

Course 2 Basic postulates and concepts in thermodynamics

- (1) Isolated system - basic postulate : equal a priori probability
- equilibrium
- reversible / irreversible process

- (2) Composite system
 (Thermal contact : reservoir, temperature, heat
 Mechanical " : generalized force, work
 quasi static process
 entropy

- (3) Thermodynamic laws

- * (4) Others

* Skip : Heat capacity

(chaps. 4-5)

$$c_y = \lim_{\Delta T \rightarrow 0} \left(\frac{\delta Q}{dT} \right)_y = c_y(T, y)$$

Maxwell relation

$$\delta Q = Tds = dE + PdV$$

indep. two variable

$$(S, V) \rightarrow dE = \left(\frac{\partial E}{\partial S} \right)_V dS + \left(\frac{\partial E}{\partial V} \right)_S dV$$

$$\Rightarrow \left(\frac{\partial T}{\partial V} \right)_S = - \left(\frac{\partial P}{\partial S} \right)_V$$

$$(S, P) \rightarrow \text{enthalpy } H \equiv E + PV = H(S, P)$$

$$(T, V) \rightarrow \text{Helmholtz free energy } F = E - TS = F(T, V)$$

$$(T, P) \rightarrow \text{Gibbs free energy } G = E - TS + PV = G(T, P)$$

(1) Isolated system

State : quantum mechanics : $\psi(n_1, \dots, n_f)$

$n_i \sim$ quantum number

classical — : eg. cell of phase space

$$\delta q \delta p = h_0, \quad h_0 \rightarrow 0$$

$$\delta q_1 \dots \delta q_f \delta p_1 \dots \delta p_f = (h_0)^f$$

$$(cf) \quad \delta q \delta p \approx h$$

$$\boxed{f \sim \text{total \# of degrees of freedom} \\ (\text{independent coordinates})}$$

(ex) a particle in a rectangular box (L_x, L_y, L_z)

$$\psi \sim \sin \frac{\pi n_x x}{L_x} \sin \frac{\pi n_y y}{L_y} \sin \frac{\pi n_z z}{L_z}$$

$$E(n_x, n_y, n_z) = \frac{\hbar^2 \pi^2}{2m} \left(\frac{n_x^2}{L_x^2} + \frac{n_y^2}{L_y^2} + \frac{n_z^2}{L_z^2} \right)$$

$$\rightarrow \psi_{n_x, n_y, n_z}(x, y, z)$$

(ex2) three spins : $m_i = \pm \frac{1}{2}, \quad i = 1, 2, 3$

(ex3) N classical particles in three dimension : $f = 3N$

Statistical ensemble and accessible states

To discuss a system in terms of probability concepts,

we need ~~its~~ ensemble rather than its full dynamics.

(ex) three spins @ magnetic field H

$$(+, +, +) \quad E = -3\mu H$$

$$(+, +, -) \quad \left. \begin{array}{l} +, -, + \\ -, +, + \end{array} \right\} -\mu H$$

$$+ \quad - \quad - \quad \left. \begin{array}{l} - \quad + \quad - \\ - \quad - \quad + \end{array} \right\} \mu H$$

$$- \quad - \quad - \quad \left. \begin{array}{l} - \quad - \quad - \end{array} \right\} 3\mu H$$

accessible states

if the total energy

is $-\mu H$ (angular)

(Other restriction on total momentum ...)

total energy conservation

in isolated systems

⊙ Equilibrium

In equilibrium, the probability of finding a given ^{isolated} system in any one state (think its all macroscopic parameter) is independent of time.

⊙ Postulate of equal a priori probabilities

An isolated system in equilibrium is equally likely to be in any of its accessible states.

(ex) ~~three~~ three spins with energy $-\mu H$

- The laws of mechanics do not prefer any one among accessible states.
- Once one achieves the situation of equal a priori probabilities, it remains forever. ($\because$ Liouville th.)

microcanonical ensemble

P_r (probability of finding a given system in state r)

$$= \begin{cases} C & \text{if } E \leq E_r < E + \delta E \\ 0 & \text{otherwise} \end{cases}$$

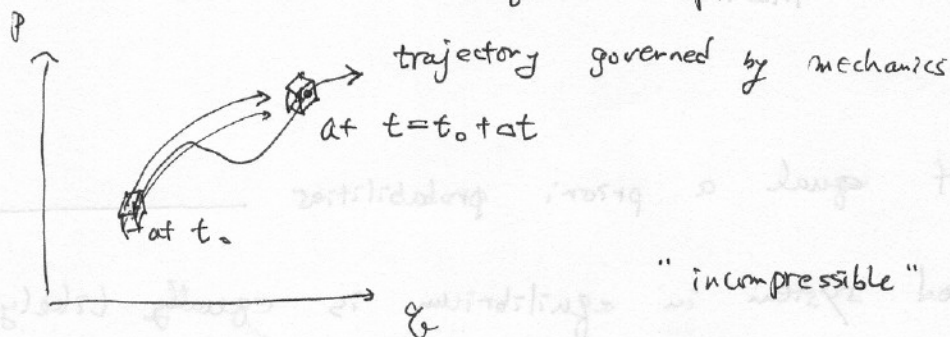
The foundation of statistical mechanics

• Liouville th.

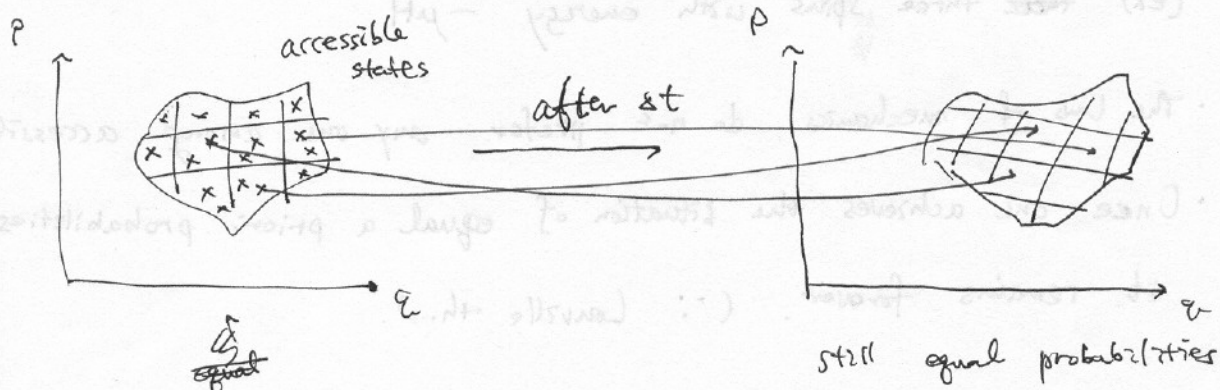
classical mechanics : the conservation of phase space density ρ .

(ensemble distributions in phase space)

$$\frac{d\rho}{dt} = \frac{\partial \rho}{\partial t} + \sum_i \left(\frac{\partial \rho}{\partial q_i} \dot{q}_i + \frac{\partial \rho}{\partial p_i} \dot{p}_i \right) = 0$$



If we start the situation of equal a priori probabilities,



Q.M. : density matrix $\hat{\rho}$

$$i\hbar \frac{d\hat{\rho}}{dt} = [H, \hat{\rho}]$$

($\because$ ensemble density is conserved at each modified cells)

• Ergodic hypothesis / theorem. $\rightarrow$ kinetic th. / irreversible processes.

(Under some conditions) If one waits a sufficiently long time, the state of a given system will cover the entire accessible phase space.

(classical chaos, random impurities)



The system is $\Rightarrow$ ergodic

Ergodic system

$\rightarrow$ it spends equal times in equal areas of the energy surface.

consistent with equal a priori probability.

$$\langle f \rangle_{\text{time}} = \langle f \rangle_{\text{ensemble}}$$

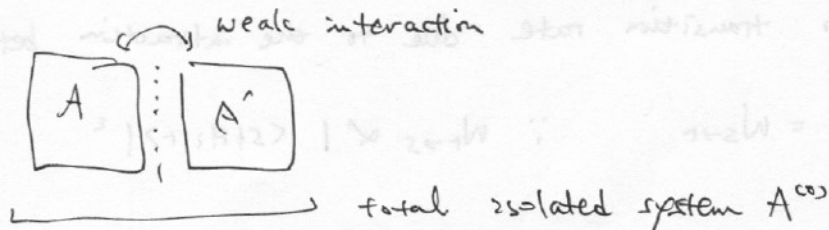
⑦ Non equilibrium $\rightarrow$ equilibrium

* note first what the state we are dealing is :

- It is not an exact eigenstate. (We can not solve it for the system with huge # of degrees of freedom.)

- instead, we have interested in "approximate" quantum states.

(eg. 1)



(eg. 2) particles in a volume $\oplus$ weak interaction between them.

Start with a Statistical ensemble where the systems are initially distributed over ~~their accessible~~ only in some particular subset of accessible states.

time evolution with transitions between accessible states due to the weak interaction.

Equilibrium situation

The transition rate (relaxation time)

depends on the detailed nature of the interactions.

Another important hypothesis

(of) H theorem - it tries to explain this hypothesis on microscopic basis.

$\rightarrow$ it can not cover all cases (subjected to some assumption)

eg. Markov processes

- $H \leftrightarrow -S$ (entropy $\times -1$)

(The future of the system is ~~not~~ determined entirely by its present state, and not by its past.)

For H theorem,

One can read ^{chapter} 1.9.5 (pages 40-43) of the book

"statistical thermophysics" by Harry S. Robertson.

H theorem: (skip at this moment)

$P_r(t)$: probability that the system is at the state r .

$$\sum_r P_r(t) = 1$$

$W_{r \rightarrow s}$: transition rate due to the interaction bet. particles

$$W_{r \rightarrow s} = W_{s \rightarrow r} \quad \because W_{r \rightarrow s} \propto |\langle s | H | r \rangle|^2$$

$$\frac{dP_r}{dt} = \sum_s P_s W_{sr} - P_r W_{rs}$$

~~density matrix~~

rate eq. (master eq.)

it is basically assumed that the transition process is

Markov process.

(derivation of master eq.)

(ignoring previous history of scattering)

$$i\hbar \frac{d\hat{\rho}}{dt} = [\hat{H}, \hat{\rho}] \quad \begin{matrix} \oplus & \text{markov} \\ \oplus & \text{perturbation} \end{matrix}$$

$$H \equiv \overline{\ln P_r} \equiv \sum_r P_r \ln P_r$$

Then one can show $\frac{dH}{dt} \leq 0 \Rightarrow$ H theorem.

$$\left(\because \frac{dH}{dt} = \sum_r \frac{dP_r}{dt} (\ln P_r + 1) = \sum_r \sum_s W_{rs} (P_s - P_r) (\ln P_r + 1) \right)$$

$$= -\frac{1}{2} \sum_{r,s} W_{rs} (P_r - P_s) (\ln P_r - \ln P_s) \geq 0$$

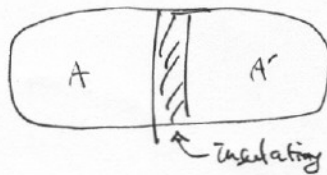
$$\Rightarrow \frac{dH}{dt} \leq 0 \Leftrightarrow \text{entropy} \propto H \quad \frac{dS}{dt} \geq 0$$

$\frac{dH}{dt} = 0 \Leftrightarrow$ the postulate of equal a priori probabilities.

○ Equilibrium condition and irreversible processes

$\Omega(y_1, y_2, \dots, y_n)$: # of accessible states subjected to a set of constraints $\{y_i\}$

eg. $y_i \sim$ volume, energy of subsystem.



$$\{y_i\} \ni E_A, E_{A'}$$

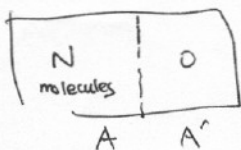
Start with Ω_i accessible states. And then, remove some constraints

$\Rightarrow$ The resulting # of accessible states, Ω_f , is larger than Ω_i .

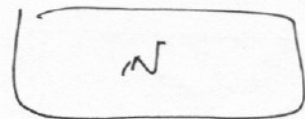
$\Rightarrow$ not an equilibrium.

$\Rightarrow$ equally distributed over Ω_f states.

eg.

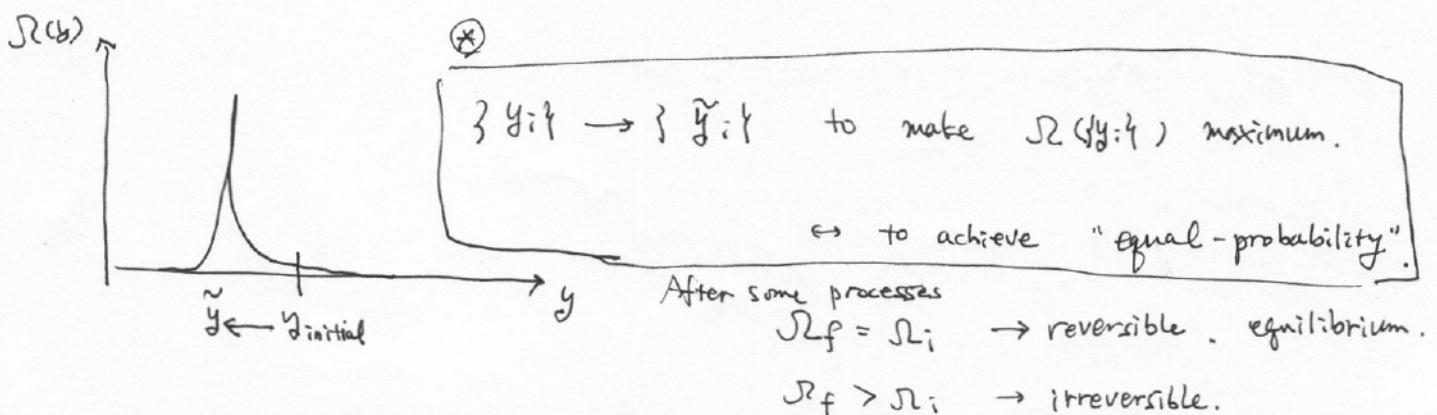


remove the partition
 $\rightarrow$



$$\frac{\Omega_i}{\Omega_f} = \left(\frac{V_A}{V_A + V_{A'}} \right)^N \ll 1 \quad \text{if } N \rightarrow \infty$$

The removal of some constraints allows the change of corresponding parameter y_i 's.



• Quasi-static process :

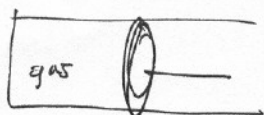
A system interacts with environments in a process.

The process is carried out so slowly that the system remains arbitrarily close to equilibrium at all stage of process.

(characteristic time scale of process t_{ch} .
relaxation time τ

$$t_{ch} \gg \tau$$

(ex)



The piston is withdrawn very slowly.

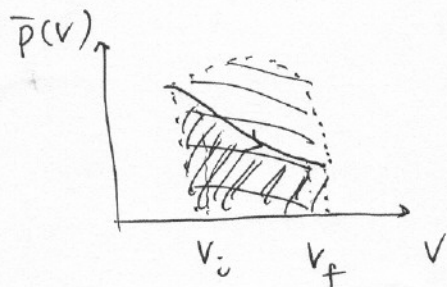
$$\Rightarrow \oint W_r = \sum_{\alpha=1}^n X_{\alpha,r} dx_{\alpha} \quad X_{\alpha,r} = - \frac{\partial E_r}{\partial x_{\alpha}}$$

$\Downarrow$ quasi-static $\Rightarrow$ We can use mean values!

$$\oint W = \sum_{\alpha=1}^n \bar{X}_{\alpha} dx_{\alpha}$$

$\bar{X}_{\alpha}$: mean generalized force conjugate to x_{α} .

(ex) $\oint W = p dV$



$$W_{i,f} = \int_{V_i}^{V_f} \bar{p} dV$$

$\sim$ depends on the path.

(inexact differential)