

# Statistical Mechanics

- Stat mech is a field of mathematical physics that studies the average behavior of a complex system for which the underlying processes are unknown, or unknowable.
- In physics, we suppose that any given initial state of a system has a corresponding future state at a later time. The equations of motion are the physical laws that connect these states.
- Due to the complexity of finite, macroscopic systems, there is a disconnect between microscopic processes and the average behavior.

• Stat mech aims to connect the microscopic equations of motion and the macroscopic equation of state.

Consider a gas held in a container. We know from experience that this gas exerts pressure on its container and has <sup>some</sup> temperature, and that these quantities change as the volume of the gas container changes. How are we to understand where these properties arise from? If we assume a monatomic gas, we can think of each gas molecule as a ball with rotational symmetry. Hence, we only need to specify the position of each molecule,  $x_i, y_i, z_i$ . But we also need to know their velocities (or momenta),  $p_{x_i}, p_{y_i}, p_{z_i}$ . We're already up to six parameters for each molecule. To understand the properties of the gas, we need to keep track of these numbers for EVERY molecule; we're then talking  $6 \times N_A$  ( $N_A \sim 10^{23}$  molecules) parameters. If we consider interactions with the walls and with each other, we are talking even more parameters. This is impossible to simulate with Newton's laws purely from the numbers of the problem. ①

- Because of these large numbers of possible microscopic states, statistical mechanics depends strongly on counting large numbers and determining number averages.
- To do this, let's first review some math regarding probability and statistics

## Probability

- Probability is a real-valued set function  $P$  that assigns to each event  $A$  in the sample space  $S$  a number  $P(A)$ , called the probability of the event  $A$ , such that the following properties are satisfied:
- In math-peak  $P: S \rightarrow \mathbb{R}, A \in S$

(A)  $P(A) \geq 0$

(B)  $P(S) = 1$  (Normalized)

(C) If  $A_1, A_2, A_3, \dots$  are events and  $A_i$  and  $A_j$  are mutually exclusive ( $i \neq j$ ), then

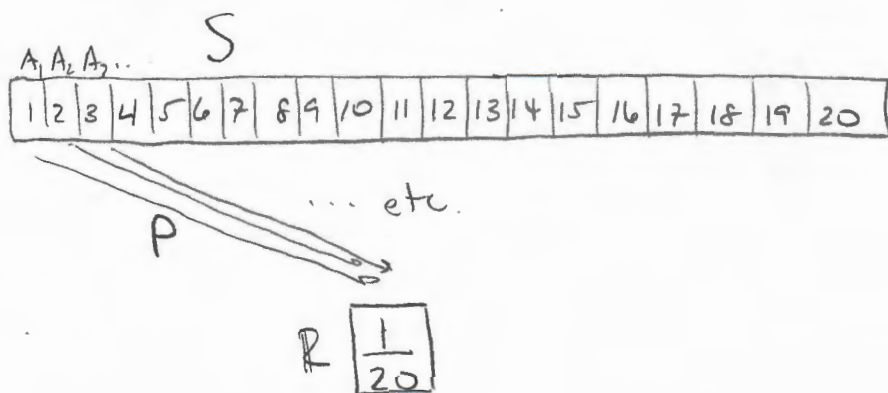
$$P(A_1 \cup A_2 \cup A_3 \cup \dots \cup A_k) = P(A_1) + P(A_2) + P(A_3) + \dots + P(A_k)$$

for each  $k$

• Here "U" denotes the "union". I.e.  $A_i \cup A_j$  means the collection of both  $A_i$  and  $A_j$ ... think "or"

• Also,  $P(A_1 \cup A_2 \cup \dots \cup A_n) = P(A_1) + P(A_2) + \dots$  for an infinite but countable number of events

Example: Your dungeon master demands that you roll 3 D20 (20-sided dice) and get a result of 15 or higher on each. For a given die, what is the probability of getting a 15? What is the probability of getting a 15 or higher? What is the probability of getting a 15 or higher on all 3 dice?



hence

$$P(A_1) = P(A_2) = \dots = \frac{1}{20}$$

so

$$P(15) = \frac{1}{20}$$

Probability of 15+:

$$P(15+) = P(15) + P(16) + P(17) + P(18) + P(19) + P(20) = \frac{6}{20} = \frac{3}{10} = P(15+)$$

## Probability of Independent Events

• Events A and B are independent if and only if (iff)

$$P(A \cap B) = P(A)P(B)$$

here " $\cap$ " denotes the "intersection" of A, B ... think "and"

• Events A, B, and C are mutually independent iff the following conditions hold:

(A) They are pairwise independent:

$$P(A \cap B) = P(A)P(B)$$

$$P(A \cap C) = P(A)P(C)$$

$$P(B \cap C) = P(B)P(C)$$

and

$$(B) P(A \cap B \cap C) = P(A)P(B)P(C)$$

• In stat mech, we generally consider independent events.

Hence, the probability of a 15+ on all 3 dice is

$$P(15+ \cap 15+ \cap 15+) = \left(\frac{3}{10}\right)\left(\frac{3}{10}\right)\left(\frac{3}{10}\right) = \frac{27}{1000}$$

(Good luck!) 