

Statistical Mechanics Notes

Pratice and Examples

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¹www.example.com

Dedicated to Calvin and Hobbes.

Contents

1	Introductory Chapter	3
1.1	Boltzmann's Distribution	3
1.1.1	Gas Example	3
1.2	Shannon's information	4

List of Figures

1.1	Shannon's channel	4
1.2	The illustration of message	5
1.3	When M is large	5
1.4	When the alphabet pool only has one letter.	5
1.5	When the alphabet pool becomes larger, the larger the un- certainty	6

List of Tables

Preface

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Structure of book

Each unit will focus on <SOMETHING>.

About the companion website

The website¹ for this file contains:

- A link to (freely downloadable) latest version of this document.
- Link to download LaTeX source for this document.
- Miscellaneous material (e.g. suggested readings etc).

Acknowledgements

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- I'll also like to thank Gummi⁴ developers and LaTeXila⁵ development team for their awesome L^AT_EX editors.
- I'm deeply indebted my parents, colleagues and friends for their support and encouragement.

Amber Jain

<http://amberj.devio.us/>

¹<https://github.com/amberj/latex-book-template>

²<http://www-cs-faculty.stanford.edu/~uno/>

³<http://www.lamport.org/>

⁴<http://gummi.midnightcoding.org/>

⁵<http://projects.gnome.org/latexila/>

1

Introductory Chapter

“Available energy is the main object at stake in the struggle for existence and the evolution of the world.”

– Ludwig Boltzmann

1.1 Boltzmann’s Distribution

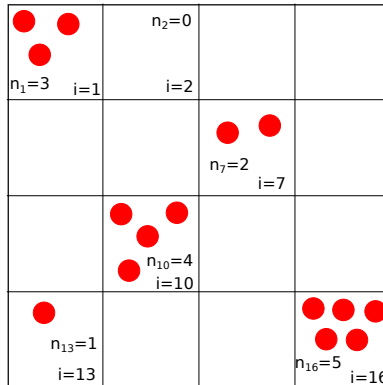
1.1.1 Gas Example

N Gas particles occupy small volumetric cells $i = 1, 2, 3, \dots, s$ of phase space, with occupation number n_i . Particle number is conserved so

$$\sum_i n_i = N \quad (1.1)$$

The number of ways W that any particular distribution $\{n_1, n_2, \dots, n_s\}$ of particles will fall within their respective volumetric cells in phase space is given by the multinomial formula

$$W = \frac{N!}{(n_1! n_2! \dots n_s!)} \quad (1.2)$$



Taking the logarithm of W and approximating the factorial for large N using Stirling's formula gives

$$\log W = \log N! - \sum_i \log n_i! \approx -N \sum_i \frac{n_i}{N} \log \left(\frac{n_i}{N} \right) = -N \sum_i p_i \log p_i \quad (1.3)$$

where $p_i = \frac{n_i}{N}$ is taken to be the probability that a particle is in cell i , provided N is sufficiently large. The entropy S is defined by

$$S = -k_B \sum_i p_i \log p_i \quad (1.4)$$

There are two constraints

$$\sum_i p_i = 1 \quad (1.5)$$

$$\sum_i p_i \epsilon_i = \bar{\epsilon} \quad (1.6)$$

where ϵ_i is the total energy of cell i , and $\bar{\epsilon}$ is the average energy per particle.

1.2 Shannon's information

Consider a signal that passes through a communication channel. Suppose the

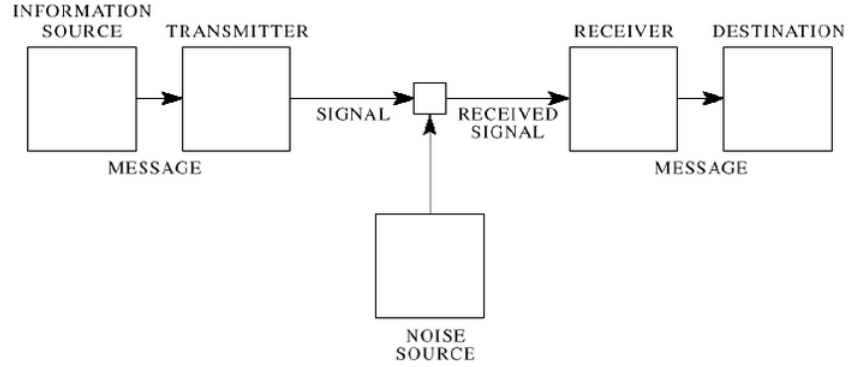


Figure 1.1: Shannon's channel

message is a linear string of symbols that is M characters long, where each character is drawn independently from an r -letter alphabet, with probability p_i . Let $m_i (i = 1, 2, 3, \dots, r)$ represent the number of times that the i th type of character is observed in the message, as shown in Figure 1.2.

When M is large, the most likely M -letter message will have the composition $m_i = Mp_i$, and this occurs with probability

$$P \equiv p_1^{m_1} \cdots p_r^{m_r} = p_1 Mp_1 \cdots p_r Mp_r \quad (1.7)$$

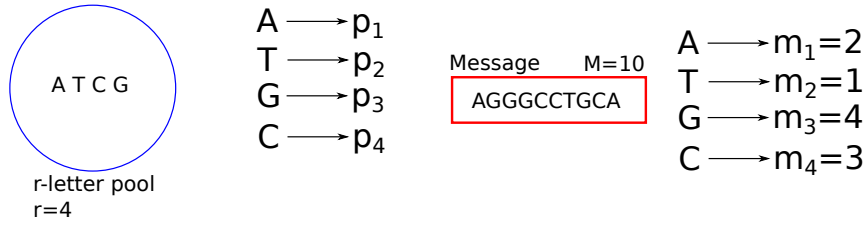
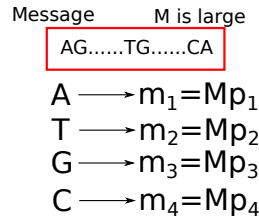


Figure 1.2: The illustration of message

Figure 1.3: When M is large

In the limiting case of an alphabet having only a single letter, the probability of knowing the message is

$$P = 1 \quad (1.8)$$

because there is only one possible string of characters. The larger the alphabet is (r becomes larger), the smaller the value of P and the greater the uncertainty of receiving a particular message. The logarithm of $1/P$

$$H = \log(1/P) = -M \sum_i p_i \log p_i \quad (1.9)$$

is sometimes called the uncertainty or missing information.

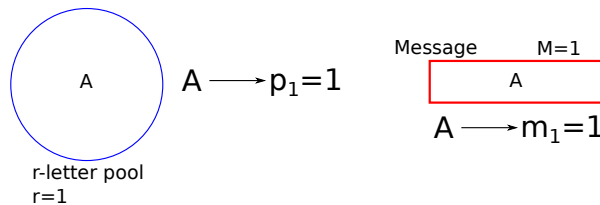


Figure 1.4: When the alphabet pool only has one letter.

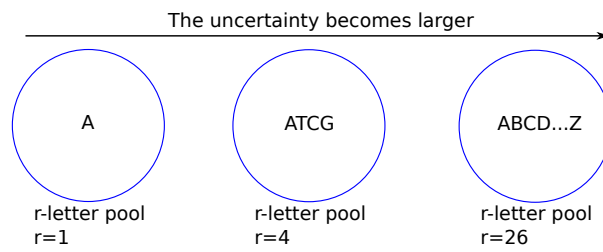


Figure 1.5: When the alphabet pool becomes larger, the larger the uncertainty