

# Canonical & other ensembles

If we know all states of a system, and their probabilities then we can predict any observable

$$\langle A \rangle = \sum_{n \in \text{states}} P(n) A(n)$$

Closed isolated system  $P(n) \propto \frac{1}{\Omega}$   
constant  $N, U, E, \Omega(N, U, E) - \# \text{ states}$

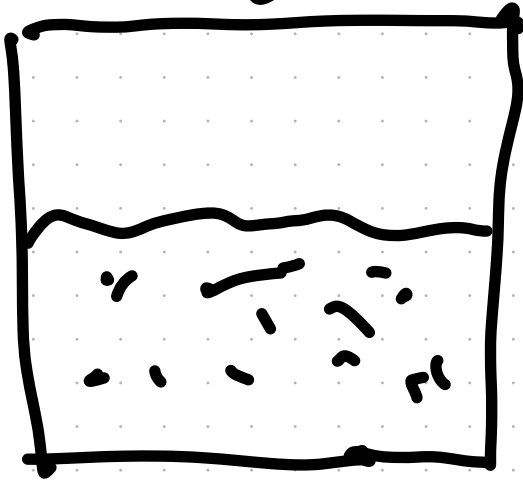
$$\langle A \rangle = \int d\vec{p} d\vec{q} A(\vec{p}, \vec{q}) \delta(\mathcal{H}(\vec{p}, \vec{q}) - \epsilon) / \mathcal{N}(\Omega, \nu, \epsilon)$$

$$\Omega = \text{const} \int d\vec{p} d\vec{q} \delta(\mathcal{H}(\vec{p}, \vec{q}) - \epsilon)$$

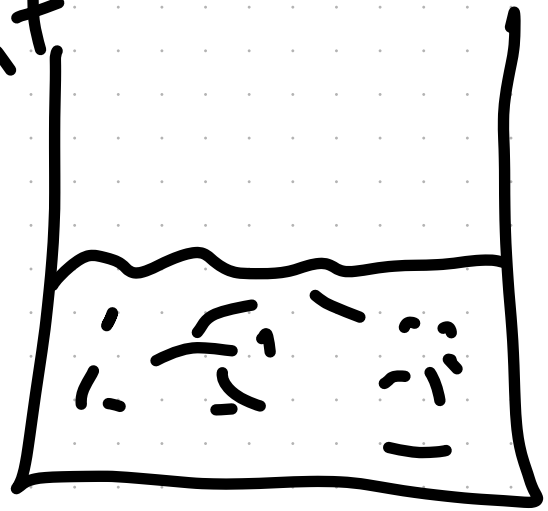
Experiments don't happen  
in isolated, closed systems

# Chemistry

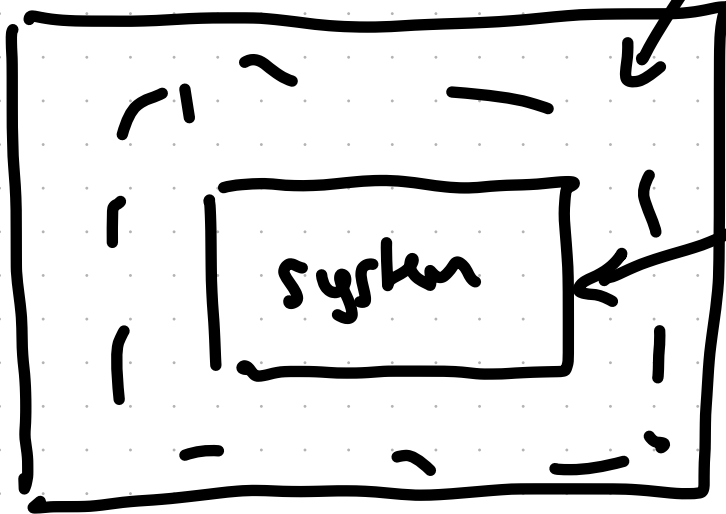
Const  
 $T, V$



constant  
 $T, P$

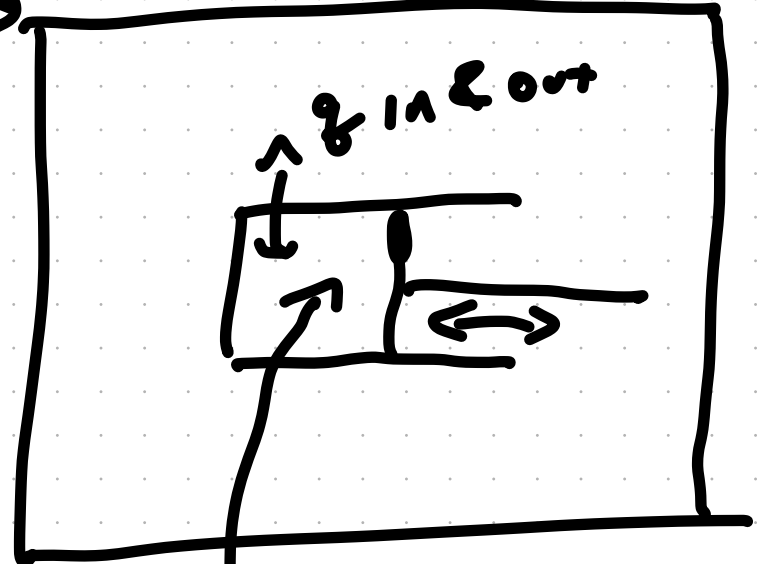


System  
 $N, U, T$



$N, U, E$

exchange  
 $q$



$N, P, T$  const

# Microcanonical

$S(N, V, E)$  — maximized at equilibrium

$$dS = \left( \frac{\partial S}{\partial E} \right)_{V, N} dE + \left( \frac{\partial S}{\partial V} \right)_{E, N} dV + \left( \frac{\partial S}{\partial N} \right)_{E, V} dN$$

$$= \frac{1}{T} dE + \frac{P}{T} dV - \left( \frac{\mu}{T} \right) dN$$

$$dE = T dS - P dV + \mu dN$$

$$d\mathcal{E} = T ds - P du + \mu dN$$

$\nearrow$  from  $S$   $\mathcal{E}$  is a function of  $S, u, N$   
 $\mathcal{E}(N, u, S)$  state function

$$d\mathcal{E} = \left( \frac{\partial \mathcal{E}}{\partial S} \right)_{u, N} dS + \left( \frac{\partial \mathcal{E}}{\partial u} \right)_{S, N} du + \left( \frac{\partial \mathcal{E}}{\partial N} \right)_{u, S} dN$$

$\nearrow$  chain rule

$$T = \left( \frac{\partial \mathcal{E}}{\partial S} \right)_{N, P} \quad P = - \left( \frac{\partial \mathcal{E}}{\partial u} \right)_{S, N}$$
$$\mu = \left( \frac{\partial \mathcal{E}}{\partial N} \right)_{S, N}$$

$E(N, V, S)$  -  $S$  is not measurable

Legendre transform

replace a variable, with a conjugate variable

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

$$= E - TS$$

"Helmholtz free energy"

$$A(N, V, T) = \epsilon - TS$$

$$dA = \left( \frac{\partial A}{\partial T} \right)_{V, N} dT + \left( \frac{\partial A}{\partial V} \right)_{T, N} dV + \left( \frac{\partial A}{\partial N} \right)_{V, T} dN$$

$$A = \epsilon - TS$$

$$d(A) = d(\epsilon - TS)$$

$$= d\epsilon - d(TS)$$

$$= d\epsilon - Tds - SdT + PdV + NdN$$

$$d\epsilon = Tds + PdV + NdN$$

$$-S = \left( \frac{\partial A}{\partial T} \right)_{N, V} \quad -P = \left( \frac{\partial A}{\partial V} \right)_{N, T} \quad \left( \frac{\partial A}{\partial N} \right) = \mu$$

$A$  is like Energy

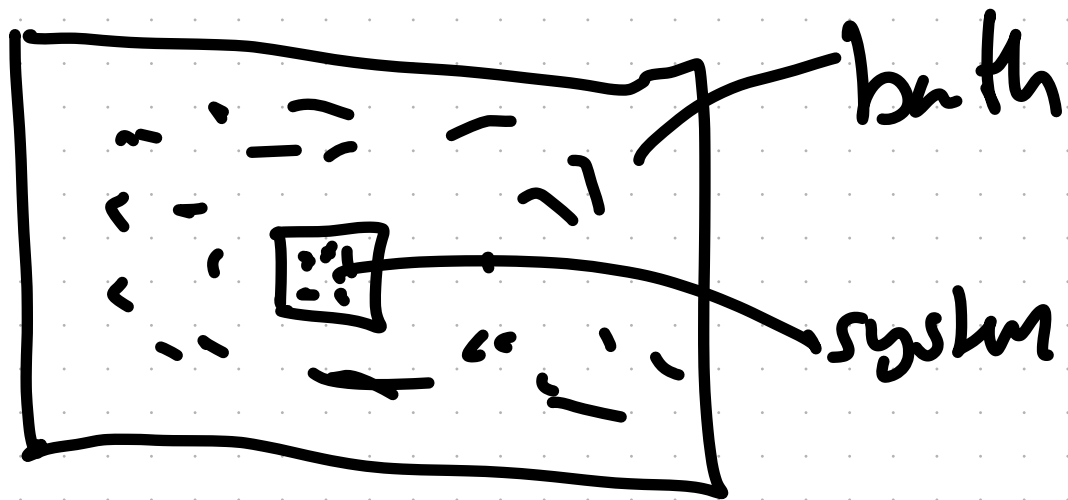
$$A(N, V, T)$$

fundamental "energy"

for const  $N, V, T$

("thermodynamic potentials")





$$\begin{array}{l}
 q_1, q_2 \dots q_{3N} \\
 p_1, p_2 \dots p_{3N} \\
 \hline
 \text{System} \rightarrow \\
 \vec{X} = (q_{\text{sys}}, p_{\text{sys}})
 \end{array}$$

$$H_{\text{total}} = H_{\text{system}} + H_{\text{bath}}$$

$$E_{\text{total}} = E_{\text{sys}} + E_{\text{bath}} \quad \text{constant}$$

$$S_{\text{total}} = S_{\text{sys}} + S_{\text{bath}}$$

Suppose system has config.  $\vec{x}$

$$E_{\text{system}} = H_{\text{sys}}(\vec{x})$$

1 arrangement of system

$$\Omega_b(N_b, V_b, E_{\text{tot}} - E_{\text{sys}}) \propto \underbrace{f(\vec{x})}_{\substack{\text{prob of} \\ \text{sys to be in } \vec{x}}}$$

$$S_{\text{bath}} = k_B \log \Omega_b(N_b, V_b, E_b)$$

$$E_b = E_{\text{total}} - E_{\text{sys}} \approx E_{\text{tot}}$$

$$S_{\text{bath}}(\mathcal{E}_b) \approx S_{\text{bath}}(\mathcal{E}_{\text{total}})$$

$$+ \left( \frac{\partial S}{\partial \mathcal{E}_b} \right) (\mathcal{E}_b - \mathcal{E}) = -\mathcal{E}_{\text{sys}}$$

$$+ \frac{1}{2} \left( \frac{\partial^2 S}{\partial \mathcal{E}_b^2} \right) (\mathcal{E}_b - \mathcal{E})^2 + \dots$$

$\mathcal{E}_b$  close to  $\mathcal{E}$

$$S_{\text{bath}} \approx \text{const} - \mathcal{E}_{\text{sys}} \cdot \underbrace{\left( \frac{\partial S}{\partial \mathcal{E}_{\text{bath}}} \right)_{N, V}}_{T_{\text{bath}}^{-1}}$$

$$\approx \text{const} - \frac{\mathcal{E}_{\text{sys}}}{T_{\text{bath}}}$$

$$= \text{const} - \mathcal{E}_{\text{sys}} / T \quad @ \text{ eq.}$$

$$S_{\text{bath}}(N, V, \epsilon_{\text{bath}}) \approx \text{const} - \frac{\epsilon_{\text{sys}}}{T}$$

||  $\epsilon_{\text{sys}}$

$$k_B \log(\Omega(N, V, \epsilon_{\text{bath}}))$$

$$\Omega(N, V, \epsilon_{\text{bath}}) \approx e^{\text{const}} \cdot e^{-\epsilon_{\text{sys}}/k_B T}$$

$$\underbrace{\Omega(N, V, \epsilon_{\text{bath}})}_{\propto f(\vec{x})}$$

$$\epsilon_{\text{sys}} = \mathcal{H}(\vec{x})$$

$$f(\vec{x}) \propto e^{-\mathcal{H}(\vec{x})/k_B T}$$

const  $N, V, T$

Boltzmann

$$f(\vec{x}) \propto e^{-\mathcal{H}(x)/k_B T} = \frac{e^{-\mathcal{H}/k_B T}}{Z(N, V, T)}$$

const  $N, V, T$

$$Z(N, V, T) = \int d\vec{q} \int d\vec{p} e^{-\mathcal{H}(\vec{q}, \vec{p})/k_B T}$$

↑ partition function

canonical ensemble

↑ particle system

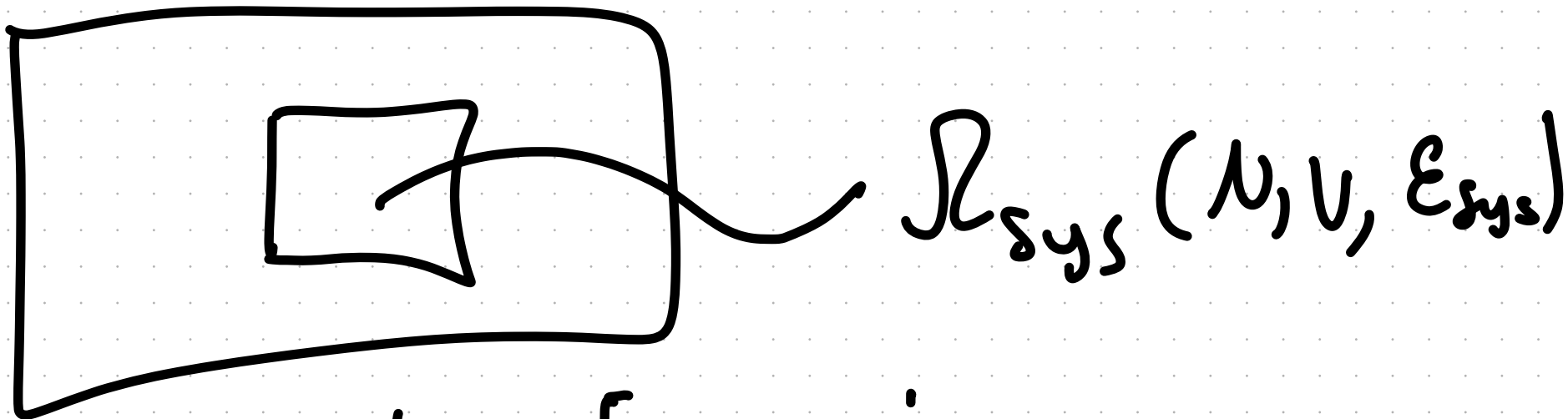
discrete system

$$Z = \sum_{n \text{ states}} e^{-E_n/k_B T}$$

$$Q(N, \nu, T) = \frac{1}{h^{3N} N!} \int d\vec{x} e^{-\mathcal{H}(x)/k_B T}$$

$$f(\vec{x}) = \frac{1}{h^{3N} N!} e^{-\mathcal{H}(\vec{x})/k_B T} / Q(N, \nu, T)$$
$$= e^{-\mathcal{H}(\vec{x})/k_B T} / Z(N, \nu, T)$$

$$\begin{aligned}
Q(N, V, T) &= \frac{1}{h^{3N} N!} \int d\vec{x} e^{-\mathcal{H}(\vec{x})/k_B T} \\
&= \frac{1}{N! h^{3N}} \int d\vec{x} \int_0^\infty d\varepsilon \delta(\mathcal{H}(\vec{x}) - \varepsilon) e^{-\varepsilon/k_B T} \\
&= \int_0^\infty d\varepsilon e^{-\varepsilon/k_B T} \left[ \frac{1}{N! h^{3N}} \int d\vec{x} \delta(\mathcal{H}(\vec{x}) - \varepsilon) \right] \\
&= \frac{1}{\varepsilon_0} \int_0^\infty d\varepsilon e^{-\varepsilon/k_B T} \underbrace{\Omega(N, V, \varepsilon)}_{\text{system}} \varepsilon_0
\end{aligned}$$



prob of seeing  
 $E_{\text{sys}} = E'$

$$P(E_{\text{sys}} = E') \propto e^{-E'/k_B T}$$

$$Q = \int_0^{E_{\text{total}}} P(E') \Omega_{\text{sys}}(N, U, E') dE'$$

discrete

$$Q = \sum \Omega(E_n) e^{-E_n/k_B T}$$



$$Z = \sum_{\text{all states } n} e^{-\epsilon_n / k_B T}$$

$$= N_{\epsilon_1} e^{-\epsilon_1 / k_B T} + N_{\epsilon_2} e^{-\epsilon_2 / k_B T} + \dots$$

$$= \sum_{\epsilon} \underbrace{\omega(\epsilon)}_{\Omega(N, V, \epsilon)} e^{-\epsilon / k_B T}$$

$$A(N, V, T) = \epsilon - TS$$
$$= \epsilon - T \left( \frac{\partial A}{\partial T} \right)$$

$$\langle B \rangle = \int dx B(x) e^{-\mathcal{H}(x)/k_B T} \cdot \frac{1}{Z}$$

$$\langle \epsilon \rangle = \int dx \epsilon(x) e^{-\mathcal{H}(x)/k_B T} \cdot \frac{1}{Z}$$

$$Z = \int d\vec{x} e^{-\mathcal{H}(x)/k_B T} = \int d\vec{x} e^{-\beta \mathcal{H}(x)}$$
$$\beta \equiv (k_B T)^{-1}$$

$$\langle E \rangle = \int dx \mathcal{H}(x) e^{-\beta \mathcal{H}(x)} / z$$

$$z = \int dx e^{-\beta \mathcal{H}(x)}$$

$$\begin{aligned} \frac{\partial z}{\partial \beta} &= \int dx \left( \frac{\partial}{\partial \beta} e^{-\beta \mathcal{H}(x)} \right) \\ &= \int dx -\mathcal{H}(x) e^{-\beta \mathcal{H}(x)} \end{aligned}$$

$$\frac{\partial \log x}{\partial x} = \frac{1}{x}$$

$$-\frac{\partial}{\partial \beta} (\log Z) = -\frac{1}{Z} \frac{\partial Z}{\partial \beta}$$

$$= \frac{1}{Z} \cdot \int \mathcal{H}(x) e^{-\beta \mathcal{H}(x)} d\vec{x}$$

$$A = E - T \left( \frac{\partial A}{\partial T} \right) =$$

$$= -\frac{\partial}{\partial \beta} \log Z - T \left( \frac{\partial A}{\partial T} \right)$$

$$A = -k_B T \log Z$$