

MATH327: Statistical Physics

Friday, 1 March 2024

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Something to consider

Should we expect a system's internal energy expectation value $\langle E \rangle$ to depend on whether or not we can label its particles?

Recap

Canonical ensemble (T, N) $p_i = \frac{1}{Z} e^{-\beta E_i} = e^{-(F-E_i)/T}$

Start from partition function $Z = \sum_i e^{-\beta E_i}$

or Helmholtz free energy $F = -T \log Z$

Derive $\langle E \rangle$, S , heat capacity c_v

Derivatives of $F(T)$ give $\langle E \rangle(T)$ and $S(T)$

$$\begin{aligned}\langle E \rangle &= -\frac{\partial}{\partial \beta} \log Z = \frac{\partial}{\partial \beta} \left(\frac{F}{T} \right) = \frac{\partial T}{\partial \beta} \frac{\partial}{\partial T} \left(\frac{F}{T} \right) \\ &= \frac{-1}{\beta^2} \frac{\partial}{\partial T} \left(\frac{F}{T} \right) = -T^2 \frac{\partial}{\partial T} \left(\frac{F}{T} \right)\end{aligned}$$

$$\begin{aligned}\frac{\partial}{\partial T} F &= \frac{\partial}{\partial T} (-T \log Z) = -\log Z - T \frac{\partial}{\partial T} \log Z \\ &= -\log Z - \frac{\langle E \rangle}{T} = -S\end{aligned}$$

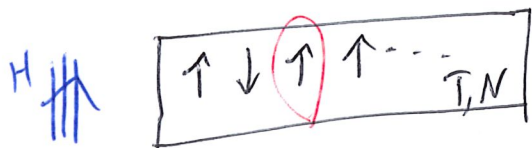
$$S = -\frac{\partial}{\partial T} F = \frac{\langle E \rangle - F}{T}$$

Application = Information

Pure info. content \rightarrow physically observable effects
 \swarrow knowable in principle

Consider systems of distinguishable vs indistinguishable spins

Dist'able spins at fixed locations in solid



$M = 2^N$ micro-states w_i with energies E_i
and probabilities $P_i = \frac{1}{Z} e^{-E_i/T}$

Call aligned $s_n = 1$ anti-aligned $s_n = -1$

Then $E_i = -H \sum_{n=1}^N s_n$ for w_i specified by $N \{s\}$

Start with partition function

$$Z_D = \sum_i e^{-\beta E_i} = \sum_{s_1=\pm 1} \dots \sum_{s_N=\pm 1} \exp\left[\beta H \sum_n s_n\right]$$

$$x = \beta H = \frac{H}{T}$$

$$= \left(\sum_{s_1=\pm 1} e^{x s_1} \right) \dots \left(\sum_{s_N=\pm 1} e^{x s_N} \right) = \left(\sum_{s=\pm 1} e^{x s} \right)^N$$

(Factorization)

$$= (e^x + e^{-x})^N = [2 \cosh(\beta H)]^N$$

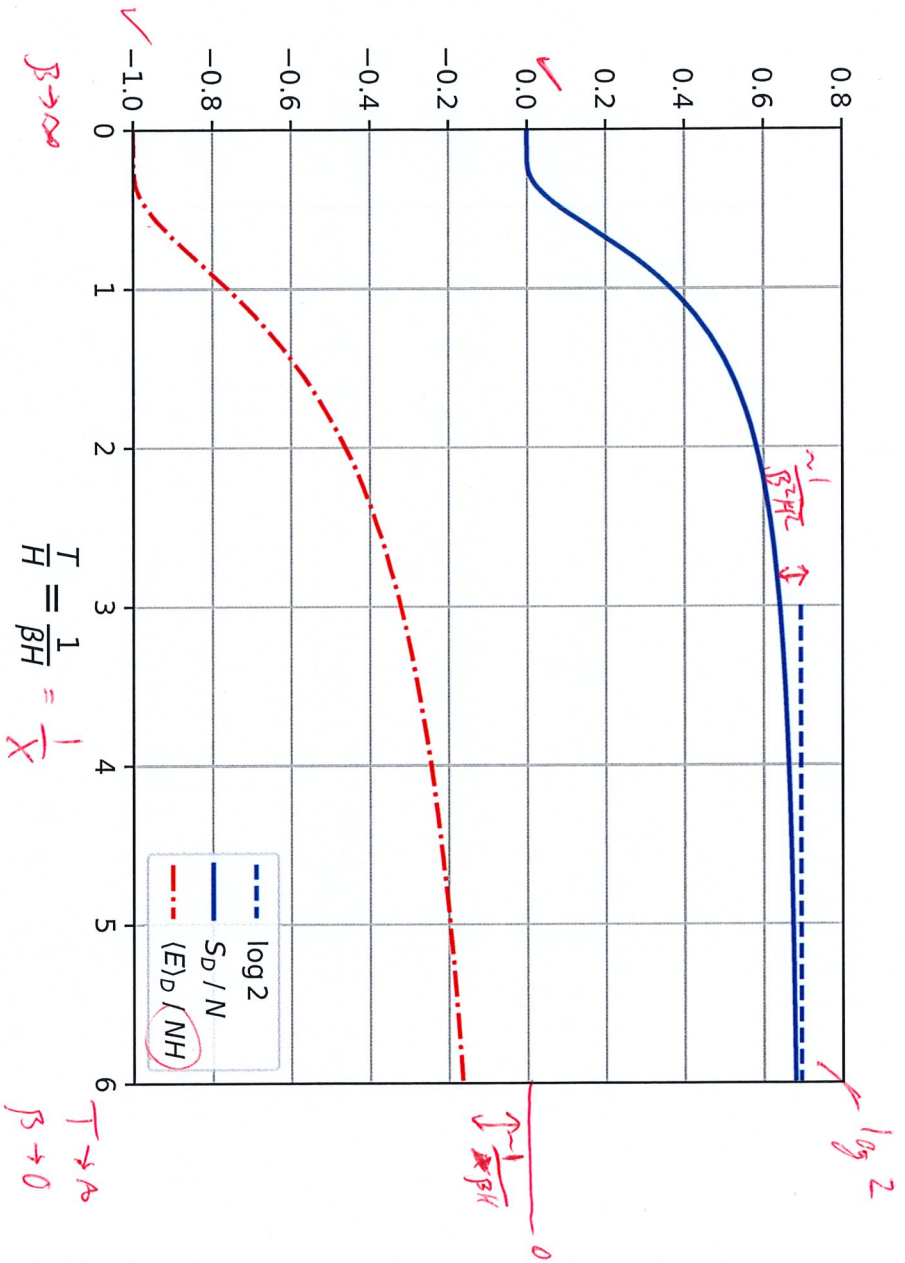
$$F_D(\beta) = \frac{-\log Z_D}{\beta} = \frac{-N}{\beta} \log [2 \cosh(\beta H)]$$

Derive $\langle E \rangle_D = \frac{\partial}{\partial \beta} (\beta F_D) = -N \frac{\partial}{\partial \beta} \log [2 \cosh(\beta H)]$

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$$= \frac{-N}{2 \cosh(\beta H)} (2 \sinh \beta H) H = -NH \tanh(\beta H)$$

$$S_D = \beta (\langle E \rangle_D - F) = -N \beta H \tanh(\beta H) + N \log [2 \cosh(\beta H)]$$



Strategy: Expand around simpler limits

Low-temperature $\beta \rightarrow \infty$ $\frac{\langle E \rangle_D}{NH} = -\tanh(\beta H) \rightarrow -1$

$2 \cosh(\beta H) \rightarrow e^{\beta H}$ so $\frac{S}{N} \rightarrow -\beta H + \beta H \rightarrow 0$

Absolute zero \rightarrow single ground state $E_0 = -NH$

\rightarrow Zero entropy (third law)

Expand: Contributions from "excited" micro-states with $E_i > E_0$
 suppressed $\sim p_i \propto e^{-E_i/T}$

Spin system \rightarrow energy levels separated by constant gap

$\Delta E = E_{n+1} - E_n = 2H$

Gap controls approach to $T \rightarrow 0$ limit

$\frac{\langle E \rangle_D}{NH} = -\tanh(\beta H) = \frac{-(1 - e^{-2\beta H})}{1 + e^{-2\beta H}} = -(1 - e^{-2\beta H})(1 - e^{-2\beta H} + \mathcal{O}(e^{-4\beta H}))$

$\frac{1}{1-x} = \sum_{k=0}^{\infty} x^k$ $x = -e^{-2\beta H} \ll 1$

$\frac{\langle E \rangle_D}{NH} = -1 + 2e^{-2\beta H} + \mathcal{O}(e^{-4\beta H}) = -1 + 2e^{-\Delta E/T} + \mathcal{O}(e^{-2\Delta E/T})$

exponential suppression of excited-state effect

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Similarly, $\frac{S_D}{N} = -\beta H \tanh(\beta H) + \log[2 \cosh(\beta H)]$

$\log[e^{\beta H} + e^{-\beta H}] = \log[e^{\beta H}(1 + e^{-2\beta H})] = \beta H + \log(1 + e^{-2\beta H})$
 $= \beta H + e^{-2\beta H} + \mathcal{O}(e^{-4\beta H})$

$\frac{S_D}{N} = -\cancel{\beta H} + 2\beta H e^{-\beta \Delta E} + \cancel{\beta H} + e^{-\beta \Delta E} + \mathcal{O}(e^{-2\beta \Delta E})$
 $= \beta \Delta E e^{-\beta \Delta E} + e^{-\beta \Delta E} + \mathcal{O}(e^{-2\beta \Delta E})$

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High-temperature $\beta \rightarrow 0$

$$\frac{\langle E \rangle_D}{NH} = -\tanh(\beta H) = -\beta H + \frac{(\beta H)^3}{3} + \mathcal{O}(\beta^5 H^5) \rightarrow 0 \quad (\text{linearly})$$

(Recall micro-canonical $T \rightarrow \infty$ as conserved $E \rightarrow 0$)

$$\frac{S_D}{N} = -(\beta H)^2 + \mathcal{O}(\beta^4 H^4) + \log[2 \cosh(\beta H)]$$

$$\log 2 + \log\left[1 + \frac{1}{2} \beta^2 H^2 + \mathcal{O}(\beta^4 H^4)\right] = \log 2 + \frac{1}{2} \beta^2 H^2 + \mathcal{O}(\beta^4 H^4)$$

$$\frac{S_D}{N} = \log 2 - \frac{1}{2} (\beta H)^2 + \mathcal{O}(\beta^4 H^4)$$

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As $T \rightarrow \infty$ $S_D \rightarrow N \log 2 = \log 2^N \sim \log M \sim \text{micro-canonical}$

$$\text{All } p_i = \frac{1}{Z} e^{-E_i/T} \approx \frac{1}{\sum_i e^{-E_i/T}} \rightarrow \frac{1}{M}$$

Indist'able spins in freely ~~gas~~ moving gas (one-dim'l)



$N=2$ spins \rightarrow 3 micro-states $\uparrow \uparrow \quad \downarrow \downarrow \quad \{\uparrow \downarrow \text{ and } \downarrow \uparrow\}$
not 2^N

Only knowable information is total $\{n_+, n_-\} \rightarrow E_{n_-}$

One micro-state for each energy level!

$N=4$ micro-states are $E = -4H, -2H, 0, 2H, 4H$
all up all down

In general only $N+1$ micro-states

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Label w_k for $E_k = -NH + 2Hk = -H(N-2k)$ $k=0, 1, \dots, N$
↙ ΔE

Start with partition function

$$Z_I = \sum_{k=0}^N e^{-\beta E_k} = \sum_k e^{+\beta H(N-2k)} = e^{N\beta H} \sum_{k=0}^N (e^{-2\beta H})^k$$

$$\sum_{k=0}^N x^k = \sum_{k=0}^{\infty} x^k - \sum_{k=N+1}^{\infty} x^k = \frac{1}{1-x} - x^{N+1} \sum_{l=0}^{\infty} x^l$$

$$x = e^{-2\beta H} < 1 \quad = \frac{1 - x^{N+1}}{1 - x}$$

$$Z_I = e^{N\beta H} \left(\frac{1 - e^{-2(N+1)\beta H}}{1 - e^{-2\beta H}} \right)$$

$$F_I = -\frac{\log Z_I}{\beta} = -NH - \frac{1}{\beta} \log(1 - e^{-2(N+1)\beta H}) + \frac{1}{\beta} \log(1 - e^{-2\beta H})$$

Difference vs. $F_D \rightarrow$ different $\langle E \rangle_I$ and S_I (2nd homework)

Physically measurable effects from intrinsic info content
"Information is physical"

Application: Classical, non-relativistic ideal gases

\rightarrow Not quantum, exactly know (x, y, z) and $\vec{p} = (p_x, p_y, p_z)$

Non-rel. means slow vs. speed of light

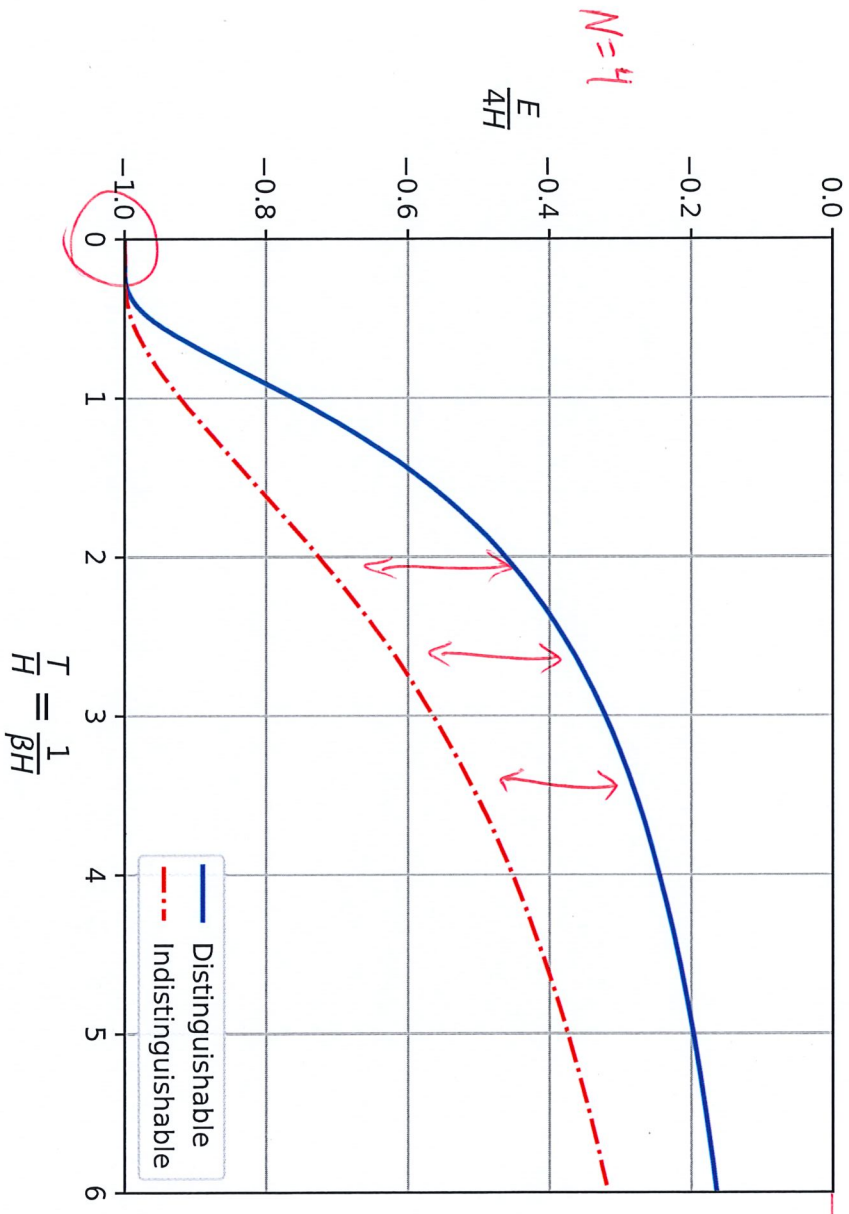
$$E_n = \frac{1}{2m} p_n^2 \quad \text{for mass } m$$

inner product $p^2 = \vec{p} \cdot \vec{p} = p_x^2 + p_y^2 + p_z^2$

Ideal means no interactions between particles

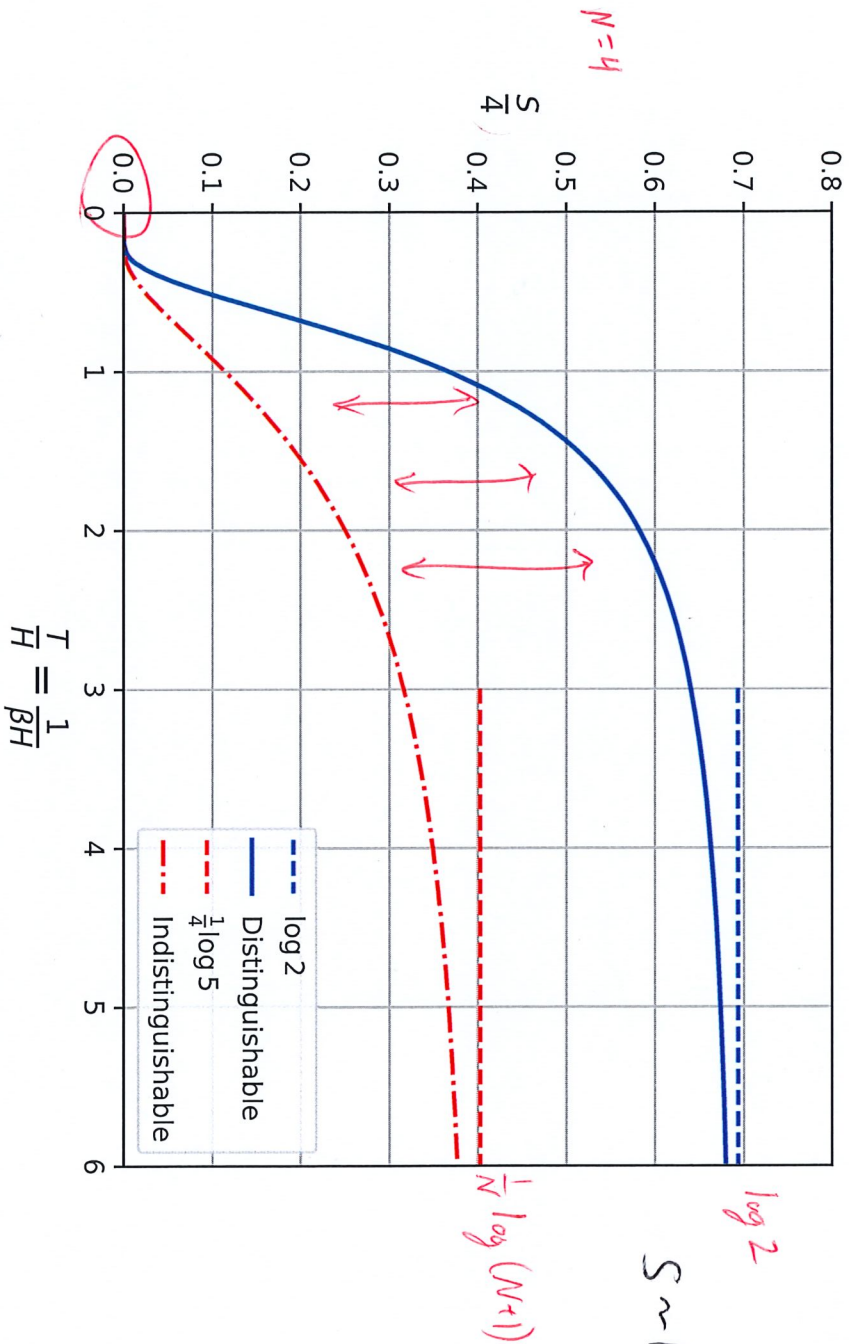
$$E_i = \frac{1}{2m} \sum_{n=1}^N p_n^2 \quad \text{for } w_i$$

Same $\langle E \rangle \rightarrow 0$ as $T \rightarrow \infty$



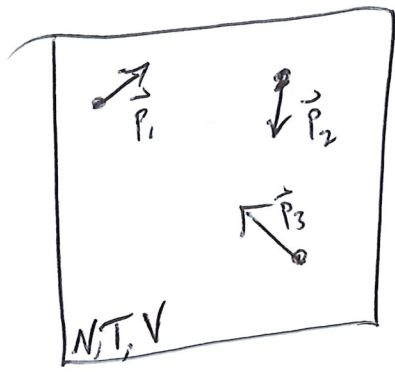
Differ For intermediate T

Some $T \rightarrow 0$ limits due to single ground state
 Indistinguishable approach faster since fewer excited micro-states



Same $T \rightarrow 0$ limit

Exponentially Fewer $M_E = N+1$
 vs. $M_D = 2^N$
 \rightarrow Different $T \rightarrow 0$ limits



N particles in cubic box of volume $V=L^3$
 T fixed by thermal reservoir

Start with partition function $Z = \sum_i e^{-\beta E_i}$

problem
 uncountable micro-states
 depend on continuous $\{\vec{p}_i\}$

Need to regularize system

↳ countable micro-states with well-defined Z
 Then take limit of sums \rightarrow integrals