

# Lecture 1: Overview of the class, & Introduction to Statistical Mechanics

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Today:

- ① Self introduction
- ② Survey on background
- ③ Go through syllabus
- ④ What is Stat Mech
- ⑤ First example

Ask about technology  
Random numbers

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## What is Statistical Mechanics?

Chemists care about atoms, molecules, materials  
can compute properties of a (small) molecule using QM  
Most chemistry experiments have much more (think  $10^{23}$ )  
Many properties of system can be measured without knowing exact position of all atoms [eg heat capacity,  $T_m$ , ...]

Guess: these are averages of some quantity over the possible positions of the atoms/molecules in the system  
(assume no reactions for now)

In this class:

look at how measurable quantities arise for systems of molecules. Connect Classical Mech w/

- ① Thermodynamics (entropy, free-energies, heat capacities, etc)
- ② Look at kinetic properties, eg. rates of changing between states, spectroscopies
- ③ Understand how computer simulations generate solutions for problems with no exact solution.

Q: (w/ neighbor): What are current research problems you've heard about that might connect with SM?

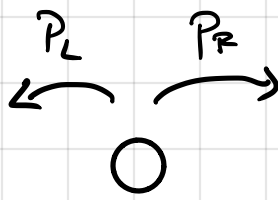
My examples: structure of a liquid & how is it measured, how do polymers behave in solution, how do proteins fold, how do molecules behave at interfaces  
how do systems: melt, freeze, self-assemble?  
does this depend on dimension? (eg confinement)

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"Statistical" mechanics means we need to understand some simple ideas from Stat

Eg: Diffusion, will consider 1d on lattice, later 3D diffusion, theory of Brownian motion, Einstein 1905

1-d diffusion



moves distance  $a$  w/ prob  $P_R$  to right or  $P_L$  to the left, imagine  $P_L = P_R = 0.5$  to start

How far does it get in  $N$  steps?

The "dynamics" are the same as flipping a coin  $N$  times

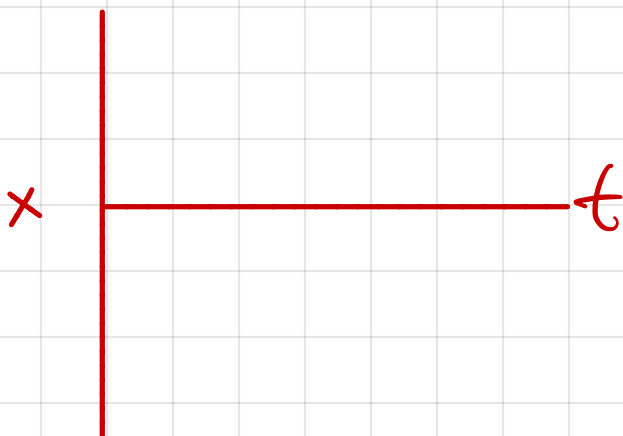
moves:  $\{L, R, L, R, L, R, L\} = \{m_i\}$

"trajectory":  $\{0, -a, 0, -a, -2a, -a, -2a\} = \{x_i\}$   
 $x_0, x_1, \dots$

Let's generate our own data and see what happens:  $\text{rand} \in (0, 1)$ , if  $< .5$ , left

Draw table:  $r: .1, 1, .2, .2, .7, 1, .8, .2, .7, .6$   
 w/ partner  $m: L, R, L, L, R, R, R, L, R, R$   
 $t: 0, -a, 0, -a, -2a, -a, 0, a, 0, a, 2a$   
 do 2x  $\rightarrow$  board

Plot

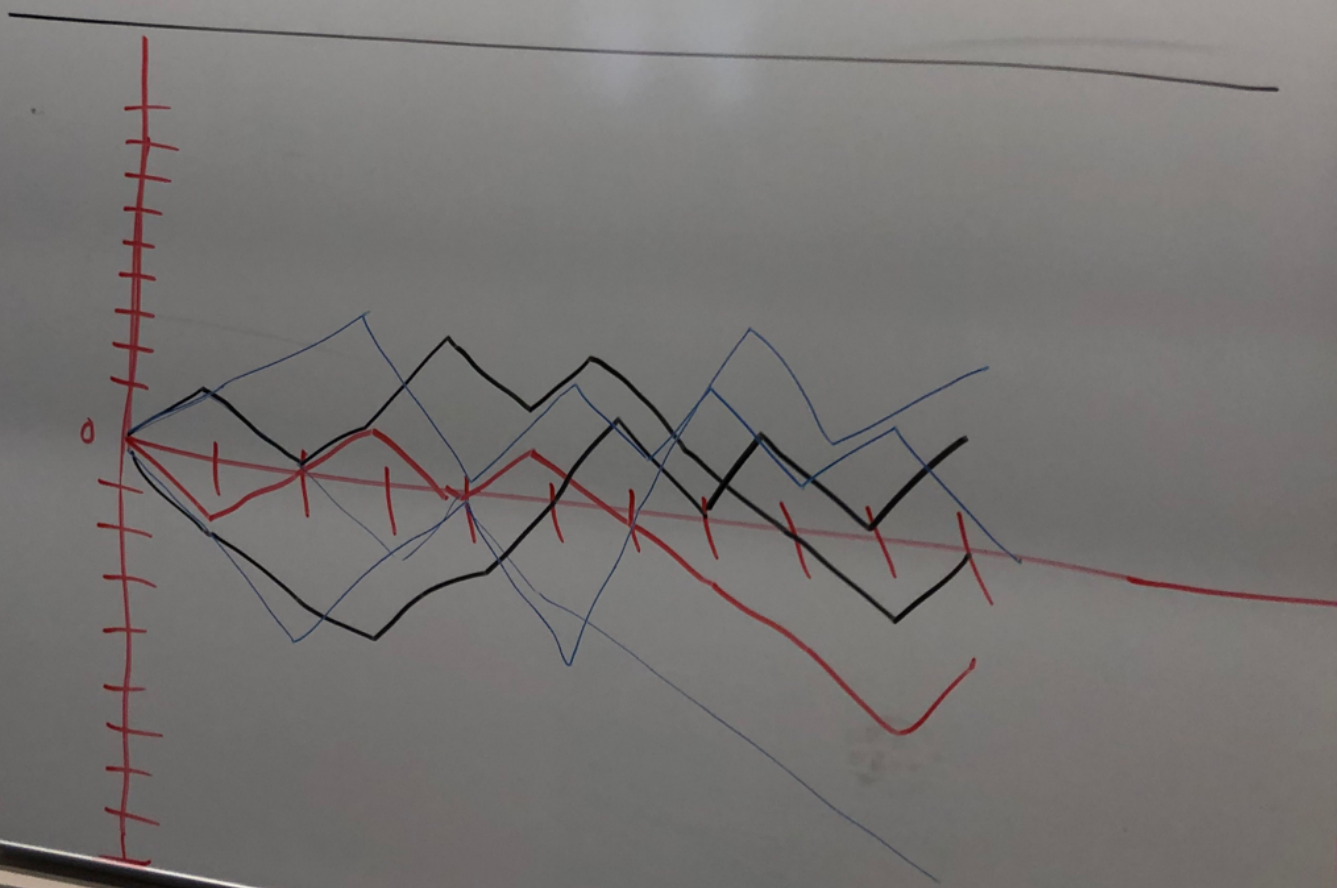
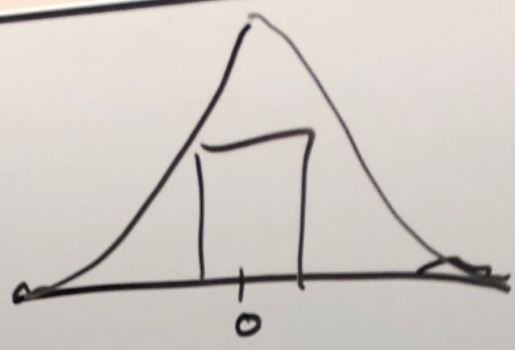


final pos

-10  
:  
:  
:  
10

count

-10		10	1
-9		9	
-8	1	8	1
-7		7	
-6	11	6	
-5		5	
-4		4	
-3		3	
-2		2	
-1		1	
0			



How should we analyze this kind of data?

Want to consider average of quantities we can measure for the particle.

Average over time means we watch for a long time and average "observables"

$$\langle A \rangle = \lim_{M \rightarrow \infty} \frac{1}{M} \sum_{i=1}^M A(x_i)$$

For this system, what is the average position?

$$\begin{aligned} \langle X \rangle &= \lim_{M \rightarrow \infty} \frac{1}{M} \sum_{i=0}^M x_i = \lim_{M \rightarrow \infty} \frac{1}{M} \left( x_0 + \underbrace{\sum_{i=1}^M m_i}_{aN_+ - aN_-} \right) = \lim_{M \rightarrow \infty} a \left( \frac{N_+}{M} - \frac{N_-}{M} \right) \\ &= a(p_+ - p_-) = a(p_+ - (1 - p_+)) = 2a(p_+ - \frac{1}{2}) \end{aligned}$$

If  $p_+ = \frac{1}{2}$ , stays in place on average, otherwise "drift" L or R

$\langle X \rangle = \langle \text{disp} \rangle = 0$ , but we see final positions are spread  
how can we quantify this?

Need to consider "Ensemble quantities", ie what would happen for many independent copies of a system

Def<sup>n</sup>:  $\langle A \rangle_{\text{ensemble}} = \sum_n P_n A_n$   
States

In many cases we assume

$$\langle A \rangle_{\text{ensemble}} = \langle A \rangle_{\text{time}} \quad (\text{Say system is "ergodic"})$$

But easier to compute most things as ensemble average on paper (and time/trj avg on computer)

How can we do it for this system?

Call  $d_M = a \sum_{i=1}^M m_i$ , displacement @  $M$   
 $= a(N_+ - N_-) = a(2N_+ - M)$   
 $d_M \in \{-M, \dots, M\}$  but what is  $P(N_+)$ ?

Q: What is probability of choosing  $N_+$  in  $M$  trials?

$$P(N_+) = \binom{M}{N_+} p_+^{N_+} (1-p_+)^{M-N_+}$$

$$\langle N_+ \rangle = M p_+$$

$$\text{Var}(N_+) = M p_+ (1-p_+)$$

Will finish in more details next time