

# MATH327: Statistical Physics

Friday, 15 March 2024

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## Something to consider

You may have heard that the first and second laws of thermodynamics rule out the existence of perpetual-motion machines.

How can we see this at play in thermodynamic cycles?

## Recap and plan

PV diagrams represent processes  
(including adiabats and isotherms)

Combine into therm. cycles

Grand-canonical ensemble

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Carnot cycle (1824) - do work by moving heat

Two reservoirs: hot ( $T_H$ ) and cold ( $T_L$ )

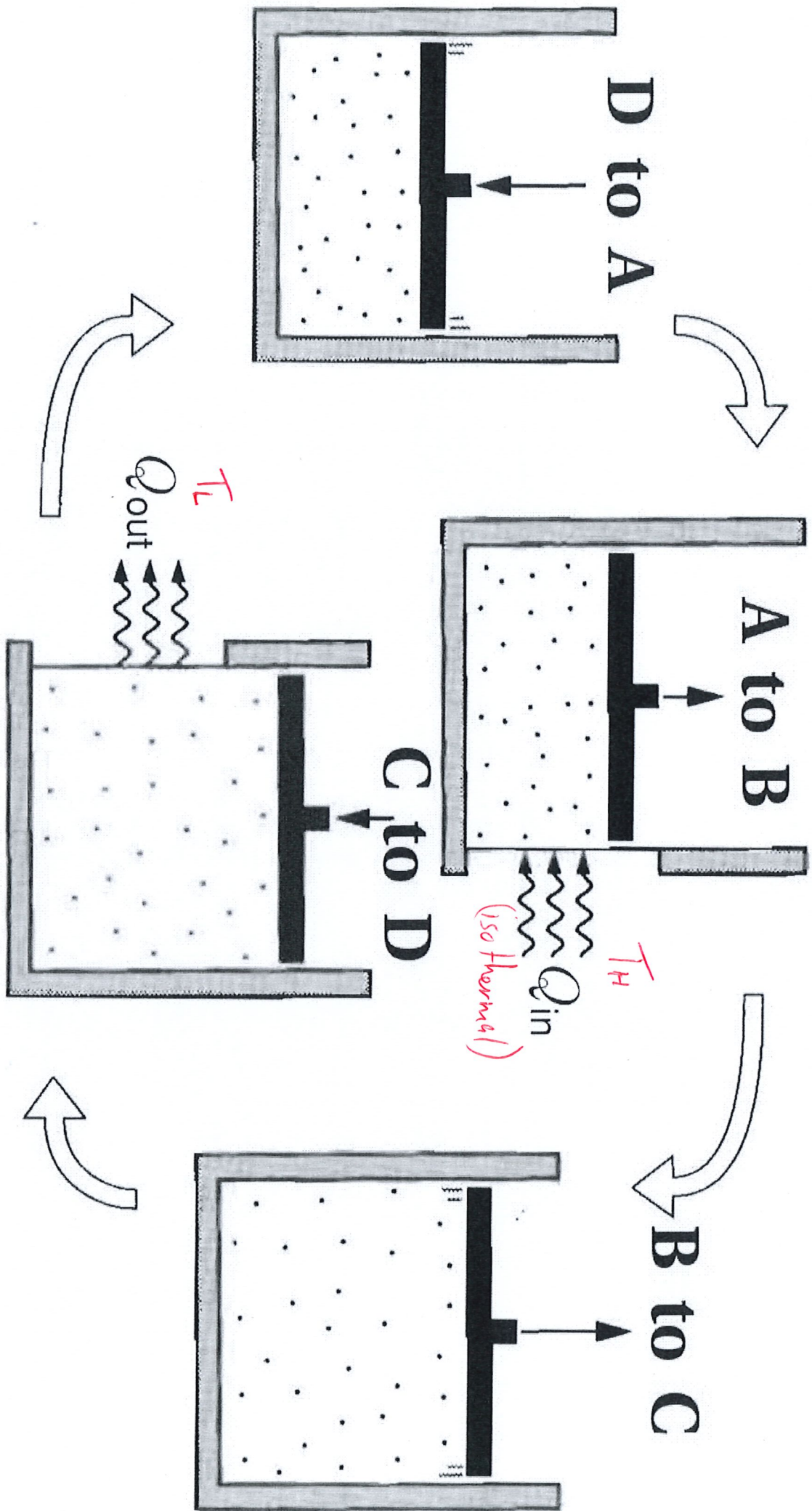
slow isothermal and then fast adiabatic expansion  
" " " " compression

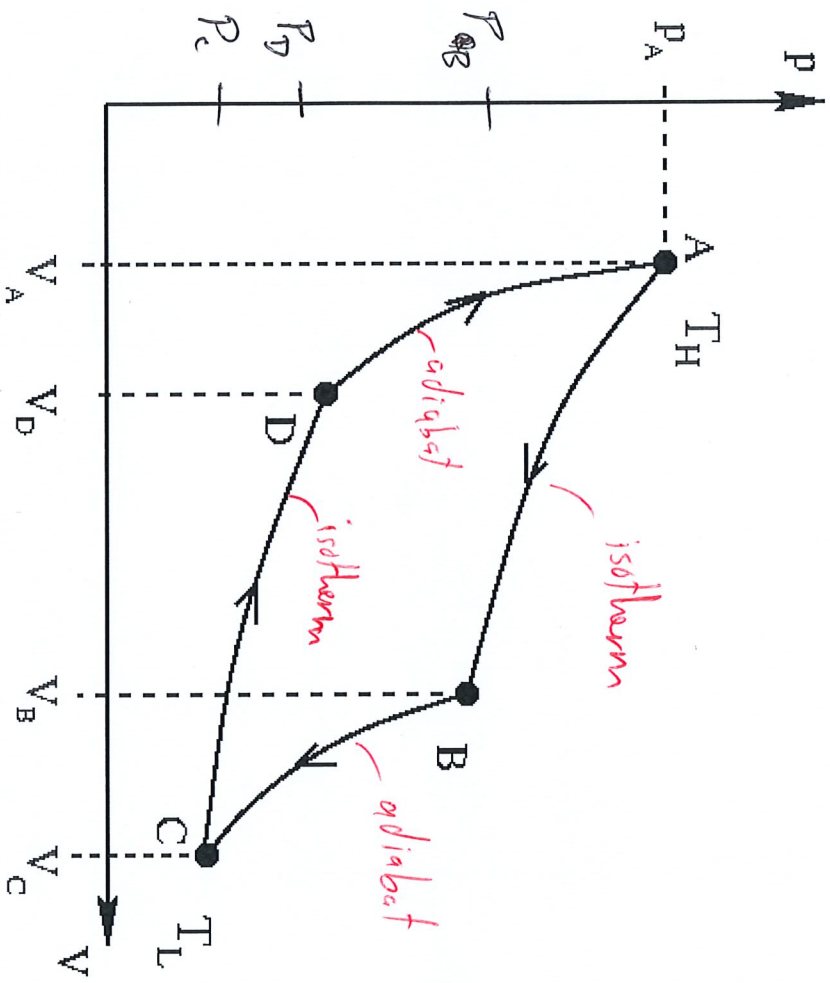
Check cycle self-consistent

Starting with  $\{N, P_A, V_A\}$ , choose  $\{V_B, V_C\}$

Find consistent  $\{P_D, V_D\}$

$T_L$





Determine points B, C, D

1)  $A \rightarrow B$   $T_B = T_H = \frac{P_A V_A}{N}$

$$P_B = \frac{N T_H}{V_B} = \frac{N}{V_B} \left( \frac{P_A V_A}{N} \right) = \left( \frac{V_A}{V_B} \right) P_A \quad \checkmark$$

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2)  $B \rightarrow C$

$$S_B = S_C \rightarrow V_B T_H^{3/2} = V_C T_L^{3/2}$$

$$T_L = \left( \frac{V_B}{V_C} \right)^{2/3} T_H = \frac{P_A V_A}{N} \left( \frac{V_B}{V_C} \right)^{2/3} < T_H \quad \checkmark$$

$$N = \frac{P_A V_A}{T_H} = \frac{P_C V_C}{T_L} \rightarrow P_C = \left( \frac{V_A}{V_C} \right) \left( \frac{T_L}{T_H} \right) P_A$$

$$= \left( \frac{V_A}{V_C} \right) \left( \frac{V_B}{V_C} \right)^{2/3} P_A < P_A$$

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3)  $C \rightarrow D$  &  $D \rightarrow A$   $T_D = T_L$

$$S_D = S_A \quad V_D T_L^{3/2} = V_A T_H^{3/2}$$

$$V_D = \left( \frac{T_H}{T_L} \right)^{3/2} V_A = \left( \frac{V_C}{V_B} \right) V_A > V_A$$

constant ratios:

$$\frac{V_A}{V_D} = \frac{V_B}{V_C}$$

$$\frac{V_A}{V_B} = \frac{V_D}{V_C}$$

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$$\text{Finally } P_D = \frac{N T_L}{V_D} = N \left( \frac{V_B}{V_A V_C} \right) \left( \frac{V_B}{V_C} \right)^{2/3} \frac{P_A V_A}{N} = \left( \frac{V_B}{V_C} \right)^{5/3} P_A < P_A$$

So  $\{N, P_A, V_A, V_B, V_C\}$  fix  $\{P_B, T_L, P_C, V_D, P_D\}$

$\rightarrow$  self-consistent  $\checkmark$

The point: Do work by moving heat  
 how much? how much?

Notation to help keep track of sign

Work on system

$$W_{in} = W = - \int P dV > 0$$

Work by system

$$W_{out} = -W = \int P dV > 0$$

Heat into system

$$Q_{in} = Q = \int T ds > 0$$

Heat out of system

$$Q_{out} = -Q = - \int T ds \geq 0$$

Efficiency  $\eta = \frac{W_{done}}{Q_{in}} = \frac{W_{out} - W_{in}}{Q_{in}}$

Net work done by interaction vs. total input heat

Engine  $\rightarrow \eta > 0$  (does work)

First law:  $\Delta \langle E \rangle = Q_{in} - Q_{out} + W_{in} - W_{out} = 0$

$$W_{out} - W_{in} = Q_{in} - Q_{out} \leq Q_{in}$$

"waste heat"

So  $0 < \eta \leq 1$  "can't win"

Example: Carnot cycle

Check work and heat for each process

1)  $A \rightarrow B$

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$$W_{AB} = - \int_{V_A}^{V_B} P(V) dV = - \int_{V_A}^{V_B} \frac{N T_H}{V} dV$$

$$= - N T_H \log \left( \frac{V_B}{V_A} \right) = P_A V_A \log \left( \frac{V_A}{V_B} \right) < 0$$

$\downarrow W_{out}$

$$\Delta \langle E \rangle_{AB} = \frac{3}{2} N (\Delta T) = 0 = Q_{AB} + W_{AB}$$

$$Q_{AB} = -W_{AB} > 0$$

$\downarrow Q_{in}$

2) B → C

$$Q_{BC} = 0$$

$$\begin{aligned} \Delta \langle E \rangle_{BC} = W_{BC} &= \frac{3}{2} N (T_L - T_H) \\ &= \frac{3}{2} N T_H \left( \frac{T_L}{T_H} - 1 \right) \\ &= \frac{3}{2} P_A V_A \left( \left( \frac{V_B}{V_C} \right)^{2/3} - 1 \right) < 0 \end{aligned}$$

↘  $W_{out}$

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3) C → D

$$\begin{aligned} W_{CD} &= - \int_{V_C}^{V_D} \frac{N T_L}{V} dV = P_A V_A \left( \frac{T_L}{T_H} \right) \log \left( \frac{V_C}{V_D} \right) \\ &= P_A V_A \left( \frac{V_B}{V_C} \right)^{2/3} \log \left( \frac{V_B}{V_A} \right) > 0 \end{aligned}$$

↘  $W_{in}$

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$$Q_{CD} = -W_{CD} < 0 \quad \text{↘ } Q_{out}$$

4) D → A

$$Q_{DA} = 0$$

$$W_{DA} = \Delta \langle E \rangle_{DA} = \frac{3}{2} N (T_H - T_L) = -W_{BC} > 0$$

↘  $W_{in}$

$$\eta = \frac{W_{out} - W_{in}}{Q_{in}} = \frac{-W_{AB} - W_{BC} - (W_{CD} + W_{DA})}{-W_{AB}} = 1 + \frac{W_{CD}}{W_{AB}}$$

$$W_{out} = -W_{AB} - W_{BC} > 0$$

$$W_{in} = W_{CD} + W_{DA} > 0$$

$$Q_{in} = Q_{AB} = -W_{AB} > 0$$

$$\eta = 1 + \frac{P_A V_A \left( \frac{T_L}{T_H} \right) \log \left( \frac{V_B}{V_A} \right)}{P_A V_A \log \left( \frac{V_A}{V_B} \right)} = 1 - \frac{T_L}{T_H} \quad T_L < T_H$$

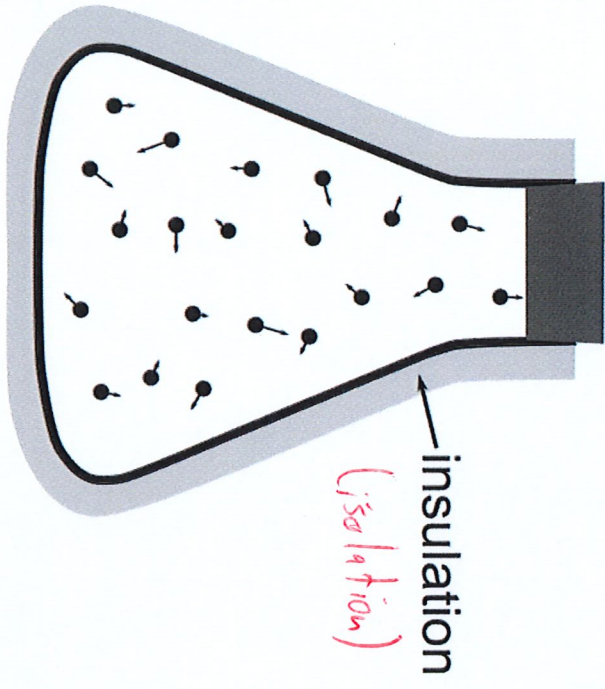
check  $0 < \eta < 1$

$$\frac{T_L}{T_H} \rightarrow 1 \quad \leftarrow \quad \frac{T_L}{T_H} \rightarrow 0$$

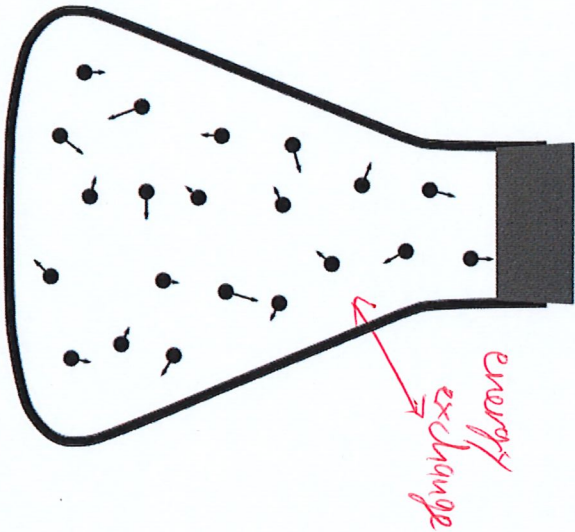




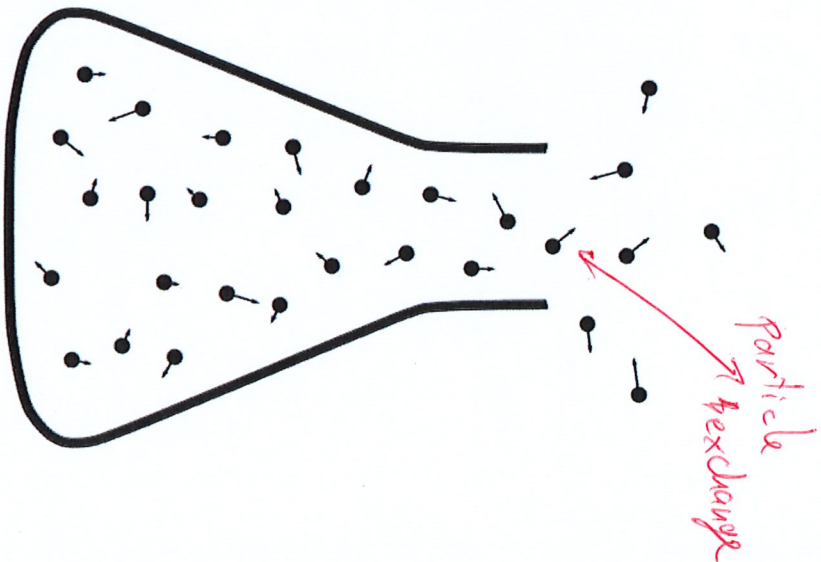




**Microcanonical**  
(const.  $N$   $E$ )



**Canonical**  
(const.  $N$   $T$ )



**Grand Canonical**  
(const.  $\mu$   $T$ )

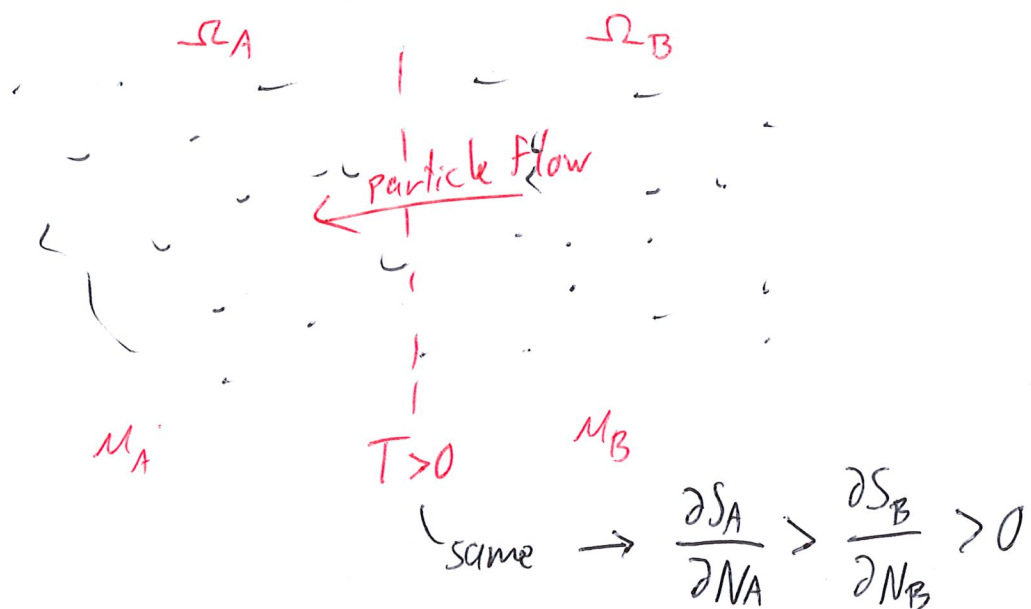
$\mu = -T \left. \frac{\partial S}{\partial N} \right|_E$  is intensive with dimension of energy (and T)

For  $T > 0$  "natural" system  
more particles  $\rightarrow$  more entropy (even with fixed  $E$ )

$$\left. \frac{\partial S}{\partial N} \right|_E > 0 \rightarrow \mu < 0$$

Sign is choice to aid intuition

Consider particle flow with  $\mu_A < \mu_B < 0$



Particle flow  $\Delta N_A = -\Delta N_B$

$$\Delta S = \Delta S_A + \Delta S_B = \frac{\partial S_A}{\partial N_A} \Delta N_A + \frac{\partial S_B}{\partial N_B} \Delta N_B \geq 0 \quad (2^{\text{nd}} \text{ law})$$

$$\Delta N_A \left[ \frac{\partial S_A}{\partial N_A} - \frac{\partial S_B}{\partial N_B} \right] \geq 0 \rightarrow \Delta N_A \geq 0$$

Particles flow from  $\Omega_B$  (larger  $\mu$ )  
to  $\Omega_A$  (smaller  $\mu$  - more negative)  
(same as heat flow w/temperature)