

Canonical Ensemble

Last time

m states with energies

$$\mathcal{E}_1, \mathcal{E}_2, \dots, \mathcal{E}_m = \{ \mathcal{E}_m \}$$

in a system

make A copies of our system

N_1 = num systems in state 1

N_2 = # in 2 etc

Prob being in state i = $P_i = \frac{N_i}{A}$

$$P_i = \frac{e^{-\beta \epsilon_i}}{\sum_{i=1}^M e^{-\beta \epsilon_i}}$$

$$\langle \epsilon \rangle = \sum_{i=1}^M \epsilon_i P_i$$



$$= \frac{1}{Q} \sum_{i=1}^M \epsilon_i e^{-\beta \epsilon_i}$$

$$Q(T) = \sum_{i=1}^M e^{-\beta \epsilon_i}$$

$$= - \frac{1}{Q} \frac{\partial Q}{\partial \beta} = - \frac{\partial \ln Q}{\partial \beta} = \langle \epsilon \rangle$$

$$U = - \frac{\partial \ln Q}{\partial \beta}$$

β is an unknown constant

$$S = -k_B \sum_{i=1}^N P_i \ln P_i$$

Gibbs Entropy

$$S = k_B \beta U + k_B \ln Q$$

$$dU = dq + dw = T dS - p dV$$

$$U(S, V) \Rightarrow dU = \left(\frac{\partial U}{\partial S} \right)_V dS + \left(\frac{\partial U}{\partial V} \right)_S dV$$

$$T = \left(\frac{\partial U}{\partial S} \right)_V = \left(\frac{\partial U}{\partial \beta} \right)_V \left(\frac{\partial \beta}{\partial S} \right)_V = \left(\frac{\partial U}{\partial \beta} \right)_V \bigg/ \left(\frac{\partial S}{\partial \beta} \right)_V$$

$$S = k_B \beta U + k_B \ln Q$$

$$\left(\frac{\partial S}{\partial \beta} \right)_V = k_B \left[\underbrace{\left(\frac{\partial \beta}{\partial \beta} \right)_V U + \beta \left(\frac{\partial U}{\partial \beta} \right)_V}_{-U} + k_B \underbrace{\left(\frac{\partial \ln Q}{\partial \beta} \right)_V}_{-U} \right]$$

$$= k_B \left(\frac{\partial U}{\partial \beta} \right)_V$$

$$T \approx \frac{1}{k_B \beta} \Rightarrow \beta = \frac{1}{k_B T}$$

Get rid of β 's for now

$$U = - \frac{\partial \ln Q}{\partial \beta} = - \left(\frac{\partial \ln Q}{\partial T} \right) \left(\frac{\partial T}{\partial \beta} \right)$$

$$\left(\frac{\partial T}{\partial \beta} \right) = \left(\frac{\partial \beta}{\partial T} \right)^{-1} = \frac{1}{k_B} \frac{\partial}{\partial T} \left(\frac{1}{T} \right) = - \frac{1}{k_B T^2}$$

$$U = + k_B T^2 \frac{\partial \ln Q}{\partial T}$$

$$S = k_B \beta U + k_B \ln Q$$

$$= k_B \left[\frac{U}{k_B T} \right] + k_B \ln Q$$

$$[S = k_B \ln \Omega]$$

$$S = dq_{rev}/T$$

$$= \frac{U}{T} + k_B \ln Q$$

Remember: thermodynamic potentials

Are maximized or minimized at eq.

$S \uparrow$ at eq for NVE

$G \downarrow$ for n, p, T

$$A = U - TS$$

minimized @ eq

for const N, V, T

canonical ensemble

$$A = U - T \left[\frac{U}{T} + k_B \ln Q \right]$$

$$A = -k_B T \ln Q$$

similar to

$$S = k_B \ln W$$

Another important quantity is C_V

$$C_V = \left(\frac{\partial u}{\partial T} \right)_V \leftarrow \text{energy required to increase by } 1^\circ$$

$$= \left(\frac{\partial u}{\partial \beta} \right)_V \left(\frac{\partial \beta}{\partial T} \right)_V = -\frac{1}{k_B T^2} \left(\frac{\partial u}{\partial \beta} \right)_V$$

$$u = - \frac{\partial \ln Q}{\partial \beta}$$

$$C_V = \frac{1}{k_B T^2} \cdot \left(\frac{\partial^2 u}{\partial \beta^2} \right)_V$$

$$C_V = -\frac{1}{k_B T^2} \left(\frac{\partial u}{\partial \beta} \right)_V \quad u = - \frac{\partial \ln Q}{\partial \beta}$$
$$= -\frac{1}{Q} \frac{\partial Q}{\partial \beta}$$

$$= \frac{1}{k_B T^2} \frac{\partial}{\partial \beta} \left[\frac{1}{Q} \frac{\partial Q}{\partial \beta} \right]$$

$$\left[\frac{\partial \left(\frac{1}{Q} \right)}{\partial \beta} \frac{\partial Q}{\partial \beta} + \frac{1}{Q} \frac{\partial}{\partial \beta} \left[\frac{\partial Q}{\partial \beta} \right] \right]$$

$$C_v = \frac{1}{k_B T^2} \left[\frac{\partial \langle \epsilon \rangle}{\partial \beta} \frac{\partial Q}{\partial \beta} + \frac{1}{Q} \frac{\partial}{\partial \beta} \left[\frac{\partial Q}{\partial \beta} \right] \right]$$

$$\left[\left(- \frac{1}{Q^2} \frac{\partial Q}{\partial \beta} \right) \left(\frac{\partial Q}{\partial \beta} \right) + \frac{1}{Q} \frac{\partial}{\partial \beta} \left[\frac{\partial Q}{\partial \beta} \right] \right]$$

$$\frac{1}{Q} \frac{\partial Q}{\partial \beta} = \frac{\partial \ln Q}{\partial \beta} = \langle \epsilon \rangle$$

$$C_v = \frac{1}{k_B T^2} \left[- \langle \epsilon \rangle \langle \epsilon \rangle + \frac{1}{Q} \frac{\partial}{\partial \beta} \frac{\partial Q}{\partial \beta} \right]$$

$$C_v = \frac{1}{k_B T^2} \left[-\langle \mathcal{E} \rangle \langle \mathcal{E} \rangle + \frac{1}{Q} \frac{\partial}{\partial \beta} \frac{\partial}{\partial \beta} Q \right]$$

$$\frac{\partial Q}{\partial \beta} = \sum_{i=1}^M (-\mathcal{E}_i) e^{-\beta \mathcal{E}_i}$$

$$\frac{1}{Q} \frac{\partial}{\partial \beta} \left[\frac{\partial Q}{\partial \beta} \right] = \frac{\sum_{i=1}^M \mathcal{E}_i^2 e^{-\beta \mathcal{E}_i}}{Q} = \langle \mathcal{E}^2 \rangle$$

$$C_v = \frac{1}{k_B T^2} \left[\langle \mathcal{E}^2 \rangle - \langle \mathcal{E} \rangle^2 \right] = \frac{1}{k_B T^2} \text{Var}(\mathcal{E})$$

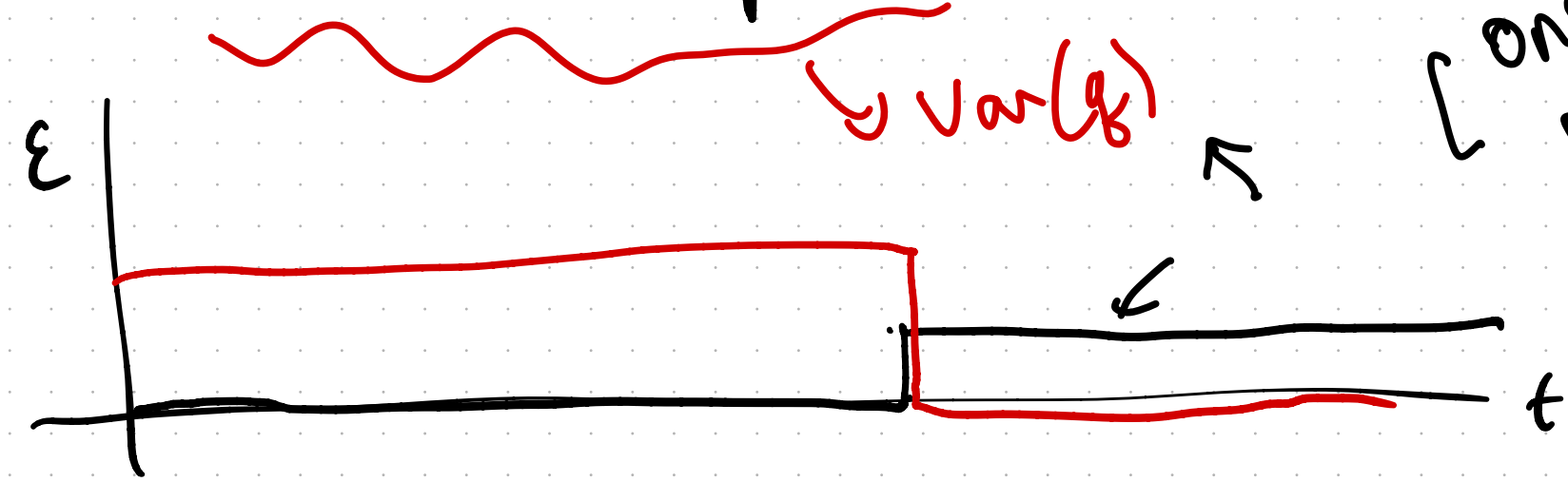
$$C_V = \left(\frac{\partial U}{\partial T} \right)_V = \frac{1}{k_B T^2} \text{Var}(U(T))$$

Fundamental Points:

1) Linear response

a small change in a control parameter, results in a small response in a conjugate property

- linear response is proportional to equilibrium fluctuations

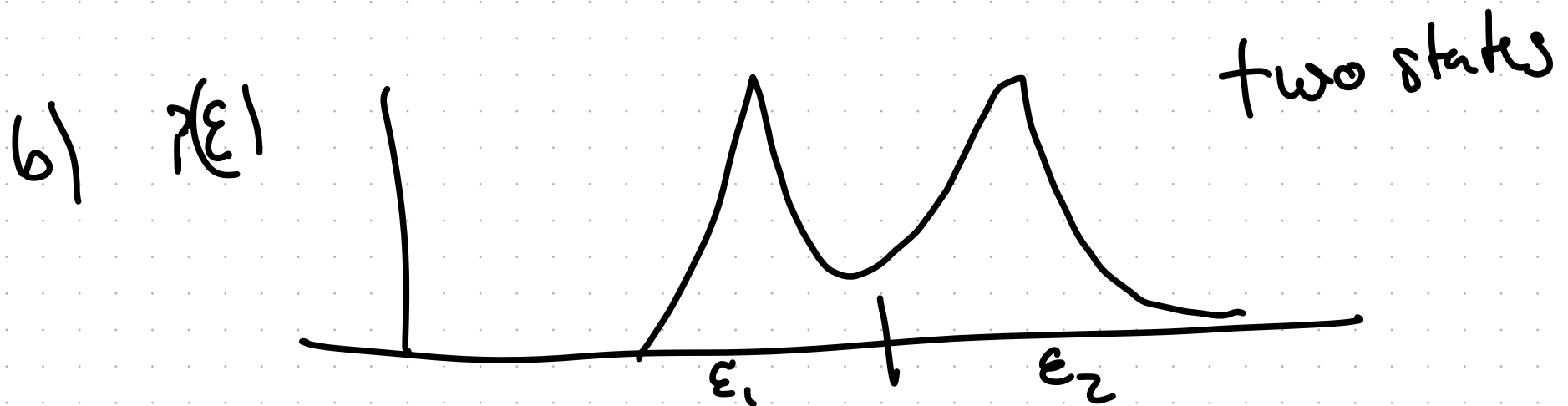
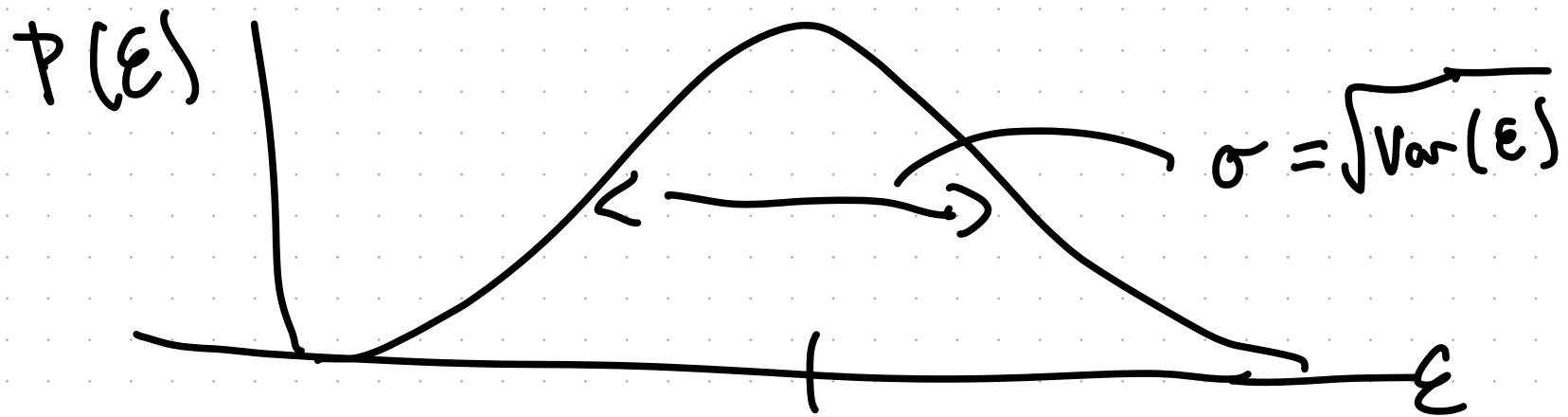


$\hookrightarrow \text{var}(g_t)$

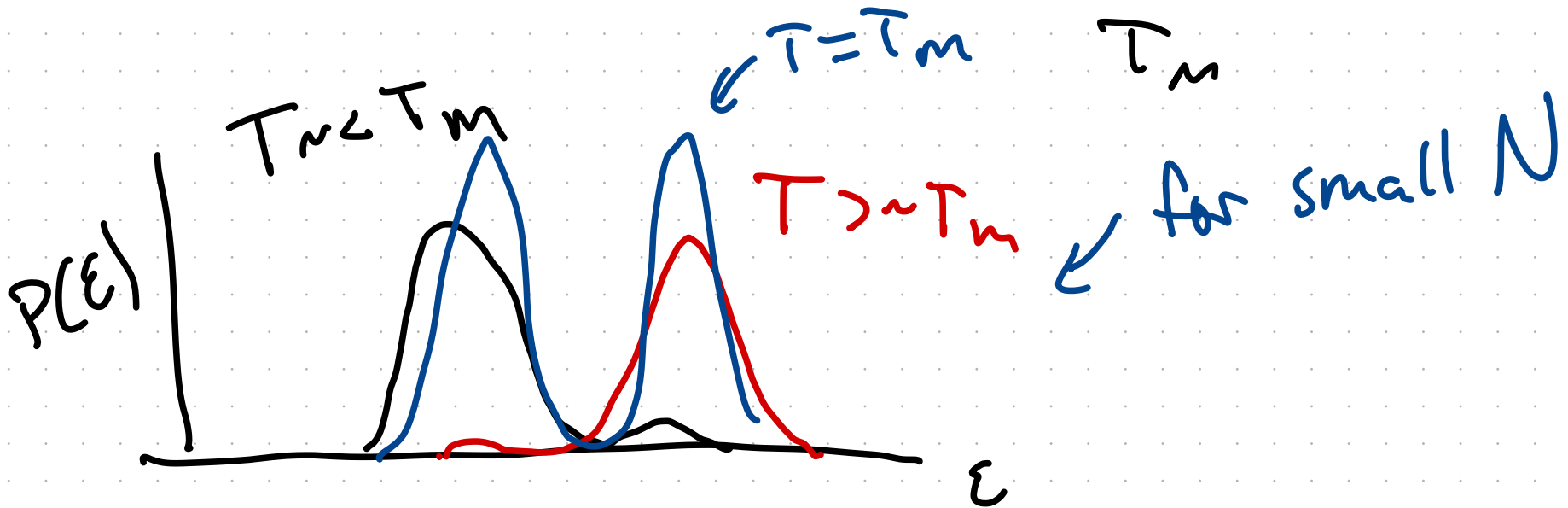
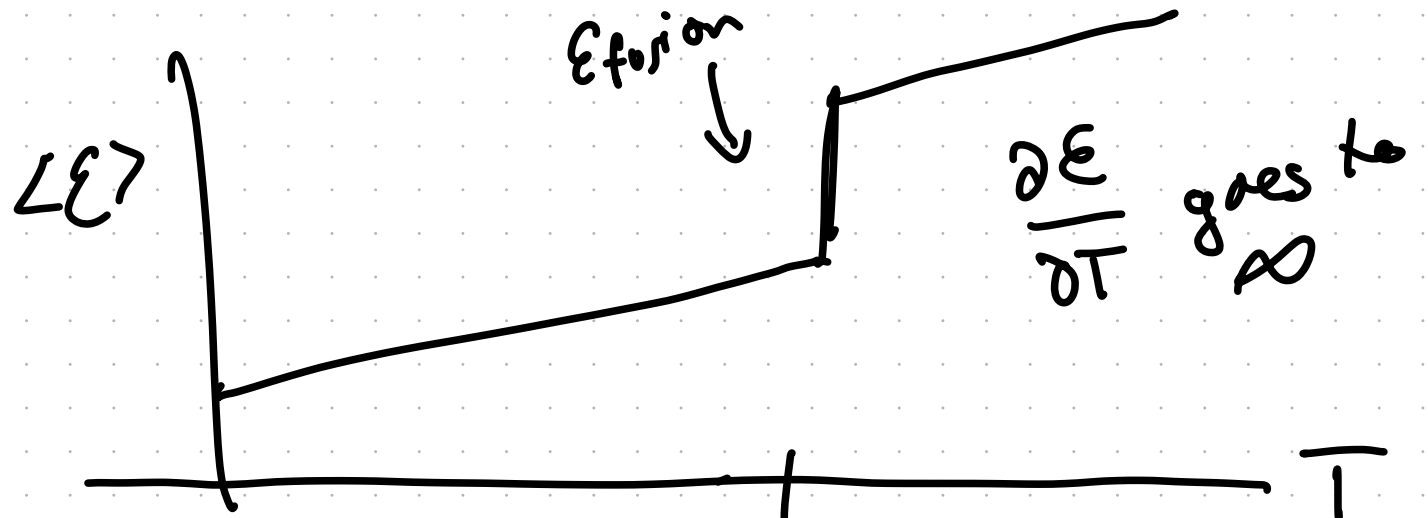
H_0 \rightarrow H_1
 [on-father regression hypothesis]

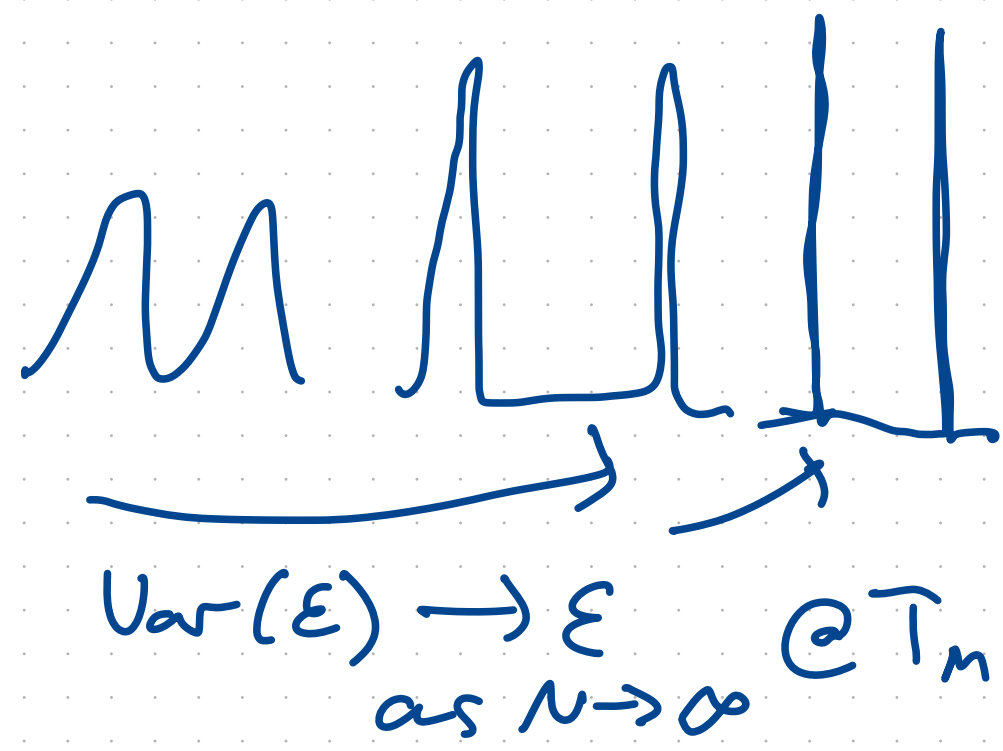
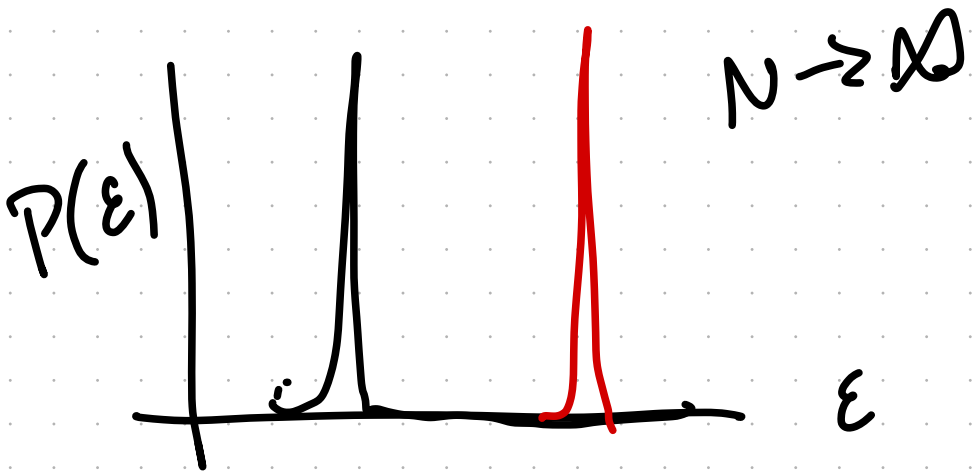
2) wide distribution of energies
means you have a large heat

a) Capacity to have a large variance



phase transition
1st order



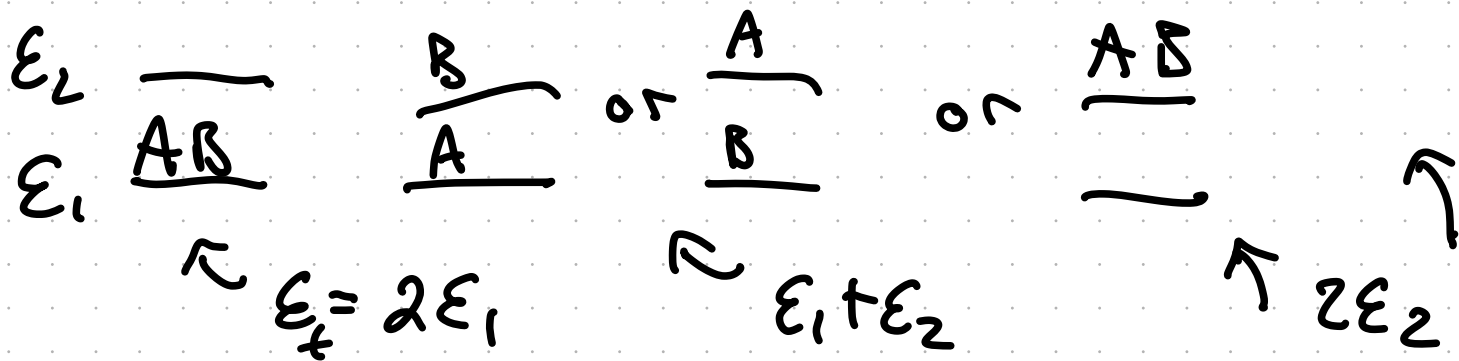


Systems w/ discrete Energy levels & continuous energy

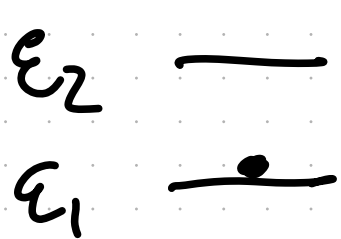
Example discrete system

Previously: we discussed Energies $\epsilon_1, \epsilon_2, \dots, \epsilon_n$

Single particles or multiple



1 particle in a two level system



$$Q = e^{-\beta E_1} + e^{-\beta E_2}$$

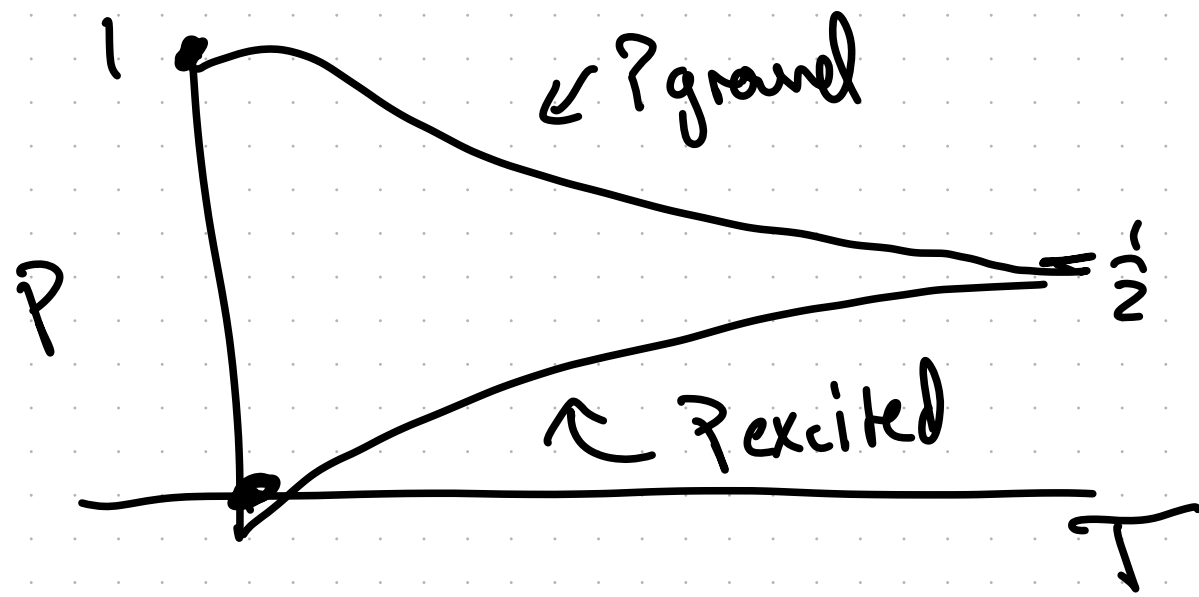
$$P_1 = \frac{e^{-\beta E_1}}{e^{-\beta E_1} + e^{-\beta E_2}}$$

$$P_2 = \frac{e^{-\beta E_2}}{e^{-\beta E_1} + e^{-\beta E_2}}$$

$$= \frac{1}{1 + e^{-\beta(E_2 - E_1)}} = \frac{1}{1 + e^{-\beta \Delta E}}$$

all that matters here is the gap

could say $E_1 = 0$ $E_2 = \Delta E$



$$P_1 = \frac{1}{1 + e^{-\Delta E/k_B T}}$$

$$P_2 = \frac{e^{-\Delta E/k_B T}}{1 + e^{-\Delta E/k_B T}}$$

$$= \frac{1}{e^{+\Delta E/k_B T} + 1}$$

$$T = \infty, \quad \beta = \frac{1}{k_B T} = 0$$

$$e^{\pm 0} = 1$$

$$P_1 = P_2 = \frac{1}{2} \quad T = 0$$

$$e^{-\infty} = 0$$

$$e^{\infty} = \infty$$

$$\begin{aligned}\langle \mathcal{E} \rangle &= \sum_{i=1}^M \mathcal{E}_i P_i = \mathcal{E}_1 \frac{1}{1+e^{-\beta \Delta \mathcal{E}}} + \frac{\mathcal{E}_2 e^{-\beta \Delta \mathcal{E}}}{1+e^{-\beta \Delta \mathcal{E}}} \\ &= \frac{\mathcal{E}_1 + \mathcal{E}_2 e^{-\beta \Delta \mathcal{E}}}{1 + e^{-\beta \Delta \mathcal{E}}}\end{aligned}$$

$$T \rightarrow \infty \quad \langle \mathcal{E} \rangle = \frac{\mathcal{E}_1 + \mathcal{E}_2 \cdot 1}{1 + 1} \approx \frac{\mathcal{E}_1 + \mathcal{E}_2}{2}$$

$$T \rightarrow 0 \quad \langle \mathcal{E} \rangle = \frac{\mathcal{E}_1 + 0}{1 + 0} = \mathcal{E}_1$$

Next time:

consider n states $\rightarrow \infty$
continuous equivalent of

Q , for position & velocity
states

also multiple particles