

Classical Statistical Mechanics: Liouville's Theorem

State of a system
classical

$p_i, r_i \quad i = 1, N$
Spin $\uparrow \downarrow$ (not really
classical)

Quantum

$|\psi\rangle \in \text{Hilbert space}$

We are not interested in these states
only in a few intrinsic / extrinsic variables.

? Connection?

entropy

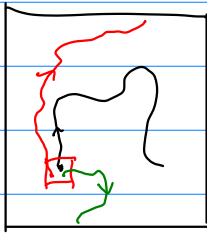
Classical

$$S = k_B \ln \Omega$$

Phase space

$\Gamma = \{q^{3N}, p^{3N}\}$ $6N$ -dimensional

Phase
space
(cartoon)



$$\dot{q}_{j\alpha} = \frac{\partial H}{\partial p_{j\alpha}}$$

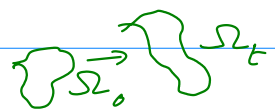
$$\alpha = x, y, z$$

$$j = 1, \dots, N$$

$$\dot{p}_{j\alpha} = -\frac{\partial H}{\partial q_{j\alpha}}$$

Volume in phase space: (Lecture notes 2.3)

$$V(t) = \int_{\Omega_t} d^{3N} p d^{3N} q$$



Consider two times, $t=0$ and $t>0$ which is small

So we go from $\underline{p}_j(t=0), \underline{q}_j(t=0)$ to $\underline{p}_j(t), \underline{q}_j(t)$

The end values for \underline{p}_j and \underline{q}_j depend on the starting values:

$$\underline{q}_j(t) = \underline{q}_j(\underline{p}_j(0), \underline{q}_j(0)) \text{ and } \underline{p}_j(t) = \underline{p}_j(\underline{p}_j(0), \underline{q}_j(0))$$

We can view this as a 'mapping' :

$$\underbrace{\underline{p}_j(0) \quad \underline{q}_j(0)}_x \xrightarrow{t} \underbrace{\underline{p}_j(t), \underline{q}_j(t)}_y$$

The integral changes according to the Jacobian J of the mapping:

$$J_{ij} = \frac{\partial y_i}{\partial x_j} \quad x_i \rightarrow y_i$$

$$\rightarrow V(0) = \int_{\Omega} d^{6N} x$$

$$\text{and } V(t) = \int_{\Omega} \det(J) d^{6N} x$$

$q^{3N} p^{3N}$

Now use the fact that t is small:

$$q_{j\alpha}(t) = q_{j\alpha}(0) + t \frac{\partial H(p_j(0), q_j(0))}{\partial p_{j\alpha}} \quad \alpha = x, y, z$$

$$p_{j\alpha}(t) = p_{j\alpha}(0) - t \frac{\partial H(p_j(0), q_j(0))}{\partial q_{j\alpha}}$$

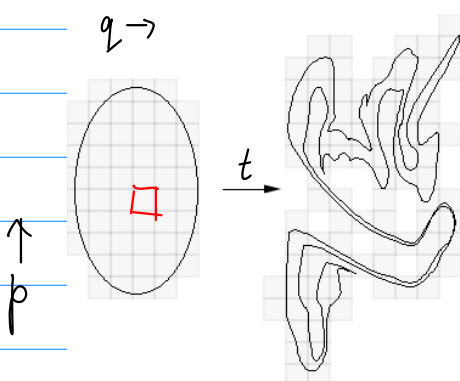
$$\rightarrow J = \begin{pmatrix} \overset{p}{1 - t \frac{\partial^2 H}{\partial q_{j\alpha} \partial p_{k\beta}}} & \overset{q}{t \frac{\partial^2 H}{\partial p_{j\alpha} \partial p_{k\beta}}} \\ \overset{q}{-t \frac{\partial^2 H}{\partial q_{j\alpha} \partial q_{k\beta}}} & \overset{p}{1 + t \frac{\partial^2 H}{\partial p_{j\alpha} \partial q_{k\beta}}} \end{pmatrix} =$$

$$\det(J) = 1 + \mathcal{O}(t^2)$$

$$\text{So } V(t) = V(t=0) + \mathcal{O}(t^2)$$

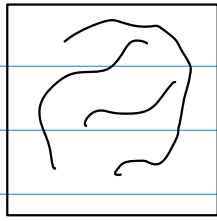
$$\text{hence } \frac{dV}{dt} = 0 \Rightarrow \text{volume remains constant}$$

$$\text{Note: } V(t) = \int_0^t \underbrace{\frac{dV(t')}{dt'}}_{\substack{\uparrow \\ \text{large} \\ 0}} dt' + V(0) = V(0).$$



$$\Delta p \Delta q \geq h = 2\pi\hbar$$

Phase space



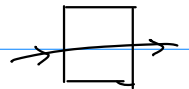
We study the flow in phase space. (Lect notes 2.3)

$\rho(p^{3N}, q^{3N}; t)$: density of points in phase space.

$$\rho(p^{3N}, q^{3N}, t) d^{3N}p d^{3N}q = \text{nr of points within } d^{3N}p d^{3N}q$$

No sources and sinks of trajectories:

Change in density $\rightarrow \frac{\partial \rho}{\partial t} = -\nabla \cdot \underline{j}$ \rightarrow difference between flow through opposing faces.



$$\underline{j} = \rho \underline{v}$$

$$\underline{v} = (\dot{p}^{3N}, \dot{q}^{3N})$$

$$\nabla = \left(\frac{\partial}{\partial p_{j\alpha}}, \frac{\partial}{\partial q_{j\alpha}} \right)$$

$$\frac{\partial}{\partial p_{1x}}, \frac{\partial}{\partial p_{1y}}, \dots, \frac{\partial}{\partial p_{Nz}}, \frac{\partial}{\partial q_{1x}}, \frac{\partial}{\partial q_{1y}}, \dots$$

$$\frac{\partial \rho}{\partial t} = - \sum_{j\alpha} \left(\frac{\partial}{\partial p_{j\alpha}} (\rho \dot{p}_{j\alpha}) + \frac{\partial}{\partial q_{j\alpha}} (\rho \dot{q}_{j\alpha}) \right)$$

$$= \sum_{j\alpha} \left(\frac{\partial \rho}{\partial p_{j\alpha}} \frac{\partial H}{\partial q_{j\alpha}} + \cancel{\rho \frac{\partial^2 H}{\partial p_{j\alpha} \partial q_{j\alpha}}} - \frac{\partial \rho}{\partial q_{j\alpha}} \frac{\partial H}{\partial p_{j\alpha}} - \cancel{\rho \frac{\partial^2 H}{\partial q_{j\alpha} \partial p_{j\alpha}}} \right)$$

$$= \sum_{j\alpha} \left(\frac{\partial \rho}{\partial p_{j\alpha}} \frac{\partial H}{\partial q_{j\alpha}} - \frac{\partial \rho}{\partial q_{j\alpha}} \frac{\partial H}{\partial p_{j\alpha}} \right) = - \{ \rho, H \}$$

$$\{f, g\} = \sum_{j\alpha} \left(\frac{\partial f}{\partial q_{j\alpha}} \frac{\partial g}{\partial p_{j\alpha}} - \frac{\partial f}{\partial p_{j\alpha}} \frac{\partial g}{\partial q_{j\alpha}} \right)$$

Use

$$\dot{p}_{j\alpha} = - \frac{\partial H}{\partial q_{j\alpha}};$$

$$\dot{q}_{j\alpha} = \frac{\partial H}{\partial p_{j\alpha}}$$

$\{, \}$ is called Poisson bracket

Some properties:

$$\{p, H\} = -\{H, p\}$$

$$\{H, H\} = 0$$

$$\{f(H), H\} = 0$$

$$\text{Equilibrium: } \frac{\partial \mathcal{F}}{\partial t} = 0; \quad \{p, H\} = 0$$

$$\rho = \delta(H(p, q) - \mathcal{E}). \quad \text{microcanonical ensemble}$$

$$\rho = \frac{e^{-H(p, q)/k_B T}}{\mathcal{Z}} \quad \text{canonical ensemble.}$$