

Part V

- More applications of Canonical Ensemble Theory
- Classical Statistical Mechanics
 - Non-interacting Examples
 - Interacting example
(not-so-ideal classical gas)
- More on interacting systems and phase transitions

IX. Classical Statistical Mechanics: Examples

- $Z(T, V, N) = \sum_{\text{all } N\text{-particle states } i} e^{-E_i/kT}$ works
- In classical physics, $\sum_{\text{all } N\text{-particle states } i}$ becomes an integration over Γ phase space
- This chapter puts together examples in classical stat. mech. (i.e. discrete energies not important & quantum nature of particles not important).
Some of them are discussed in previous chapters, problem sets, and sample questions.
E.g. classical ideal gas
harmonic oscillators (high temp. behavior)
classical theory of paramagnetism
- A discussion on not-so-ideal classical gas is included to illustrate the importance of interactions in real-world problems

IX. Classical Statistical Mechanics: ExamplesA. The Partition Function

$$Z(T, V, N) = \sum_{\substack{\text{all states } i \\ N\text{-particle states}}} e^{-\beta E_i}$$

- In classical mechanics, the key quantity is the Hamiltonian

$$H = H(\vec{p}_1, \vec{p}_2, \dots, \vec{p}_N; \vec{x}_1, \vec{x}_2, \dots, \vec{x}_N) \quad (6N \text{ variables})^\dagger$$

The state of a N -particle system is characterized by the momentum and coordinates of each of the N particles

$$\begin{aligned} \sum_{\text{all states}} &\rightarrow \int \frac{d^3x_1 d^3p_1 d^3x_2 d^3p_2 \dots d^3x_N d^3p_N}{h^3 \cdot h^3 \dots h^3} \\ &= \frac{1}{h^{3N}} \int d^3x_1 d^3x_2 \dots d^3x_N d^3p_1 d^3p_2 \dots d^3p_N \\ &= \frac{1}{(2\pi\hbar)^{3N}} \int d^3x_1 d^3x_2 \dots d^3x_N d^3p_1 d^3p_2 \dots d^3p_N \end{aligned}$$

[The point is: Integrate over phase space (I^6 -space)]

[†] Here, we only consider the translational degrees of freedom. If there are internal degrees of freedom, $\sum_{\text{all states } i}$ implies also integrating those variables.

For distinguishable particles:

$$Z(T, V, N) = \frac{1}{h^{3N}} \int d^3x_1 d^3x_2 \dots d^3x_N d^3p_1 d^3p_2 \dots d^3p_N e^{-\beta H(\{p, x\})}$$

= Note: This is good for interacting / non-interacting particles

- For indistinguishable particles (classical gas):

= There is an "overcounting" of states in the $6N$ integrals

A state: $\{(\vec{x}_1, \vec{p}_1); (\vec{x}_2, \vec{p}_2); \dots; (\vec{x}_N, \vec{p}_N)\}$

↓ ↓ ↓

particle: 1 2 N

Any permutation \Rightarrow Same state (\because identical/indistinguishable)

↳ But they are included in $\int d^3x_1 \dots d^3x_N d^3p_1 \dots d^3p_N$

\Rightarrow "Counted" the same state too many times

= To compensate this overcounting[†]:

factor $\frac{1}{N!}$

[†] Note: The factor $\frac{1}{N!}$ accounts only for overcounting of states. Including $\frac{1}{N!}$ is NOT helpful in treating quantum (fermions/bosons) gases, where we need to consider the symmetry of the N -particle wavefunctions when treating $\sum_{\text{all states } i}$. Also, the factor $\frac{1}{N!}$ over-corrects for some cases.

Classical Partition Function for indistinguishable particles:

$$Z(T, V, N) = \frac{1}{N! h^{3N}} \int d^3x_1 d^3x_2 \dots d^3x_N d^3p_1 d^3p_2 \dots d^3p_N e^{-\beta H(\{p, x\})}$$

- Good for interacting/noninteracting (depending on the form of $H(\{p, x\})$) classical gases
- Here, we considered only the translational degrees of freedom. If a gas of molecules, there may be internal (e.g., vibrational, rotational) degrees of freedom.
- This is the starting point to treat classical gases (fluids)

Then, $F = F(T, V, N) = -kT \ln Z$

$$S = -\frac{\partial F}{\partial T} ; \langle E \rangle = -\frac{\partial \ln Z}{\partial \beta} ; \text{etc.}$$

and the thermodynamics of the system follows.

[$\langle E \rangle$ is U in thermodynamics]

B. Non-ideal ("Real") Gas: Setting up the Problem

- Gas particles interact through 2-body forces characterized by the 2-body potential energy

$$U(\vec{x}_i - \vec{x}_j) = U(|\vec{x}_i - \vec{x}_j|) \quad [\text{Ideal gas: } U=0]$$

depends on separation

N-particle system:

$$H(\{x, p\}) = \sum_{i=1}^N \frac{\vec{p}_i^2}{2m} + \frac{1}{2} \sum_{i=1}^N \sum_{\substack{j=1 \\ (i \neq j)}}^N U(\vec{x}_i - \vec{x}_j)$$

$$= \underset{\substack{\uparrow \\ \text{k.e.}}}{K} + \underset{\substack{\uparrow \\ \text{interacting p.e.}}}{W(\vec{x}_1, \vec{x}_2, \dots, \vec{x}_N)}$$

$$Z = \frac{1}{N! h^{3N}} \int d^3p_1 \dots d^3p_N d^3x_1 \dots d^3x_N e^{-\frac{\beta}{2m}(\vec{p}_1^2 + \dots + \vec{p}_N^2)} e^{-\beta W(\vec{x}_1, \dots, \vec{x}_N)}$$

$$= \frac{1}{N! h^{3N}} \int d^3p_1 \dots d^3p_N e^{-\frac{\beta}{2m}(\vec{p}_1^2 + \dots + \vec{p}_N^2)} \int d^3x_1 \dots d^3x_N e^{-\beta W}$$

$$= \frac{1}{N! h^{3N}} \left(\int d^3p e^{-\frac{\beta}{2m} \vec{p}^2} \right)^N \cdot Z_W(\beta) \quad \text{hard part } (Z_W(\beta))$$

$$= \frac{1}{N! h^{3N}} \left(\int_{-\infty}^{\infty} dp e^{-\frac{\beta p^2}{2m}} \right)^{3N} \cdot Z_W(\beta) \quad \left| \quad \int_{-\infty}^{\infty} e^{-ax^2} dx = \sqrt{\frac{\pi}{a}} \right.$$

we have done this integral!

$$Z = \frac{1}{N!} \frac{(2\pi m)^{3N/2}}{h^{3N} \beta^{3N/2}} \cdot Z_W(\beta)$$

$$= \frac{1}{N!} \left(\frac{\sqrt{2\pi m k T}}{h} \right)^{3N} \cdot Z_W(\beta)$$

from $\sum_{i=1}^N \frac{\vec{p}_i^2}{2m}$ in H \leftarrow contains all the complications due to $U(\vec{x}_i - \vec{x}_j)$

(ideal gas has this term in H)

$$[\text{Recall: } \frac{h}{\sqrt{2\pi m k T}} \equiv \lambda_{\text{thermal}}; \frac{\sqrt{2\pi m k T}}{h} = \frac{1}{\lambda_{\text{th}}}]$$

- $Z_W(\beta)$ for $U(\vec{x}_i - \vec{x}_j)$ is in general hard to evaluate
- Many approximations (e.g. perturbation) have been developed to handle $Z_W(\beta)$ and one could derive the Van der Waals gas law AND MORE!

⌈ Special and trivial case: (Non-interacting)

$$\text{Ideal Classical Gas: } U=0 \Rightarrow Z_W = \int d^3x_1 \dots d^3x_N (1) = (\int d^3x)^N = V^N$$

$$\therefore Z = \frac{1}{N!} \left(\frac{V (2\pi m k T)^{3/2}}{h^3} \right)^N = \frac{1}{N!} \left(\frac{V}{\lambda_{\text{th}}^3} \right)^N$$

$$= \frac{1}{N!} (z)^N$$

$z = \text{single-particle partition function (classical)}$

⌋

Non-interacting Examples

- Sections C, D, E, F, G, H are non-interacting exactly solvable examples of classical stat. mech.
- Sec C: Classical ideal gas
- Sec. D: Equipartition of energy
- Sec. E: Maxwell's distribution of molecular speeds
- Sec. F: $Z = \frac{(Z_{\text{trans}})^N}{N!} \cdot Z_{\text{vib}} \cdot Z_{\text{rot}}$ in gas of molecules
- Sec. G: Classical (Langevin) Theory of Paramagnetism
- Sec. H: Classical Oscillators

C. Classical Ideal Gas

$$H = \sum_{i=1}^N \frac{\vec{p}_i^2}{2m} = H(\{\vec{p}'\}) \quad (3N \text{ kinetic energy terms})$$

↑ depends on \vec{p}' 's only

$$Z = \frac{1}{N! h^{3N}} \int d^3x_1 \dots d^3x_N \int d^3p_1 \dots d^3p_N e^{-\frac{\beta}{2m} (\vec{p}_1^2 + \dots + \vec{p}_N^2)}$$

$$= \frac{1}{N!} \left(\frac{1}{h^3} \int d^3x d^3p e^{-\frac{\beta}{2m} \vec{p}^2} \right)^N$$

= this depends on (\vec{x}, \vec{p}) of one particle only

= single-particle (classical) partition function z

$$= \frac{1}{N!} (z)^N \quad (\text{"non-interacting + classical" gives factorization})$$

$$z = \frac{1}{h^3} \int d^3x \int dp_x dp_y dp_z e^{-\beta \frac{p_x^2}{2m}} e^{-\beta \frac{p_y^2}{2m}} e^{-\beta \frac{p_z^2}{2m}}$$

$$= \frac{1}{h^3} V \left(\int_{-\infty}^{\infty} dp e^{-\beta \frac{p^2}{2m}} \right)^3$$

$$= \frac{1}{h^3} V \left(\sqrt{\frac{2\pi m}{\beta}} \right)^3 \quad (\text{gaussian integral})$$

$$\therefore Z = \frac{1}{N!} \left(\underbrace{V \left(\frac{\sqrt{2\pi m k T}}{h} \right)^3}_{\equiv \frac{1}{\lambda_{th}^3}} \right)^N = \frac{1}{N!} \left(\frac{V}{\lambda_{th}^3} \right)^N \quad \text{Done!}$$

- We have discussed that for a gas to be considered as a classical ideal gas, we require $\lambda_{th} \ll V^{1/3}$
or $\frac{V}{\lambda_{th}^3} \gg 1$ (dilute, high T)

← correct overcounting

$$\begin{aligned} \ln Z &= N \ln \left(\frac{V}{\lambda_{th}^3} \right) - \ln N! \\ &\approx N \ln \left(\frac{V}{\lambda_{th}^3} \right) - N \ln N + N \\ &= N \ln \left(\frac{V}{N \lambda_{th}^3} \right) + N \end{aligned}$$

$$\lambda_{th} = \frac{h}{\sqrt{2\pi m \beta}} = \frac{h}{\sqrt{2\pi m k T}}$$

$$U = \langle E \rangle = - \frac{\partial}{\partial \beta} \ln Z \quad \text{Note: } \lambda(\beta)$$

$$= - \frac{\partial}{\partial \beta} \left[N \ln \left(\frac{V}{N \lambda^3} \right) \right] = - \frac{N^2 \lambda^3}{V} \cdot \frac{V}{N} \left(\frac{\partial}{\partial \beta} \frac{1}{\lambda^3} \right) = \frac{3N}{\lambda} \frac{\partial \lambda}{\partial \beta}$$

$$= \frac{3N}{\lambda} \cdot \frac{h}{\sqrt{2\pi m}} \cdot \frac{1}{2} \frac{1}{\sqrt{\beta}} = \frac{3N}{2\beta} = 3N \left(\frac{1}{2} kT \right) = \frac{3}{2} N kT$$

equipartition theorem

$$C_v = \frac{\partial U}{\partial T} = \frac{3}{2} N k$$

[3N quadratic terms in Hamiltonian]

$$\text{For one mole, } N = N_A, \quad C_{\text{mole}} = \frac{3}{2} N_A k = \frac{3}{2} R$$

contribution from
k.e. (translational) term

IX-8

$$\text{Pressure } p = \frac{1}{\beta} \frac{\partial \ln Z}{\partial V} = NkT \frac{\partial}{\partial V} \left(\ln \frac{V}{N\lambda^3} \right)$$

$$= NkT \cdot \frac{N\lambda^3}{V} \cdot \frac{1}{N\lambda^3} = \frac{NkT}{V}$$

∴ Equation of state:

$$pV = NkT$$

"ideal gas law"
[comes from $z \propto V$]

Note that: $pV = NkT = \frac{2}{3} \left(\frac{3}{2} NkT \right)$

$$\Rightarrow pV = \frac{2}{3} U$$

$$\text{Entropy } S = -\frac{\partial F}{\partial T} = k \left(\ln Z + \frac{U}{kT} \right)$$

$$= k \left(N \ln \left(\frac{V}{N\lambda^3} \right) + N + \frac{3N}{2} \right)$$

$$= Nk \left(\ln \left(\frac{V}{N} \right) + \frac{3}{2} \ln \left(\frac{mkT}{2\pi\hbar^2} \right) + \frac{5}{2} \right)$$

same result
as before
[microcanonical]

which is called the Sacher-Tetrode formula.

= Note that S is extensive

= In particular, by including a factor of $1/N!$, we get the term $\ln \left(\frac{V}{N} \right)$ only, which gives the extensivity of S .

$$\uparrow$$

number density = $\frac{1}{(N/V)}$

IX-9

$$C_p = T \left(\frac{\partial S}{\partial T} \right)_{p,N}$$

To prepare for taking the derivative, write

$$S = Nk \left[\ln \left(\frac{kT}{p} \right) + \frac{3}{2} \ln \left(\frac{mkT}{2\pi\hbar^2} \right) + \frac{5}{2} \right]$$

← Eq. of state used

then $\left(\frac{\partial S}{\partial T} \right)_{p,N} = Nk \cdot \frac{1}{\left(\frac{kT}{p} \right)} \cdot \frac{k}{p} + \frac{3Nk}{2} \cdot \frac{1}{\frac{mkT}{2\pi\hbar^2}} \cdot \frac{mk}{2\pi\hbar^2}$

$$= \frac{Nk}{T} + \frac{3Nk}{2T} = \frac{5}{2} \frac{Nk}{T}$$

$$\therefore C_p = T \left(\frac{\partial S}{\partial T} \right)_{p,N} = \frac{5}{2} Nk = C_v + Nk$$

For one mole, $C_p = C_v + R$ (a well known result)

Fluctuations in U :

$$\frac{\sqrt{\langle (\Delta E)^2 \rangle}}{U} = \frac{\sqrt{kT^2 C_v}}{U} = \sqrt{\frac{2}{3N}} \sim \frac{1}{\sqrt{N}}$$

(as discussed)

[All results are well known and now evaluated by the canonical ensemble theory.]

IX-9a)

What does $1/N!$ do in $Z(T, V, N)$?

Using $Z = \frac{V^N}{h^{3N}} (2\pi mkT)^{3N/2}$ instead of $\frac{V^N}{N! h^{3N}} (2\pi mkT)^{3N/2}$,

$$S = k \left[\underbrace{N \ln N}_{\text{cause problem!}} + N \ln \frac{V}{N} + \frac{3N}{2} \ln \left(\frac{mkT}{2\pi h^2} \right) + \frac{3}{2} N \right]$$

cause problem!

[S is not extensive! But S should be extensive.]

Including $1/N!$ makes S extensive, as it should be!

[Note: The wrong Z (without $1/N!$) still gives $p = \frac{NkT}{V}$ and $\langle E \rangle = \frac{3}{2} NkT$, which are correct.]

IX-9b)

Think like a physicist!

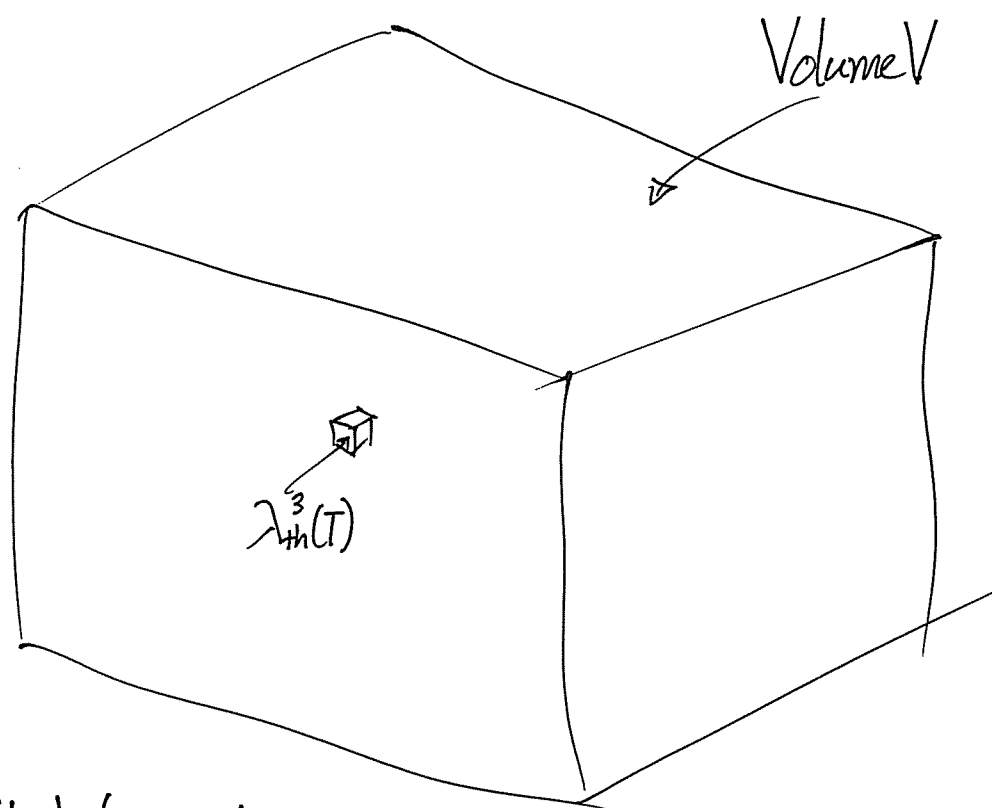
$$Z = \frac{z^N}{N!} = \frac{1}{N!} \left(\frac{V}{\lambda_{th}^3} \right)^N \quad \text{Classical ideal gas}$$

For classical ideal gas, $V \gg \lambda_{th}^3$

[recall: particle separation $\gg \lambda_{th}$]

Meaning of $\left(\frac{V}{\lambda_{th}^3} \right)^N$?

Use $\lambda_{th}(T)$ to divide whole volume V into boxes



$$\lambda_{th} = \frac{h}{\sqrt{2\pi mkT}}$$

High temperature: $\frac{V}{\lambda_{th}^3}$ is huge $\gg N$

many boxes [# boxes $\gg N$]

Take particle 1, fill in a box: $\left(\frac{V}{\lambda_{th}^3}\right)$ choices

Take particle 2, fill in a box...

When $\left(\frac{V}{\lambda_{th}^3}\right) \gg N \gg 1$, $\left(\frac{V}{\lambda_{th}^3}\right)$ choices without worrying having two particles too close (in the same box) to each other (as the chance for it to happen is too tiny)

$\frac{1}{N!} \left(\frac{V}{\lambda_{th}^3}\right)^N = \# \text{ ways to put } N \text{ particles into the many boxes}$
correct over-counting

As T decreases, λ_{th} increases \Rightarrow box size increases

\Rightarrow # boxes decreases

\Rightarrow Soon or later, $\frac{V}{\lambda_{th}^3} = \# \text{ boxes} \approx N$

Need to consider quantum nature of particles
 [Not a classical gas any more]

Criteria for the validity of classical description

Quantum effect $\lambda_{th} \equiv$ de Broglie thermal wavelength

$$\lambda_{th} \ll \left(\frac{V}{N}\right)^{1/3}$$

\approx average separation between particles
 \Rightarrow quantum nature of particles is not important

thermal energy $\sim kT \sim$ k.e. per particle $\sim \frac{p^2}{2m}$

$$\Rightarrow p \sim \sqrt{mkT}$$

$$\therefore \lambda_{th} \sim \frac{h}{\sqrt{mkT}}$$

$$\lambda_{th}(T) = \frac{h}{\sqrt{2\pi mkT}}$$

Classical description is valid when[†]:

$$\frac{h}{\sqrt{mkT}} \ll \left(\frac{V}{N}\right)^{1/3}$$

\therefore need { number density: small (dilute)
 temperature: high
 mass of particles: not so small

[†] Recall that this condition also implies $n_i \ll g_i$ in the previous discussion on the most probable distributions.

Examples(i) Helium Gas at $T \sim 300\text{K}$

$$T \sim 300\text{K}, m \sim \frac{4}{6 \times 10^{23}} \text{g} \sim 7 \times 10^{-23} \text{g}, p \sim 760 \text{ mmHg}$$

$$\lambda_{th} = \frac{h}{\sqrt{2\pi mkT}} \sim 0.7 \times 10^{-8} \text{cm}$$

$$\frac{N}{V} \sim 10^{19} - 10^{20} / \text{cm}^3 \Rightarrow \left(\frac{V}{N}\right)^{1/3} \sim 3 \times 10^{-7} \text{cm}$$

∴ can use classical description

[this is why all other gases give $C_v = \frac{3}{2}R$ per mole at 300K]

(ii) Liquid Helium ($T \sim$ a few K)

$$\text{Denser than gas } \left(\frac{V}{N}\right)^{1/3} \sim 4 \times 10^{-8} \text{cm}$$

Liquid He exists below 4.2K

$$\text{At } T \sim 3\text{K}, \lambda_{th} \sim 0.7 \times 10^{-7} \text{cm}$$

$$\lambda_{th} \approx \left(\frac{V}{N}\right)^{1/3}$$

∴ Cannot ignore quantum effects in studying liquid helium

Liquid Helium is a Quantum Liquid.

small mass and low-temperature
make $\lambda_{th} \approx \left(\frac{V}{N}\right)^{1/3}$

Below 2K, liquid ^4He is a superfluid.

(iii) Metal (conduction electron) Physics at room temperature

$$\begin{array}{c} \text{1cm} \\ \text{1cm} \end{array} \quad N \sim 10^{23} - 10^{24} / \text{cm}^3 \text{ electrons in Metal}$$

$$\frac{N}{V} \sim 10^{23} - 10^{24} \text{cm}^{-3} \Rightarrow \left(\frac{V}{N}\right)^{1/3} \sim 2 \times 10^{-8} \text{cm}$$

(dense gas!)

$$\lambda_{th} = \frac{h}{\sqrt{2\pi mkT}}$$

↑ electron mass is tiny (makes λ_{th} "big")

$$T \sim 300\text{K}, \lambda_{th} \sim 2 \times 10^{-7} \text{cm}$$

which is not "low" in ordinary sense

$$\therefore \lambda_{th}(300\text{K}) > \left(\frac{V}{N}\right)^{1/3} \text{ for electrons in Metals}$$

⇒ Must consider Quantum effects (electrons are fermions)
in the physics of metals

[Need Fermi gas and Fermi-Dirac distribution]
in free-electron model of metals

Remarks see p. IX-16

IX-13a

For classical ideal gas, the single-particle partition function can also be viewed as: [particle-in-a-big-box]

$$z = \sum_{n_x=1}^{\infty} \sum_{n_y=1}^{\infty} \sum_{n_z=1}^{\infty} e^{-\beta \frac{\hbar^2}{2m} (k_{x,n_x}^2 + k_{y,n_y}^2 + k_{z,n_z}^2)}$$

sum over single-particle states

where $k_{x,n_x} = \frac{n_x \pi}{L}$
 $k_{y,n_y} = \frac{n_y \pi}{L}$
 $k_{z,n_z} = \frac{n_z \pi}{L}$

From Ch. VIII, we could turn the sum into an integral over \vec{k}

$$z = \frac{V}{(2\pi)^3} \int_{\text{all } \vec{k}\text{-space}} d^3k e^{-\beta \frac{\hbar^2 k^2}{2m}} \quad (*)$$

$$= \frac{1}{(2\pi)^3} \int_V d^3x \iiint_{\text{all } \vec{k}\text{-space}} dk_x dk_y dk_z e^{-\beta \frac{\hbar^2}{2m} (k_x^2 + k_y^2 + k_z^2)}$$

$$= \frac{1}{(2\pi)^3} \int_V d^3x \iiint_{\text{all } \vec{p}\text{-space}} \frac{dp_x}{\hbar} \cdot \frac{dp_y}{\hbar} \cdot \frac{dp_z}{\hbar} e^{-\beta \frac{1}{2m} (p_x^2 + p_y^2 + p_z^2)}$$

$$= \frac{1}{(2\pi\hbar)^3} \int_V d^3x \int_{\text{all } \vec{p}\text{-space}} d^3p e^{-\beta \mathcal{E}(p)}$$

$$= \frac{1}{h^3} \int_V d^3x \int_{\text{all } \vec{p}\text{-space}} d^3p e^{-\beta \frac{p^2}{2m}}$$

Note: $\frac{1}{h^3}$ appears!

[This justifies the prefactor $\frac{1}{h^3}$ in evaluating Z in classical stat. mech.]

IX-13b

Similarly, in evaluating z (see Eq. (*)), we could turn the "sum over single-particle states" into an integral over single-particle energies (see Ch. VIII), i.e.

$$z = \sum_{\text{s.p. states } i} e^{-\beta \mathcal{E}_i} = \int_0^{\infty} g(\mathcal{E}) e^{-\beta \mathcal{E}} d\mathcal{E}$$

For non-interacting particles (3D), the DOS $g(\mathcal{E})$ is

$$g(\mathcal{E}) = \frac{V}{4\pi^2} \left(\frac{2m}{\hbar^2}\right)^{3/2} \mathcal{E}^{1/2} \quad (\text{apart from a spin-degeneracy factor } g_s)$$

$$z = \frac{V}{4\pi^2} \left(\frac{2m}{\hbar^2}\right)^{3/2} \int_0^{\infty} \mathcal{E}^{1/2} e^{-\beta \mathcal{E}} d\mathcal{E}$$

$$= \frac{V}{4\pi^2} \left(\frac{2m}{\hbar^2}\right)^{3/2} \frac{1}{\beta^{3/2}} \int_0^{\infty} x^{1/2} e^{-x} dx \quad (x = \beta \mathcal{E})$$

$$= \frac{V}{4\pi^2} \left(\frac{2m}{\hbar^2}\right)^{3/2} (kT)^{3/2} \underbrace{\Gamma\left(\frac{3}{2}\right)}_{\frac{\sqrt{\pi}}{2}}$$

[Gamma function]
 $\Gamma\left(\frac{3}{2}\right) = \frac{1}{2} \Gamma\left(\frac{1}{2}\right) = \frac{\sqrt{\pi}}{2}$

$$= \frac{V}{h^3} (2\pi m kT)^{3/2}$$

$$= \frac{V}{\lambda_{th}^3} \quad (\text{same as before})$$

D. Equipartition "Theorem"

Look at some previous results:

classical ideal gas $\sum_i \frac{\vec{p}_i^2}{2m} = \sum_{i=1}^N \left(\frac{p_{ix}^2}{2m} + \frac{p_{iy}^2}{2m} + \frac{p_{iz}^2}{2m} \right)$

$$\langle E \rangle = \frac{3}{2} NkT = \underbrace{3N}_{\substack{\uparrow \\ 3N \text{ quadratic} \\ \text{terms in Hamiltonian}}} \cdot \left[\frac{1}{2} kT \right]$$

3N harmonic oscillators $\sum_{i=1}^{3N} \left(\frac{p_i^2}{2m} + \frac{1}{2} m \omega^2 x_i^2 \right)$

$$\langle E \rangle = 3NkT = 3N \cdot \left[\frac{1}{2} kT + \frac{1}{2} kT \right] = \underbrace{6N}_{\substack{\uparrow \\ 6N \text{ quadratic terms in Hamiltonian}}} \cdot \left[\frac{1}{2} kT \right]$$

[Recall: $C = 3Nk$ (Dulong & Petit limit)]

In classical limit, each quadratic term in Hamiltonian contributes $\frac{1}{2} kT$ to $\langle E \rangle$, when the system is in equilibrium at temperature T .

This is what the "Equipartition Theorem" says.

D. Equipartition Theorem

For a system in equilibrium at absolute temperature T , the mean value of each independent quadratic term in the energy is equal to $\frac{1}{2} kT$.

Consider a classical system with f degrees of freedom and assume that the energy can be written as

$$E(p_1, p_2, \dots, p_f; x_1, x_2, \dots, x_f) = \underbrace{b p_i^2}_{\substack{\uparrow \\ \text{quadratic in } p_i}} + \mathcal{E}(p_1, \dots, p_f; x_1, \dots, x_f)$$

where $b > 0$ and \mathcal{E} does not depend on p_i

When the system is in equilibrium at T :

$$\begin{aligned} \langle b p_i^2 \rangle &= \frac{\int dp_1 \dots dp_f dx_1 \dots dx_f e^{-\beta E} b p_i^2}{\int dp_1 \dots dp_f dx_1 \dots dx_f e^{-\beta E}} \\ &= \frac{\int dp_1 \dots dp_i \dots dp_f dx_1 \dots dx_f e^{-\beta \mathcal{E}} e^{-\beta b p_i^2} b p_i^2}{\int dp_1 \dots dp_i \dots dp_f dx_1 \dots dx_f e^{-\beta \mathcal{E}} e^{-\beta b p_i^2}} \end{aligned}$$

$$\langle bp_i^2 \rangle = \frac{\int_{-\infty}^{\infty} dp_i e^{-\beta b p_i^2} b p_i^2}{\int_{-\infty}^{\infty} dp_i e^{-\beta b p_i^2}}$$

$$= -\frac{\partial}{\partial \beta} \left(\ln \left[\int_{-\infty}^{\infty} dp e^{-\beta b p^2} \right] \right)$$

$$= -\frac{\partial}{\partial \beta} \left(\ln \sqrt{\frac{\pi}{\beta b}} \right)$$

$$= \frac{1}{2\beta} = \frac{1}{2} kT \quad *$$

Obviously, this result works† for

$$\begin{cases} E = \sum_i b_i p_i^2 \\ E = \sum_i c_i x_i^2 \\ E = \sum_i b_i p_i^2 + \sum_j c_j x_j^2 \end{cases}$$

and each quadratic term contributes $\frac{1}{2} kT$ to $\langle E \rangle$ (or U in thermodynamics)

† The result is much more general!

It works for terms of the form: $x_i x_j, p_i p_j, x_i p_j!$

Why? $H = \frac{1}{2} \sum_{ij=1}^M \alpha_{ij} y_i y_j$ (quadratic terms)

Hamiltonian α_{ij} real symmetric matrix y_i, y_j could be coordinates or momenta.

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(these integrals can be done separately, they are related to Gaussian integrals)

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$$\langle E \rangle = \frac{\int_{-\infty}^{\infty} dy_1 dy_2 \dots dy_M H e^{-\beta H}}{\int_{-\infty}^{\infty} dy_1 dy_2 \dots dy_M e^{-\beta H}}$$

The point is: We can always diagonalize the Hamiltonian by performing a suitable transformation.

i.e., construct \vec{A} such that $\vec{A}^{-1} \vec{A}$ matrix A

$$y_i = \sum_l A_{il} x_l$$

x new variables \vec{A} matrix A generalized coordinates/momenta

Construct/choose \vec{A} : $\vec{A}^{-1} \vec{A}$ is diagonal with elements λ_k (eigenvalues of \vec{A})

i.e. diagonalize \vec{A}

Then $H = \frac{1}{2} \sum_{k=1}^M \lambda_k x_k^2$ (*)

The Jacobian involved in changing $\int dy_1 \dots dy_M$ to $\int dx_1 \dots dx_M$ is $\det \vec{A} = 1$

Using (*), the equipartition theorem $\Rightarrow \langle E \rangle = \frac{1}{2} M kT$



E. Maxwell Distribution of molecular speeds

$n(v)dv = \#$ particles with speeds ($v = |\vec{v}|$) between v and $v+dv$ in a N -particle gas at temperature T

Aim: Obtain an expression for $n(v)$

$$\epsilon(k) = \frac{\hbar^2 k^2}{2m} = \frac{\hbar^2 (k_x^2 + k_y^2 + k_z^2)}{2m} = \frac{p_x^2 + p_y^2 + p_z^2}{2m} = \frac{p^2}{2m} = \frac{1}{2}mv^2$$

Ideas: (i) Look for # particles with k or p ($=|\vec{p}|$)
 $k \rightarrow k+dk$ $p \rightarrow p+dp$

(ii) change variable from k (or p) to v

(*) $n(v)dv = \underbrace{\frac{V}{(2\pi)^3}}_{\text{number of states in } k \rightarrow k+dk} \underbrace{4\pi k^2}_{\text{# particles per single-particle state}} \left(\frac{N e^{-\beta \frac{\hbar^2 k^2}{2m}}}{Z} \right) dk$

$\hbar k = p = mv$

$$= \frac{V}{(2\pi\hbar)^3} 4\pi p^2 N e^{-\beta \frac{p^2}{2m}} dp = \frac{N 4\pi p^2 e^{-\beta \frac{p^2}{2m}} dp}{\left(\int dp e^{-\beta \frac{p^2}{2m}} \right)^3}$$

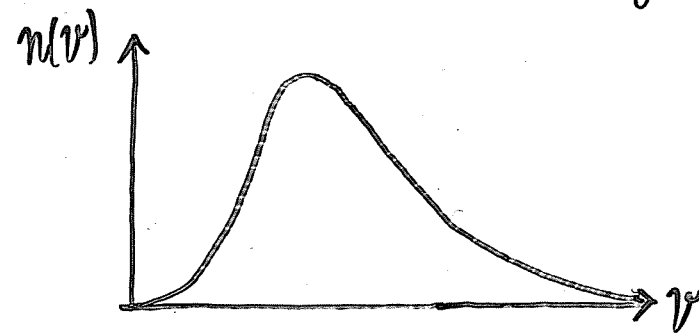
(*) This follows from (Ch. VII, classical limit): $\frac{n_i}{g_i} = \frac{N e^{-\beta \epsilon_i}}{Z} \Rightarrow n_i = g_i \left(\frac{N e^{-\beta \epsilon_i}}{Z} \right)$

$$n(v)dv = \frac{N 4\pi m^2 v^2 e^{-\frac{mv^2}{2kT}}}{(2\pi mkT)^{3/2}} dv \quad (\because p = mv)$$

$$\therefore \boxed{n(v) = N \frac{4\pi m^3}{(2\pi mkT)^{3/2}} v^2 e^{-\frac{mv^2}{2kT}}$$

v-dependence

[Maxwell distribution of molecular speeds (~1859)]



Behaviour:

- small v , increases as v^2
 - large v , drops exponentially
- $\int_0^\infty n(v)dv = N$ by definition

(i) Mean square speed: $\langle v^2 \rangle$

$$n(v) = B v^2 e^{-\frac{mv^2}{2kT}}$$

$$\langle v^2 \rangle = \frac{\int_0^\infty v^2 n(v)dv}{\int_0^\infty n(v)dv} = \frac{\int_0^\infty v^4 e^{-\frac{mv^2}{2kT}} dv}{\int_0^\infty v^2 e^{-\frac{mv^2}{2kT}} dv}$$

$$= \frac{\left(\frac{2kT}{m}\right)^{5/2} \int_0^\infty y^4 e^{-y^2} dy}{\left(\frac{2kT}{m}\right)^{3/2} \int_0^\infty y^2 e^{-y^2} dy} \quad \left| \begin{array}{l} y = \sqrt{\frac{m}{2kT}} v \end{array} \right.$$

[recall: Gaussian integrals]

$$\begin{aligned} \therefore \text{Need } I_n &= \int_0^\infty x^n e^{-x^2} dx ; \left(I_0 = \frac{\sqrt{\pi}}{2} ; I_1 = \frac{1}{2} \right) \\ &= -\frac{1}{2} \int_0^\infty x^{n-1} \frac{d(e^{-x^2})}{dx} dx \\ &= -\frac{1}{2} \left[x^{n-1} e^{-x^2} \Big|_0^\infty - \int_0^\infty e^{-x^2} \frac{d}{dx} x^{n-1} dx \right] \text{ (by parts)} \\ &= \frac{1}{2} \int_0^\infty (n-1) x^{n-2} e^{-x^2} dx \end{aligned}$$

$$\Rightarrow I_n = \left(\frac{n-1}{2} \right) I_{n-2} \quad \square \quad \text{(a property of gaussian integrals)}$$

$$\begin{aligned} \therefore \langle v^2 \rangle &= \frac{2kT}{m} \cdot \frac{I_4}{I_2} = \frac{2kT}{m} \cdot \frac{\frac{3}{2} \cdot \frac{1}{2} \cdot I_0}{\frac{1}{2} \cdot I_0} \\ &= \frac{3kT}{m} \end{aligned}$$

$$\sqrt{\langle v^2 \rangle} \equiv v_{\text{rms}} = \sqrt{\frac{3kT}{m}} = 1.73 \sqrt{\frac{kT}{m}}$$

Note:
 $\frac{1}{2} m \langle v^2 \rangle = \frac{3}{2} kT$

(ii) Mean speed $\langle v \rangle$

$$\langle v \rangle = \frac{\int_0^\infty v n(v) dv}{\int_0^\infty n(v) dv} = \frac{\int_0^\infty v^3 e^{-\frac{mv^2}{2kT}} dv}{\int_0^\infty v^2 e^{-\frac{mv^2}{2kT}} dv} = \sqrt{\frac{2kT}{m}} \frac{\int_0^\infty y^3 e^{-y^2} dy}{\int_0^\infty y^2 e^{-y^2} dy}$$

$$\begin{aligned} \langle v \rangle &= \sqrt{\frac{2kT}{m}} \frac{I_3}{I_2} = \sqrt{\frac{2kT}{m}} \frac{1 \cdot I_1}{\frac{1}{2} \cdot I_0} \\ &= \sqrt{\frac{2kT}{m}} \cdot 2 \cdot \frac{1}{2} \frac{1}{\sqrt{\pi}} = \sqrt{\frac{kT}{m}} \frac{2\sqrt{2}}{\sqrt{\pi}} \\ &= 1.59 \sqrt{\frac{kT}{m}} \end{aligned}$$

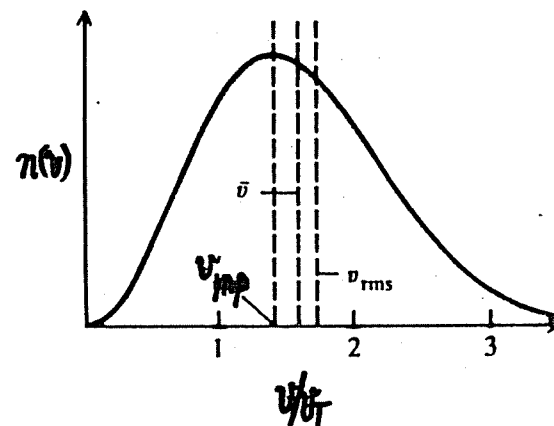
(iii) Most probable speed v_{mp}

$$\left. \frac{dn(v)}{dv} \right|_{v=v_{\text{mp}}} = 0 \quad \text{(peaks at } v_{\text{mp}})$$

$$\Rightarrow v_{\text{mp}} = \sqrt{\frac{2kT}{m}} = 1.41 \sqrt{\frac{kT}{m}}$$

$$\begin{aligned} \therefore v_{\text{mp}} &= \sqrt{2} \sqrt{\frac{kT}{m}} \approx 1.41 \sqrt{\frac{kT}{m}} \\ \langle v \rangle &= \frac{\sqrt{8}}{\sqrt{\pi}} \sqrt{\frac{kT}{m}} \approx 1.59 \sqrt{\frac{kT}{m}} \end{aligned}$$

$$v_{\text{rms}} = \sqrt{\langle v^2 \rangle} = \sqrt{3} \sqrt{\frac{kT}{m}} \approx 1.73 \sqrt{\frac{kT}{m}}$$



$$v_T = \sqrt{\frac{kT}{m}}$$

Alternatively

$$\vec{k} \xrightarrow{\hbar\vec{k}} \vec{p} \longrightarrow m\vec{v}$$

↑ wave vector ↑ momentum

Two key points: speed v to $v+dv$

those k 's in k to $k+dk$

(1) 3D system: $\sim k^2 dk \sim v^2 dv$

(2) Boltzmann factor: $e^{-\frac{\epsilon_i}{kT}} \rightarrow e^{-\frac{mv^2}{2kT}}$

o.o $n(v) = C v^2 e^{-\frac{mv^2}{2kT}}$

To get the complete form:

Require $\int_0^\infty n(v) dv = C \int_0^\infty v^2 e^{-\frac{mv^2}{2kT}} dv = N$

total # particles

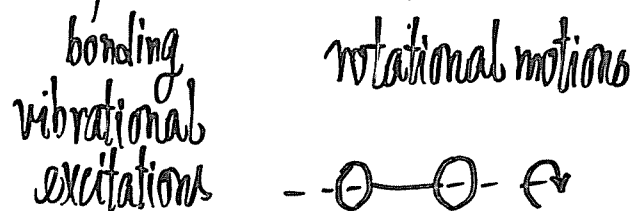
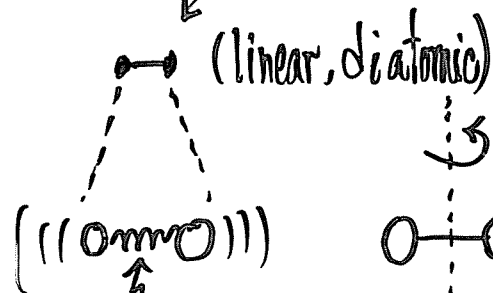
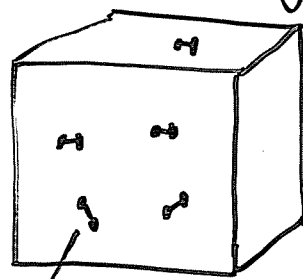
determines the constant C

Also give

$$n(v) = N \frac{4\pi m^3}{(2\pi m kT)^{3/2}} v^2 e^{-\frac{mv^2}{2kT}}$$

(same result)

F. A Gas of molecules (diatomic)



For each molecule, $\epsilon = \underbrace{\frac{\pi^2 \hbar^2}{2mL^2} (n_x^2 + n_y^2 + n_z^2)}_{\text{translational (CM motion)}} + \underbrace{(n + \frac{1}{2}) \hbar \omega}_{\text{vibrational (v)}} + \underbrace{\frac{l(l+1)\hbar^2}{2I}}_{\text{rotational (l, m)}}$

internal degrees of freedom

For such a classical ideal gas,

$$Z = \frac{1}{N!} (z)^N$$

Here, $z = \sum_{\text{single-particle states}} e^{-\beta \epsilon_i} = \text{single-molecule partition function}$

Assume the degrees of freedom are independent

one motion is not affecting another

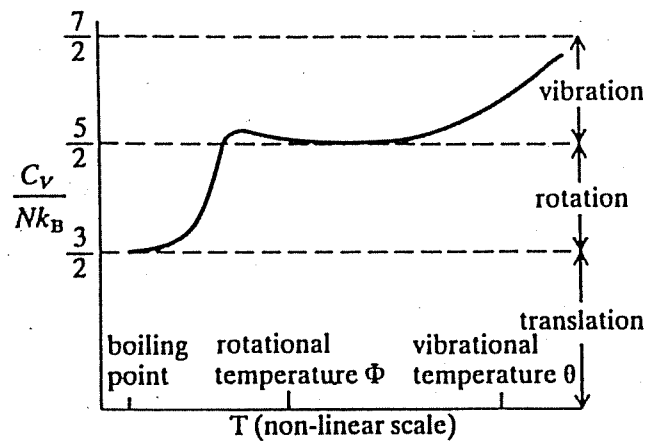
$\epsilon = \text{sum of contributions from independent modes}$

$$z = \sum_{n_x, n_y, n_z} \sum_{n=0}^{\infty} \sum_{l, m} e^{-\beta \epsilon_{n_x, n_y, n_z, n, l, m}}$$

$$= z_{\text{translation}} \cdot z_{\text{vib}} \cdot z_{\text{rot}} \quad (\text{factorized})$$

(see Ch. VI) [need quantum treatment for z_{vib}]

- And the free energies from each part add.
- This is why, at very high temperatures $kT \gg \hbar\omega \gg \frac{\hbar^2}{2I}$, vibrational, rotational, translational excitations all contribute to the heat capacity.
- As temperature is lowered $\hbar\omega \gg kT \gg \frac{\hbar^2}{2I}$, vibrational excitations cannot be excited \Rightarrow no vibrational contribution to U and thus $C \Rightarrow C$ drops by R per mole.
- At even lower temp., rotational contribution may be frozen, and only translational contribution to U and thus C remains.



(Schematic) C_v vs T for a diatomic gas

* One may also include electronic excitations in \mathcal{E} . These excitations require a few eV or more to be excited, and thus the excitation energy $\gg kT$.

G. Classical Theory of Paramagnetism

Done! See Chapter VI.

H. Harmonic Oscillators: Classical Version

- Consider N localized (distinguishable) classical 3D

harmonic oscillators

$$H = \sum_{i=1}^N \left(\frac{\vec{p}_i^2}{2m} + \frac{1}{2} m \omega^2 x_i^2 \right)$$

$\vec{p}_i^2 = p_{ix}^2 + p_{iy}^2 + p_{iz}^2$
 $x_i^2 = x_i^2 + y_i^2 + z_i^2$

$$Z = \frac{1}{h^{3N}} \int d^3p_1 \cdots d^3p_N \int d^3x_1 \cdots d^3x_N e^{-\beta H}$$

$$= \left[\frac{1}{h^3} \int d^3p \int d^3x e^{-\beta \left(\frac{p^2}{2m} + \frac{1}{2} m \omega^2 x^2 \right)} \right]^N$$

$$= (Z)^N$$

$$Z = \frac{1}{h^3} \int_{-\infty}^{\infty} dp_x \int_{-\infty}^{\infty} dp_y \int_{-\infty}^{\infty} dp_z \int_{-\infty}^{\infty} dx \int_{-\infty}^{\infty} dy \int_{-\infty}^{\infty} dz e^{-\beta \left(\frac{p_x^2 + p_y^2 + p_z^2}{2m} + \frac{1}{2} m \omega^2 (x^2 + y^2 + z^2) \right)}$$

$$= \left(\frac{1}{h} \int_{-\infty}^{\infty} dp e^{-\beta \frac{p^2}{2m}} \int_{-\infty}^{\infty} dx e^{-\beta \frac{1}{2} m \omega^2 x^2} \right)^3$$

$$= \left(\frac{1}{2\pi\hbar} \sqrt{\frac{2m\pi}{\beta}} \sqrt{\frac{2\pi}{\beta m \omega^2}} \right)^3 = \left(\frac{kT}{\hbar\omega} \right)^3$$

Gaussian integrals again!

$$Z = \left(\frac{kT}{\hbar\omega}\right)^{3N}$$

$$\therefore F = -kT \ln Z = -3NkT \ln\left(\frac{kT}{\hbar\omega}\right)$$

$$S = -\frac{\partial F}{\partial T} = 3Nk \left(1 + \ln\left(\frac{kT}{\hbar\omega}\right)\right)$$

$$\langle E \rangle = 3NkT \quad (\text{as expected from the equipartition theorem})$$

$$C_V = 3Nk \quad (\text{a constant, doesn't } \rightarrow 0 \text{ as } T \rightarrow 0!)$$

- Compare results with quantum oscillators
- The results here are those in the limit $kT \gg \hbar\omega$.
- When $kT < \hbar\omega$, we need to consider the discreteness of the harmonic oscillator energy spectrum, as the low-lying states now dominate the physics.

▪ For a 1D harmonic oscillator, $Z_{1D}(\text{classical})$

$$= \frac{1}{h} \int_{-\infty}^{\infty} dp e^{-\frac{p^2}{2m}} \int_{-\infty}^{\infty} dx e^{-\beta \frac{m\omega^2 x^2}{2}}$$

$$= \frac{kT}{\hbar\omega}$$

Alternative approaches:

We could have started formally with:
for a 1D harmonic oscillator

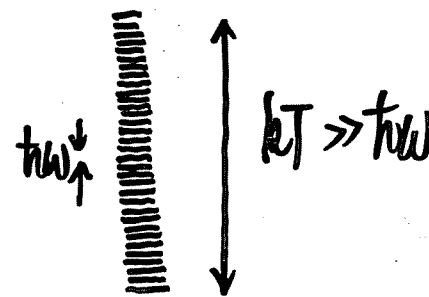
$$Z_{1D} = \sum_{n=0}^{\infty} e^{-\beta(n+\frac{1}{2})\hbar\omega}$$

$$= \underbrace{e^{-\beta\frac{\hbar\omega}{2}}}_{\uparrow} \sum_{n=0}^{\infty} e^{-\beta n\hbar\omega}$$

- This comes from the zero-point (ground state) energy. No one who only knows classical physics would have anticipated the presence of this factor (constant factor).

Consider $Z_{1D} = \sum_{n=0}^{\infty} e^{-\beta n\hbar\omega}$

When $kT \gg \hbar\omega$, discreteness of allowed energies is not important.



(a) Treat n as continuous

$$Z_{1D} \approx \int_0^{\infty} dn e^{-n\beta\hbar\omega} = \frac{1}{\beta\hbar\omega} \int_0^{\infty} dy e^{-y}$$

$$= \frac{1}{\beta\hbar\omega}$$

$$= \frac{kT}{\hbar\omega} \quad (\text{same as before})$$

(b) Invoking density of states

$$Z_{1D} = \sum_n e^{-\beta \epsilon_n} \quad \text{where } \epsilon_n = n\hbar\omega$$

$g(\epsilon)d\epsilon$ = number of 1D oscillator states with energy between ϵ and $\epsilon + d\epsilon$

$$= \frac{d\epsilon}{\hbar\omega}$$

$$\therefore g(\epsilon) = \frac{1}{\hbar\omega}$$

= constant
for 1D oscillator

$$Z_{1D} = \int_0^{\infty} g(\epsilon) e^{-\beta \epsilon} d\epsilon$$

$$= \frac{1}{\hbar\omega} \int_0^{\infty} e^{-\beta \epsilon} d\epsilon$$

$$= \frac{1}{\beta\hbar\omega} = \frac{kT}{\hbar\omega} \quad (\text{same as before})$$