#### Week 4

1/31:

# Entropy and the Second Law of Thermodynamics

#### 4.1 Entropy Equations

• We define a new state function S by  $dS = \delta q_{rev}/T$  and call it **entropy**.

- See notes from last time for why this is a state function.

• Verify that the same definition of entropy is a state function for any system.

 Consider an ideal gas system in thermal equilibrium with an arbitrary system and drive the ideal gas system along a loop.

- Around the cycle:  $\Delta S_{\text{total}} = 0$ .

- Ideal gas:

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

$$= \int \frac{\delta q_{\text{rev}_1}}{T} - \int \frac{\delta q_{\text{rev}_1}}{T}$$

$$= \int \frac{\delta q_{\text{rev}_1}}{T} + \int \frac{\delta q_{\text{rev}_2}}{T}$$

• We must devise a reversible process to calculate the entropy changes for an irreversible process leading to the same final state.

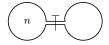


Figure 4.1: Two linked containers.

- Imagine two linked containers, one filled with n moles of gas and the other vacuumed.

- Opening the two containers to each other results in an adiabatic expansion. All vibrational/rotational energy of the molecules is consumed and used for translation.
- Measuring the temperature with spectroscopy (the Maxwell-Boltzmann distribution of each spectral line, plus only the ground rovibrational states are occupied now) shows a drastic drop in temperature.

- We have  $\delta q = 0$  and  $\delta w = 0$  so that dU = 0 and  $\Delta T = 0$  overall?

- An isothermal expansion is a reversible process leading to the same final state.

- dU = 0 implies  $\delta q_{rev} = -\delta w = P dV$ .
- We have that

$$\Delta S = \int \frac{\delta q_{\rm rev}}{T} = \int_{V_0}^{2V_0} \frac{P \, dV}{T} = \int_{V_0}^{2V_0} \frac{nRT}{V} \frac{1}{T} \, dV = nR \ln 2$$

• Using entropy as a state function to predict the vapor pressure in equilibrium with its liquid, from the enthalpy at boiling and the boiling temperature.

$$\begin{array}{c|c} \operatorname{H_2O_{(1)}} T, P_0 & \xrightarrow{\Delta S_0} & \operatorname{H_2O_{(g)}} T, P \\ & & & & & & & & \\ \Delta S_1 & & & & & & \\ \Delta S_1 & & & & & & \\ & & & & & & \\ \Delta S_1 & & & & & \\ & & & & & & \\ \Delta S_1 & & & & & \\ & & & & & & \\ & & & & & \\ \Delta S_1 & & & & \\ & & & & & \\ & & & & & \\ \Delta S_2 & & & \\ & & & & \\ & & & & \\ & & & & \\ \Delta S_0 & & & \\ & & & \\ & & & \\ & & & \\ \Delta S_2 & & \\ \end{array}$$

Figure 4.2: Vapor pressure thermodynamic loop.

- Consider the above thermodynamic loop, where T is the temperature of the water and P is the pressure above the water.
- We have that

$$\Delta S_1 = \int_T^{T_b} \frac{C_{P_l}}{T} \, \mathrm{d}T \qquad \Delta S_2 = \frac{\Delta H_{\mathrm{vap}}}{T_b} \qquad \Delta S_3 = nR \ln \frac{P_0}{P} \qquad \Delta S_4 = \int_{T_b}^T \frac{C_{P_g}}{T} \, \mathrm{d}T$$

and that

$$\Delta S_0 = \frac{\Delta H_{\text{vap}}}{T}$$

– We know that  $\Delta S$  around the loop is zero since S is a state function. We neglect the heat capacity effect. Thus,

$$\begin{split} \frac{\Delta H_{\text{vap}}}{T_b} + nR \ln \frac{P_0}{P} - \frac{\Delta H_{\text{vap}}}{T} &= 0 \\ \ln \frac{P_0}{P} &= \frac{\Delta H_{\text{vap}}}{nR} \left( \frac{1}{T} - \frac{1}{T_b} \right) \\ P &= P_0 \mathrm{e}^{-\Delta H_{\text{vap}}/nR(1/T - 1/T_b)} \end{split}$$

- The above equation gives the vapor pressure at T in terms of the vapor pressure  $P_0$  at  $T_b$ .
- Trouton's rule: The statement that

$$\frac{\Delta H_{\rm vap}}{T_b} \approx 85 \pm 5 \,\mathrm{J} \,\mathrm{mol}^{-1} \,\mathrm{K}^{-1}$$

- Discovered this rule as an undergrad after an afternoon's manipulation of data from a book of tables.
- This rule reflects the fact that

$$\frac{\Delta H_{\text{vap}}}{T_h} = \Delta S_{\text{vap}}$$

and implies that  $\Delta S_{\text{vap}}$  is approximately a constant.

• Example of entropy change: The direction of heat flow between two systems (1 and 2) only in thermal contact.

- We have

$$\delta q_{\text{rev}_1} = \delta q_{\text{rev}_2}$$

$$C_{V_1} \, dT_1 = -C_{V_2} \, dT_2$$

- Thus.

$$\begin{split} \mathrm{d}S &= \mathrm{d}S_1 + \mathrm{d}S_2 \\ &= \frac{\delta q_{\text{rev}_1}}{T_1} + \frac{\delta q_{\text{rev}_2}}{T_2} \\ &= \frac{C_V \, \mathrm{d}T_1}{T_1} - \frac{C_V \, \mathrm{d}T_1}{T_2} \\ &= C_V \, \mathrm{d}T_1 \left(\frac{1}{T_1} - \frac{1}{T_2}\right) \end{split}$$

- The conclusion is that if  $dT_1 > 0$ , then dS > 0. This is the spontaneous direction, the direction that nature chooses, the one in which entropy increases.
- The maximum of S is the equilibrium temperature between the two systems.
- Entropy change of the isothermal mixing of two ideal gases at the same temperature.
  - Consider the same two-container setup from Figure 4.1.
  - We have that

$$\begin{split} \Delta S &= R n_1 \ln \frac{V_1 + V_2}{V_1} + R n_2 \ln \frac{V_1 + V_2}{V_2} \\ &= R (n_1 + n_2) \left( \frac{n_1}{n_1 + n_2} \ln \frac{V_1 + V_2}{V_1} + \frac{n_2}{n_1 + n_2} \ln \frac{V_1 + V_2}{V_2} \right) \\ &= R (n_1 + n_2) (-y_1 \ln y_1 - y_2 \ln y_2) \\ &= R (n_1 + n_2) [-y_1 \ln y_1 - (1 - y_1) \ln (1 - y_1)] \end{split}$$

- Note that  $y_1 = n_1/(n_1 + n_2) = V_1/(V_1 + V_2)$  is the mole fraction, and similarly for  $y_2$ .
- The conclusion is that  $\Delta S > 0$ .
- The maximum of  $\Delta S$  is at  $y_1 = y_2 = 1/2$ .
- Gibb's paradox: Suppose you have the same gas on both sides of the containers. Then  $\Delta S = nR \ln 2$  for an indistinguishable gas.
  - This is wrong.
  - Resolved by knowing that the gases *must* be distinguishable.

## 4.2 MathChapter J: The Binomial Distribution and Stirling's Approximation

From McQuarrie and Simon (1997).

- 2/2: Counting the number of ways to arrange N distinguishable objects into two groups of size  $N_1, N_2$  where  $N_1 + N_2 = N$ .
  - There are N! ways to arrange N distinguishable objects,  $N!/(N-N_1)!$  ways to arrange the objects in group 1, and  $N_2!$  ways to arrange the objects in group 2. Thus, there are

$$\frac{N!}{(N-N_1)!} \cdot N_2!$$

permutations of the N objects in two groups.

- For example, N = 4,  $N_1 = 3$ , and  $N_2 = 1$ , we are currently counting both abc : d and bac : d as different ways of arranging the four objects into two groups, when clearly such ordering does not matter.
- Dividing the above by the number of ways to arrange  $N_1$  objects in the first group  $(N_1!)$  and the number of ways to arrange  $N_2$  objects in the second group  $(N_2!)$  gives the desired result.

$$W(N_1, N_2) = \frac{N!}{N_1! N_2!}$$

- Now we have a result that, as per the previous example, allows us to count only abc:d, bcd:a, cda:b, and dab:c.
- McQuarrie and Simon (1997) reviews the binomial expansion in light of the above result's status as a binomial coefficient.
- Counting the number of ways to arrange N distinguishable objects into r groups of size  $N_1, \ldots, N_r$  where  $N_1 + \cdots + N_r = N$ .

$$W(N_1,\ldots,N_r) = \frac{N!}{N_1!\cdots N_r!}$$

- Note that this quantity is called a **multinomial coefficient** because it occurs in the multinomial expansion  $(x_1 + \cdots + x_r)^N$ .
- **Asymptotic approximation**: An approximation to a function that gets better as the argument of the function increases.
- Stirling's approximation: An asymptotic approximation to  $\ln N!$ . Given by

$$\ln N! = N \ln N - N$$

- Proof: We have that

$$\ln N! = \sum_{n=1}^{N} \ln n$$

– For N large, this sum behaves more and more like the integral  $\int_1^n \ln x \, dx$ . Thus, we take

$$\ln N! = \sum_{n=1}^{N} \ln n \approx \int_{1}^{n} \ln x \, \mathrm{d}x = N \ln N - N$$

- A refinement of the approximation is the following.

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

### 4.3 Chapter 20: Entropy and the Second Law of Thermodynamics

From McQuarrie and Simon (1997).

- The change of energy alone is not sufficient to determine the direction of a spontaneous process.
  - Although mechanical and chemical systems tend to evolve in such a way as to minimize their energy, we can find examples of spontaneous chemical processes that are not exothermic.
  - Examples include the mixing of two gases and the highly endothermic (and spontaneous) reaction of Ba(OH)<sub>2</sub> and NH<sub>4</sub>NO<sub>3</sub>.
  - Such processes obey the First Law of Thermodynamics, but their spontaneous direction cannot be explained by it.

- Each of these "special cases" involves an increase in the disorder of the system.
  - For example, in the mixing of gases, we can show quantum mechanically that increasing the volume of teh container increases the number of accessible translational states.
- Competition between the drive to lower energy and the drive to increase disorder.
  - Simple mechanical systems can't become that much more disordered; thus, energy considerations dominate.
  - The mixing of gases doesn't change the energy that much; thus, disorder considerations dominate.
- Defining a quantitative state function describing disorder.
  - Note that

$$\begin{split} \delta q_{\text{rev}} &= \mathrm{d} U - \delta w_{\text{rev}} \\ &= C_V(T) \, \mathrm{d} T + P \, \mathrm{d} V \\ &= C_V(T) \, \mathrm{d} T + \frac{nRT}{V} \, \mathrm{d} V \end{split}$$

is an inexact differential since the second term cannot be written as a derivative of some function of T and V (because T depends on V). In particular, the integral depends on what path through T and V we take.

- However, if we divide both sides of the above by T, we get an exact differential, i.e., a state function.
- Note that we can show that this result holds for all systems, not just an ideal gas.
- Entropy: The state function describing the disorder of a system. Denoted by S. Given by

$$\mathrm{d}S = \frac{\delta q_{\mathrm{rev}}}{T}$$

- Integrating factor: A term that converts an inexact differential to an exact (integrable) differential.
  - -1/T is an integrating factor of  $\delta q_{\rm rev}$ .
- Since entropy is a state function,  $\Delta S = 0$  for a cyclic process, i.e.,

$$\oint \mathrm{d}S = 0$$

- McQuarrie and Simon (1997) calculates  $\Delta S$  for a process that proceeds from state 1 to state 2 isothermally, and adiabatically/isochorically, to show that the quantity is the same in both cases.
- Justifying  $dS = \delta q_{rev} / T$  qualitatively:
  - Increase in heat means increase in disorder (check).
  - Same increase in heat at a lower temperature increases disorder more since there is more order at lower temperatures (check).
- **Isolated** (system): A system that is separated from its surroundings by rigid walls that do not allow matter or energy to pass through them.
- Unlike energy, entropy is not necessarily conserved; it can increase within an isolated system if a spontaneous process takes place therein.
- The entropy of a system is at its maximum when the system is equilibrium; at this point, dS = 0.

- Consider an isolated system consisting of two compartments. One compartment holds large, one-component system A, and other holds B. They are separated by a heat-conducting wall.
  - Because of isolation,

$$U_A + U_B = \text{constant}$$
  $V_A = \text{constant}$   $S = S_A + S_B$   $V_B = \text{constant}$ 

- Since  $V_A, V_B$  are fixed, dV = 0, meaning that  $dU = \delta q_{rev} + 0$ . It follows that

$$dS = dS_A + dS_B$$

$$= \frac{dU_A}{T_A} + \frac{dU_B}{T_B}$$

$$= dU_B \left(\frac{1}{T_B} - \frac{1}{T_A}\right)$$

- Since the gases A and B can still mix without absorbing energy, we define  $dS_{prod}$  as the entropy produced by the system and redefine  $\delta q/T$  as  $dS_{exch}$  (the entropy exchanged with the surroundings via a transfer of heat).
- It follows that for an reversible process ( $dS_{prod} = 0$ ), we have

$$\mathrm{d}S = \frac{\delta q_{\mathrm{rev}}}{T}$$

while for an irreversible process ( $dS_{prod} > 0$ ), we have

$$dS = dS_{\text{prod}} + \frac{\delta q_{\text{irr}}}{T} > \frac{\delta q_{\text{irr}}}{T}$$

• Inequality of Clausius: The following inequality. Given by

$$\Delta S \ge \int \frac{\delta q}{T}$$

- Second Law of Thermodynamics: There is a thermodynamic state function of a system called the entropy S such that for any change in the thermodynamic state of the system,  $dS \geq \delta q/T$ , where equality holds iff the change is carried out reversibly.
- "Because the universe itself may be considered to be an isolated system and all naturally occurring processes are irreversible, one statement of the Second Law of Thermodynamics says that the entropy of the universe is constantly increasing. In fact, Clausius summarized the first two laws of thermodynamics by, "The energy of the Universe is constant; the entropy is tending to a maximum" (McQuarrie & Simon, 1997, p. 829).
- Relating entropy, a thermodynamic quantity, to a statistical quantity.
  - Consider an ensemble of  $\mathcal{A}$  isolated systems, each with number of particles N, volume V, and energy E(N, V).
  - Let  $\Omega(E)$  be the degeneracy of E, i.e., the number of quantum states with energy  $E^{[1]}$ . Label the  $\Omega(E)$  quantum states by  $j=1,2,\ldots,\Omega(E)$ .
  - Let  $a_j$  be the number of systems in state j.
  - It follows that the number of ways of having  $a_1$  systems in state 1,  $a_2$  systems in state 2, etc. is given by

$$W(a_1, \dots, a_{\Omega(E)}) = \frac{\mathcal{A}!}{a_1! \cdots a_{\Omega(E)}!} = \frac{\mathcal{A}!}{\prod_j (a_j!)}$$

with 
$$\sum_{i} a_{i} = \mathcal{A}$$
.

<sup>&</sup>lt;sup>1</sup>Note that for systems relatively far from the ground state,  $\Omega(E) \approx e^{N}$ .

- If every system is in one totally ordered state (i.e.,  $a_j = A$  for some j), W = 1. On the other end of the spectrum, W can be massive for disorder.
- As W is a measure of entropy, we are now free to relate S and W, in particular via

$$S = k_B \ln W$$

■ We choose a log because we want to be able to split S into  $S_A + S_B$  and have the math reflect that. In particular, for two systems  $A, B, W_{AB} = W_A W_B$ , which nicely works out such that

$$S_{AB} = k_B \ln W_{AB} = k_B \ln W_A + k_B \ln W_B = S_A + S_B$$

– McQuarrie and Simon (1997) goes over an alternate "derivation" of the above in terms of the degeneracy to get  $S = k_B \ln \Omega$ .