

# Fundamentals of Statistical And Thermal Physics

Fall, 2014

# Reference

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- Mehran Kardar, *Statistical Physics of Particles*
- Lev Davidovich Landau and Evgeniĭ Mikhaĭlovich Lifshits, *Statistical Physics*
- 王竹溪, 《统计物理学导论》
- 林宗涵, 《热力学与统计物理学》

# Chapter 6

## Basic methods and results of statistical mechanics

Muhong Wu

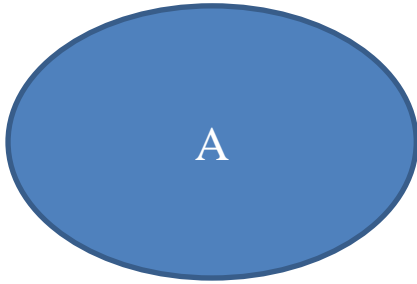
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# Microcanonical Distribution

The isolated system A consists of a given number  $N$  of particles in a specified Volume  $V$ , and the constant energy of the system lying in the range between  $E$  and  $E+\delta E$ . The probability  $P_r$  of the state  $r$  with the energy denoted by  $E_r$  is



Isolated system

$$P_r = \begin{cases} C & \text{if } E < E_r < E + \delta E \\ 0 & \text{otherwise} \end{cases}$$

$C$  is a constant and  $\sum_r P_r = 1$

For a quantum statistical isolated system,

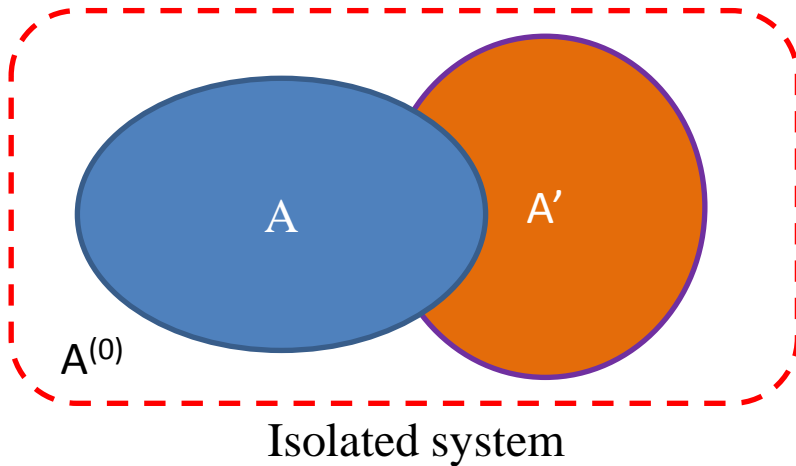
$$P_r = \begin{cases} C & \text{if } E_r = E \\ 0 & \text{if } E_r \neq E \end{cases}$$

$$\text{So, } \sum_r P_r = C\Omega(E, V, N) = 1$$

$$C = \frac{1}{\Omega(E, V, N)}$$

# Canonical Distribution

The isolated system  $A^{(0)}$  consists of a small system  $A$  and a heat reservoir  $A'$  ( $A^{(0)} = A + A'$ ), and the total energy of the system lying in the range between  $E^{(0)}$  and  $E^{(0)} + \delta E$ . The conservation of energy can be written as  $E_r + E' = E^{(0)}$ . Where  $E'$  denoted the energy of reservoir  $A'$ . The probability  $P_r$  of  $A$  being in the state  $r$  with the energy denoted by  $E_r$  is



$$P_r = C' \Omega'(E^{(0)} - E_r)$$

$C'$  is a constant of proportionality independent of  $r$  and  $\sum_r P_r = 1$

Since  $\Omega'(E^{(0)})$  is just a constant independent of  $r$

$$\because E_r \ll E^{(0)}$$

$$\therefore \ln \Omega'(E^{(0)} - E_r) = \ln \Omega'(E^{(0)}) - \left[ \frac{\partial \ln \Omega'}{\partial E'} \right]_0 E_r \dots$$

$$\text{where } \left[ \frac{\partial \ln \Omega'}{\partial E'} \right]_0 \equiv \beta$$

$$\therefore \ln \Omega'(E^{(0)} - E_r) = \ln \Omega'(E^{(0)}) - \beta E_r$$

$$\text{or } \Omega'(E^{(0)} - E_r) = \Omega'(E^{(0)}) e^{-\beta E_r}$$

$$P_r = C e^{-\beta E_r}$$

$$C^{-1} = \sum_r e^{-\beta E_r} \quad P_r = \frac{e^{-\beta E_r}}{\sum_r e^{-\beta E_r}}$$

# Canonical Distribution

The probability  $P(E)$  that A has an energy in a small range between  $E$  and  $E+\delta E$  is then simply obtained by adding the probabilities for all states whose energy lies in this range; i.e.,

$$P(E) = \sum_r P_r = C \Omega(E) e^{-\beta E}$$

For example, let  $y$  be any quantity assuming the value  $y_r$  in state  $r$  of the system A. The mean value of  $y$  is

$$\bar{y} = \frac{\sum_r e^{-\beta E_r} y_r}{\sum_r e^{-\beta E_r}}$$

## Example: Paramagnetism

In the  $(\pm)$  state, the atomic magnetic moment  $\mu_H = \pm \mu$ , and the corresponding magnetic energy of the atom is  $\varepsilon_{\pm} = \mp \mu H$ .

$$P_{\pm} = C e^{-\beta \varepsilon_{\pm}} = C e^{\pm \beta \mu H}$$

$$\bar{\mu}_H = \frac{P_+ \mu + P_- (-\mu)}{P_+ + P_-}$$

$$= \mu \frac{e^{\beta \mu H} - e^{-\beta \mu H}}{e^{\beta \mu H} + e^{-\beta \mu H}} = \mu \tanh \frac{\mu H}{kT}$$

The “magnetization” or mean magnetic moment per unit volume  $\bar{M}_0$  in  $H$  is  $\bar{M}_0 = N_0 \bar{\mu}_H$

$$\text{if } \frac{\mu H}{kT} \ll 1, \bar{\mu}_H = \frac{\mu^2 H}{kT} \quad \bar{M}_0 = \chi H$$

$$\text{here } \chi = \frac{N_0 \mu^2}{kT}, \quad \chi \propto T^{-1} \dots \dots \text{Curie's law}$$

$$\text{if } \frac{\mu H}{kT} \gg 1, \bar{\mu}_H = \mu \bar{M}_0 \rightarrow N_0 \mu$$

# Canonical Distribution

$$P_r = C e^{-\beta E_r} = \frac{e^{-\beta E_r}}{\sum_r e^{-\beta E_r}} \Rightarrow \bar{E} = \frac{\sum_r e^{-\beta E_r} E_r}{\sum_r e^{-\beta E_r}}$$

$$\sum_r e^{-\beta E_r} E_r = - \sum_r \frac{\partial}{\partial \beta} (e^{-\beta E_r}) = - \frac{\partial}{\partial \beta} Z$$

here  $Z \equiv \sum_r e^{-\beta E_r} \dots \dots$  partition function

$$\bar{E} = - \frac{1}{Z} \frac{\partial Z}{\partial \beta} = - \frac{\partial \ln Z}{\partial \beta};$$

$$\overline{E^2} = - \frac{\partial \bar{E}}{\partial \beta} = \frac{\partial^2 \ln Z}{\partial^2 \beta}$$

$$\Delta_x E_r = \frac{\partial E_r}{\partial x} dx \Rightarrow dW = \frac{\sum_r e^{-\beta E_r} (-\frac{\partial E_r}{\partial x} dx)}{\sum_r e^{-\beta E_r}}$$

$$\sum_r e^{-\beta E_r} \frac{\partial E_r}{\partial x} = - \frac{1}{\beta} \frac{\partial}{\partial x} (\sum_r e^{-\beta E_r}) = - \frac{1}{\beta} \frac{\partial Z}{\partial x}$$

$$\Rightarrow dW = - \frac{1}{\beta Z} \frac{\partial Z}{\partial x} dx = \frac{1}{\beta} \frac{\partial \ln Z}{\partial x} dx$$

$$\because dW = \bar{X} dx, \text{ \& the mean generalized force } X = - \frac{\partial \bar{E}}{\partial x}$$

$$\therefore \bar{X} = \frac{1}{\beta} \frac{\partial \ln Z}{\partial x}$$

if  $x = V$ ,

$$dW = \bar{p} dV = \frac{1}{\beta} \frac{\partial \ln Z}{\partial V} dV$$

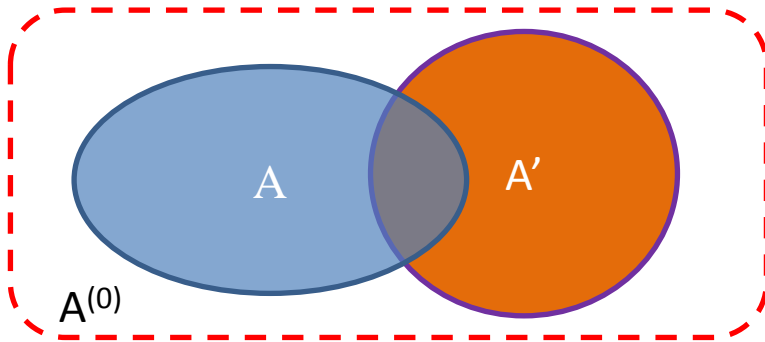
$$\Rightarrow \bar{p} = \frac{1}{\beta} \frac{\partial \ln Z}{\partial V}$$

$$S \equiv k (\ln Z + \beta \bar{E}) \quad F \equiv \bar{E} - TS = -kT \ln Z$$



# Grand Canonical Distribution

The isolated system  $A^{(0)}$  consists of a small system  $A$  and a heat reservoir  $A'$  ( $A^{(0)} = A + A'$ ). Then neither the energy  $E$  of  $A$  nor the number  $N$  of particles in  $A$  are fixed, but the total energy  $E^{(0)}$  and the total number  $N^{(0)}$  of  $A^{(0)}$  are fixed.  $E + E' = E^{(0)} = \text{constant}$ ,  $N + N' = N^{(0)} = \text{constant}$ . where  $E'$  and  $N'$  denoted the energy and the number of particles reservoir  $A'$ .



Isolated system

$$P_r(E_r, N_r) = C' \Omega'(E^{(0)} - E_r, N^{(0)} - N_r)$$

$C'$  is a constant of proportionality independent of  $r$  and  $\sum_r P_r = 1$

$$\because E_r \ll E^{(0)}, N_r \ll N^{(0)}$$

$$\therefore \ln \Omega'(E^{(0)} - E_r, N^{(0)} - N_r) = \ln \Omega'(E^{(0)}, N^{(0)}) - \left[ \frac{\partial \ln \Omega'}{\partial E'} \right]_0 E_r -$$

$$\left[ \frac{\partial \ln \Omega'}{\partial N'} \right]_0 N_r \dots$$

$$\text{where } \left[ \frac{\partial \ln \Omega'}{\partial E'} \right]_0 \equiv \beta, \left[ \frac{\partial \ln \Omega'}{\partial N'} \right]_0 \equiv \alpha$$

$$\therefore \ln \Omega'(E^{(0)} - E_r, N^{(0)} - N_r) = \ln \Omega'(E^{(0)}, N^{(0)}) - \beta E_r - \alpha N_r$$

$$\text{or } \Omega'(E^{(0)} - E_r, N^{(0)} - N_r) = \Omega'(E^{(0)}, N^{(0)}) e^{-\beta E_r - \alpha N_r}$$

Since  $\Omega'(E^{(0)})$  is just a constant independent of  $r$

$$P_r = C e^{-\beta E_r - \alpha N_r}$$

$$C^{-1} = \sum_r e^{-\beta E_r - \alpha N_r}, \quad P_r = \frac{e^{-\beta E_r - \alpha N_r}}{\sum_r e^{-\beta E_r - \alpha N_r}}$$

# Grand Canonical Distribution

$$P_r = C e^{-\beta E_r - \alpha N_r} = \frac{e^{-\beta E_r - \alpha N_r}}{\sum_r e^{-\beta E_r - \alpha N_r}}$$

$$\Rightarrow \bar{E} = \frac{\sum_r e^{-\beta E_r - \alpha N_r} E_r}{\sum_r e^{-\beta E_r - \alpha N_r}}, \bar{N} = \frac{\sum_r e^{-\beta E_r - \alpha N_r} N_r}{\sum_r e^{-\beta E_r - \alpha N_r}}$$

$$\sum_r e^{-\beta E_r - \alpha N_r} E_r = - \sum_r \frac{\partial}{\partial \beta} (e^{-\beta E_r - \alpha N_r}) = - \frac{\partial}{\partial \beta} \Xi$$

$$\sum_r e^{-\beta E_r - \alpha N_r} N_r = - \sum_r \frac{\partial}{\partial \alpha} (e^{-\beta E_r - \alpha N_r}) = - \frac{\partial}{\partial \alpha} \Xi$$

$$\text{here } \Xi \equiv \sum_r e^{-\beta E_r - \alpha N_r} \dots \dots \text{grand partition function}$$

$$\text{also } \Xi \equiv \sum_r e^{-\beta E_r - \alpha N_r} = \sum_{N=0}^{\infty} \sum_s e^{-\alpha N - \beta E_s}$$

$$\Xi = \sum_{N=0}^{\infty} e^{-\alpha N} \sum_s e^{-\beta E_s} = \sum_{N=0}^{\infty} e^{-\alpha N} Z_N$$

$$\text{here } Z_N = \sum_s e^{-\beta E_s}$$

$$\bar{E} = - \frac{1}{\Xi} \frac{\partial \Xi}{\partial \beta} = - \frac{\partial \ln \Xi}{\partial \beta};$$

$$\bar{N} = - \frac{1}{\Xi} \frac{\partial \Xi}{\partial \alpha} = - \frac{\partial \ln \Xi}{\partial \alpha};$$

$$\overline{E^2} = - \frac{\partial \bar{E}}{\partial \beta} = \frac{\partial^2 \ln \Xi}{\partial^2 \beta};$$

$$\overline{N^2} = - \frac{\partial \bar{N}}{\partial \alpha} = \frac{\partial^2 \ln \Xi}{\partial^2 \alpha};$$

$$dW = - \frac{1}{\beta Z} \frac{\partial \Xi}{\partial x} dx = \frac{1}{\beta} \frac{\partial \ln \Xi}{\partial x} dx = \bar{X} dx$$

$$\bar{X} = \frac{1}{\beta} \frac{\partial \ln \Xi}{\partial x}; \quad \text{if } x = V, \bar{p} = \frac{1}{\beta} \frac{\partial \ln \Xi}{\partial V}$$

$$\text{if } \beta = \frac{1}{kT}$$

$$S \equiv k (\ln \Xi + \beta \bar{E} + \alpha \bar{N}), \text{ \& } \alpha = - \frac{\mu}{kT}$$

$$F \equiv \bar{E} - TS = -kT \ln \Xi + kT \alpha \frac{\partial \ln \Xi}{\partial \alpha}$$

$$\Psi \equiv F - G = F - \bar{N} \mu = -kT \ln \Xi$$

# Summary

- Microcanonical distribution:  $P_r = \begin{cases} C & \text{if } E < E_r < E + \delta E \\ 0 & \text{otherwise} \end{cases}$

- Canonical distribution:  $P_r = \frac{e^{-\beta E_r}}{\sum_r e^{-\beta E_r}}$

Partition function:  $Z \equiv \sum_r e^{-\beta E_r}$

- Grand canonical distribution:  $P_r = \frac{e^{-\beta E_r - \alpha N_r}}{\sum_r e^{-\beta E_r - \alpha N_r}}$

Grand partition function:  $\Xi \equiv \sum_r e^{-\beta E_r - \alpha N_r} = \sum_{N=0}^{\infty} \sum_s e^{-\alpha N - \beta E_s}$

Thanks for your attention!