Physics 112 Problem Set 3 Holzapfel, Section 102

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1. (a) First, note that

$$\langle (\epsilon - \langle \epsilon \rangle)^2 \rangle = \langle (\epsilon^2 - 2\epsilon \langle \epsilon \rangle + \langle \epsilon \rangle^2) \rangle = \langle \epsilon^2 \rangle - \langle \epsilon \rangle^2$$

since expectation is a linear operator, so $\langle \epsilon \langle \epsilon \rangle \rangle = \langle \epsilon \rangle^2$.

Now,

$$U = \frac{\sum_{s} \epsilon_{s} \exp(-\epsilon_{s}/\tau)}{Z},$$

so

$$\frac{\partial U}{\partial \tau} = \frac{(1/\tau^2)Z\sum_s \epsilon_s^2 \exp(-\epsilon_s/\tau) - (1/\tau^2) \left(\sum_s \epsilon_s \exp(-\epsilon_s/\tau)\right)^2}{Z^2},$$

thus

$$\tau^2 \left(\frac{\partial U}{\partial \tau} \right) = \frac{\sum_s \epsilon_s^2 \exp(-\epsilon_s/\tau)}{Z} - \left(\frac{\sum_s \epsilon_s \exp(-\epsilon_s/\tau)}{Z} \right)^2 = \langle \epsilon^2 \rangle - \langle \epsilon \rangle^2.$$

(b) For an ideal gas, $U = \frac{3}{2}N\tau$, thus $\langle (\Delta U)^2 \rangle = \frac{3}{2}N\tau^2$. So

$$\frac{\sqrt{\langle (\Delta U)^2\rangle}}{U} = \sqrt{\frac{2}{3N}}.$$

The fluctuations become 10 percent of the total energy for $N = \frac{2}{3}(10\%)^{-2} = 67$. So it takes few particles for the fluctuations in energy to become negligible.

2. (a) We sum over energy levels, multiplying each energy level by its degeneracy (multiplicity)

$$Z_R(\tau) = \sum_{j=0}^{\infty} g(j) \exp(\epsilon_j/\tau) = \sum_{j=0}^{\infty} (2j+1) \exp(-j(j+1)\epsilon_0/\tau).$$

(b) For $\tau \gg \epsilon_0$, the terms in the series are so closely spaced that we can approximate the sum with an integral

$$Z_R(\tau) \approx \int_{j=0}^{\infty} (2j+1) \exp(-j(j+1)\epsilon_0/\tau) dj.$$

Define $u = j(j+1)\epsilon_0/\tau$. Then

$$Z_R(\tau) = \frac{\tau}{\epsilon_0} \int_{u=0}^{\infty} \exp(-u) \ du = \frac{\tau}{\epsilon_0}.$$

(c) For $\tau \ll \epsilon_0$, the terms in the series die off quickly, so we can approximate the true partition function with just the first two terms

$$Z_R(\tau) \approx 1 + 3 \exp(-2\epsilon_0/\tau).$$

(d) The energy $U = \tau^2 \frac{\partial \log Z}{\partial \tau}$, so in the limit $\tau \gg \epsilon_0$, $\log Z = (\log \tau - \log \epsilon_0)$ and

$$U = \tau^2 \frac{1}{\tau} = \tau.$$

In the limit $\tau \ll \epsilon_0$,

$$U = \tau^2 \frac{3 \exp(-2\epsilon_0/\tau)(2\epsilon_0/\tau^2)}{1 + 3 \exp(-2\epsilon_0/\tau)} = \frac{6\epsilon_0 \exp(-2\epsilon_0/\tau)}{1 + 3 \exp(-2\epsilon_0/\tau)}.$$

Heat capacity is defined as $C_V = \left(\frac{\partial U}{\partial \tau}\right)_V$, so in the limit $\tau \gg \epsilon_0$, $C_V = 1$. In the limit $\tau \ll \epsilon_0$,

$$C_V = 6\epsilon_0 \left(\frac{\exp(-2\epsilon_0/\tau)(2\epsilon_0/\tau^2)(1 + 3\exp(-2\epsilon_0/\tau)) - (\exp(-2\epsilon_0/\tau))(3\exp(-2\epsilon_0/\tau))(2\epsilon_0/\tau^2)}{(1 + 3\exp(-2\epsilon_0/\tau))^2} \right)$$

$$C_V = 12 \left(\frac{\epsilon_0}{\tau} \right)^2 \left(\frac{\exp(-2\epsilon_0/\tau)}{(1 + 3\exp(-2\epsilon_0/\tau))^2} \right)$$

but for $\tau \ll \epsilon_0$, $3 \exp(-2\epsilon_0/\tau) \ll 1$, so

$$C_V \approx 12 \left(\frac{\epsilon_0}{\tau}\right)^2 \exp(-2\epsilon_0/\tau).$$

- (e) See attached.
- 3. (a) Since each open link has energy ϵ , and we have $s \in [0, N]$ open links, the partition function is

$$Z = \sum_{s=0}^{N} \exp(-s\epsilon/\tau),$$

and the sum of this geometric series is just

$$Z = \frac{1 - \exp(-(N+1)\epsilon/\tau)}{1 - \exp(-\epsilon/\tau)}.$$

Now, we calculate the (expected) energy of the system

$$\begin{split} U &= -\tau^2 \frac{\partial \log Z}{\partial \tau} \\ &= \left[-\tau^2 \frac{1 - \exp(-\epsilon/\tau)}{1 - \exp(-(N+1)\epsilon/\tau)} \right] \times \\ &\left[\frac{-(N+1)(\epsilon/\tau^2) \exp(-(N+1)\epsilon/\tau)(1 - \exp(-\epsilon/\tau) + (\epsilon/\tau^2) \exp(-\epsilon/\tau)(1 - \exp(-(N+1)\epsilon/\tau))}{(1 - \exp(-\epsilon/\tau))^2} \right] \\ &= \frac{-\epsilon \exp(\epsilon/\tau)}{\exp(\epsilon/\tau) - \exp(-N\epsilon/\tau)} \frac{(N+1) \exp(-N\epsilon/\tau)(1 - \exp(-\epsilon/\tau)) - (1 - \exp(-(N+1)\epsilon/\tau))}{\exp(\epsilon/\tau) - 1}. \end{split}$$

For $\epsilon \gg \tau$, $\exp(-\epsilon/\tau) \to 0$, $\exp(-N\epsilon/\tau) \to 0$, and $\exp(2\epsilon/\tau) \gg 1$, so

$$U \approx \frac{-\epsilon \exp(\epsilon/\tau)}{\exp(2\epsilon/\tau)}(-1) = -\epsilon \exp(-\epsilon/\tau).$$

Since each link has energy ϵ , the expected number of open links is $\langle s \rangle = -U/\epsilon \approx \exp(-\epsilon/\tau)$.

(b) If the zipper can be opened from the right or the left, there are (s+1) ways to achieve a state with s open links (except there is still only one way to achieve a state with all N links open). So the partition function is

$$Z = \left[\sum_{s=0}^{N-1} (s+1) \exp(-s\epsilon/\tau)\right] + \exp(-N\epsilon/\tau) = \sum_{s=0}^{N} \exp(-s\epsilon/\tau) + \sum_{s=0}^{N-1} s \exp(-s\epsilon/\tau)$$
$$= \frac{1 - \exp(-(N+1)\epsilon/\tau)}{1 - \exp(-\epsilon/\tau)} - \frac{\exp((1-N)\epsilon/\tau)(\exp(\epsilon/\tau)N - \exp(N\epsilon/\tau) - N + 1)}{(\exp(\epsilon/\tau) - 1)^2}.$$

4. (a) The length of the chain is the number of "excess links" in either the right or left direction, mutiplied by the length of a single link. Let N_R be the total number of links facing right, and N_L be the total number of links facing left, with $N = N_R + N_L$.

First, consider $N_R > N_L$. So $l = (N_R - N_L)\rho$, which implies $2s = N_R - N_L$. The total number of ways to arrange these N links, N_R facing right and N_L facing left, is

$$g_R = \frac{N!}{(N_L)!(N_R)!} = \frac{N!}{(\frac{1}{2}N+s)!(\frac{1}{2}N-s)!}.$$

But the situation is exactly symmetric for $N_L < N_R$. That is, we can have a chain of the same length with $N_L > N_R$. So

$$g = g_L + g_R = \frac{2N!}{(\frac{1}{2}N + s)!(\frac{1}{2}N - s)!}$$

(b) The entropy is

$$\sigma(s) = \log(g(N,s)) = \log(2N!) - \log\left[\left(\frac{1}{2}N + s\right)!\right] - \log\left[\left(\frac{1}{2}N - s\right)!\right].$$

Using the Stirling approximation,

$$\begin{split} \sigma(s) &= \log(2N!) \\ &- \left[\left(\frac{1}{2}N + s \right) \log \left(\frac{1}{2}N + s \right) - \left(\frac{1}{2}N + s \right) + \left(\frac{1}{2}N - s \right) \log \left(\frac{1}{2}N - s \right) - \left(\frac{1}{2}N - s \right) \right] \\ \sigma(s) &= \log(2N!) + N \\ &- \left[\left(\frac{1}{2}N + s \right) \left(\log \left(\frac{N}{2} \right) + \log \left(1 + \frac{2s}{N} \right) \right) + \left(\frac{1}{2}N - s \right) \left(\log \left(\frac{N}{2} \right) + \log \left(1 - \frac{2s}{N} \right) \right) \right]. \end{split}$$

Since $s \ll N$, we use the approximation $\log(1+x) \approx x$ for small x.

$$\begin{split} \sigma(s) &= \log(2N!) + N - \left[\left(\frac{1}{2}N + s\right) \left(\log\left(\frac{N}{2}\right) + \frac{2s}{N}\right) + \left(\frac{1}{2}N - s\right) \left(\log\left(\frac{N}{2}\right) - \frac{2s}{N}\right) \right] \\ \sigma(s) &= \log(2N!) + N - \left[N\log\left(\frac{N}{2}\right) + \frac{4s^2}{N^2} \right] \end{split}$$

Note that

$$N\log\left(\frac{N}{2}\right) - N = 2\left(\frac{N}{2}\log\left(\frac{N}{2}\right) - \frac{N}{2}\right) \approx 2\log\left(\left(\frac{N}{2}\right)!\right) = \log\left[\left(\left(\frac{N}{2}\right)!\right)^2\right]$$

and

$$\log(2N!) - \log\left[\left(\left(\frac{N}{2}\right)!\right)^2\right] = \log[2g(N,0)].$$

Since $s^2 = l^2/4p$,

$$\sigma(l) = \log[2g(N,0)] - \frac{l^2}{N\rho^2}.$$

- (c) Taking the derivative, $(\partial \sigma/\partial l)_U = -2l/N\rho^2$, and since $-f/\tau = (\partial \sigma/\partial l)_U$, $f = 2l\tau/N\rho^2$.
- 5. (a) Distinguishable: $Z=Z_a^{N_a}Z_b^{N_b}/N_a!N_b!$. Indistinguishable: $Z=Z_a^{N_a}Z_b^{N_b}/(N_a+N_b)!$.
 - (b) The free energy $F = -\tau \log Z$. Assume $Z_a = Z_b$, and note that $N = N_a + N_b$. In the distinguishable case, using the Stirling approximation,

$$\log Z_{dist} = N \log Z_a - (N_a \log N_a - N_a + N_b \log N_b - N_b),$$

and in the indistinguishable case

$$\log Z_{indist} = N \log Z_a - (N \log N - N),$$

where Z_a is the single-particle entropy, which for an ideal gas is $Z_a = (m\tau/2\pi h)^{3/2}V$. Calculation of the free energy is trivial.

(c) The entropy is $S = -k_b(\partial F/\partial \tau) = k_b(\log Z + \tau \partial(\log Z)/\partial \tau)$. Note that the second term is the same for the indistinguishable and distinguishable cases, since $\partial(\log Z_{dist})/\partial \tau = \partial(\log Z_{indist})/\partial \tau$. So, the difference in entropy between the distinguishable and indistinguishable cases is

$$\Delta S = k_b (\log Z_{dist} - \log Z_{indist}) = -k_b (N_a \log N_a + N_b \log N_b - (N_a + N_b) \log N)$$
$$\Delta S = -k_b \left[N_a \log \left(\frac{N_a}{N} \right) + N_b \log \left(\frac{N_b}{N} \right) \right].$$

(d) The difference in entropy can be expressed

$$\Delta S = k_b (\log g_{dist} - \log g_{indist}) = k_b \log(g_{dist}/g_{indist}),$$

so

$$\frac{g_{dist}}{g_{indist}} = \exp\left(\frac{\Delta S}{k_b}\right).$$

When $N_a = N_b = N/2$,

$$\Delta S = -2k_b \frac{N}{2} \log \left(\frac{1}{2}\right) = Nk_b \log 2.$$

6. (a)

$$\langle x \rangle = \frac{\int\limits_{-\infty}^{\infty} x \exp(-ax^2/\tau) \ dx}{\int\limits_{-\infty}^{\infty} \exp(-ax^2/\tau) \ dx}.$$

(b) The top integral in (a) is the integral of an odd function over all real numbers, which evaluates to zero. So $\langle x \rangle = 0$, independent of temperature.

(c)

$$\langle x \rangle = \frac{\int\limits_{-\infty}^{\infty} x \exp(-(ax^2 - bx^3)/\tau) \ dx}{\int\limits_{-\infty}^{\infty} \exp(-(ax^2 - bx^3)/\tau) \ dx}.$$

(d) Note that $\exp(bx^3/\tau) = 1 + (bx^3/\tau) + \mathcal{O}(b^2)$. So to first order in b,

$$\langle x \rangle = \frac{\int\limits_{-\infty}^{\infty} x \exp(-ax^2/\tau) \exp(bx^3/\tau) \ dx}{\int\limits_{-\infty}^{\infty} \exp(-ax^2/\tau) \exp(bx^3/\tau) \ dx} = \frac{\int\limits_{-\infty}^{\infty} (x + (bx^4/\tau)) \exp(-ax^2/\tau) \ dx}{\int\limits_{-\infty}^{\infty} (1 + (bx^3/\tau)) \exp(-ax^2/\tau) \ dx}.$$

Now,

$$\int_{-\infty}^{\infty} (x + (bx^4/\tau)) \exp(-ax^2/\tau) dx = \frac{3\sqrt{\pi}b}{4\tau(a/\tau)^{5/2}},$$

since the first term is odd, and

$$\int_{-\infty}^{\infty} (1 + (bx^3/\tau)) \exp(-ax^2/\tau) \, dx = \frac{\sqrt{\pi}}{(a/\tau)^{1/2}}.$$

since the second term is odd. So

$$\langle x \rangle = \frac{3b}{4a^2}\tau,$$

which implies a thermal expansion coefficient of $3b/4a^2$.