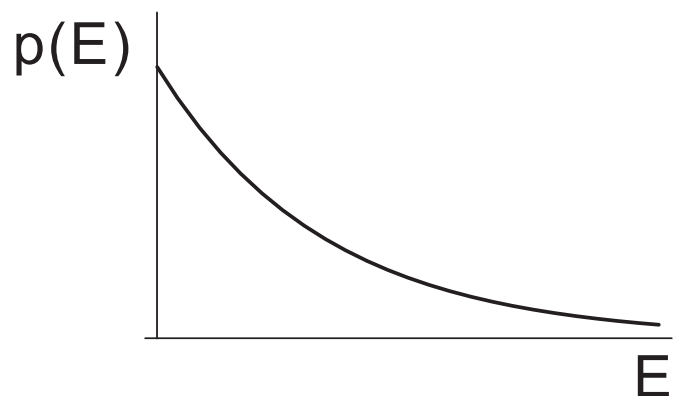


Canonical Ensemble



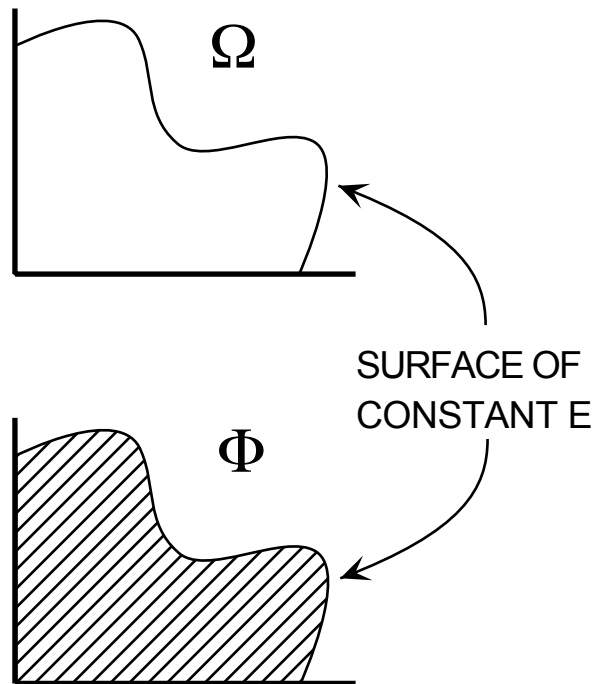
$$p(E) \propto e^{-E/kT} \quad \text{NOT!}$$

$$p(\{p, q\}) \propto e^{-\mathcal{H}(\{p, q\})/kT}$$

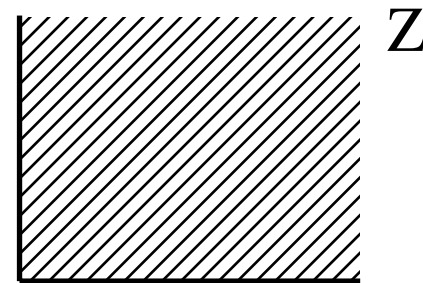
ADVANTAGES OF CANONICAL OVER MICROCANONICAL ENSEMBLE

1) ONE INTEGRATES OVER ALL PHASE SPACE

MICROCANONICAL



CANONICAL



2) SEPARATION

let $\mathcal{H} = \mathcal{H}_a + \mathcal{H}_b$, then $e^{-\mathcal{H}/kT} = e^{-\mathcal{H}_a/kT} e^{-\mathcal{H}_b/kT}$

$\Rightarrow p(\{p, q\}) = p(\{p, q\}_a) p(\{p, q\}_b)$ (a & b are SI)

$\Rightarrow Z = Z_a Z_b \Rightarrow F = F_a + F_b \Rightarrow S = S_a + S_b$ etc.

⇒ For N similar, non-interacting systems

$$Z = (Z_1)^N, \quad F = NF_1, \quad S = NS_1$$

⇒ For N indistinguishable particles

$$Z = \frac{(Z_1)^N}{N!}, \quad \text{correct Boltzmann counting}$$

Example Non-interacting classical monatomic gas

$$\mathcal{H} = \sum_{i=1}^N \frac{\vec{p}_i \cdot \vec{p}_i}{2m} = \sum_{i=1}^N \mathcal{H}_i \quad \Rightarrow \quad Z = \frac{(Z_1)^N}{N!}$$

$$\mathcal{H}_1(\vec{p}, \vec{r}) = \frac{p_x^2 + p_y^2 + p_z^2}{2m}$$

$$p_1(\vec{p}, \vec{r}) = e^{-(p_x^2 + p_y^2 + p_z^2)/2mkT} / (Z_1 h^3)$$

Gaussian $p_x \Rightarrow \langle \vec{p} \cdot \vec{p} \rangle = \langle p_x^2 + p_y^2 + p_z^2 \rangle = 3mkT$

$$\langle \mathcal{H}_1 \rangle = 3/2 kT$$

$$\begin{aligned}
Z_1 &= \int e^{-(p_x^2 + p_y^2 + p_z^2)/2mkT} \frac{dp_x dp_y dp_z dx dy dz}{h^3} \\
&= (2\pi mkT)^{3/2} L_x L_y L_z / h^3 = V \left(\frac{2\pi mkT}{h^2} \right)^{3/2} = \frac{V}{\lambda(T)^3}
\end{aligned}$$

Where $\lambda(T)$ (or $\Lambda(T)$) $\equiv h/\sqrt{2\pi mkT}$, the thermal de Broglie wavelength.

$$Z(T, V, N) = \frac{1}{N!} \left(\frac{V}{\lambda(T)^3} \right)^N$$

$$\begin{aligned}
F &= -kT \ln Z \\
&= -kT \left[-N \ln N + N + N \ln \left(\frac{V}{\lambda(T)^3} \right) \right] \\
&= -kTN \ln \underbrace{\left\{ \frac{V}{N\lambda(T)^3} \right\}}_{\propto T^{-3/2}} - kTN
\end{aligned}$$

$$P = - \left(\frac{\partial F}{\partial V} \right)_{T,N} = (-1)(-kTN) \frac{1}{V} = \frac{NkT}{V}$$

$$S = - \left(\frac{\partial F}{\partial T} \right)_{V,N} = kN \ln \left\{ \frac{V}{N\lambda(T)^3} \right\} - kTN \left(-\frac{3}{2} \frac{1}{T} \right) + kN$$

$$= \frac{kN \ln \left\{ \frac{V}{N\lambda(T)^3} \right\} + (5/2)NkT}{}$$

$$E = F + TS = \underline{(3/2) NkT}$$

Find the adiabatic path, $\Delta S = 0$.

$$\Delta S = 0 \Rightarrow \left\{ \frac{V}{N\lambda(T)^3} \right\} \text{ is constant} \Rightarrow \frac{V}{T^{3/2}} \text{ is constant}$$

$$\underline{\frac{V}{V_0} = \left(\frac{T}{T_0} \right)^{-3/2}}$$

Example Classical Harmonic Oscillator

$$\mathcal{H}_1(p, x) = \frac{p^2}{2m} + \frac{1}{2}Kx^2$$

$$p(p, x) = \frac{1}{\sqrt{2\pi mkT}} \exp\left[-\frac{p^2}{2mkT}\right]$$

$$\times \frac{1}{\sqrt{2\pi(kT/K)}} \exp\left[-\frac{x^2}{2(kT/K)}\right]$$

$$Z_1 = \frac{2\pi}{h} \sqrt{\frac{m}{K}} kT$$

Now assume there are N similar stationary oscillators so that we can extract thermodynamic information.

$$Z = Z_1^N \quad F = -kT \ln Z = -kTN \ln \left\{ \frac{2\pi}{h} \sqrt{\frac{m}{K}} kT \right\}$$

$$\begin{aligned} S &= - \left(\frac{\partial F}{\partial T} \right)_N = kN \ln \{ \} + kTN \frac{1}{\{ \}} \frac{1}{T} \\ &= kN \ln \left\{ \frac{2\pi}{h} \sqrt{\frac{m}{K}} kT \right\} + Nk \end{aligned}$$

This shows that an adiabatic path for a collection of classical harmonic oscillators is one of constant temperature.

$$E = F + TS = NkT$$

This shows that the heat capacity is a constant $C = Nk$ independent of temperature. This would be true even if the oscillators had a variety of different frequencies.

Canonical Ensemble

CLASSICAL

QUANTUM

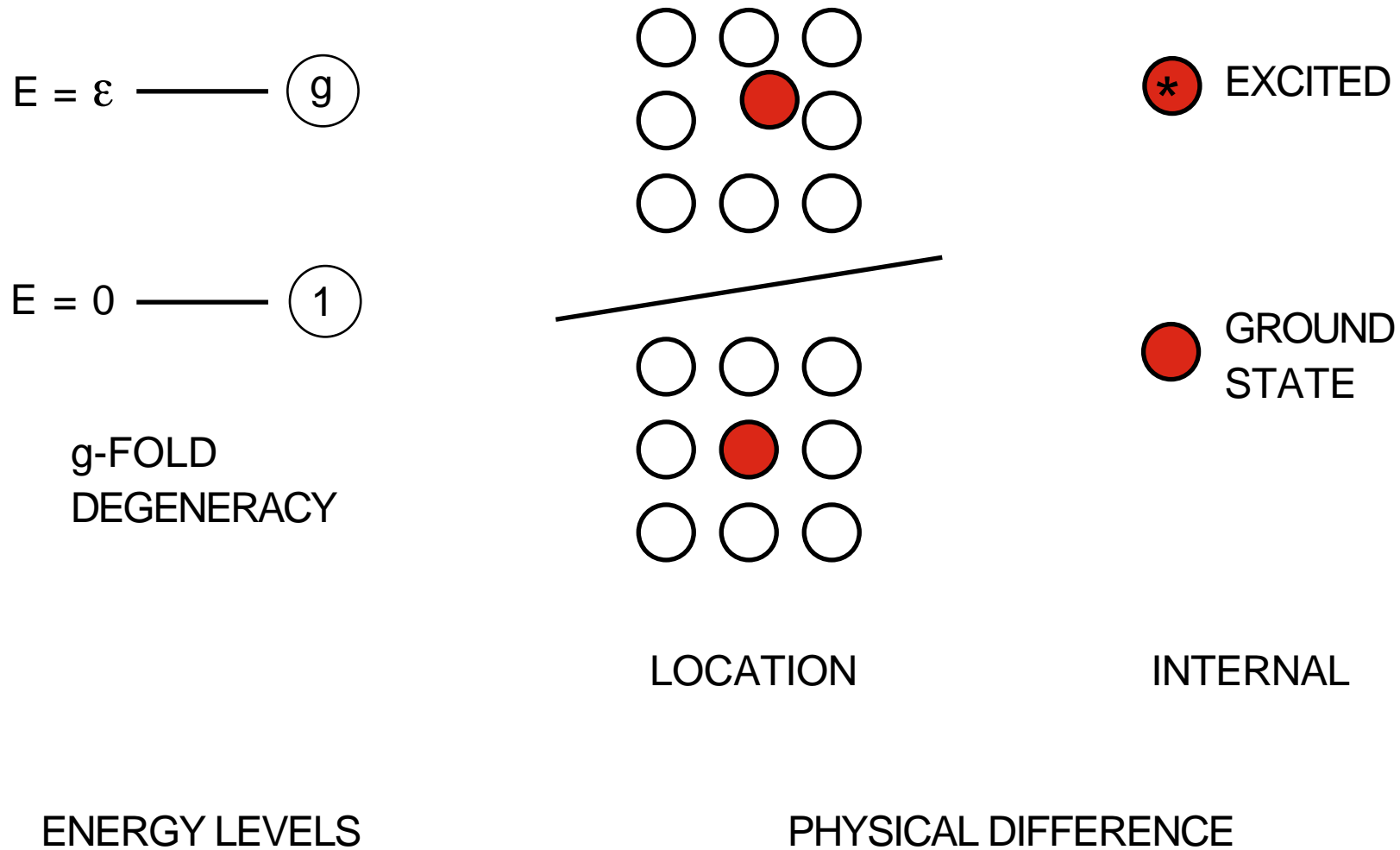
$$p(\{p, q\}) = e^{-\mathcal{H}(\{p, q\})/kT} / Z h^\alpha \quad p(\text{state}) = e^{-E_{\text{state}}/kT} / Z$$

$$Z = \int e^{-\mathcal{H}/kT} \{dp, dq\} / h^\alpha$$

$$Z = \sum_{\text{states}} e^{-E_{\text{state}}/kT}$$

where α depends on the dimensionality of the phase space.

EXAMPLE 2 LEVEL SYSTEM: STATES OF AN IMPURITY IN A SOLID



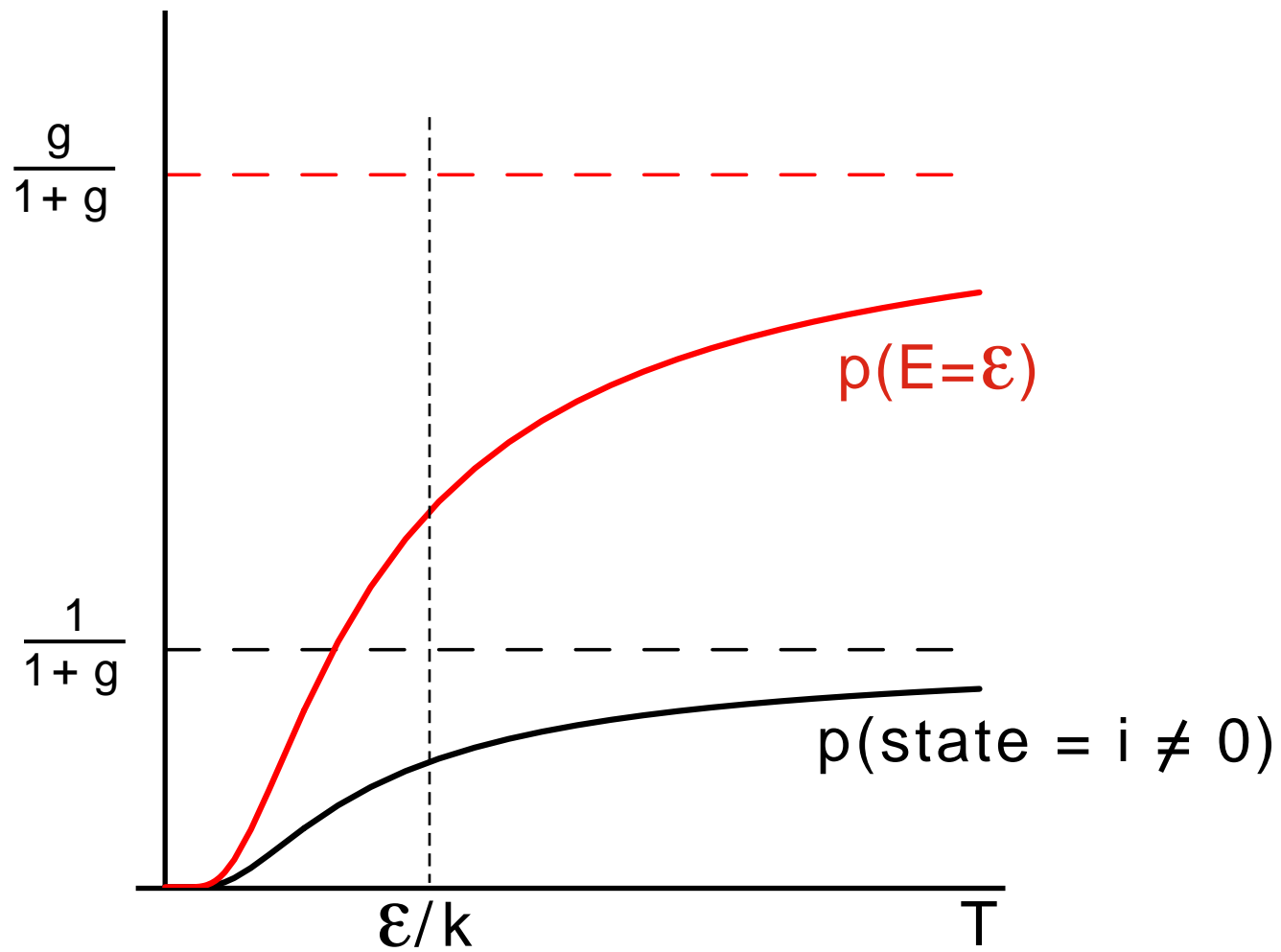
STATES: $\underbrace{|0\rangle}_{E=0}, \underbrace{|1\rangle, \dots, |g\rangle}_{E=\epsilon}$

$$Z_1 = \sum_{\text{states}} e^{-E_{\text{state}}/kT} = 1 \times e^0 + g \times e^{-\epsilon/kT} = 1 + ge^{-\epsilon/kT}$$

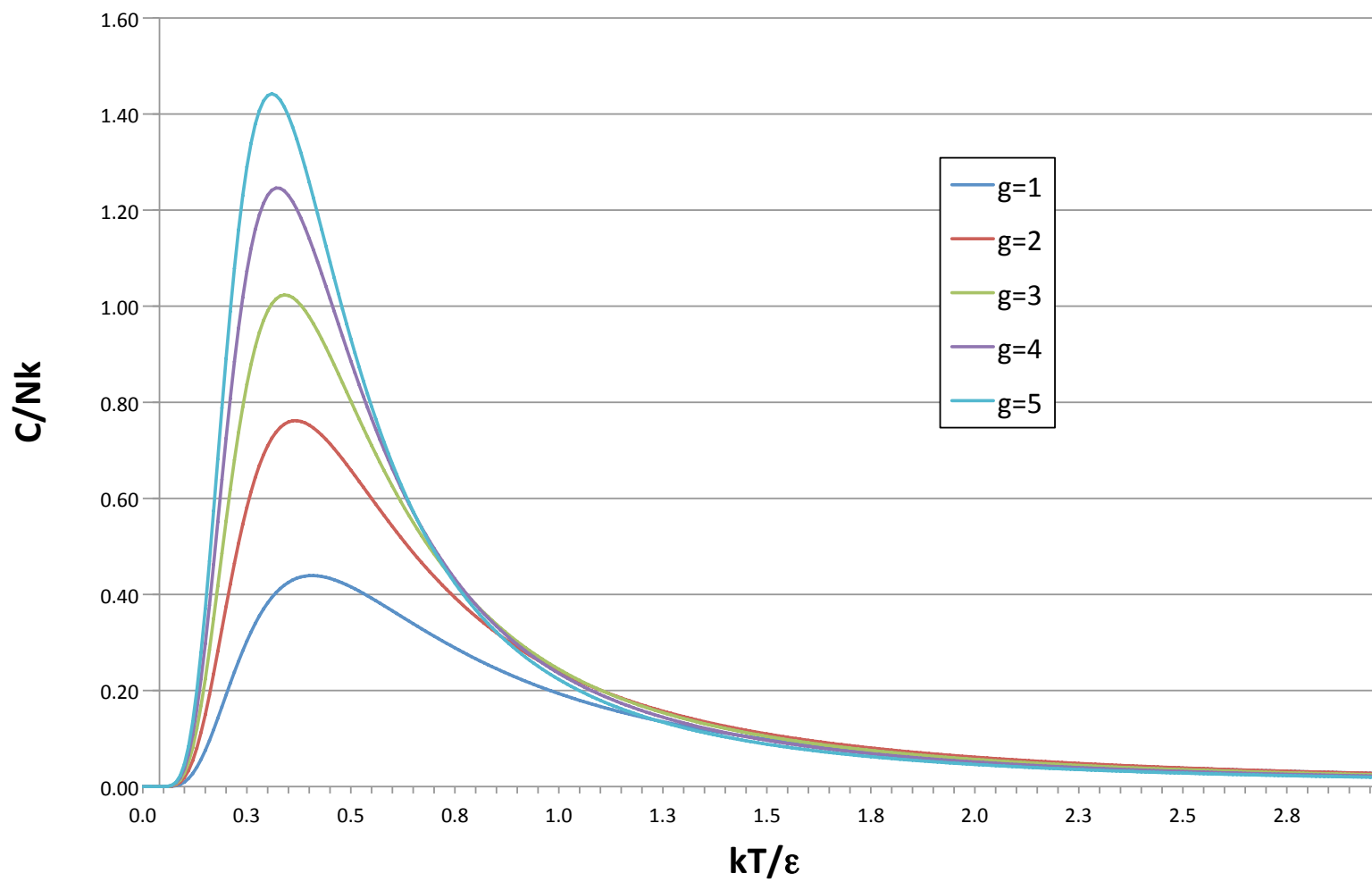
$$p(\text{state}) = e^{-E_{\text{state}}/kT} / Z_1$$

$$= \frac{1}{1 + ge^{-\epsilon/kT}} \quad \text{for } |0\rangle$$

$$= \frac{e^{-\epsilon/kT}}{1 + ge^{-\epsilon/kT}} \quad \text{for } |i\rangle \quad i = 1, \dots, g$$

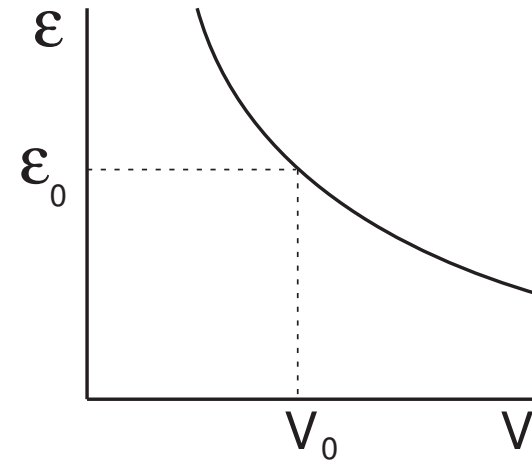


Heat Capacity of a Two Level System



Assume

- N impurities ($N \gg 1$)
- $\epsilon = \epsilon_0(V/V_0)^{-\gamma}$



$$Z = Z_1^N \quad F(T, V, N) = -kT \ln Z = -NkT \ln Z_1$$

$$S = - \left(\frac{\partial F}{\partial T} \right)_V = Nk \ln Z_1 + NkT \left(\frac{g \left(\frac{\epsilon}{kT^2} \right) e^{-\epsilon/kT}}{1 + g e^{-\epsilon/kT}} \right)$$

$$S = Nk \ln(1 + ge^{-\epsilon/kT}) + gNk \left(\frac{\epsilon}{kT} \right) \frac{e^{-\epsilon/kT}}{1 + ge^{-\epsilon/kT}}$$

$$U = F + TS = N \frac{g \epsilon e^{-\epsilon/kT}}{1 + ge^{-\epsilon/kT}} = N \epsilon p(E = \epsilon)$$

$$P = - \left(\frac{\partial F}{\partial V} \right)_{T,N} = - \left(\frac{\partial F}{\partial \epsilon} \right)_T \underbrace{\left(\frac{\partial \epsilon}{\partial V} \right)_T}_{\frac{-\gamma \epsilon}{V}}$$

$$= NkT \frac{-\left(\frac{g}{kT}\right) e^{-\epsilon/kT}}{1 + ge^{-\epsilon/kT}} \left(-\frac{\gamma \epsilon}{V} \right) = \underline{\underline{\frac{\gamma U}{V}}}$$

ALTERNATIVE WAY OF FINDING U

Usually (but not always) $U = \langle \mathcal{H} \rangle$.

$$\text{If so, } U = \int \mathcal{H}(\{p, q\}) p(\{p, q\}) \{dp, dq\}$$

$$\text{But } Z = c \int e^{-\mathcal{H}(\{p, q\})\beta} \{dp, dq\} \quad \beta \equiv 1/kT$$

$$\left(\frac{\partial Z}{\partial \beta}\right)_{N,V} = c \int -\mathcal{H}(\{p, q\}) e^{-\mathcal{H}(\{p, q\})\beta} \{dp, dq\}$$

$$-\frac{1}{Z} \left(\frac{\partial Z}{\partial \beta}\right)_{N,V} = \int \mathcal{H}(\{p, q\}) \frac{e^{-\mathcal{H}(\{p, q\})\beta}}{\underbrace{\int e^{-\mathcal{H}(\{p', q'\})\beta} \{dp', dq'\}}_{p(\{p, q\})}} \{dp, dq\}$$

$$\underline{-\frac{1}{Z} \left(\frac{\partial Z}{\partial \beta}\right)_{N,V} = U}$$

Example Monatomic Gas

$$Z = \frac{1}{N!} V^N \left(\frac{2\pi m k T}{h^2} \right)^{3N/2} = \alpha \beta^{-3N/2}$$

$$U = - \frac{1}{\alpha \beta^{-3N/2}} \left(- \frac{3N}{2} \frac{1}{\beta} \right) \alpha \beta^{-3N/2} = \underline{\underline{\frac{3}{2} N k T}}$$

Example 2 Level System

$$Z = \left(1 + ge^{-\epsilon\beta}\right)^N$$

$$U = - \left(1 + ge^{-\epsilon\beta}\right)^{-N} N \left(1 + ge^{-\epsilon\beta}\right)^{N-1} \left(-\epsilon ge^{-\epsilon\beta}\right)$$

$$= \frac{gN\epsilon e^{-\epsilon/kT}}{1 + ge^{-\epsilon/kT}}$$

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8.044 Statistical Physics I
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