

Assignment 1

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Q2

$$E_q = q \hbar \omega \quad q \in \{\mathbb{Z}^+, 0\}$$

a. Two harmonic oscillators, each with ω and

$$E_q = q \hbar \omega. \text{ Let}$$

$$U_1 = n_1 \hbar \omega$$

be the total energy of the system.

Since the system is composed of two harmonic oscillators,

$$U_1 = E_i + E_j$$

$$= q_i \hbar \omega + q_j \hbar \omega$$

$$= (q_i + q_j) \hbar \omega$$

$$= n_1 \hbar \omega$$

$$\Rightarrow n_1 = q_i + q_j$$

Therefore there are $n_1 + 1$ possible microstates for the system of n_1 macrostates, as each of the harmonic oscillators could have any number of quanta, provided that their sum equals n_1 , plus one to account for the case where all $q = 0$.
Hence, $\Omega_1 = n_1 + 1$ and $U_1 = n_1 \hbar \omega$, so

$$n_1 = \frac{U_1}{\hbar \omega}$$

$$\Rightarrow \Omega_1 = \frac{U_1}{\hbar \omega} + 1$$

And since the entropy is given as

$$S_1 = k \ln \Omega_1$$

the entropy for the system (in terms of U_1) is

$$S_1 = k \ln \left(\frac{U_1}{\hbar \omega} + 1 \right)$$

b. Two harmonic oscillators, each with 2ω . The total energy of the system is

$$U_2 = n_2 \hbar \omega$$

Given that it's composed of two harmonic oscillators

$$U_2 = E_i + E_j$$

$$= q_i \hbar 2\omega + q_j \hbar 2\omega$$

$$= 2(q_i + q_j) \hbar \omega$$

$$\Rightarrow n_2 = 2(q_i + q_j)$$

Therefore, there are $q_i + q_j + 1 = \frac{n_2}{2} + 1$ possible microstates for the system, as each harmonic oscillator could have any number of quanta, provided that twice their sum equals n_2 , plus 1 to account for the 0 case.

oscillator could have any number of quanta, provided that twice their sum equals n_2 , plus 1 to account for the 0 case.

Therefore, $\Omega_2 = \frac{n_2}{2} + 1$

$$= \frac{v_2}{2\pi\omega} + 1$$

$$\Rightarrow S_2 = k \ln \left(\frac{v_2}{2\pi\omega} + 1 \right)$$

c. Considering both of these systems separated by an impassable divide, the total entropy is just the sum of individual entropies:

$$S_{\text{total}} = S_1 + S_2$$

$$= k \ln \left(\frac{v_1}{\pi\omega} + 1 \right) + k \ln \left(\frac{v_2}{2\pi\omega} + 1 \right)$$

$$= k \ln \left(\left[\frac{v_1}{\pi\omega} + 1 \right] \left[\frac{v_2}{2\pi\omega} + 1 \right] \right)$$

Q4

a. $2s = N_\uparrow - N_\downarrow \quad N = N_\uparrow + N_\downarrow \Rightarrow N_\downarrow = N - N_\uparrow$

$$\Rightarrow 2s = N_\uparrow - N + N_\uparrow \quad 2s = N - N_\downarrow - N_\downarrow$$

$$s = N_\uparrow - \frac{1}{2}N \quad s = \frac{1}{2}N - N_\downarrow$$

$$\Rightarrow N_\uparrow = \frac{1}{2}N + s \quad \Rightarrow N_\downarrow = \frac{1}{2}N - s$$

$$g(N, s) = \frac{N!}{N_\uparrow! N_\downarrow!} = \frac{N!}{(\frac{1}{2}N+s)! (\frac{1}{2}N-s)!}$$

Keep the N_\uparrow, N_\downarrow notation. By Stirling's approximation,

$$N! \approx \sqrt{2\pi N} N^N e^{-N}$$

$$= \sqrt{2\pi} N^{N+\frac{1}{2}} e^{-N}$$

$$\Rightarrow \log N! \approx \frac{1}{2} \ln(2\pi) + (N + \frac{1}{2}) \ln(N) - N$$

$$\Rightarrow \log N_\uparrow! \approx \frac{1}{2} \ln(2\pi) + (N_\uparrow + \frac{1}{2}) \ln(N_\uparrow) - N_\uparrow$$

$$\log N_\downarrow! \approx \frac{1}{2} \ln(2\pi) + (N_\downarrow + \frac{1}{2}) \ln(N_\downarrow) - N_\downarrow$$

But $N = N_\uparrow + N_\downarrow$, so

$$\ln N! = \frac{1}{2} \ln(2\pi) + (N_\uparrow + N_\downarrow + \frac{1}{2}) \ln(N) - (N_\uparrow + N_\downarrow) + \frac{1}{2} \ln(N) - \frac{1}{2} \ln(N)$$

$$= \frac{1}{2} \ln\left(\frac{2\pi}{N}\right) + (N_\uparrow + \frac{1}{2} + N_\downarrow + \frac{1}{2}) \ln(N) - (N_\uparrow + N_\downarrow)$$

Now,

$$\begin{aligned} \ln g &= \ln N! - \ln N_\uparrow! - \ln N_\downarrow! \\ &\approx \frac{1}{2} \ln\left(\frac{2\pi}{N}\right) - \ln(2\pi) + \left(N_\uparrow + \frac{1}{2}\right) (\ln(N) - \ln(N_\uparrow)) \\ &\quad + \left(N_\downarrow + \frac{1}{2}\right) (\ln(N) - \ln(N_\downarrow)) \\ &= \frac{1}{2} \ln\left(\frac{1}{2\pi N}\right) - \left(N_\uparrow + \frac{1}{2}\right) \ln\left(\frac{N_\uparrow}{N}\right) - \left(N_\downarrow + \frac{1}{2}\right) \ln\left(\frac{N_\downarrow}{N}\right) \end{aligned}$$

$$\text{Now, } \ln\left(\frac{N_\uparrow}{N}\right) = \ln\left(\frac{\frac{1}{2}N+s}{N}\right) = \ln\left(\frac{1}{2} + \frac{s}{N}\right)$$

$$= \ln\left(\frac{1}{2}\left(1 + \frac{2s}{N}\right)\right)$$

$$= \ln\left(\frac{1}{2}\right) + \ln\left(1 + \frac{2s}{N}\right)$$

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$$= \ln\left(\frac{1}{2}\right) + \ln\left(1 + \frac{2s}{N}\right)$$

$$= -\ln(2) + \ln\left(1 + \frac{2s}{N}\right)$$

Since $|s| \ll N$, $\ln(1 + \frac{2s}{N}) \approx \frac{2s}{N} - \frac{1}{2}(\frac{4s^2}{N^2}) = \frac{2s}{N} - \frac{2s^2}{N^2}$

$$\Rightarrow \ln\left(\frac{N+1}{N}\right) \approx -\ln(2) + \frac{2s}{N} - \frac{2s^2}{N^2}$$

Similarly, $\ln\left(\frac{N-s}{N}\right) \approx -\ln(2) - \frac{2s}{N} - \frac{2s^2}{N^2}$

$$\begin{aligned} \ln g &\approx \frac{1}{2} \ln\left(\frac{1}{2\pi N}\right) - (N+1) \left(-\ln(2) + \frac{2s}{N} - \frac{2s^2}{N^2}\right) \\ &\quad - (N-s+1) \left(-\ln(2) - \frac{2s}{N} - \frac{2s^2}{N^2}\right) \\ &= \frac{1}{2} \ln\left(\frac{1}{2\pi N}\right) + \ln(2) \left(N+1 + \frac{1}{2} + N-s+1\right) - \left(\frac{2s}{N}\right) \left(N+1 + \frac{1}{2} - N-s+1\right) \\ &\quad + \left(\frac{2s^2}{N^2}\right) \left(N+1 + \frac{1}{2} + N-s+1\right) \\ &= \frac{1}{2} \ln\left(\frac{1}{2\pi N}\right) + \ln(2) \left(\frac{1}{2}N+s+\frac{1}{2} + \frac{1}{2}N-s+\frac{1}{2}\right) \\ &\quad - \left(\frac{2s}{N}\right) \left(\frac{1}{2}N+s+\frac{1}{2} - \frac{1}{2}N-s-\frac{1}{2}\right) \\ &\quad + \left(\frac{2s^2}{N^2}\right) \left(\frac{1}{2}N+s+\frac{1}{2} + \frac{1}{2}N-s+\frac{1}{2}\right) \\ &= \frac{1}{2} \ln\left(\frac{1}{2\pi N}\right) + \ln(2) (N+1) - \left(\frac{2s}{N}\right) (2s) + \left(\frac{2s^2}{N^2}\right) (N+1) \end{aligned}$$

$$N+1 \approx N$$

$$\begin{aligned} \ln g &\approx \frac{1}{2} \ln\left(\frac{1}{2\pi N}\right) + \ln(2) + N \ln(2) - \frac{4s^2}{N} + \frac{2s^2}{N} \\ &= \frac{1}{2} \ln\left(\frac{4}{2\pi N}\right) + N \ln(2) - \frac{2s^2}{N} \\ &= \ln\left(\sqrt{\frac{2}{\pi N}}\right) + N \ln(2) - \frac{2s^2}{N} \end{aligned}$$

And finally,

$$\begin{aligned} g(N, s) &\approx \sqrt{\frac{2}{\pi N}} \cdot 2^N e^{-\frac{2s^2}{N}} \\ &= g(N, 0) e^{-\frac{s^2}{N}} \end{aligned}$$

where

$$g(N, 0) = \sqrt{\frac{2}{\pi N}} 2^N$$

$$b. \quad \langle x \rangle = \int_{-\infty}^{\infty} x f(x) dx$$

$$\Rightarrow \langle s \rangle = \int_{-\infty}^{\infty} s 2^N \sqrt{\frac{2}{\pi N}} e^{-\frac{2s^2}{N}} ds$$

Since this is an odd function $\langle s \rangle = 0$

For the distribution to be normalised to unity,

$$A \int_{-\infty}^{\infty} 2^N \sqrt{\frac{2}{\pi N}} e^{-\frac{2s^2}{N}} ds = 1$$

Since this an even function, $\int_{-\infty}^{\infty} f(x) dx = \int_0^{\infty} f(x) dx$

$$\Rightarrow \int_{-\infty}^{\infty} f(x) dx = 2 \cdot \int_0^{\infty} f(x) dx$$

$$\Rightarrow \frac{1}{A} = 2 \cdot 2^N \sqrt{\frac{2}{\pi N}} \int_0^{\infty} e^{-\frac{2s^2}{N}} ds$$

$$\text{set } a = \sqrt{\frac{2}{N}} \Rightarrow \int_0^{\infty} e^{-\frac{2s^2}{N}} = \int_0^{\infty} e^{-a^2 s^2} = \frac{\sqrt{\pi}}{2a} = \frac{1}{2} \sqrt{\frac{\pi N}{2}}$$

$$\Rightarrow \frac{1}{A} = 2^N \Rightarrow A = \frac{1}{2^N}$$

And so

$$\langle s^2 \rangle = \frac{2^N}{2^N} \sqrt{\frac{2}{\pi N}} \int_0^{\infty} s^2 e^{-\frac{2s^2}{N}} ds$$

And so

$$\langle s^2 \rangle = \frac{2^N}{2^N} \sqrt{\frac{2}{\pi N}} \int_{-\infty}^{\infty} s^2 e^{-\frac{s^2}{N}} ds$$

set $a = \sqrt{\frac{2}{N}}$ as before, and this is an even function, so

$$\int_{-\infty}^{\infty} f(x) dx = 2 \int_0^{\infty} f(x) dx$$

$$\Rightarrow \int_{-\infty}^{\infty} s^2 e^{-a^2 s^2} ds = 2 \int_0^{\infty} s^2 e^{-a^2 s^2} ds = 2 \cdot \frac{\sqrt{\pi}}{4a^3}$$

$$= \frac{1}{2} \sqrt{\pi} \cdot \sqrt{\frac{N^3}{2^3}} = \frac{1}{4} \sqrt{\frac{\pi N^3}{2}}$$

$$\Rightarrow \langle s^2 \rangle = \sqrt{\frac{2}{\pi N}} \cdot \frac{1}{4} \sqrt{\frac{\pi N^3}{2}} = \frac{N}{4}$$

Now, define the rms width as $\sigma = \sqrt{\langle s^2 \rangle - \langle s \rangle^2}$

$$= \sqrt{\frac{N}{4}} - \bar{s}$$

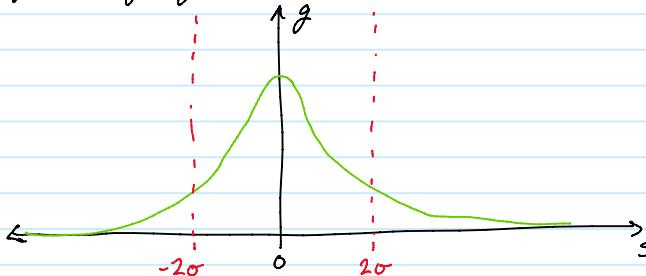
$$= \frac{\sqrt{N}}{2}$$

Define the fractional width as

$$s_w = \frac{2\sigma}{N}$$

$$= \frac{2}{N} \cdot \frac{\sqrt{N}}{2} = \frac{1}{\sqrt{N}}$$

A graph of $g(N, s)$ is shown below:



Q7

i. The number of possible five-card poker hands is given

$$n = \binom{52}{5} = \frac{52!}{5!(52-5)!}$$

$$= 2,598,960$$

ii. The probability of being dealt a royal flush on the first deal is

$$\begin{aligned} P(\text{Royal Flush}) &= \frac{n_{\text{ace}}}{n_{\text{cards}}} \times \frac{n_{\text{king}}}{n_{\text{cards}-1}} \times \frac{n_{\text{queen}}}{n_{\text{cards}-2}} \times \frac{n_{\text{jack}}}{n_{\text{cards}-3}} \times \frac{n_{\text{ten}}}{n_{\text{cards}-4}} \\ &= \frac{4}{52} \times \frac{4}{51} \times \frac{4}{50} \times \frac{4}{49} \times \frac{4}{48} \\ &= \frac{8}{243,652,5} \approx 3.28 \times 10^{-6} \end{aligned}$$

Q8

a. As from Q4a, the multiplicity of a system with spin excess $2s$ is

$$\Omega(N, s) = \frac{N!}{N_+! N_-!}$$

$$\Rightarrow \ln \Omega = \ln N! - \ln N_+! - \ln N_-!$$

$$= \ln N! - \ln N_+! - \ln (N - N_+)!$$

(since $N_- = N - N_+$)

$$\approx \ln \Omega = \ln N! - \ln N_{\uparrow}! - \ln N_{\downarrow}!$$

$$= \ln N! - \ln N_{\uparrow}! - \ln(N-N_{\uparrow})!$$

(since $N_{\downarrow} = N - N_{\uparrow}$)

Using Stirling's approximation, this becomes

$$\begin{aligned}\ln \Omega &\approx N \ln N - N - N_{\uparrow} \ln N_{\uparrow} + N_{\uparrow} - (N-N_{\uparrow}) \ln(N-N_{\uparrow}) + (N-N_{\uparrow}) \\&= N \ln N - N_{\uparrow} \ln N_{\uparrow} - (N-N_{\uparrow}) \ln(N-N_{\uparrow}) \\S &= k \ln \Omega = k(N \ln N - N_{\uparrow} \ln N_{\uparrow} - (N-N_{\uparrow}) \ln(N-N_{\uparrow})) \quad ① \\&\text{but } N_{\uparrow} = \frac{1}{2}N + s \\&\Rightarrow S = k(N \ln(N) - (\frac{1}{2}N+s) \ln(\frac{1}{2}N+s) - (\frac{1}{2}N-s) \ln(\frac{1}{2}N-s))\end{aligned}$$

b.

$$\text{Now, } 2S = N_{\uparrow} - N_{\downarrow} = N_{\uparrow} - (N - N_{\uparrow}) = 2N_{\uparrow} - N$$

$$\text{and } U = -2S mB = (N - 2N_{\uparrow})mB$$

$$\Rightarrow N_{\uparrow} = \frac{N}{2} - \frac{U}{2mB}$$

And temperature is given by

$$\frac{1}{T} = \left(\frac{\partial S}{\partial U} \right)_{N,V}$$

It is equivalent to write

$$\frac{\partial S}{\partial U} = \frac{\partial N_{\uparrow}}{\partial U} \frac{\partial S}{\partial N_{\uparrow}}$$

$$\text{So, } \frac{\partial N_{\uparrow}}{\partial U} = -\frac{1}{2mB}$$

and, looking at equation ①,

$$\begin{aligned}\frac{\partial S}{\partial N_{\uparrow}} &= k \frac{\partial}{\partial N_{\uparrow}} (N \ln N - N_{\uparrow} \ln N_{\uparrow} - (N-N_{\uparrow}) \ln(N-N_{\uparrow})) \\&= k \left(-\ln N_{\uparrow} - 1 + \ln(N-N_{\uparrow}) + \frac{N-N_{\uparrow}}{N-N_{\uparrow}} \right) \\&= -k \ln \left(\frac{N_{\uparrow}}{N-N_{\uparrow}} \right) \\&= -k \ln \left(\frac{\frac{1}{2}N - \frac{U}{2mB}}{N - \frac{1}{2}N + \frac{U}{2mB}} \right) \\&= -k \ln \left(\frac{N - \frac{U}{mB}}{N + \frac{U}{mB}} \right) \\&\Rightarrow \frac{1}{T} = \frac{\partial N_{\uparrow}}{\partial U} \frac{\partial S}{\partial N_{\uparrow}} \\&= -\frac{1}{2mB} \cdot -k \ln \left(\frac{N - \frac{U}{mB}}{N + \frac{U}{mB}} \right) \\&= \frac{k}{2mB} \ln \left(\frac{N - \frac{U}{mB}}{N + \frac{U}{mB}} \right) \quad ②\end{aligned}$$

c. Rearrange ② to yield

$$\begin{aligned}\frac{2mB}{kT} &= \ln \left(\frac{N - \frac{U}{mB}}{N + \frac{U}{mB}} \right) \\&\frac{N - \frac{U}{mB}}{N + \frac{U}{mB}} = e^{\frac{2mB}{kT}} \\&\Rightarrow \frac{NmB - U}{NmB + U} = e^{\frac{2mB}{kT}} \\&NmB - U = e^{\frac{2mB}{kT}} (NmB + U) \\&NmB \left(1 - e^{\frac{2mB}{kT}} \right) = U e^{\frac{2mB}{kT}} + U \\&= (1 + e^{\frac{2mB}{kT}}) U \\&\Rightarrow U = N_{\uparrow} R / \left(1 - e^{\frac{2mB}{kT}} \right)\end{aligned}$$

$$= (1 + e^{\frac{-mB}{kT}}) U$$

$$\Rightarrow U = NmB \left(\frac{1 - e^{\frac{2mB}{kT}}}{1 + e^{\frac{2mB}{kT}}} \right)$$

$$\langle U \rangle = -NmB \left(\frac{e^{\frac{2mB}{kT}} - 1}{e^{\frac{2mB}{kT}} + 1} \right)$$

Since $\tanh(x) = \frac{e^{2x} - 1}{e^{2x} + 1}$,

$$\langle U \rangle = -NmB \tanh\left(\frac{mB}{kT}\right)$$

d. In the high temperature limit $kT \gg mB$, $\frac{mB}{kT} \ll 1$

The Taylor series expansion of $\tanh(x)$ is

$$\tanh(x) \approx x - \frac{x^3}{3} + \frac{5x^5}{15} - \dots$$

So, keeping the first term of the Taylor series expansion of $\langle U \rangle$ gives

$$\begin{aligned} \langle U \rangle &\approx -NmB \frac{mB}{kT} \\ &= -N \frac{(mB)^2}{kT} \propto \frac{1}{T} \end{aligned}$$

Clearly this agrees (approximately) with Curie's Law which predicts that the net fractional magnetization decreases as $1/T$ in the high temperature limit.

e. Due to the $1/T$ factor, as $T \rightarrow 0$ we would expect $\langle U \rangle \rightarrow -\infty$, i.e. the system aligns totally with the external magnetic field.