

# Statistical Thermodynamics



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# Contents



- ◆ **1. Introduction**.....●
- ◆ **2. Distribution of Molecular States**.....●
- ◆ **3. Interacting Systems – Gibbs Ensemble**.....●
- ◆ **4. Classical Statistical Mechanics**.....●

# 1. Introduction

A graphic showing a ball-and-stick model of a molecular structure, likely a protein or a complex organic molecule, rendered in shades of blue and white. The structure is composed of spheres representing atoms and sticks representing bonds, set against a light blue background.

- **Mechanics : Study of position, velocity, force and energy**
  - **Classical Mechanics (Molecular Mechanics)**
    - Molecules (or molecular segments) are treated as rigid object (point, sphere, cube,...)
    - Newton's law of motion
  - **Quantum Mechanics**
    - Molecules are composed of electrons, nuclei, ...
    - Schrodinger's equation → Wave function

# 1. Introduction

## Methodology of Thermodynamics and Statistical Mechanics

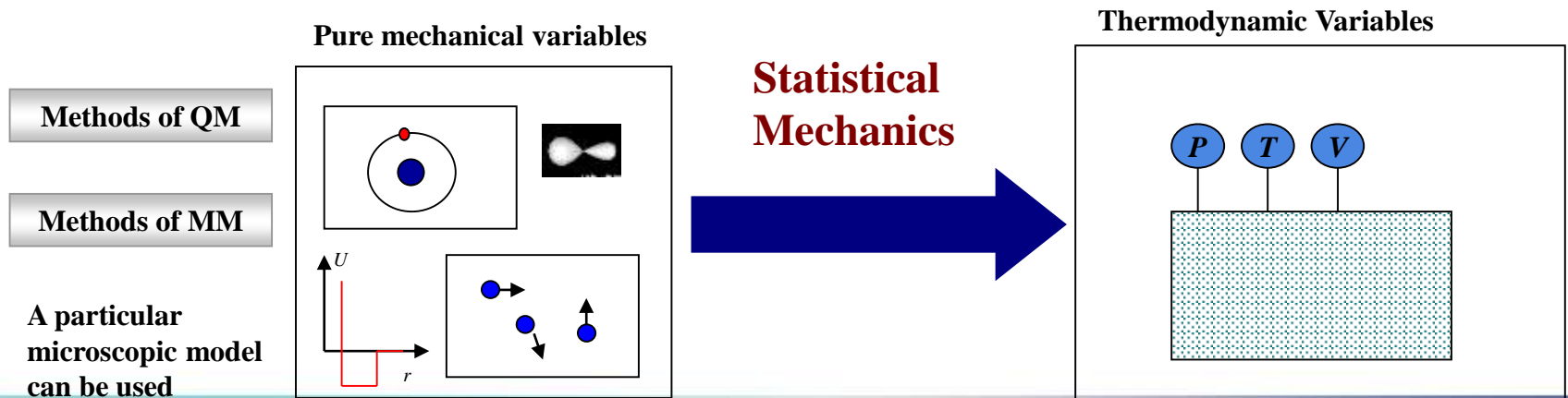
### Thermodynamics

- study of the relationships between *macroscopic* properties
  - Volume, pressure, compressibility, ...

### Statistical Mechanics (Statistical Thermodynamics)

- how the various macroscopic properties arise as a consequence of the *microscopic nature* of the system
  - Position and momenta of individual molecules (mechanical variables)

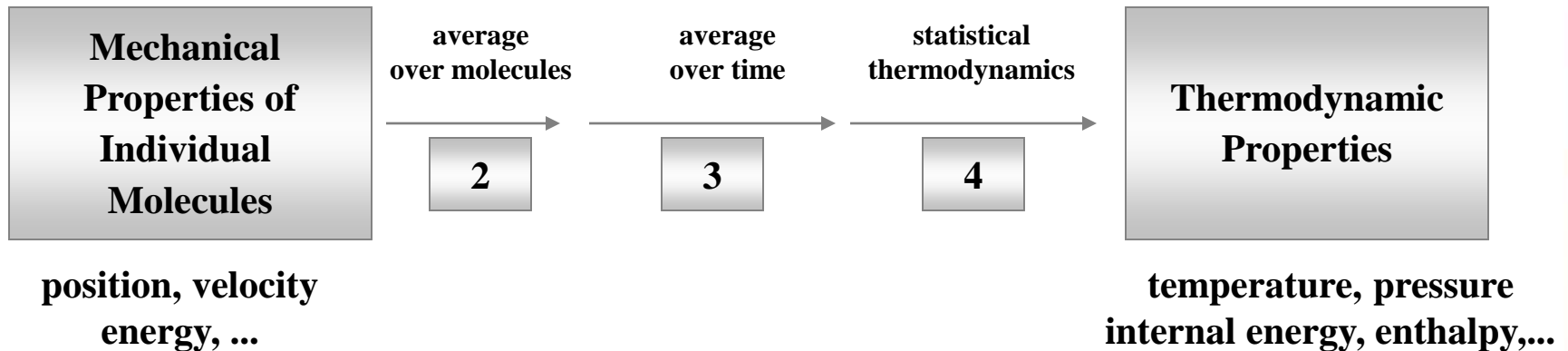
- **Statistical Thermodynamics (or Statistical Mechanics) is a link** between microscopic properties and bulk (macroscopic) properties



# 1.Introduction



- **Equilibrium Macroscopic Properties**
  - Properties are consequence of average of individual molecules
  - Properties are invariant with time → Time average



# 1. Introduction

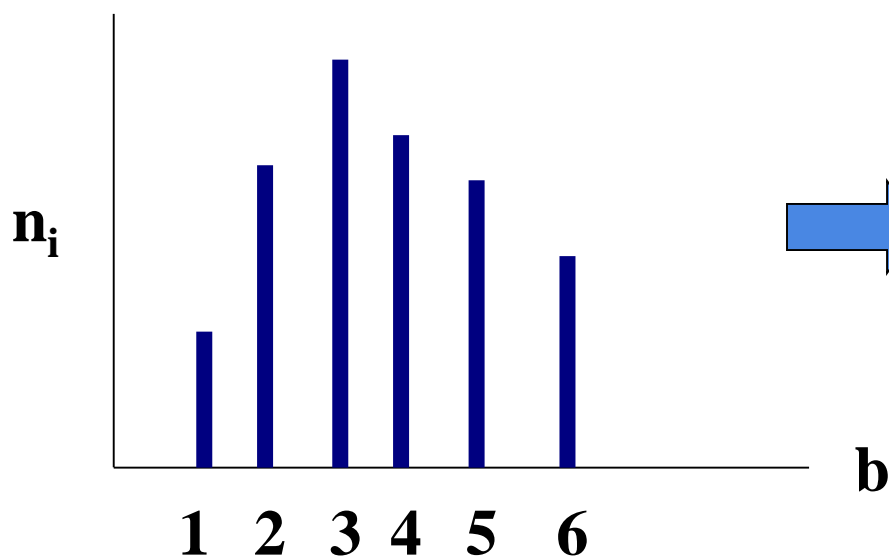


- **Description of States**
  - *Macrostates* : T, P, V, ... (fewer variables)
  - *Microstates* : position, momentum of each particles ( $\sim 10^{23}$  variables)
- **Fundamental methodology of statistical mechanics**
  - **Probabilistic approach : statistical average**
    - Most probable value
  - **Is it reasonable ?**
    - As  $N$  approaches very large number, then fluctuations are negligible
    - “Central Limit Theorem” (from statistics)
    - Deviation  $\sim 1/N^{0.5}$

## 2. Distribution of Molecular States

### ■ Statistical Distribution

- $n$  : number of occurrences
- $b$  : a property

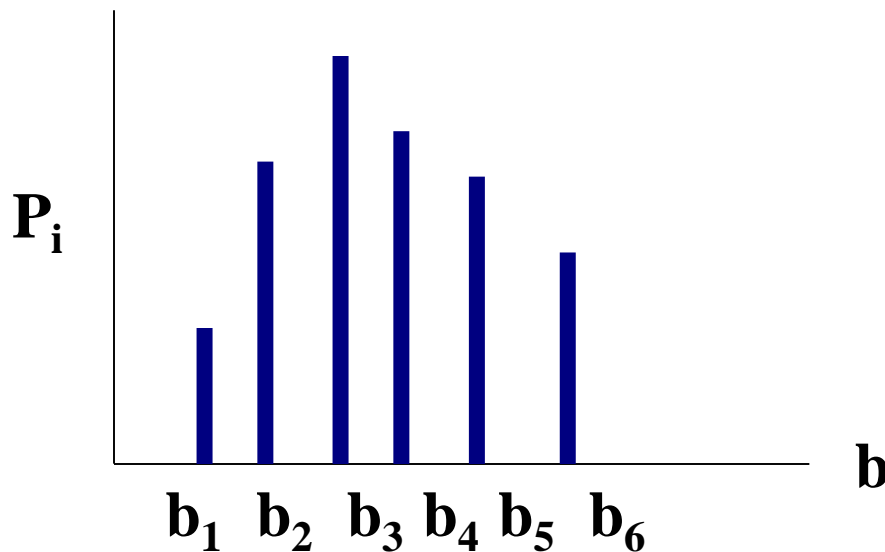


if we know “distribution”  
we can calculate the average  
value of the property  $b$

## 2. Distribution of Molecular States

- Normalized Distribution Function

→ Probability Distribution Function



$$P_i(b_i) = \frac{n_i(b_i)}{n} = \frac{n_i(b_i)}{\sum_i n_i(b_i)}$$

$$\sum_i P_i(b_i) = 1$$

$$\langle b \rangle = \sum_i b_i P_i$$

$$\langle F(b) \rangle = \sum_i F(b_i) P_i$$

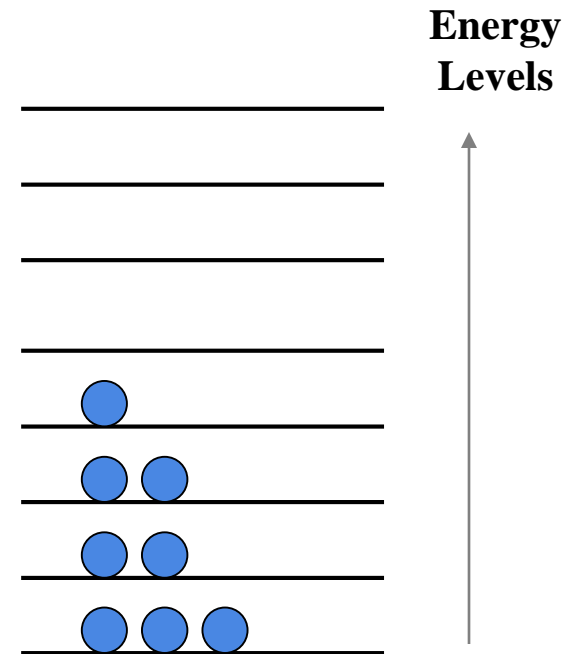


Finding probability (distribution) function is the main task in statistical thermodynamics



## 2. Distribution of Molecular States

- **Quantum theory says ,**
  - Each molecules can have only discrete values of energies
- **Evidence**
  - Black-body radiation
  - Planck distribution
  - Heat capacities
  - Atomic and molecular spectra
  - Wave-Particle duality

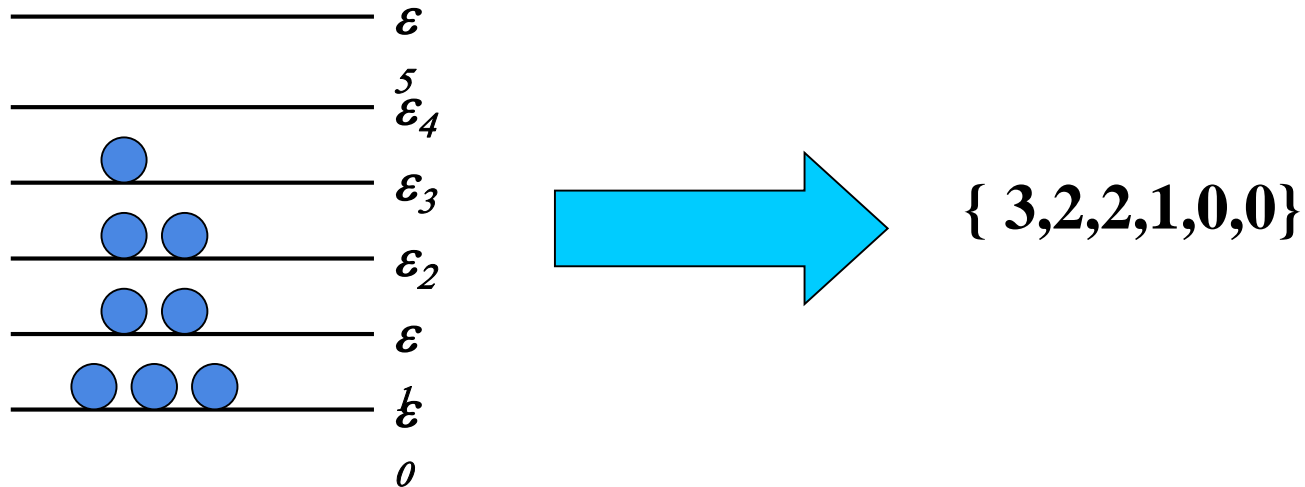


## 2. Distribution of Molecular States

- Configuration ....

- At any instance, there may be  $n_0$  molecules at  $\varepsilon_0$ ,  $n_1$  molecules at  $\varepsilon_1$ ,  $n_2$  molecules at  $\varepsilon_2$ , ...

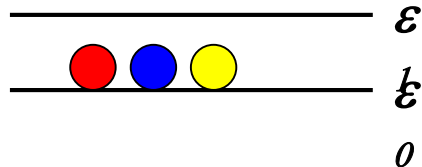
→  $\{n_0, n_1, n_2, \dots\}$  configuration



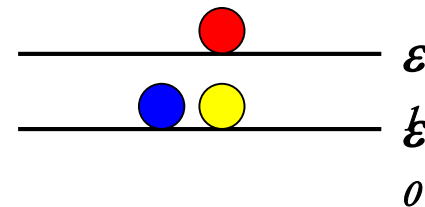
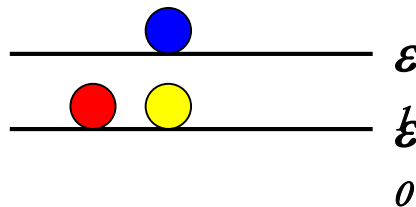
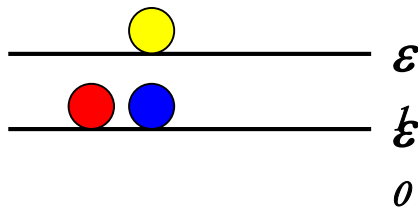
## 2. Distribution of Molecular States

- **Weight ....**
  - Each configurations can be achieved in different ways

- **Example1 : {3,0} configuration  $\rightarrow$  1**



- **Example2 : {2,1} configuration  $\rightarrow$  3**



## 2. Distribution of Molecular States

### ■ Calculation of Weight ....

- Weight (W) : number of ways that a configuration can be achieved in different ways
- General formula for the weight of  $\{n_0, n_1, n_2, \dots\}$  configuration

$$W = \frac{N!}{n_1!n_2!n_3!\dots} = \frac{N!}{\prod_i n_i!}$$

#### Example 1

$\{1,0,3,5,10,1\}$  of 20 objects

$W = 9.31E8$

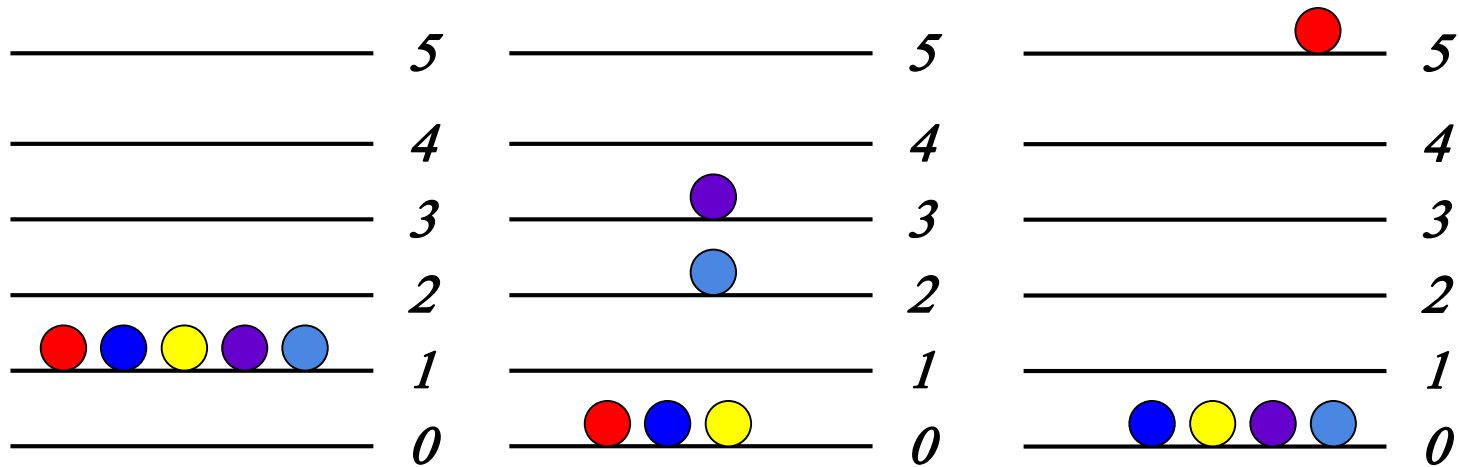
#### Example 2

$\{0,1,5,0,8,0,3,2,1\}$  of 20 objects

$W = 4.19 E10$

## Principles of Equal a Priori Probability

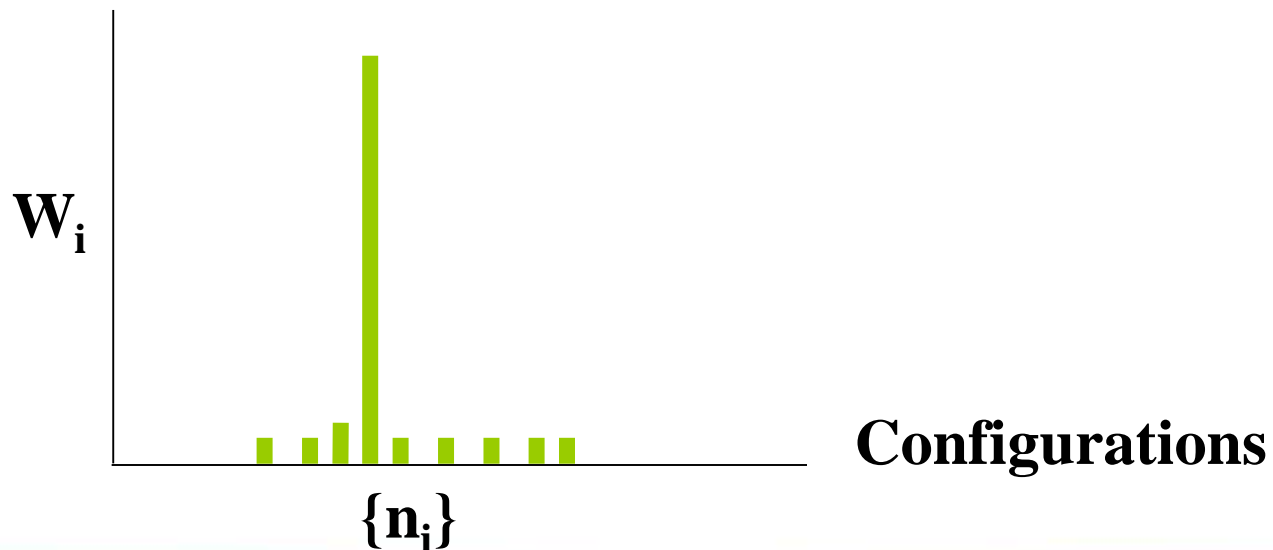
- All distributions of energy are equally probable
- If  $E = 5$  and  $N = 5$  then



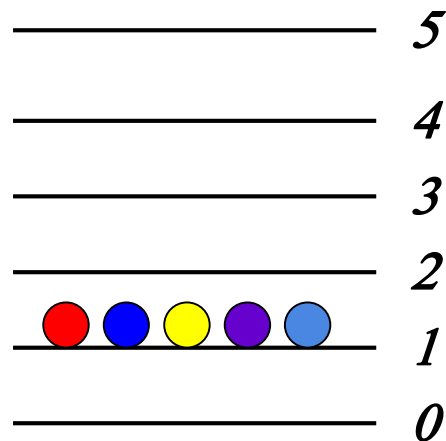
→ *All configurations have equal probability, but possible number of way (weight) is different.*

## A Dominating Configuration

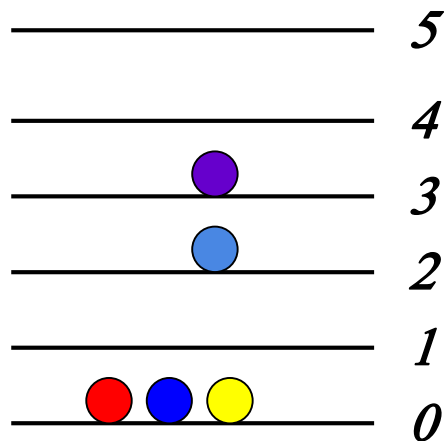
- For large number of molecules and large number of energy levels, there is a dominating configuration.
- The weight of the dominating configuration is much more larger than the other configurations.



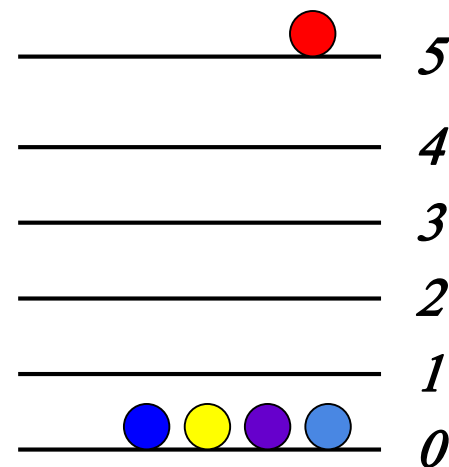
# Dominating Configuration



$$W = 1 (5!/5!)$$



$$W = 20 (5!/3!)$$



$$W = 5 (5!/4!)$$

- Difference in  $W$  becomes larger when  $N$  is increased !
- In molecular systems ( $N \sim 10^{23}$ ) considering the most dominant configuration is enough for average

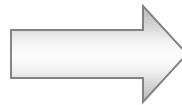
## How to find most dominant configuration ?

### ■ The Boltzmann Distribution

- Task : Find the dominant configuration for given  $N$  and total energy  $E$
- Method : Find maximum value of  $W$  which satisfies,

$$N = \sum_i n_i$$

$$E = \sum_i \varepsilon_i n_i$$



$$\sum_i dn_i = 0$$

$$\sum_i \varepsilon_i dn_i = 0$$





## Stirling's approximation

- A useful formula when dealing with factorials of large numbers.

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

$$\begin{aligned}\ln W &= \ln \frac{N!}{n_1! n_2! n_3! \dots} = \ln N! - \sum_i \ln n_i! \\ &= N \ln N - N - \sum_i n_i \ln n_i + \sum_i n_i \\ &= N \ln N - \sum_i n_i \ln n_i\end{aligned}$$

## Method of Undetermined Multipliers



- **Maximum weight ,  $W$**

→ Recall the method to find min, max of a function...

$$d \ln W = 0$$

$$\left( \frac{\partial \ln W}{\partial n_i} \right) = 0$$

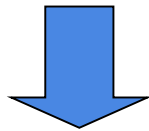
- **Method of undetermined multiplier :**

- **Constraints should be multiplied by a constant and added to the main variation equation.**

# Method of Undetermined Multipliers

*undetermined multipliers*

$$d \ln W = \sum_i \left( \frac{\partial \ln W}{\partial n_i} \right) dn_i + \alpha \sum_i dn_i - \beta \sum_i \varepsilon_i dn_i$$
$$= \sum_i \left\{ \left( \frac{\partial \ln W}{\partial n_i} \right) + \alpha - \beta \varepsilon_i \right\} dn_i = 0$$



$$\left( \frac{\partial \ln W}{\partial n_i} \right) + \alpha - \beta \varepsilon_i = 0$$

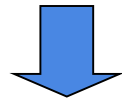
# Method of Undetermined Multipliers

$$\ln W = N \ln N - \sum n_i \ln n_i$$

$$\left( \frac{\partial \ln W}{\partial n_i} \right) = \frac{\partial N \ln N}{\partial n_i} - \sum_j \frac{\partial (n_j \ln n_j)}{\partial n_i}$$

$$\frac{\partial N \ln N}{\partial n_i} = \left( \frac{\partial N}{\partial n_i} \right) \ln N + N \times \frac{1}{N} \left( \frac{\partial N}{\partial n_i} \right) = \ln N + 1$$

$$\sum_j \frac{\partial (n_j \ln n_j)}{\partial n_i} = \sum_j \left\{ \left( \frac{\partial n_j}{\partial n_i} \right) \ln n_j + n_j \times \frac{1}{n_j} \left( \frac{\partial n_j}{\partial n_i} \right) \right\} = \ln n_i + 1$$



$$\frac{\partial \ln W}{\partial n_i} = -(\ln n_i + 1) + (\ln N + 1) = -\ln \frac{n_i}{N}$$

# Method of Undetermined Multipliers

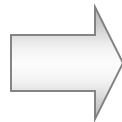
$$-\ln \frac{n_i}{N} + \alpha + \beta \varepsilon_i = 0 \longrightarrow \frac{n_i}{N} = e^{\alpha - \beta \varepsilon_i}$$

**Normalization Condition**

$$N = \sum_j n_j = N e^{\alpha} \sum_j e^{-\beta \varepsilon_j}$$

$$e^{\alpha} = \frac{1}{\sum_j e^{-\beta \varepsilon_j}}$$

$$P_i = \frac{n_i}{N} = \frac{e^{-\beta \varepsilon_i}}{\sum_j e^{-\beta \varepsilon_j}}$$



**Boltzmann Distribution**  
*(Probability function for  
energy distribution)*

# The Molecular Partition Function

- **Boltzmann Distribution**

$$p_i = \frac{n_i}{N} = \frac{e^{-\beta\varepsilon_i}}{\sum_j e^{-\beta\varepsilon_j}} = \frac{e^{-\beta\varepsilon_i}}{q}$$

- **Molecular Partition Function**

$$q = \sum_j e^{-\beta\varepsilon_j}$$

- **Degeneracies : Same energy value but different states ( $g_j$ -fold degenerate)**

$$q = \sum_{\substack{\text{levels} \\ j}} g_j e^{-\beta\varepsilon_j}$$

## How to obtain the value of beta ?

- Assumption :  $\beta = 1 / kT$
- $T \rightarrow 0$  then  $q \rightarrow 1$
- $T \rightarrow \text{infinity}$  then  $q \rightarrow \text{infinity}$
- The molecular partition function gives an indication of the average number of states that are thermally accessible to a molecule at T.

## 2. Interacting Systems

### – Gibbs Ensemble

- **Solution to Schrodinger equation (Eigen-value problem)**

- Wave function

- Allowed energy levels :  $E_n$

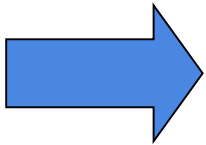
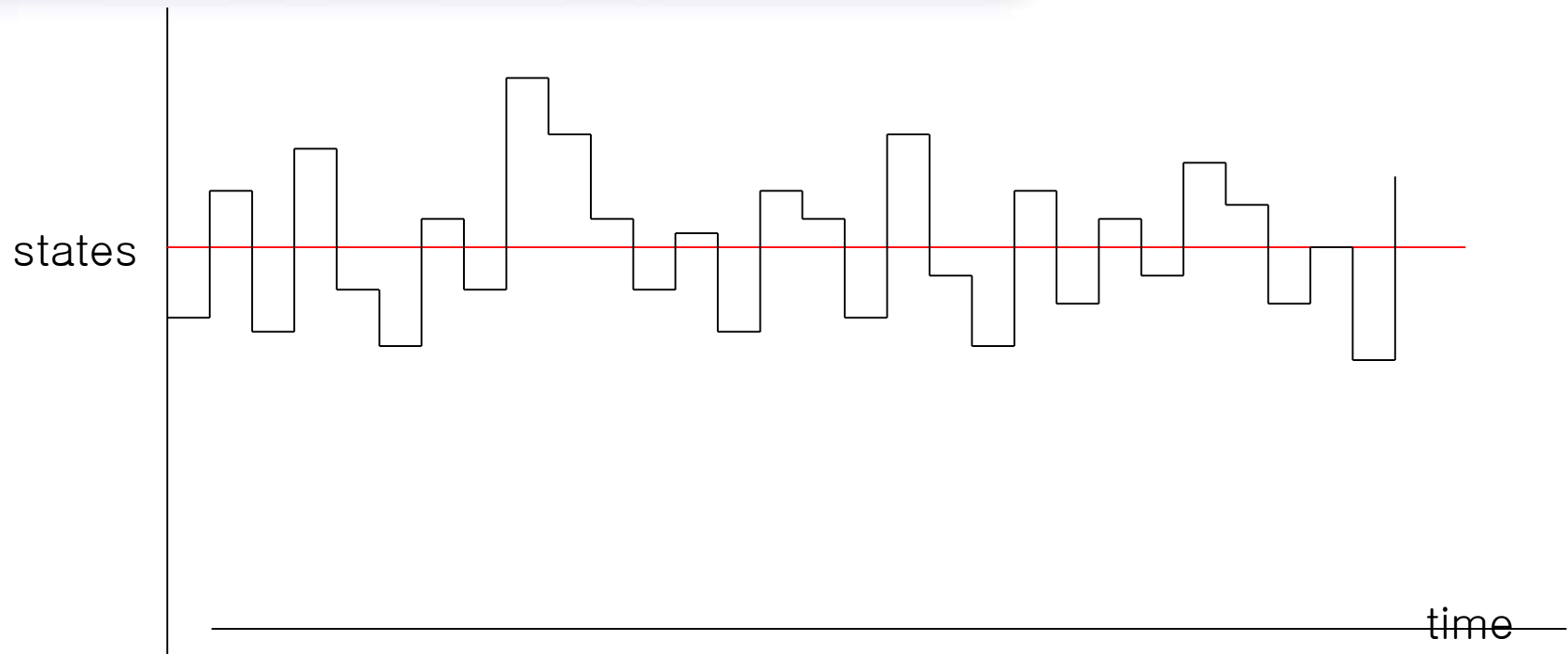
$$-\sum_i \frac{h^2}{8\pi^2 m_i} \nabla_i^2 \Psi + U\Psi = E\Psi$$

- Using the molecular partition function, we can calculate average values of property at given *QUANTUM STATE*.

- Quantum states are changing so rapidly that the observed dynamic properties are actually time average over quantum states.



# Fluctuation with Time



*Although we know most probable distribution of energies of individual molecules at given  $N$  and  $E$  (previous section – molecular partition function) it is almost impossible to get time average for interacting molecules*

# Thermodynamic Properties

- Entire set of possible quantum states

$$\Psi_1, \Psi_1, \Psi_1, \dots, \Psi_i, \dots$$

$$E_1, E_2, E_3, \dots, E_i, \dots$$

- Thermodynamic internal energy

$$U = \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \sum_i E_i \Delta t_i$$

## Difficulties

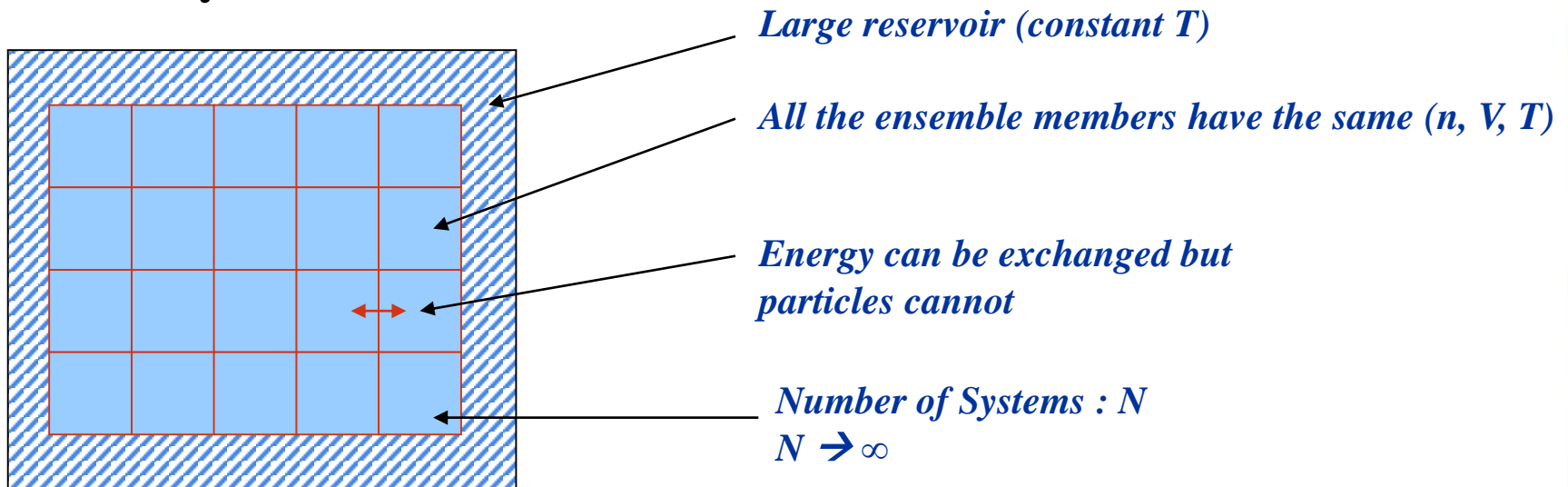
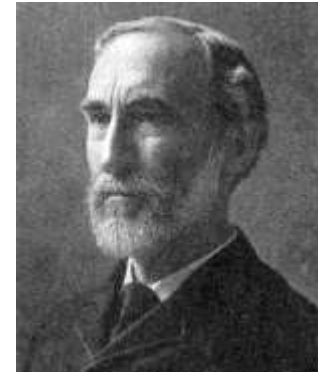


- **Fluctuations are very small**
  - **Fluctuations occur too rapidly**
- **We have to use alternative, abstract approach.**
- **Ensemble average method (proposed by Gibbs)**

# Alternative Procedure

## ■ Canonical Ensemble

- Proposed by J. W. Gibbs (1839-1903)
- Alternative procedure to obtain average
- Ensemble : Infinite number of mental replica of system of interest

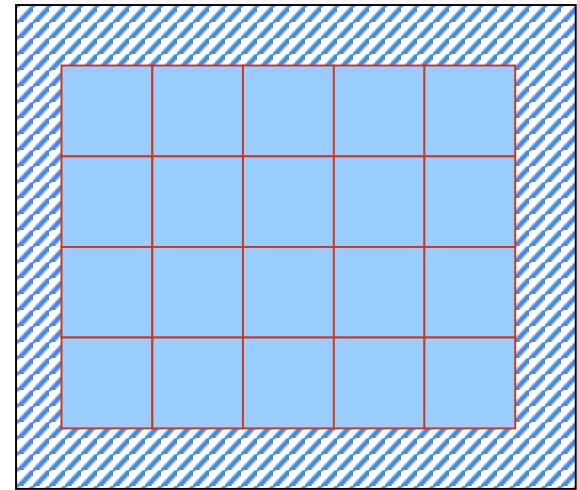
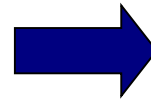
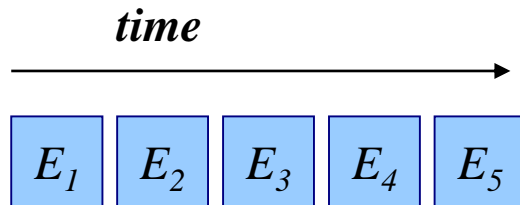


# Two Postulate



## *Fist Postulate*

*The long time average of a mechanical variable  $M$  is equal to the ensemble average in the limit  $N \rightarrow \infty$*



## *Second Postulate (Ergodic Hypothesis)*

*The systems of ensemble are distributed uniformly for  $(n, V, T)$  system  
Single isolated system spend equal amount of time*

# Averaging Method

- Probability of observing particular quantum state  $i$

$$P_i = \frac{\tilde{n}_i}{\sum_i \tilde{n}_i}$$

- Ensemble average of a dynamic property

$$\langle E \rangle = \sum_i E_i P_i$$

- Time average and ensemble average

$$U = \lim_{\tau \rightarrow \infty} \sum E_i \Delta t_i = \lim_{n \rightarrow \infty} \sum_i E_i P_i$$

# How to find Most Probable Distribution ?

- **Calculation of Probability in an Ensemble**

- **Weight**

$$\Omega = \frac{\tilde{N}!}{\tilde{n}_1! \tilde{n}_2! \tilde{n}_3! \dots} = \frac{\tilde{N}!}{\prod_i \tilde{n}_i!}$$

- **Most probable distribution = configuration with maximum weight**

- **Task : find the dominating configuration for given  $N$  and  $E$**

- Find maximum  $\Omega$  which satisfies

$$\begin{array}{ccc} \tilde{N} = \sum_i \tilde{n}_i & \rightarrow & \sum_i d\tilde{n}_i = 0 \\ E_t = \sum_i E_i \tilde{n}_i & & \sum_i E_i d\tilde{n}_i = 0 \end{array}$$

# Canonical Partition Function

- Similar method (Section 2) can be used to get most probable distribution

$$P_i = \frac{n_i}{N} = \frac{e^{-\beta E_i}}{\sum_j e^{-\beta E_j}}$$

$$P_i = \frac{n_i}{N} = \frac{e^{-\beta E_i}}{\sum_j e^{-\beta E_j}} = \frac{e^{-\beta E_i}}{Q}$$

$$Q = \sum_j e^{-\beta E_j} \longrightarrow \text{Canonical Partition Function}$$



## How to obtain beta ?

### – Another interpretation

$$dU = d\left(\sum_i E_i P_i\right) = \sum_i E_i dP_i + \sum_i P_i dE_i$$

$$dU = \delta q_{rev} - \delta w_{rev} = TdS - pdV$$

$$\sum_i P_i dE_i = \sum_i P_i \left( \frac{\partial E_i}{\partial V} \right)_N dV = -PdV = -\delta w_{rev}$$

$$\sum_i E_i dP_i = -\frac{1}{\beta} \left( \sum_i \ln P_i dP_i + \ln Q \sum_i dP_i \right) = -\frac{1}{\beta} \sum_i \ln P_i dP_i = TdS = dq_{rev}$$

*The only function that links heat (path integral) and state property is **TEMPERATURE**.*

$$\beta = 1/kT$$

# Properties from Canonical Partition Function

## ■ Internal Energy

$$U = \langle E \rangle = \sum_i E_i P_i = \frac{1}{Q} \sum_{i(qs)} E_i e^{-\beta E_i}$$

$$\left( \frac{\partial Q}{\partial \beta} \right)_{N,V} = - \sum_{i(qs)} E_i e^{-\beta E_i}$$

$$U = - \frac{1}{Q} \left( \frac{\partial Q}{\partial \beta} \right)_{N,V} = - \left( \frac{\partial \ln Q}{\partial \beta} \right)_{N,V}$$

# Properties from Canonical Partition Function

## ■ Pressure

$$(\delta w_i)_N = P_i dV = F_i dx$$

$$(dE_i)_N = -F_i dx = -P_i dV = -\delta w_i$$

$$P_i = -\left(\frac{\partial E_i}{\partial V}\right)_N$$

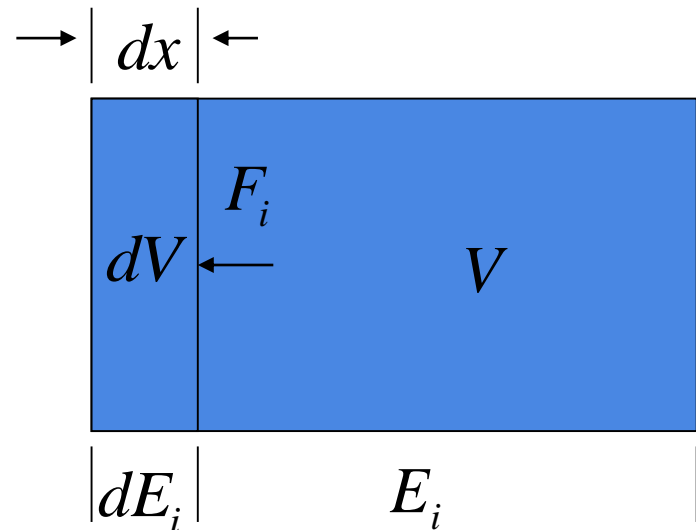
$$P = \langle P \rangle = \sum_i P_i P_i$$

$$P = \frac{1}{Q} \sum_i P_i e^{-\beta E_i} = \frac{1}{Q} \sum_i \left(\frac{\partial E_i}{\partial V}\right)_N e^{-\beta E_i}$$

$$\left(\frac{\partial \ln Q}{\partial V}\right)_{\beta, N} = \frac{\beta}{Q} \sum_i \left(\frac{\partial E_i}{\partial V}\right)_N e^{-\beta E_i}$$

$$P = \frac{1}{\beta} \left(\frac{\partial \ln Q}{\partial V}\right)$$

Small Adiabatic expansion of system



# Thermodynamic Properties from Canonical Partition Function

$$U = kT \left( \frac{\partial \ln Q}{\partial \ln T} \right)_{V,N}$$

$$S = k \left( \ln Q + \left( \frac{\partial \ln Q}{\partial \ln T} \right)_{V,N} \right)$$

$$H = kT \left( \left( \frac{\partial \ln Q}{\partial \ln T} \right)_{V,N} + \left( \frac{\partial \ln Q}{\partial \ln V} \right)_{T,N} \right)$$

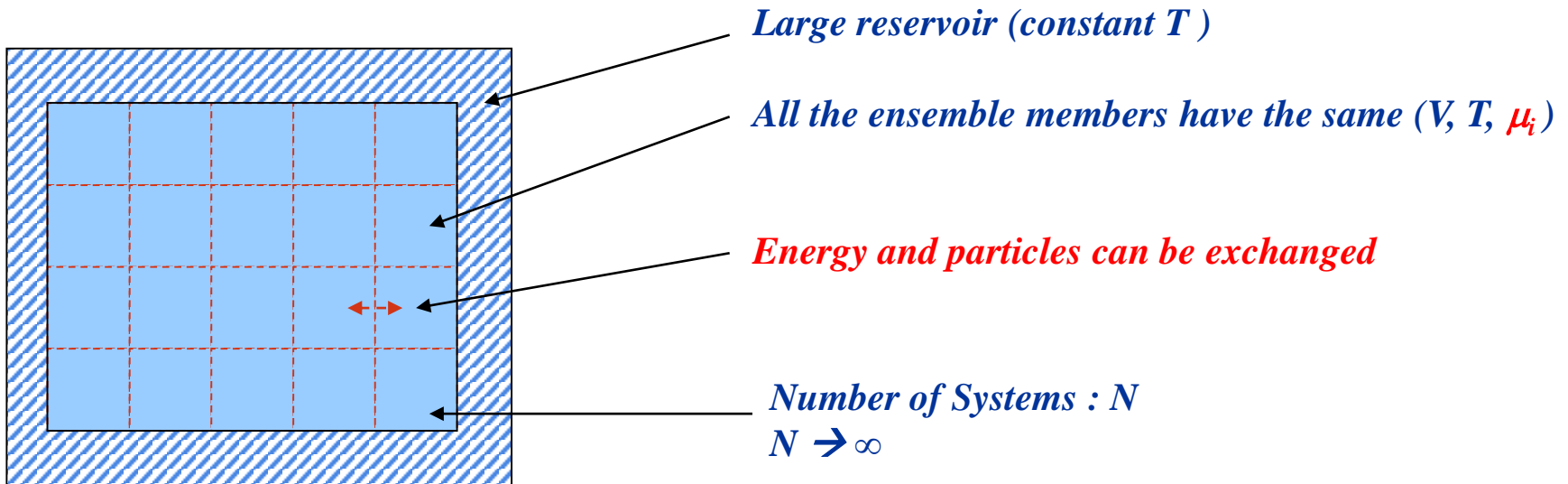
$$A = -kT \ln Q$$

$$G = -kT \left( \ln Q - \left( \frac{\partial \ln Q}{\partial \ln V} \right)_{T,N} \right)$$

$$\mu_i = -kT \left( \frac{\partial \ln Q}{\partial N_i} \right)_{T,V,N_{j \neq i}}$$

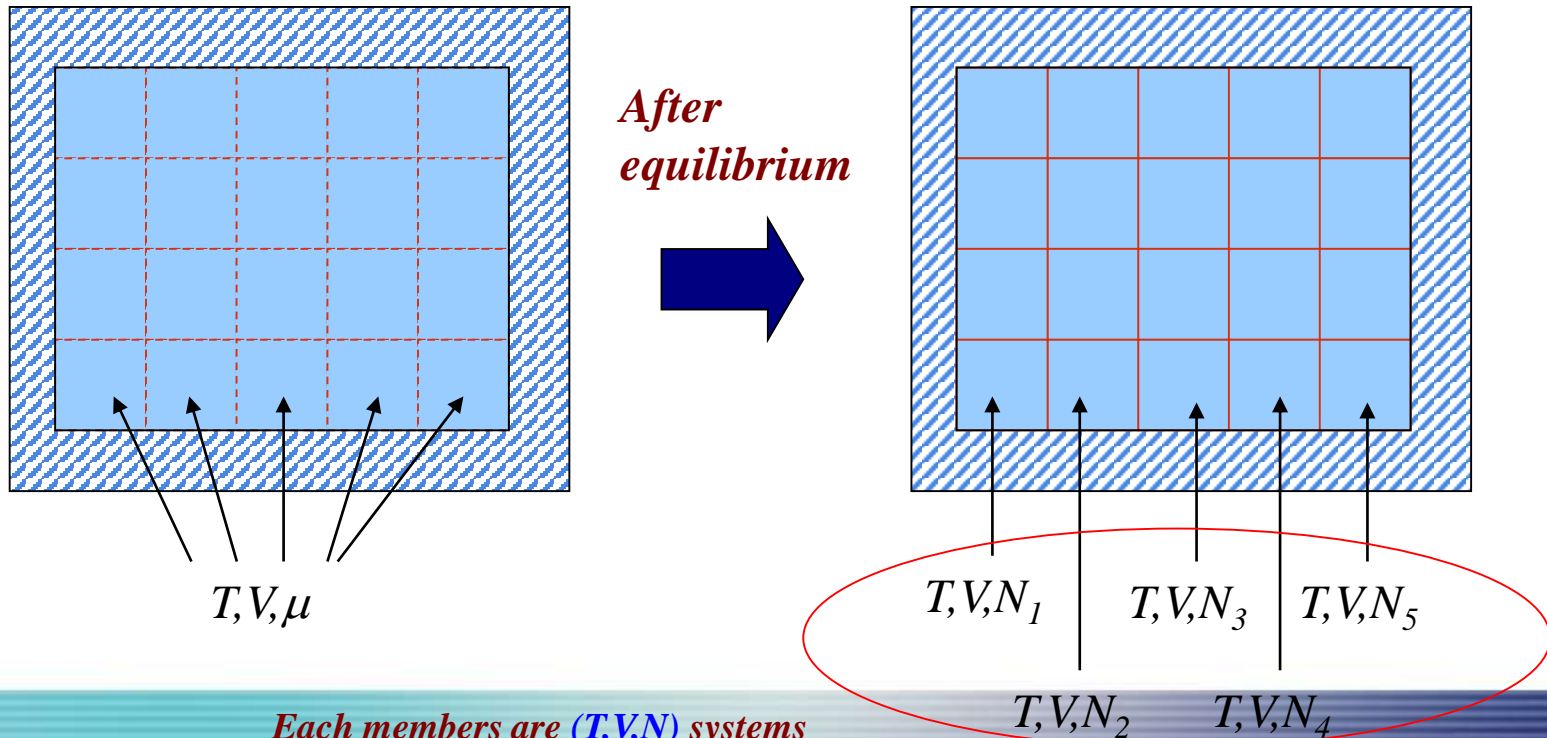
# Grand Canonical Ensemble

- **Ensemble approach for open system**
  - Useful for open systems and mixtures
  - Walls are replaced by permeable walls



# Grand Canonical Ensemble

- Similar approach as Canonical Ensemble
  - We cannot use second postulate because *systems are not isolated*
  - After equilibrium is reached, we place walls around ensemble and treat each members the same method used in canonical ensemble



*Each members are  $(T, V, N)$  systems*

*→ Apply canonical ensemble methods for each member*

# Grand Canonical Ensemble

## ■ Weight and Constraint

$$\Omega = \frac{\left[ \sum_{j,N} n_j(N) \right]!}{\prod_{j,N} n_j(N)!}$$

*Number of ensemble members*

$$\mathcal{N} = \sum_{j,N} n_j(N)$$

*Number of molecules after fixed wall has been placed*

$$E_t = \sum_{j,N} n_j(N) E_j(V, N)$$

$$N_t = \sum_{j,N} n_j(N) N$$

*Method of undetermined multiplier  
with  $\alpha, \beta, \gamma$*

➔  $n_j^*(N) = \mathcal{N} e^{-\alpha} e^{-\beta E_j(N, V)} e^{-\gamma N}$

$$P_j(N) = \frac{\overline{n_j(N)}}{\mathcal{N}} = \frac{n_j^*(N)}{\mathcal{N}} = \frac{e^{-\beta E_j(N, V)} e^{-\gamma N}}{\sum_{j,N} e^{-\beta E_j(N, V)} e^{-\gamma N}}$$

# Grand Canonical Ensemble

## ■ Determination of Undetermined Multipliers

$$U = \langle E \rangle = \sum_{j,N} P_j(N) E_j(N, V)$$

$$\Xi = \sum_{j,N} e^{-\beta E_j(N, V)} e^{-\gamma N}$$

$$dU = \sum_{j,N} E_j(N, V) dP_j(N) + \sum_{j,N} P_j(N) dE_j(N, V)$$

$$dU = -\frac{1}{\beta} \sum_{j,N} [\gamma N + \ln P_j(N) + \ln \Xi] dP_j(N) + \sum_{j,N} P_j(N) \frac{\partial E_j(N, V)}{\partial V} dV$$

$$dU = TdS - pdV - \mu dN$$

Comparing two equation gives,

$$\beta = \frac{1}{kT} \quad \gamma = -\frac{\mu}{kT}$$

$$\Xi = \sum_{j,N} e^{-E_j(N, V)/kT} e^{N\mu/kT}$$

Grand Canonical Partition Function



## 4. Classical Statistical Mechanics

- The formalism of statistical mechanics relies very much at the microscopic states.
  - Number of states , sum over states
  - convenient for the framework of quantum mechanics
- What about “Classical States” ?
  - Classical states
    - We know *position* and *velocity* of all particles in the system
  - Comparison between Quantum Mechanics and Classical Mechanics

QM Problem

$H\psi = E\psi$   $\longrightarrow$  *Finding probability and discrete energy states*

CM Problem

$F = ma$   $\longrightarrow$  *Finding position and momentum of individual molecules*

# Newton's Law of Motion

- Three formulations for Newton's second law of motion
  - Newtonian formulation
  - Lagrangian formulation
  - **Hamiltonian formulation**

$$H(\mathbf{r}^N, \mathbf{p}^N) = \text{KE}(\text{kinetic energy}) + \text{PE}(\text{potential energy})$$

$$H(\mathbf{r}^N, \mathbf{p}^N) = \sum_i \frac{\mathbf{p}_i^2}{2m_i} + U(\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N)$$

$$\left[ \frac{\partial H}{\partial \mathbf{r}_i} \right] = -\dot{\mathbf{p}}_i$$

$$\frac{\partial \mathbf{r}_i}{\partial t} = \frac{\mathbf{p}_i}{m_i}$$

$$\mathbf{r} = \mathbf{r}(r_x, r_y, r_z)$$

$$\mathbf{p} = \mathbf{p}(p_x, p_y, p_z)$$

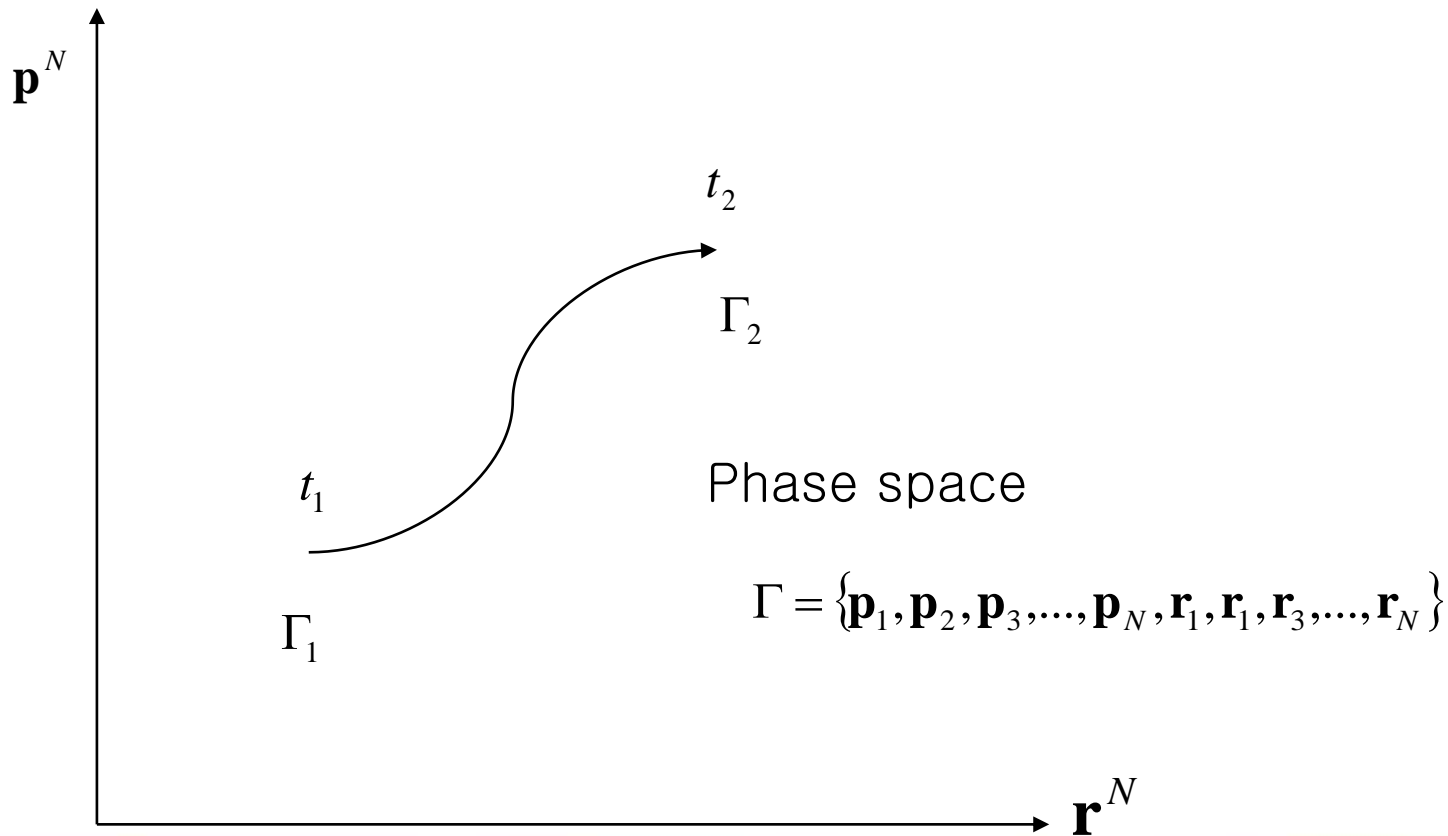
$$\left[ \frac{\partial H}{\partial \mathbf{p}_i} \right] = \dot{\mathbf{r}}_i$$

$$\frac{\partial \mathbf{p}_i}{\partial t} = \mathbf{F}_i$$

$$\mathbf{F}_i = \sum_{\substack{j=1 \\ j \neq i}} \mathbf{F}_{ij}$$

# Classical Statistical Mechanics

- Instead of taking replica of systems, use abstract “phase space” composed of momentum space and position space (total  $6N$ -space)



# Classical Statistical Mechanics

- “ Classical State “ : defines a cell in the space (small volume of momentum and positions)

"Classical State"  $\propto dq_x dq_y dq_z dr_x dr_y dr_z = d^3 p d^3 r$  for simplicity

- Ensemble Average

$$U = \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \int_0^\tau E(\Gamma) d\tau = \lim_{n \rightarrow \infty} \int \mathcal{P}_N(\Gamma) E(\Gamma) d\Gamma$$

$\mathcal{P}_N(\Gamma) d\Gamma$   $\longrightarrow$  Fraction of Ensemble members in this range  
( $\Gamma$  to  $\Gamma+d\Gamma$ )

$\downarrow$   
Using similar technique used for Boltzmann distribution

$$\mathcal{P}_N(\Gamma) d\Gamma = \frac{\exp(-H / kT) d\Gamma}{\int \dots \int \exp(-H / kT) d\Gamma}$$

# Classical Statistical Mechanics

- **Canonical Partition Function**

Phase Integral

$$\mathcal{T} = \int \dots \int \exp(-H / kT) d\Gamma$$

Canonical Partition Function

$$Q = c \int \dots \int \exp(-H / kT) d\Gamma$$

Match between Quantum  
and Classical Mechanics

$$c = \lim_{T \rightarrow \infty} \frac{\sum_i \exp(-E_i / kT)}{\int \dots \int \exp(-H / kT) d\Gamma}$$

$$\longrightarrow c = \frac{1}{N! h^{NF}}$$

*For rigorous derivation see Hill, Chap.6 (“Statistical Thermodynamics”)*

# Classical Statistical Mechanics

- **Canonical Partition Function in Classical Mechanics**

$$Q = \frac{1}{N!h^{NF}} \int \dots \int \exp(-\mathbf{H} / kT) d\Gamma$$

## Example ) Translational Motion for Ideal Gas

$$H(\mathbf{r}^N, \mathbf{p}^N) = \text{KE}(\text{kinetic energy}) + \text{PE}(\text{potential energy})$$

$$H(\mathbf{r}^N, \mathbf{p}^N) = \sum_i \frac{\mathbf{p}_i^2}{2m_i} + U(\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N)$$

$$H = \sum_i^{3N} \frac{p_i^2}{2m_i}$$

*No potential energy, 3 dimensional space.*

$$Q = \frac{1}{N! h^{3N}} \int \dots \int \exp\left(-\sum_i \frac{p_i^2}{2m_i}\right) dp_1 \dots dp_N dr_1 \dots dr_N$$

$$= \frac{1}{N! h^{3N}} \left[ \int_{-\infty}^{\infty} \exp\left(-\frac{p^2}{2m_i}\right) dp \right]^{3N} \left[ \int_0^V dr_1 dr_2 dr_3 \right]^N$$

$$= \frac{1}{N!} \left[ \frac{2\pi m k T}{h^2} \right]^{3N/2} V^N$$

**We will get ideal gas law**  
 $pV = nRT$

# Semi-Classical Partition Function

- **The energy of a molecule is distributed in different modes**
  - **Vibration, Rotation (Internal : depends only on T)**
  - **Translation (External : depends on T and V)**
- **Assumption 1 : Partition Function (thus energy distribution) can be separated into two parts (internal + center of mass motion)**

$$Q = \sum \exp\left(-\frac{E_i^{CM} + E_i^{\text{int}}}{kT}\right) = \sum \exp\left(-\frac{E_i^{CM}}{kT}\right) \sum \exp\left(-\frac{E_i^{\text{int}}}{kT}\right)$$

$$Q = Q_{CM}(N, V, T) Q_{\text{int}}(N, T)$$



## Semi-Classical Partition Function

- **Internal parts are density independent and most of the components have the same value with ideal gases.**

$$Q_{\text{int}}(N, \rho, T) = Q_{\text{int}}(N, 0, T)$$

- **For solids and polymeric molecules, this assumption is not valid any more.**

## Semi-Classical Partition Function

- Assumption 2 : for  $T > 50 \text{ K}$  , classical approximation can be used for translational motion

$$H_{CM} = \sum_i \frac{p_{ix}^2 + p_{iy}^2 + p_{iz}^2}{2m} + U(r_1, r_2, \dots, r_{3N})$$

$$Q = \frac{1}{N! h^{3N}} \int \dots \int \exp\left(-\sum_i \frac{p_{ix}^2 + p_{iy}^2 + p_{iz}^2}{2mkT}\right) dp^{3N} \int \dots \int (-U / kT) dr^{3N}$$
$$= \frac{\Lambda^{-3N}}{N!} Z$$

$$\Lambda = \left( \frac{h^2}{2\pi mkT} \right)^{1/2}$$

$$Z = \int \dots \int (-U / kT) dr_1 dr_2 \dots dr_{3N}$$

Configurational Integral

$$Q = \frac{1}{N!} Q_{\text{int}} \Lambda^{-3N} Z$$

**The End**



# Another, Different Treatment

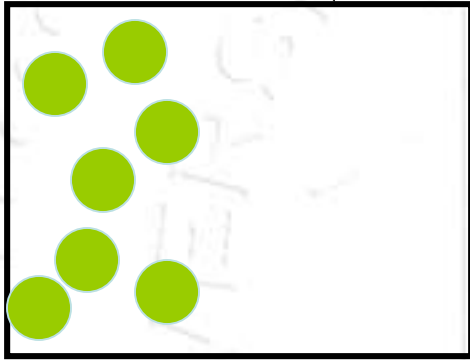


# Statistical Thermodynamics: the basics

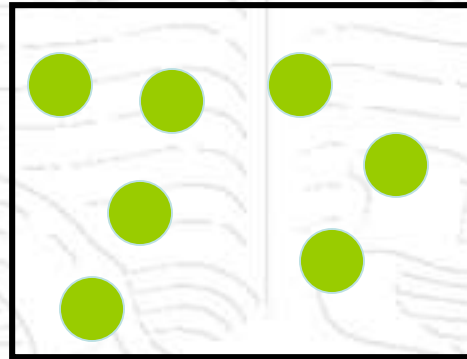
- Nature is quantum-mechanical
- Consequence:
  - Systems have discrete quantum states.
  - For finite “closed” systems, the number of states is finite (but usually very large)
- Hypothesis: **In a closed system, every state is equally likely to be observed.**
- Consequence: **ALL of equilibrium  
Statistical Mechanics and  
Thermodynamics**

# Basic assumption

Each individual microstate is equally probable

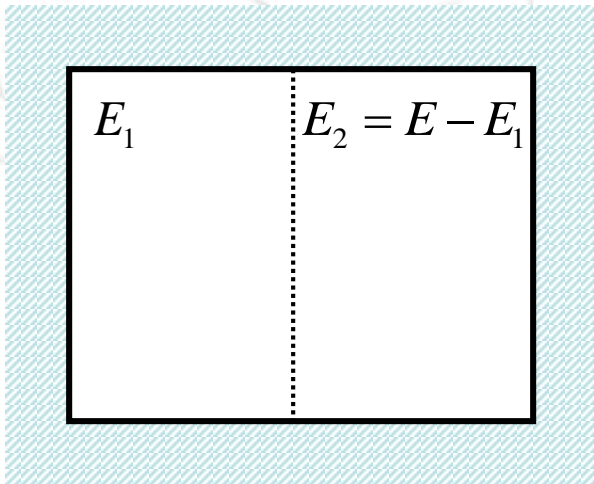


..., but there are not many microstates that give these extreme results



If the number of particles is large ( $>10$ ) these functions are sharply peaked

Does the basis assumption lead to something that is consistent with classical thermodynamics?



Systems 1 and 2 are weakly coupled such that they can exchange energy.

What will be  $E_1$ ?

$$\Omega(E_1, E - E_1) = \Omega_1(E_1) \times \Omega_2(E - E_1)$$

BA: each configuration is equally probable; but the number of states that give an energy  $E_1$  is not known.

$$\Omega(E_1, E - E_1) = \Omega_1(E_1) \times \Omega_2(E - E_1)$$

$$\ln \Omega(E_1, E - E_1) = \ln \Omega_1(E_1) + \ln \Omega_2(E - E_1)$$

$$\left( \frac{\partial \ln \Omega(E_1, E - E_1)}{\partial E_1} \right)_{N_1, V_1} = 0$$

$$\left( \frac{\partial \ln \Omega_1(E_1)}{\partial E_1} \right)_{N_1, V_1} + \left( \frac{\partial \ln \Omega_2(E - E_1)}{\partial E_1} \right)_{N_2, V_2} = 0$$

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$$\beta \equiv \left( \frac{\partial \ln \Omega(E)}{\partial E} \right)_{N, V}$$

$$\beta_1 = \beta_2$$

Energy is conserved!  
 $dE_1 = -dE_2$

This can be seen as an  
equilibrium condition



# Entropy and number of configurations

$$\text{Conjecture: } S = \ln \Omega$$

Almost right.

- **Good features:**

- Extensivity

- Third law of thermodynamics comes for free

- **Bad feature:**

- It assumes that entropy is dimensionless but (for unfortunate, historical reasons, it is not...)

We have to live with the past, therefore

$$S = k_B \ln \Omega(E)$$

With  $k_B = 1.380662 \cdot 10^{-23}$  J/K

In thermodynamics, the absolute (Kelvin) temperature scale was defined such that

$$\left( \frac{\partial S}{\partial E} \right)_{N,V} = \frac{1}{T}$$

$$dE = TdS - pdV + \sum_{i=1}^n \mu_i dN_i$$

But we found (defined):

$$\beta \equiv \left( \frac{\partial \ln \Omega(E)}{\partial E} \right)_{N,V}$$

And this gives the “statistical” definition of temperature:

$$\frac{1}{T} \equiv k_B \left( \frac{\partial \ln \Omega(E)}{\partial E} \right)_{N,V}$$

**In short:**

**Entropy and temperature are both related to the fact that we can COUNT states.**

Basic assumption:

1. leads to an equilibrium condition: equal temperatures
2. leads to a maximum of entropy
3. leads to the third law of thermodynamics

# Number of configurations

How large is  $\Omega$ ?

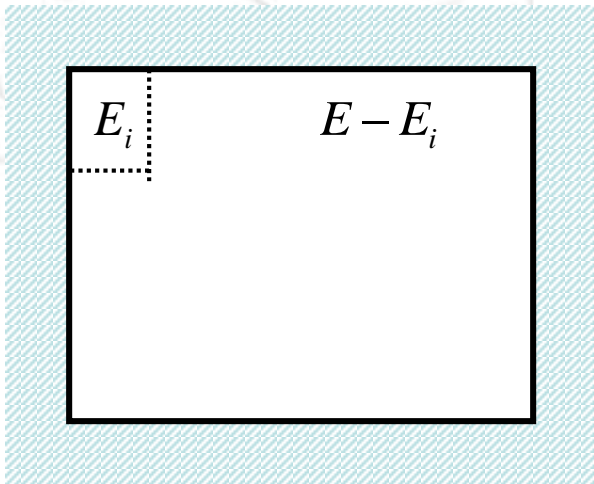
- For macroscopic systems, super-astronomically large.
- For instance, for a glass of water at room temperature:

$$\Omega \approx 10^{2 \times 10^{25}}$$

- Macroscopic deviations from the second law of thermodynamics are not forbidden, but they are extremely unlikely.

# Canonical ensemble

Consider a small system that can exchange heat with a big reservoir



$$\ln \Omega(E - E_i) = \ln \Omega(E) - \frac{\partial \ln \Omega}{\partial E} E_i + \dots$$

$$\ln \frac{\Omega(E - E_i)}{\Omega(E)} = -\frac{E_i}{k_B T}$$

Hence, the probability to find  $E_i$ :

$$P(E_i) = \frac{\Omega(E - E_i)}{\sum_j \Omega(E - E_j)} = \frac{\exp(-E_i/k_B T)}{\sum_j \exp(-E_j/k_B T)}$$

$$P(E_i) \propto \exp(-E_i/k_B T)$$

Boltzmann distribution

$1/k_B T$

# Example: ideal gas

$Q(N, V, T)$

**Thermo recall (3)**

Helmholtz Free energy:

$$dF = -SdT - pdV$$

Free energy:

Pressure

$$\beta F \quad \left( \frac{\partial F}{\partial V} \right)_T = -P$$

Energy:

Pressure:

$$\left( \frac{\partial F/T}{\partial 1/T} \right) = \left( \frac{\partial \beta F}{\partial \beta} \right) = E$$

$$P = - \left( \frac{\partial F}{\partial V} \right)_T = - \frac{pV}{\beta}$$

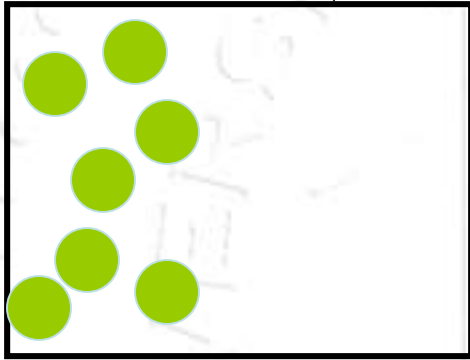
$$E = \left( \frac{\partial F}{\partial \beta} \right) = \frac{1}{\Lambda} \frac{\partial \beta F}{\partial \beta} = \frac{3}{2} Nk_B T$$

# Ensembles

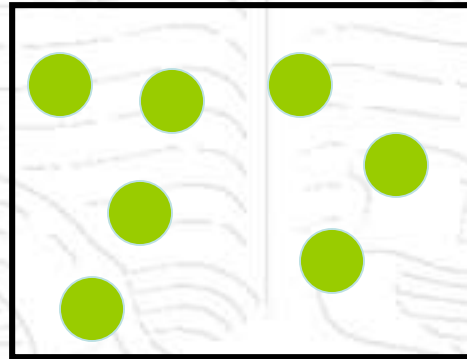
- Micro-canonical ensemble:  $E, V, N$
- Canonical ensemble:  $T, V, N$
- Constant pressure ensemble:  $T, P, N$
- Grand-canonical ensemble:  $T, V, \mu$

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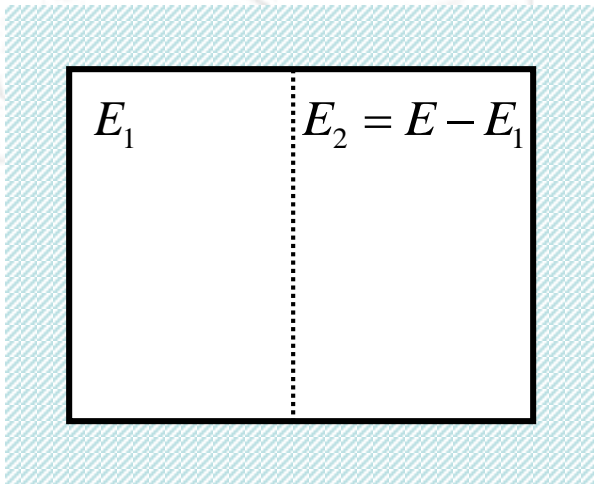
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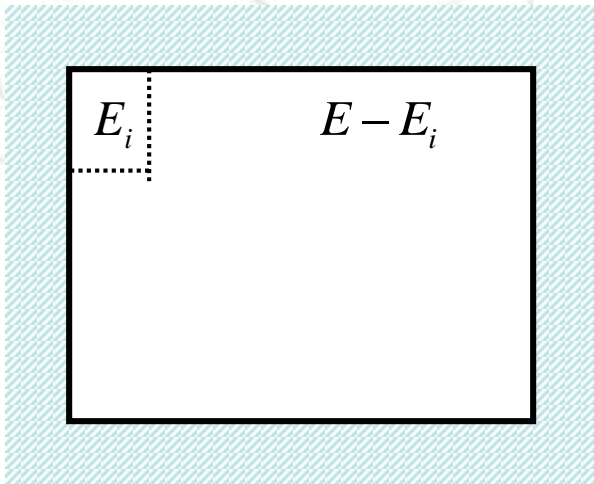
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$$P = - \left( \frac{\partial F}{\partial V} \right)_T = \rho v$$

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