunch of spin-1/2 particles.  $\uparrow \uparrow \downarrow \dots$
  - a simple 1D Harmonic Oscillator:  $E = (n + 1/2)\hbar\omega$ , with states  $|n\rangle$
  - a bunch of 1D HO:  $|n_1, n_2, \ldots, n_N\rangle$
- 2. Statistical ensemble: Instead of a simple experiments, we consider an exsemble of many exps.
- 3. Basic postulate about a priori probabilities (relative prob of finding the system in any of its accessible states)
- 4. Calculate probabilities

Example: 3 spin-1/2

State	Spin	Energy	$\Omega(E)$	$y_k=\uparrow,\downarrow$
$\uparrow\uparrow\uparrow$	3/2	$-3\mu H$	1	$\Omega(-\mu H,\uparrow)$
$\uparrow\uparrow\downarrow$	1/2	$-\mu H$	3	
$\uparrow\downarrow\uparrow$				
$\downarrow \uparrow \uparrow$				
$\uparrow\downarrow\downarrow$	-1/2	$\mu H$	3	
$\downarrow\uparrow\downarrow$				
$\downarrow\downarrow\uparrow\uparrow$				
$\downarrow\downarrow\downarrow\downarrow$	-3/2	$3\mu H$	1	

Table 1: Energy levels of 3 spin-1/2 particles

System: *isolated*: energy cannot change *equilibrium*: prob of finding the system in any one accessible state is constant in time

## A fundamental postulate:

An isolated system in equilirbium is equally likely to be in any of its accessible states

In calculating probabilities, e.g., isolated system with energy in range  $[E, E + \delta E]$ 

 $\Omega(E)$ : total number of states of the system in this range

 $\Omega(E, y_k)$ : in this energy range and some other property  $y_k$  where the probability of having this property is

$$P(y_k) = \frac{\Omega(E, y_k)}{\Omega(E)}$$

### Density of states (DOS)

$$\Omega(E) = w(E)dE, \quad w(E) \sim E$$

where w(E) is the density of states.

### 1.2 Interactions between macroscopic systems

In general: specify some macroscopic measureable paremeters  $x_1, x_2, \dots x_n$ 

• Micostate: A particula quantum state:  $\gamma$  of the system with energy  $E_r$ 

$$E_r = E_r(x_1, x_2, \dots, x_n)$$

• Macrostate (Macroscopic state): Specify external parameters and any other conditions, and includes all the possible microstates—e.g., from Table 1 the macrostate of  $-\mu H$  has 3 microstates. "Microstate" is one particular specific state consistern with the macrostate.

Consider two macro systems A, A'; they can interact with each other to exchange energy.

Q: what are the different ways to exchange E? HEAT, WORK. e.g. If A, A' are in a box separated by a wall, then the wall moving due to pressure exchanges energy as work. If the wall cannot move, then there is no work exchanged. [insert image of two boxes with a wall]

#### Two Cases:

• thermal interaction: If all the external parameters are fixed

$$\Delta E = Q, \quad \Delta E' = Q'$$

where Q, Q' are the heat absorbed by each macrosystem, and the energy of the whole system is unchanged, i.e.,

$$\Delta E + \Delta E' = 0 \implies Q + Q' = 0, \quad Q = -Q'$$

• mechanical interaction (thermal isolation): no heat exchange "adiabatic". I do work, negative work is done!

**Example:** Beaker of water, A, and a wheel attached to a pulley with a weight, A' (2.7 Example 2). The work done by the pulley decreases the energy of system A' by ws (weight times distance).

In general energy can be exchanged both as Heat and Work.

$$Q \equiv \Delta E - \mathcal{W}$$

where W is the work done to the system. And

$$W = \mathcal{W}$$

is the workd done by the system, i.e.,

$$Q \equiv \Delta \bar{E} + W$$

Case of small amounts interaction: Infinitesimal changes

$$d\bar{Q} = d\bar{E} + dW$$

where the bar through the differential indicates the process as path dependent.

#### Worksheet

(1) For the infinitesimal quantity

$$dG = \alpha dx + \beta \frac{x}{y} dy$$

it is path dependent:

•  $(1,1) \to (1,2) \to (2,2)$ :

$$G = \int_{(1,1)}^{(1,2)} dG + \int_{(1,2)}^{(2,2)} dG$$

$$= \alpha x \Big|_{(1,1)}^{(1,2)} + \beta \ln y \Big|_{(1,1)}^{(1,2)} + \alpha x \Big|_{(1,2)}^{(2,2)} + \beta \ln y \Big|_{(1,2)}^{(2,2)}$$

$$= \alpha + \beta \ln 2$$

•  $(1,1) \to (2,1) \to (2,2)$ :

$$G = \alpha + 2\beta \ln 2$$

So the path is dependent or dG is an inexact differential.

(2) Is the following exact?

$$dF = \frac{a}{x}dx + \frac{b}{y}dy$$

General interaction process: energy is exchanged both as heat and work

$$Q = \delta E + W$$

where Q is the heat added to the system (positive  $\Delta E$  adds energy) and W is the work done by the system

Very very small work/heat: infinitesimal

$$d\bar{Q} = d\bar{E} + dW$$

where d is an exact differential (path independent) and d is a inexact differential (path dependent).

Math: multivariable differential

A differential form is exact if its equal to the general differential dF for some function F(x,y) e.g. A(x,y)dx + B(x,y)dy = dF(x,y)

From last times worksheet:

$$\frac{a}{x}dx + \frac{b}{y}dy = d(a\ln x + b\ln y)$$

How to check if its exact? Assume F exists:

$$dF(x,y):$$
 is exact  $\iff$   $\left(\frac{\partial A}{\partial y}_x\right) = \left(\frac{\partial B}{\partial x}\right)_y$ 

where  $\iff$  means iff or if and only if. e.g. from the worksheet:

$$dG = adx + b\frac{x}{y}dy, \quad A = a, \quad B = b\frac{x}{y}$$

so

$$\frac{\partial A}{\partial y} = 0, \quad \frac{\partial B}{\partial x} = \frac{b}{y}$$

thus it is inexact.

Quasi-static process: A system interacts with other systems in a process that is so slow that A remains arbitrarily close to equilibrium at all stages!

e.g. a piston pushing very slowly in a cylinder; when the system is not in equilibrium, then the ideal gas law pV = nRT does not hold.

"relaxational time  $\tau$ ": time system requires to reach equilibrium if it experiences a sudden change. Recall we denote the external parameters of an isolated system

$$x_1, x_2, \ldots, x_x$$

and the energy of a microstate r

$$E_r = E_r(x_1, x_2, \dots, x_n)$$

When we start to change the external parameter, energy of state r will change:

$$x_{\alpha} \to x_{\alpha} + dx_{\alpha}$$

and the change in energy is

$$dE_r = \sum_{\alpha=1}^n \frac{\partial E_r}{\partial x_\alpha} dx_\alpha$$

Now in isolated case dQ = 0 so

$$\begin{split} dE_r + dW_r &= 0 \\ \implies dW_r &= -dE_r = \sum_{\alpha=1}^n \left( -\frac{\partial E_r}{\partial x_\alpha} \right) \! dx_\alpha \end{split}$$

where

$$X_{\alpha,r} = -\frac{\partial E_r}{\partial x_\alpha}$$

is the "generalized force"—e.g. if x is a distance, then X is a force; if x is a volume, then X is a pressure.

NOTE all discussion above are for : state r

Consider an ensemble: in a quasi static process,  $X_{\alpha,r}$  has definite value, so

$$dW = \sum_{\alpha} \bar{X}_{\alpha,r} dx_{\alpha}$$

where  $\bar{X}_{\alpha,r}$  is mean of the generalized force.

**Example:** Cylindrical chamber in state r (height s, circular area A, pressure  $P_r$ ) with a piston pushing in ds

Force on the piston:  $P_rA$ 

Volume: V = ASThus work done is

$$dW = Fds = (P_r A)ds$$
$$= P_r dV$$

and

$$dE_r = -dW_r = -P_r dV, \quad P_r = -\frac{\partial E_r}{\partial V}$$

#### Worksheet

1. The mean pressure p of thermally insulated gas vaires with volume V by

$$pV^{\gamma} = K$$

where K and  $\gamma$  are constants. Find work from  $p_i, V_i$  to  $p_f, V_f$ .

$$\int dW = \int_{V_i}^{V_f} p dV$$

$$= \int_{V_i}^{V_f} \frac{K}{V^{\gamma}} dV$$

$$W = \frac{KV^{1-\gamma}}{1-\gamma} \Big|_{V_i}^{V_f}$$

And since  $p_i V_i^{\gamma} = p_f V_f^{\gamma} = K$ , then

$$W = \frac{K}{1 - \gamma} \left( V_f^{1 - \gamma} - V_i^{1 - \gamma} \right)$$
$$= \frac{1}{1 - \gamma} (p_f V_f - p_i V_i)$$