



BHARATHIDASAN UNIVERSITY

Tiruchirappalli- 620024

Tamil Nadu, India

Programme: M.Sc., Physics

Course Title : Thermodynamics and Statistical Physics

Course Code : 22PH202

Dr. M. Senthivelan

Professor

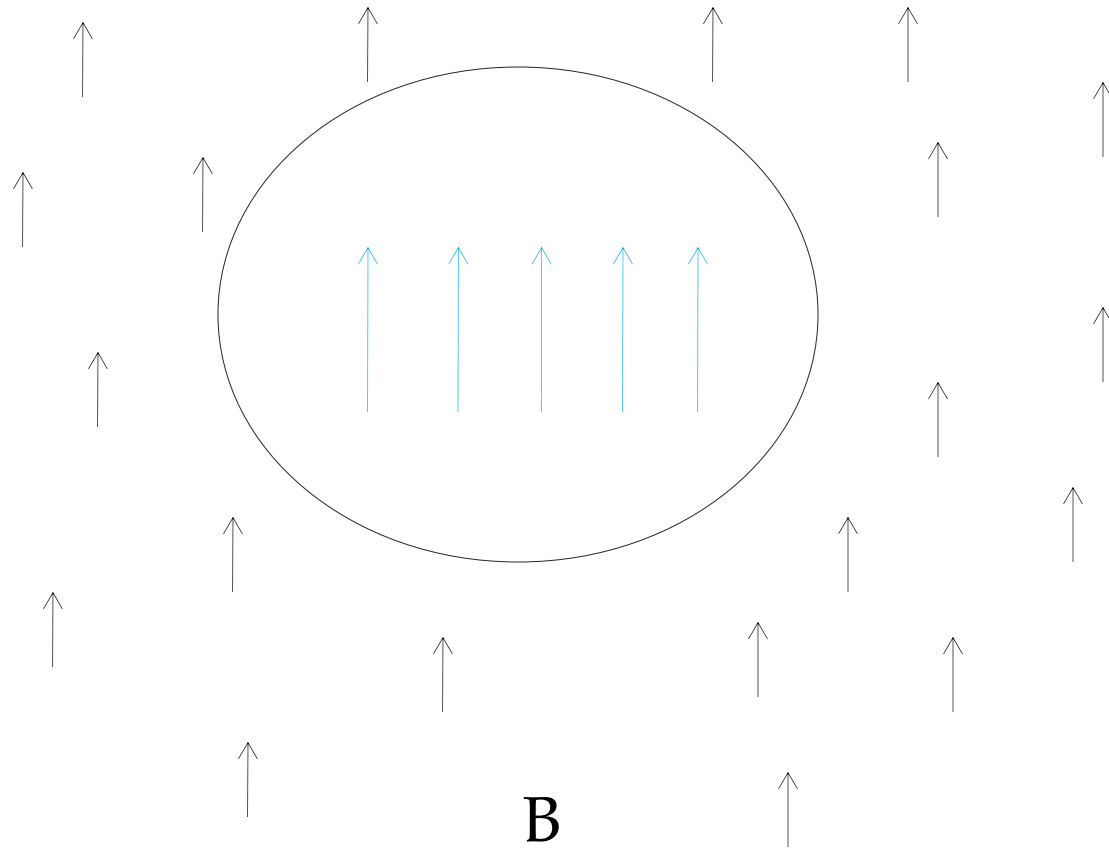
Department of Nonlinear Dynamics

UNIT - II

ENSEMBLE APPROACH

Introduction to Ensembles

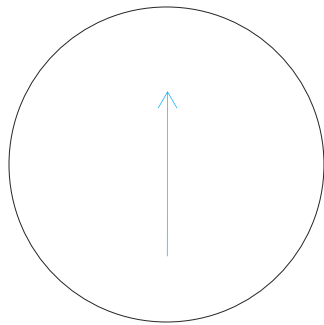
- ❖ Consider five non interacting *spins* or *magnetic dipole*
- ❖ They are placed in a magnetic field '**B**'



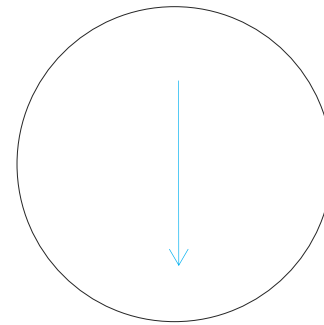
$$E = -\vec{\mu} \cdot \vec{B} = -\mu B \cos \theta$$

$\theta = 0^\circ$ (parallel)

$\theta = 180^\circ$ (anti - parallel)



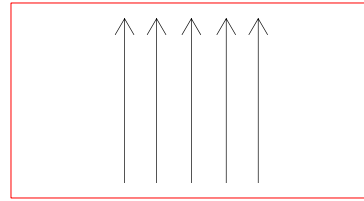
Energy of spin parallel to
the magnetic field ' E ' = $-\mu B$



Energy of spin anti-parallel to
the magnetic field ' E ' = $+\mu B$

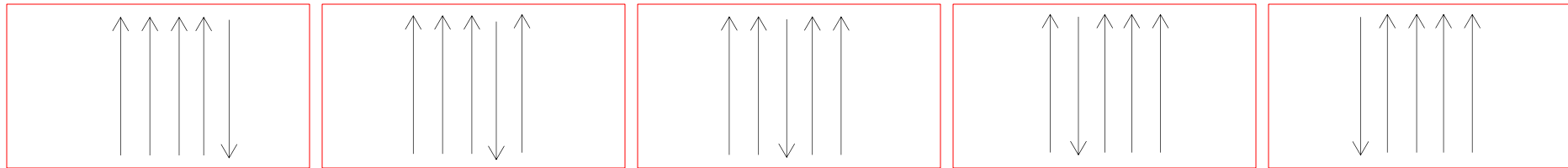
Question: Calculate the number of possible states
having total energy = $-\mu B$

All Spins Up

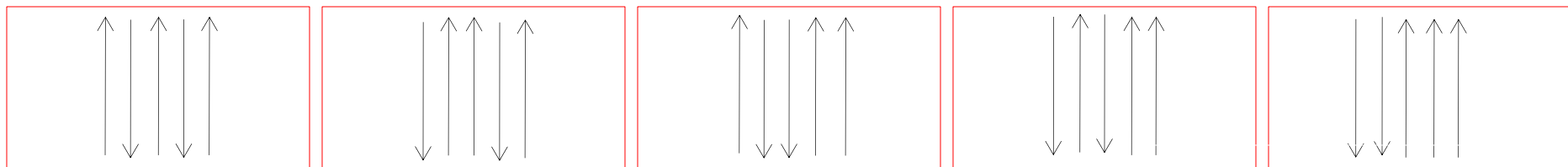
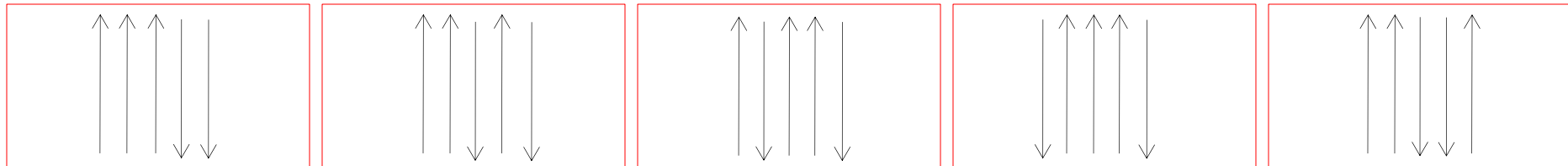


($-5\mu\text{B}$) \longrightarrow 1 Microstate

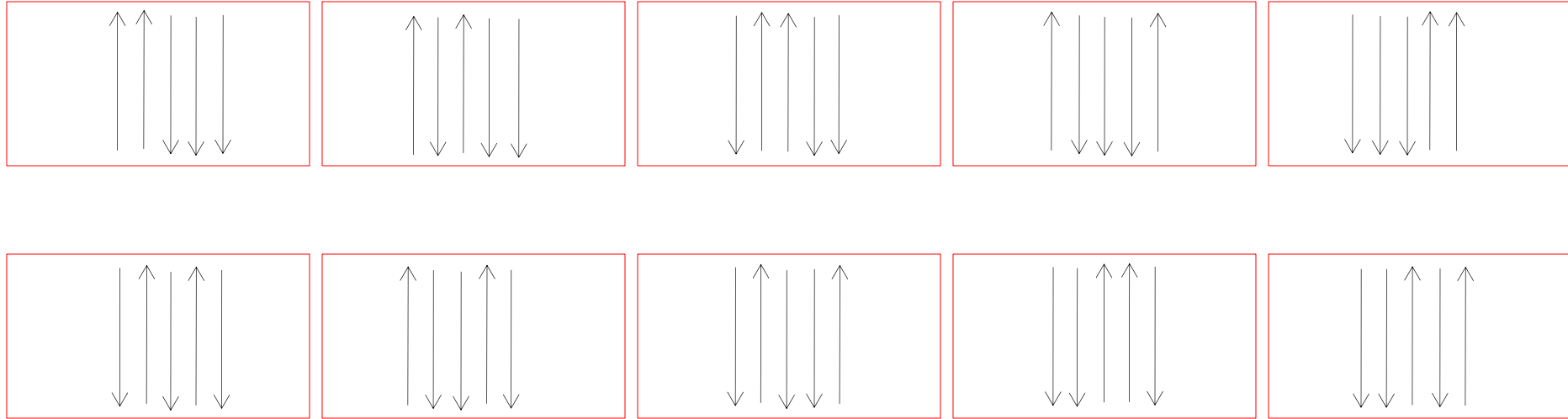
One Spin Down ($-3\mu\text{B}$) \longrightarrow 5 Microstates



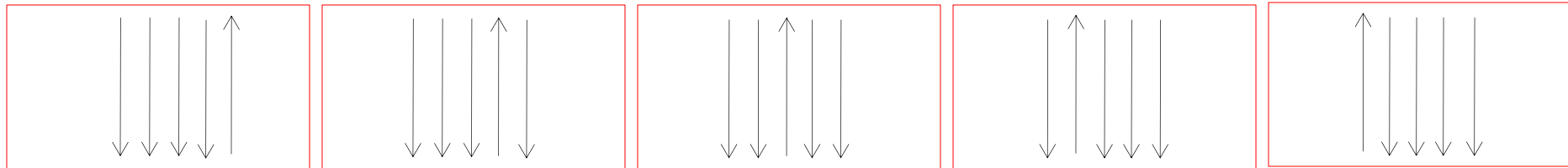
Two Spins Down ($-\mu\text{B}$) \longrightarrow 10 Microstates



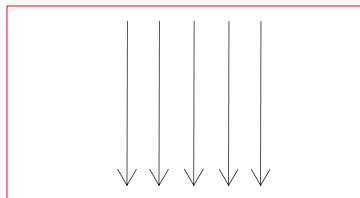
Three Spins Down (μ_B) \longrightarrow 10 Microstates



Four Spins Down ($3\mu_B$) \longrightarrow 5 Microstates



All Spins Down ($5\mu_B$) \longrightarrow 1 Microstates



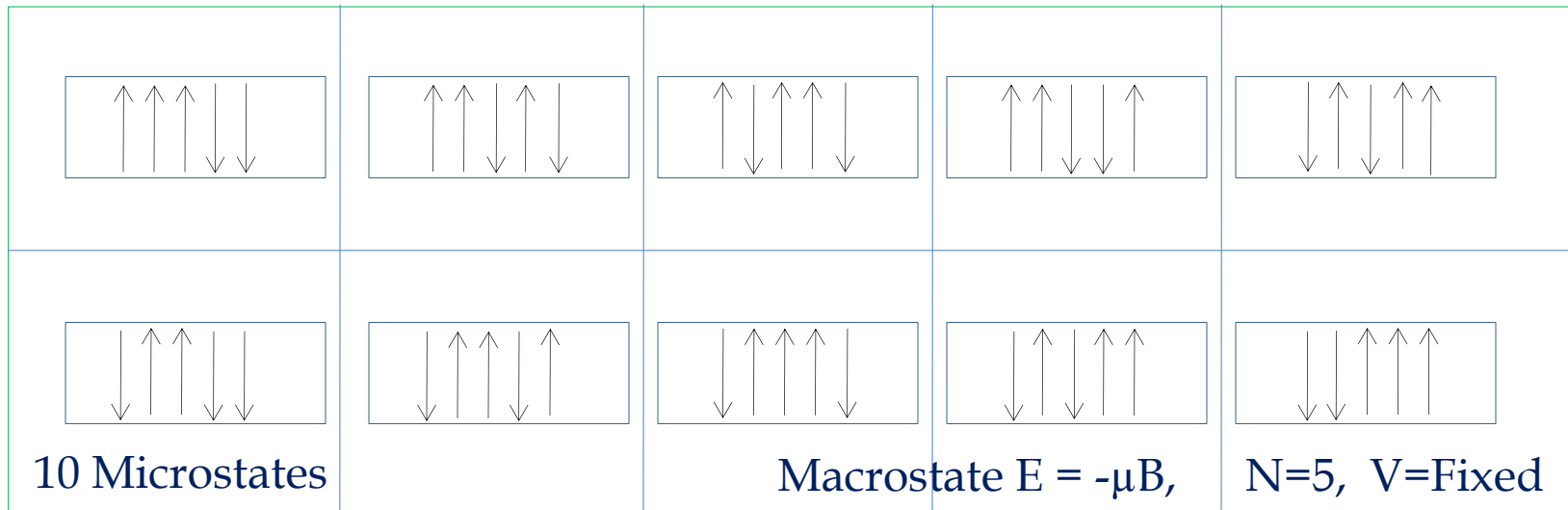
Totally 32 Microstates

$$1 + 5 + 10 + 10 + 5 + 1$$

In this problem we are interested in finding the number of possible states having total energy = $-\mu B$.

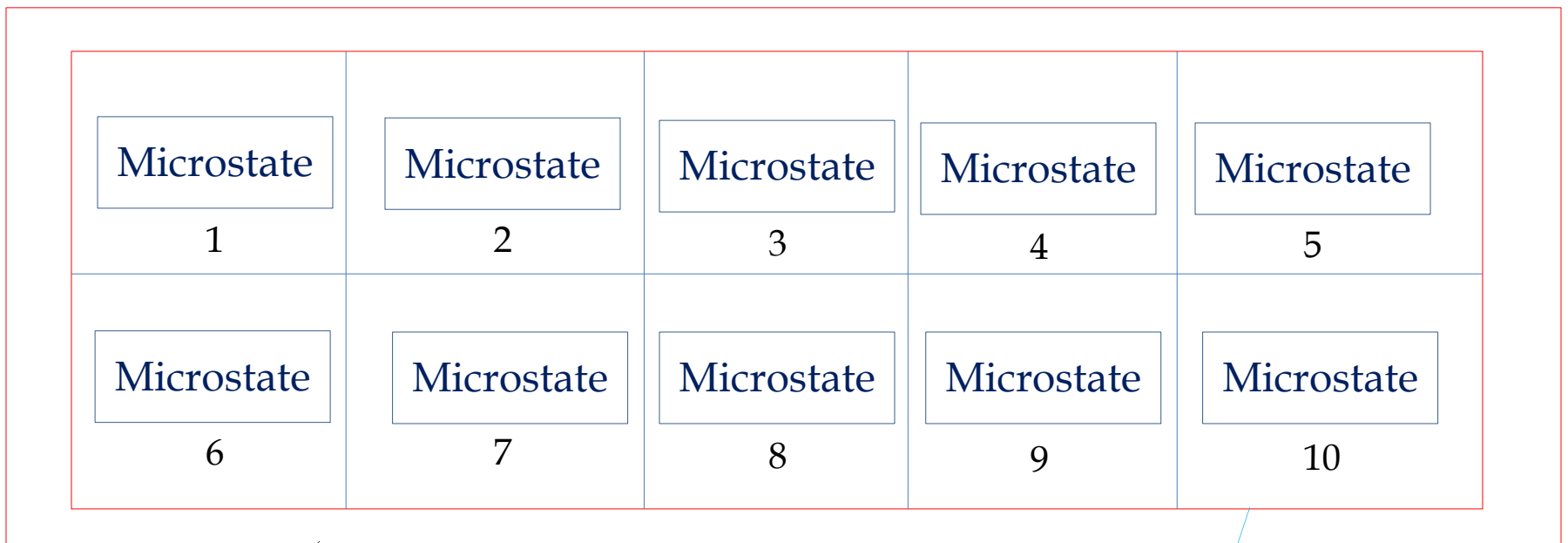
We found that **10** microstates have total energy = $-\mu B$

Ensemble



All States are equally probable

$$P_s = \frac{1}{\Omega} = \frac{1}{\text{Number of Microstates}}$$



Ensemble

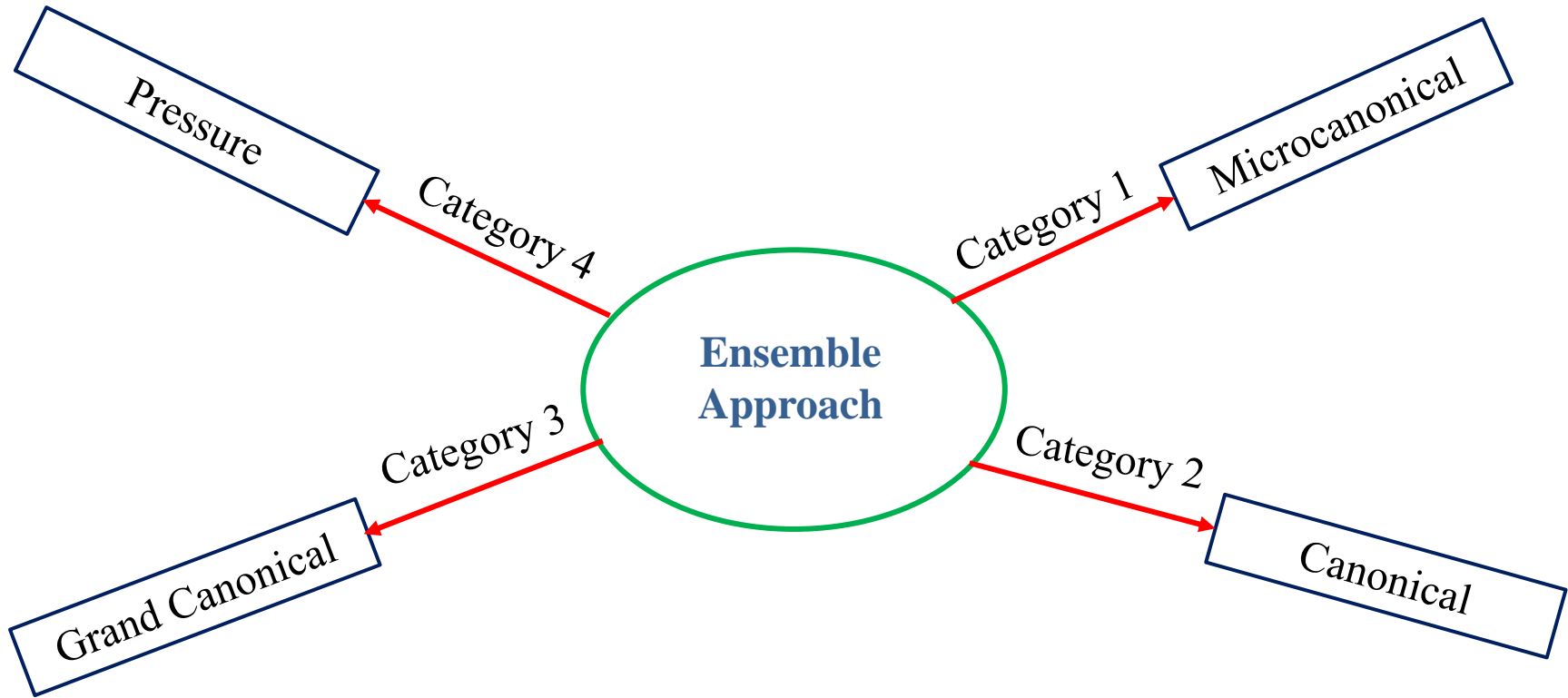
Macrostate E, V, N

In this example, the **Ensemble** consists of *Ten* systems each of which is in one of the *Ten* accessible **Microstates**.

Isolated system, all accessible microstates have the same probability

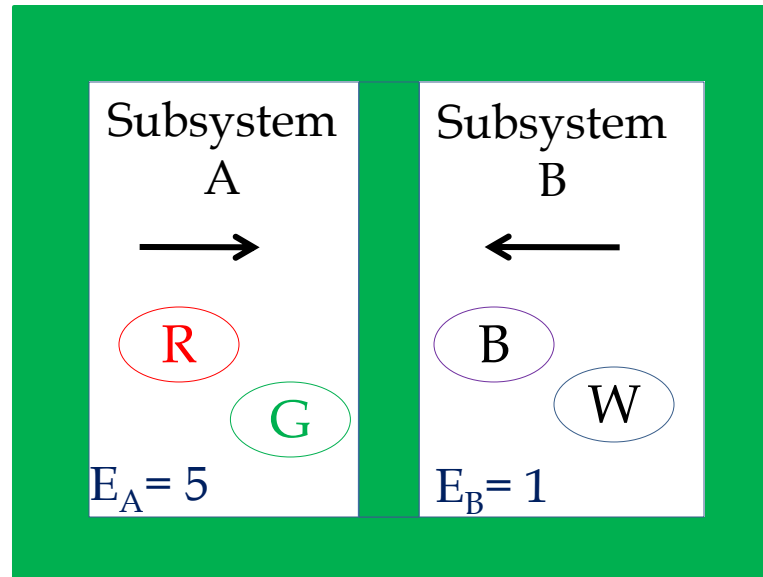
Microcanonical Ensemble

Ensemble Approach



Microcanonical Ensemble: Counting the Number of
Microstates

Toy Model



Insulating rigid Impermeable

Energy, Volume and number of particles is fixed.

Subsystem 'A' consists of two particles-> *Red* & *Green* .

Energy of the system A : $E_A = 5$.

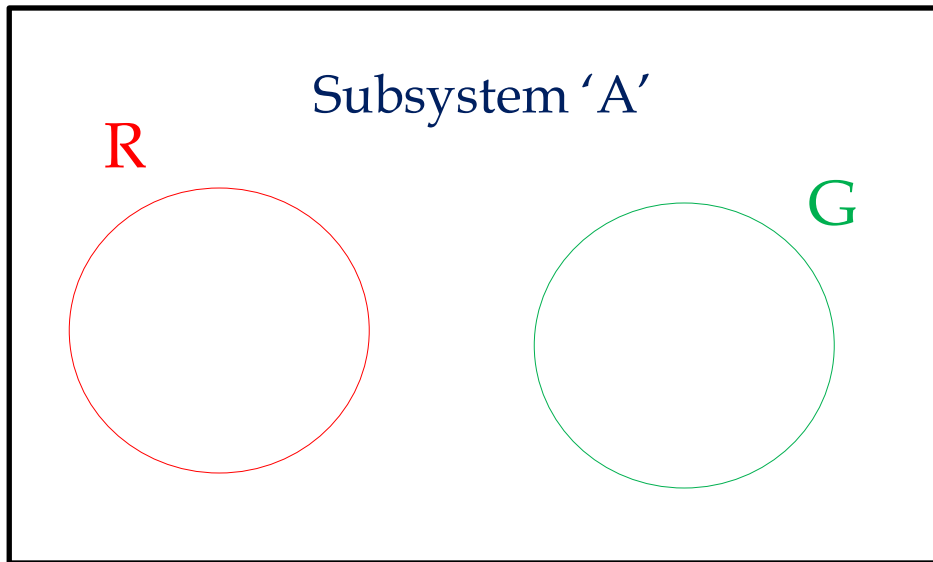
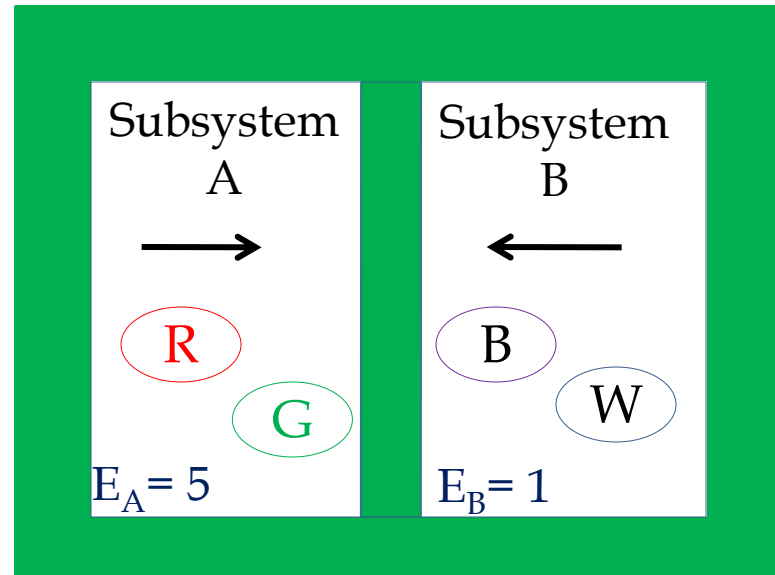
Subsystem 'B' consists of two particles-> *Black* & *White* .

Energy of the system B : $E_B = 1$.

$$E_{\text{tot}} = E_A + E_B = 5 + 1 = 6$$

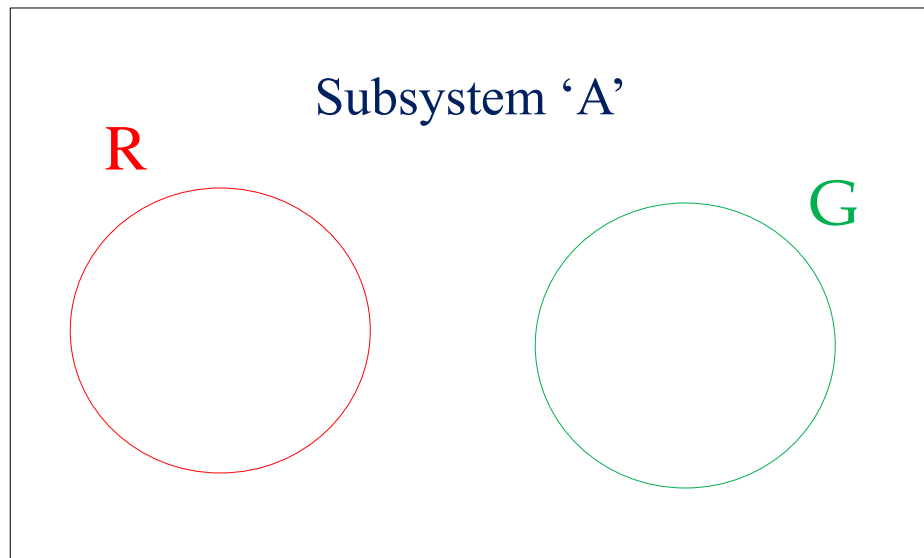
Let us calculate the number of accessible microstates
 First we consider accessible microstates of 'A'.

E_A	Accessible Microstates of A
5	(5,0)



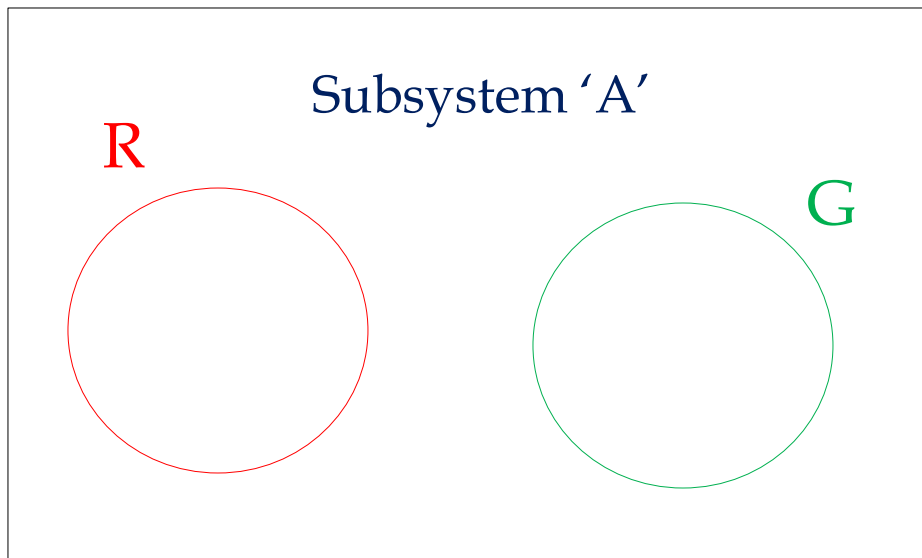
Let us calculate the number of accessible microstates
First we consider accessible microstates of 'A'.

E_A	Accessible Microstates of A
5	(5,0) (4,1)



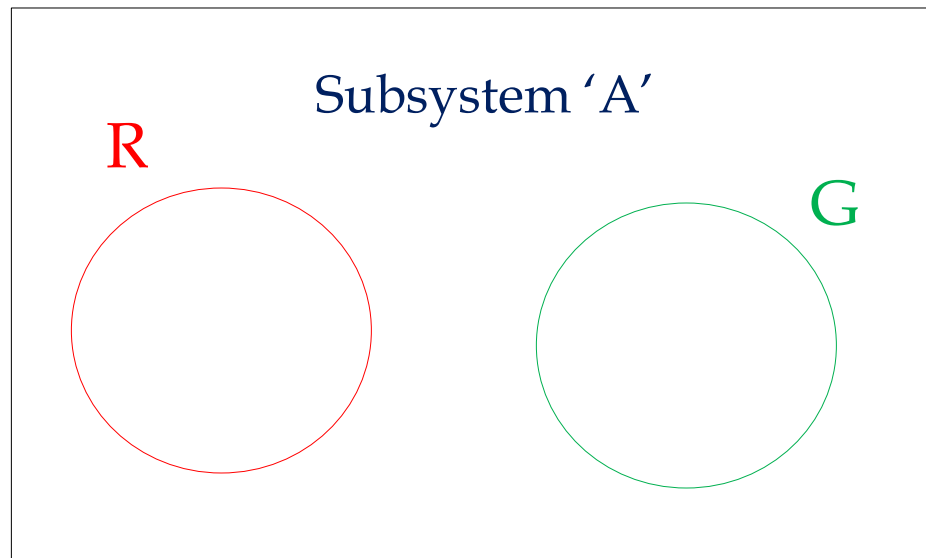
Let us calculate the number of accessible microstates
 First we consider accessible microstates of 'A'.

E_A	Accessible Microstates of A		
5	(5,0)	(4,1)	(3,2)



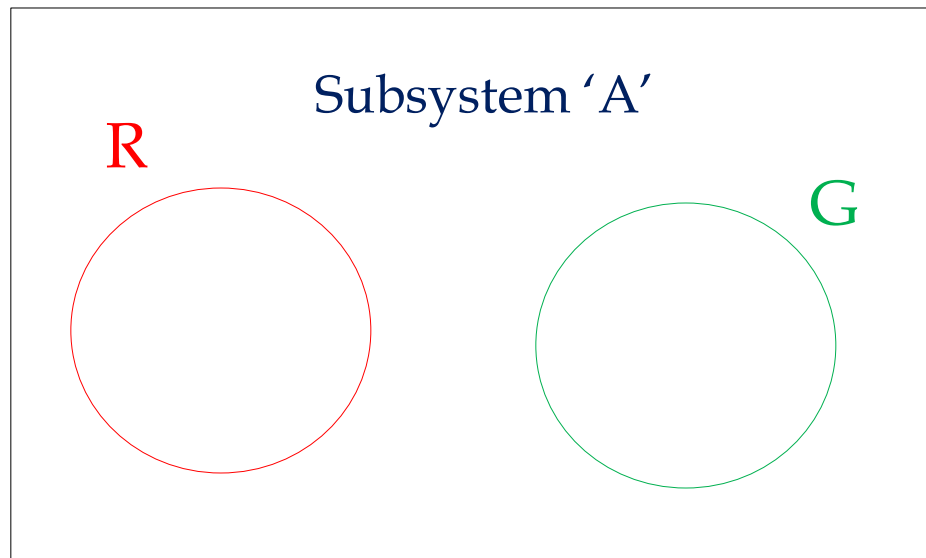
Let us calculate the number of accessible microstates
First we consider accessible microstates of 'A'.

E_A	Accessible Microstates of A
5	(5,0) (4,1) (3,2) (2,3)



Let us calculate the number of accessible microstates
First we consider accessible microstates of 'A'.

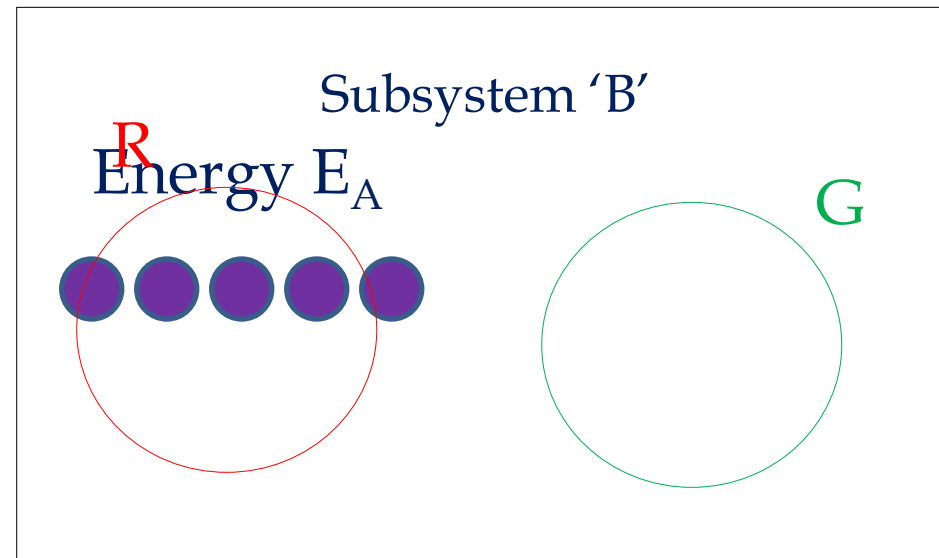
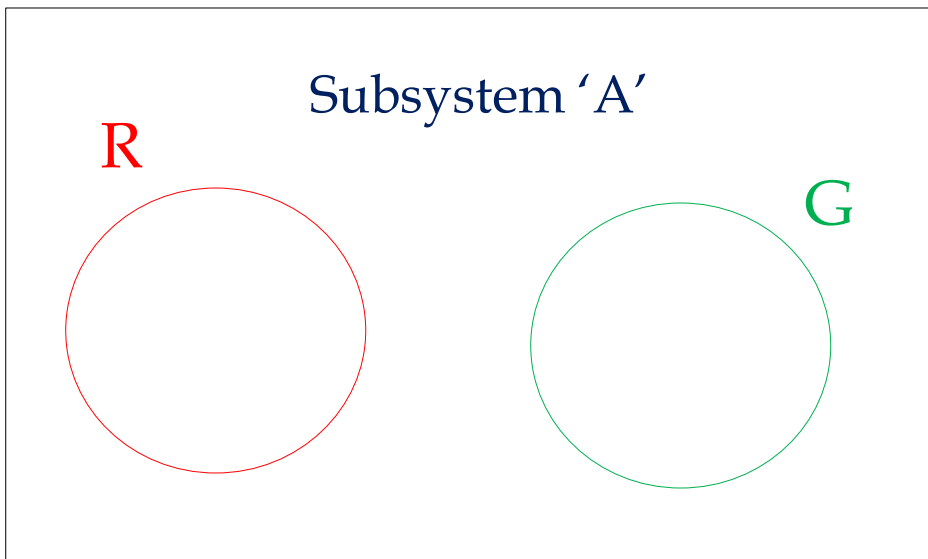
E_A	Accessible Microstates of A
5	(5,0) (4,1) (3,2) (2,3) (1,4)



Let us calculate the number of accessible microstates

First we consider accessible microstates of 'A'

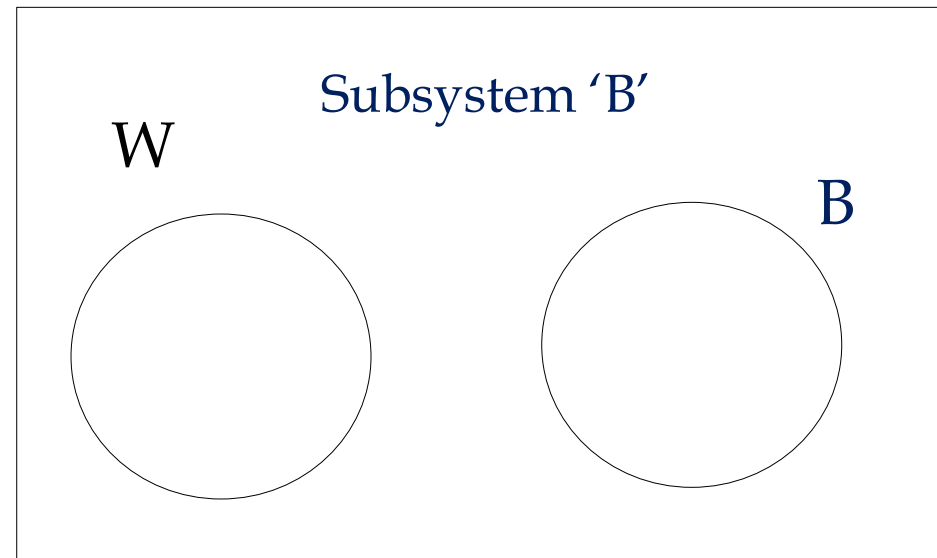
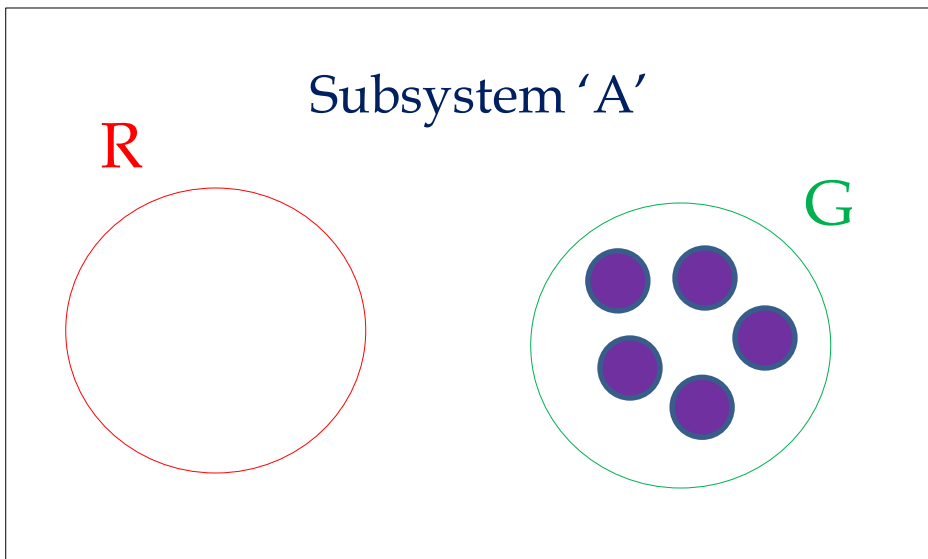
E_A	Accessible Microstates of A	E_B	Accessible Microstates of B
5	(5,0) (4,1) (3,2) (2,3) (1,4) (0,5)	1	(1,0)



Let us calculate the number of accessible microstates

First we consider accessible microstates of A

E_A	Accessible Microstates of A	E_B	Accessible Microstates of B
5	(5,0) (4,1) (3,2) (2,3) (1,4) (0,5)	1	(1,0) (0,1)

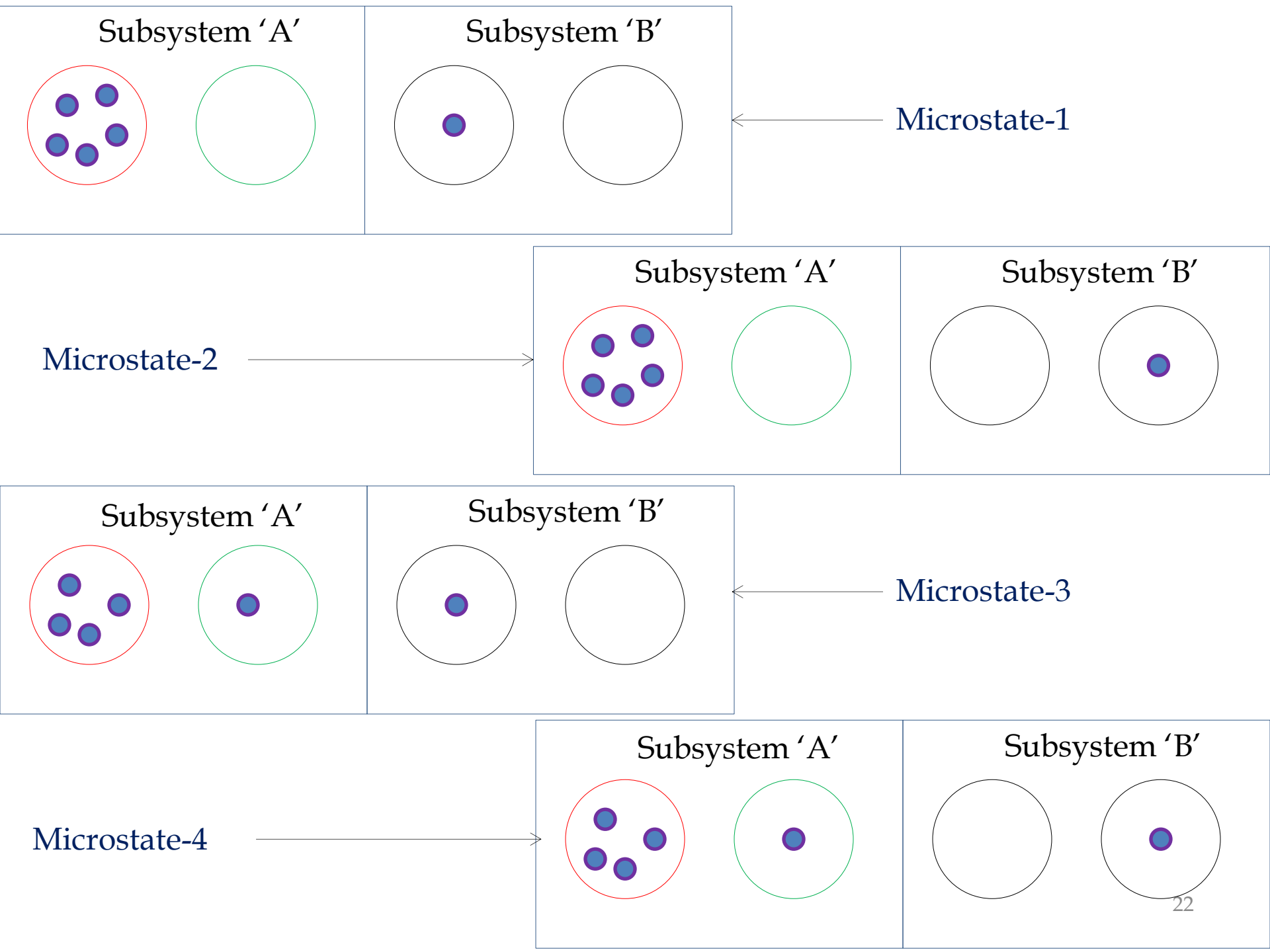


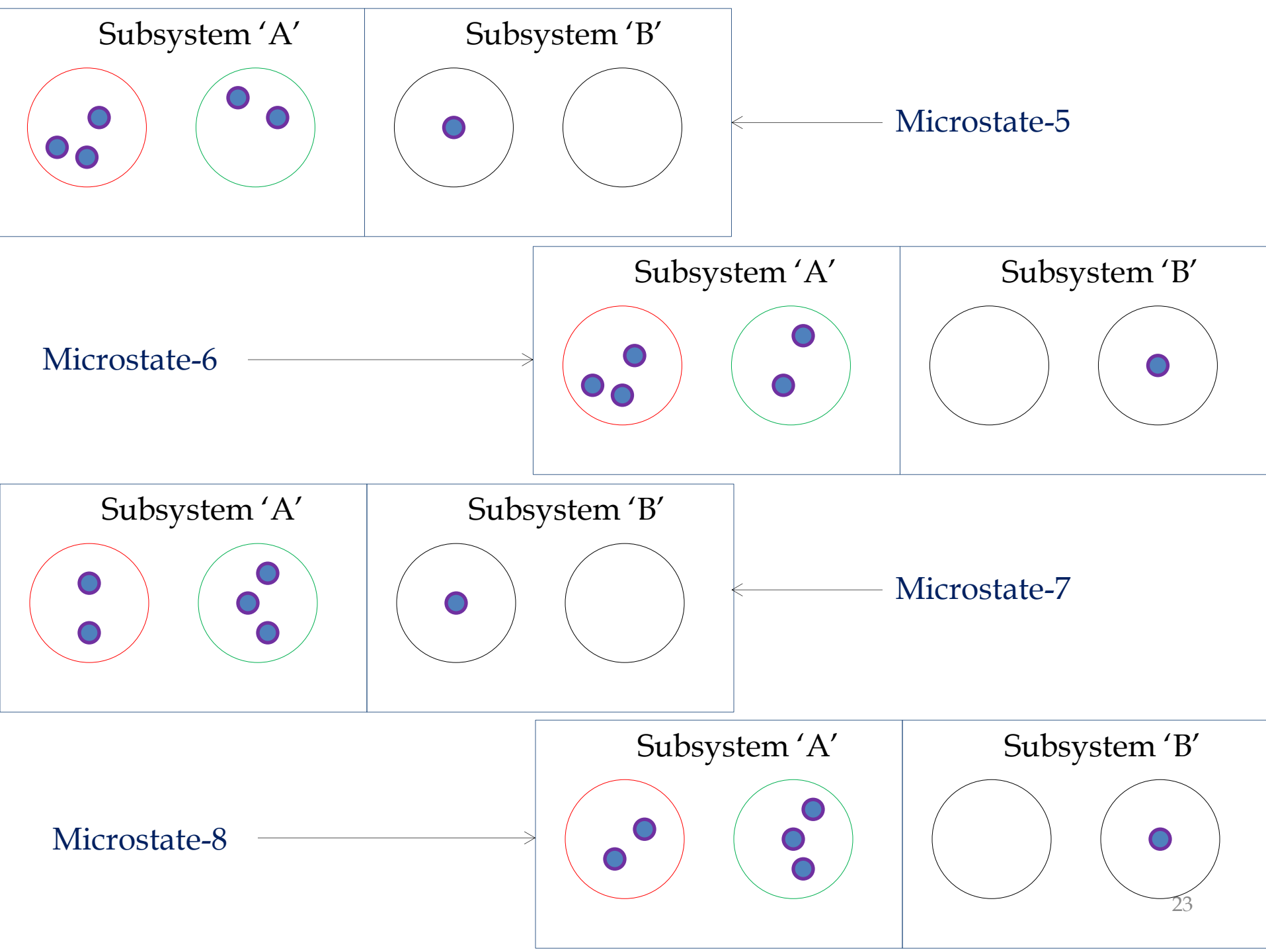
Counting Total Number of Microstates of the Combined System in the Microcanonical Ensemble

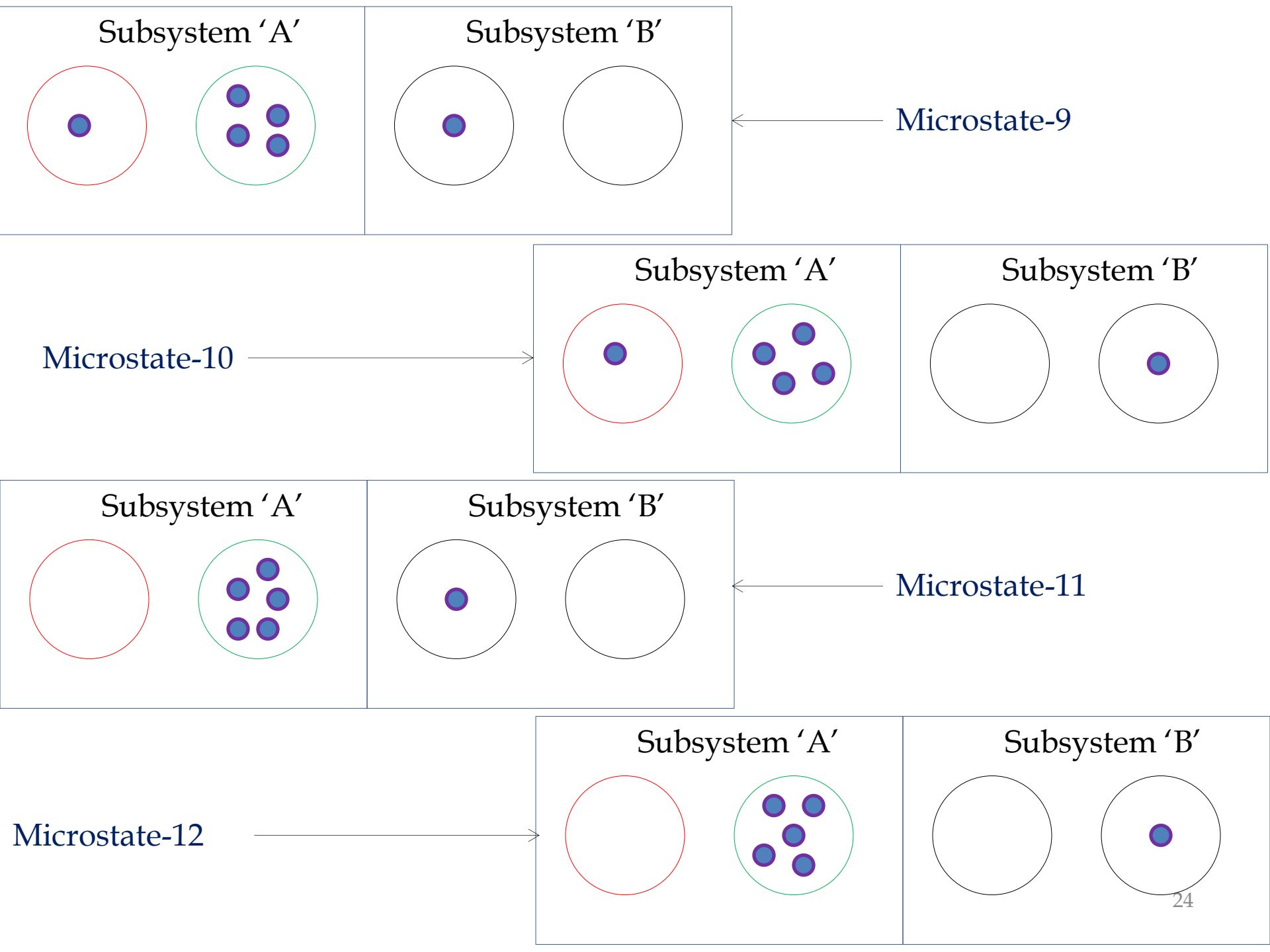
Two Isolated Systems:

- The total system consisting of A plus B is characterized by the macroscopic quantities E_A , E_B , V_A , V_B , N_A *and* N_B .
- The number of microstates corresponding to this microstate is

$$\Omega_T(E_A, E_B, V_A, V_B, N_A, N_B) = \Omega_A(E_A, U_A, N_A) \times \Omega_B(E_B, U_B, N_B)$$







The Subsystem 'A' has $\Omega_A = 6$ accessible *Microstates*.

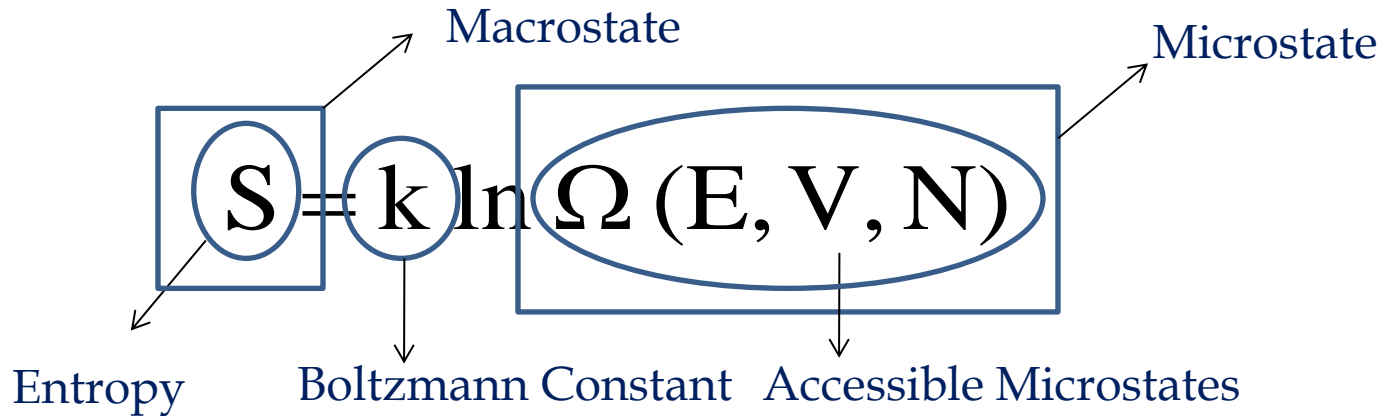
The Subsystem 'B' has $\Omega_B = 2$ accessible *Microstates*.

Total No of *Microstates* Ω_{tot} of the composite system.

$$\Omega_{\text{tot}} = \Omega_A \times \Omega_B = 12$$

The Partition prevents the transfer of energy from one subsystem to another and in this case keeps $E_A = 5$ and $E_B = 1$.

Partition Function



For historical reasons, it was chosen to have the value

$$k = 1.38 \times 10^{-23} \text{ J/K}$$

It has no particular significance.

It is analogous to

- 1) 1 inch = 2.5 cm
- 2) 1 calorie = 4.186 J
- 3) 1 kelvin = 1.38×10^{-23} J

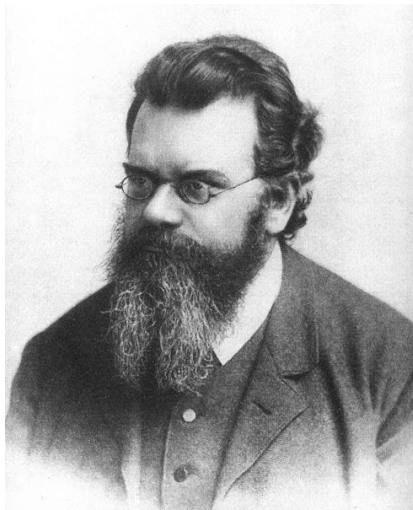
Thermodynamic quantities from Partition Function

$$\frac{1}{T} = \left(\frac{\partial S}{\partial E} \right)_{V, N}$$

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

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

In the Remembrance of Boltzmann



Boltzmann



Micro Canonical Ensemble: An Overview

- We begin with determining Partition Function
- Its connection to the entropy via Boltzmann Relation
- Thermodynamics and equilibrium properties it equated
- Micro canonical ensemble provides a starting point from which all other equilibrium ensembles are derived.

Micro-canonical Ensemble

Applications to Classical Systems

Example 1

Classical Ideal Gas

Ideal Gas

Ideal means – the particles do not interact with each other.

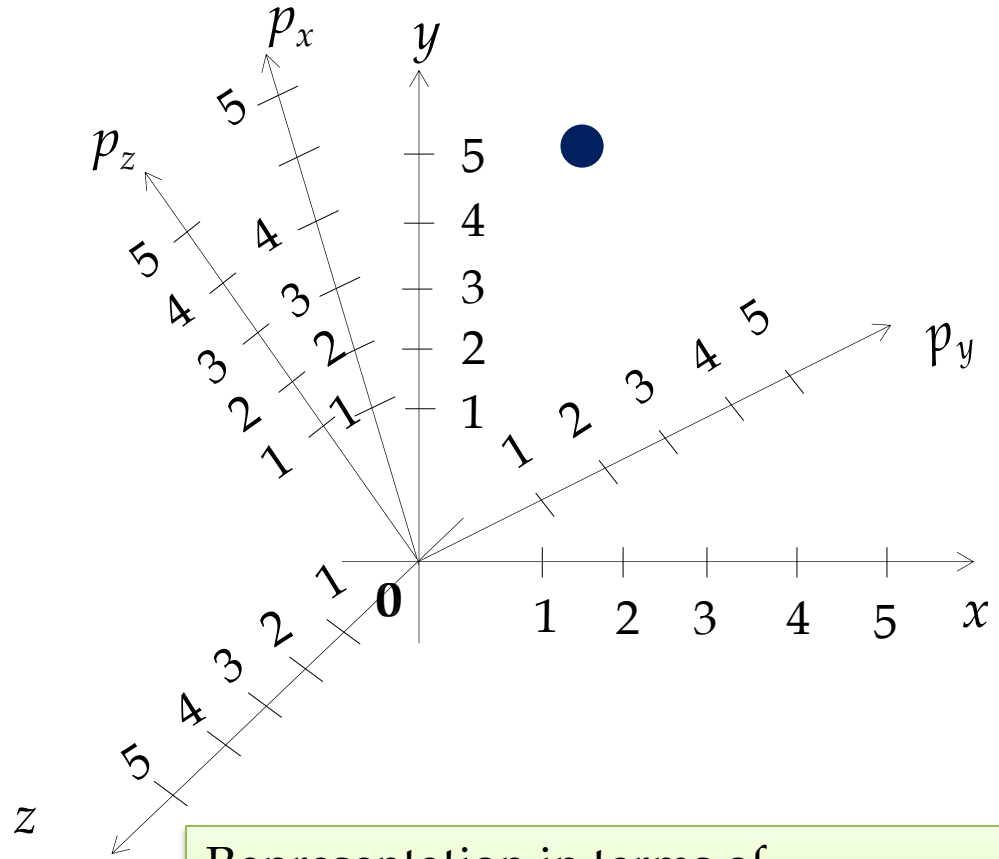
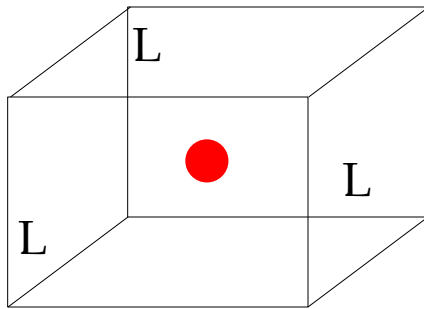
We assume **Classical Mechanics** provides adequate description.

Hamiltonian

$$H = T + \cancel{V}$$
$$= \frac{p^2}{2m}$$

1 Particle in 3D

Phase - Space



Hamiltonian

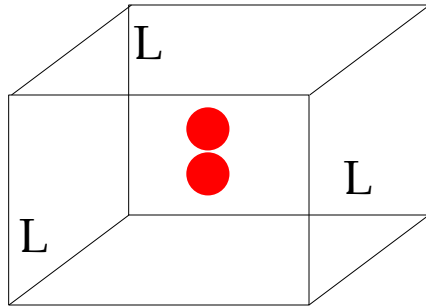
$$H = \frac{1}{2m} (p_{x_1}^2 + p_{y_1}^2 + p_{z_1}^2)$$

Representation in terms of Coordinates (1 particle - 3 coordinates)

$$= \frac{1}{2m} p_1^2$$

Representation in terms of particle

2 Particles in 3D



Hamiltonian

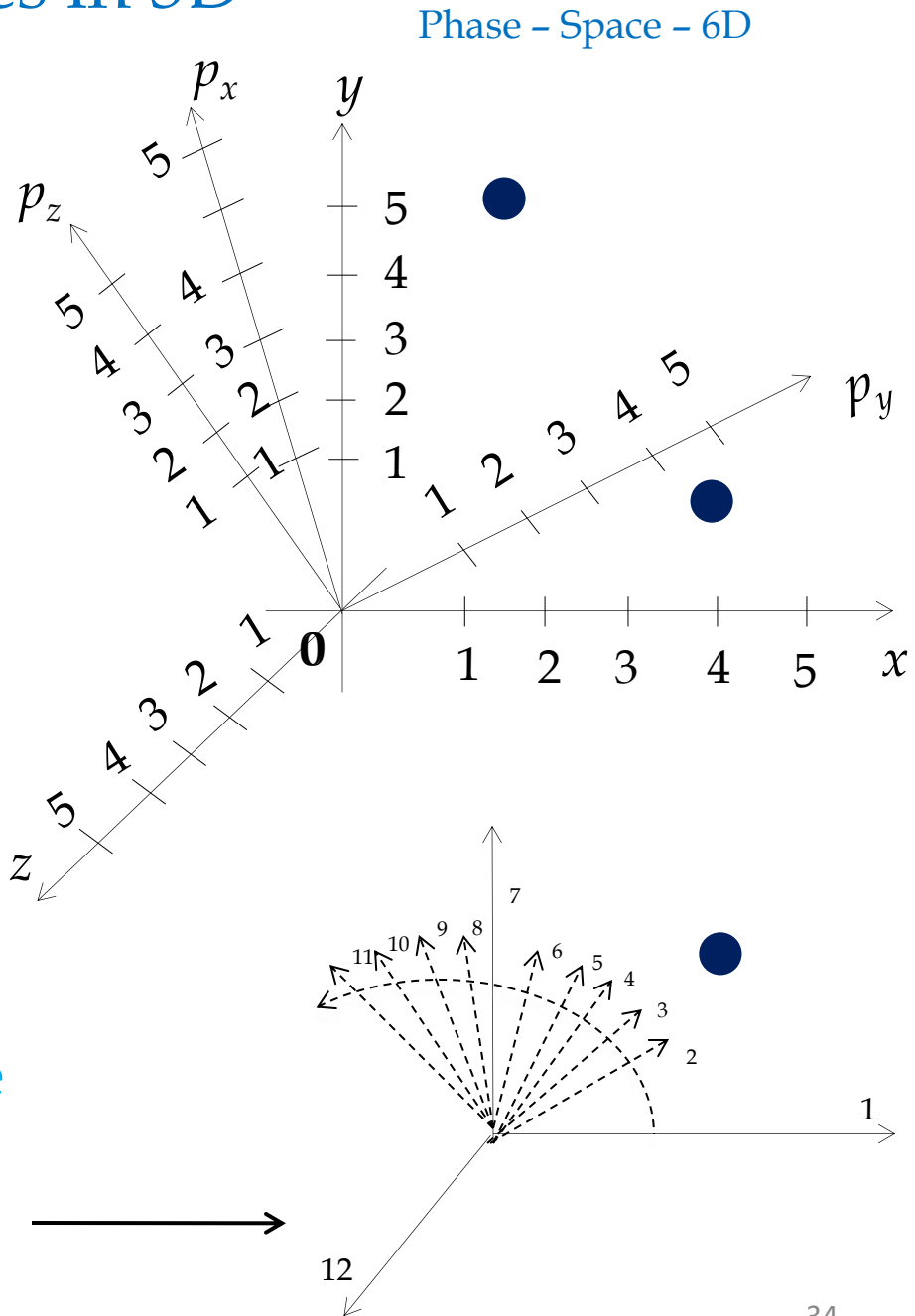
$$K.E = \frac{1}{2m} \left\{ \begin{aligned} &(p_{x_1}^2 + p_{y_1}^2 + p_{z_1}^2) \\ &+ (p_{x_2}^2 + p_{y_2}^2 + p_{z_2}^2) \end{aligned} \right\}$$

$$= \frac{1}{2m} (p_1^2 + p_2^2)$$

First Particle

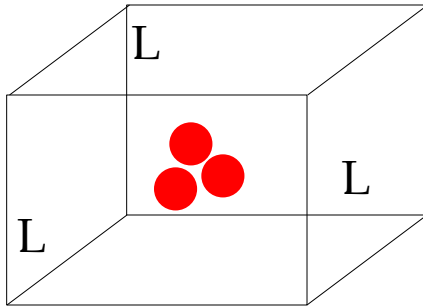
Second Particle

Γ - space - 12D



3 Particles in 3D

Phase - Space - 6D

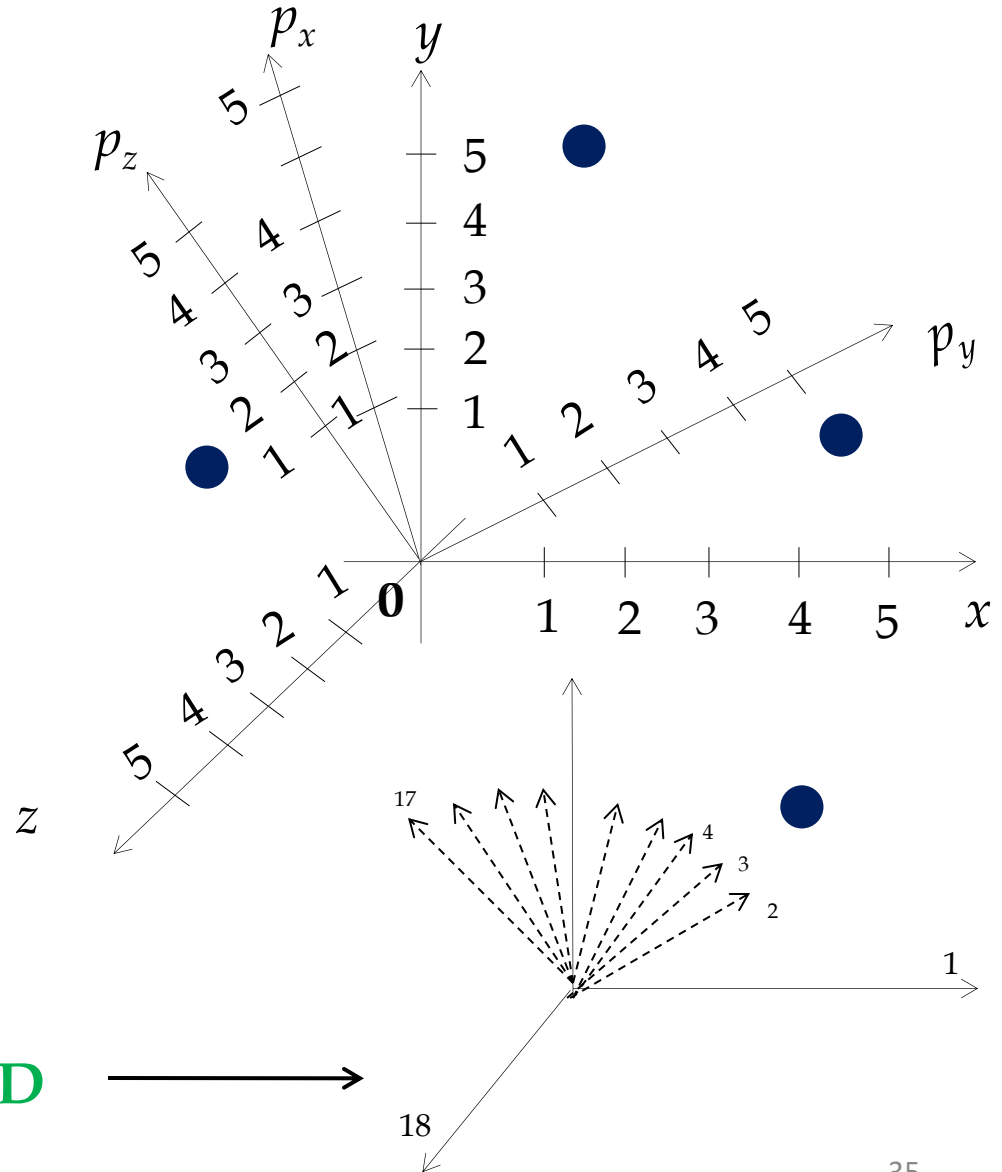


Hamiltonian

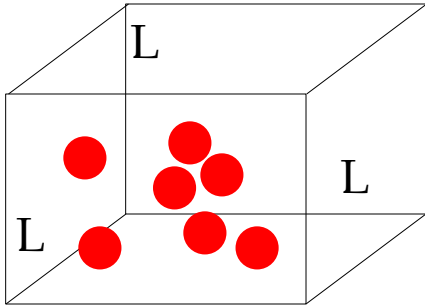
$$K.E = \frac{1}{2m} \left\{ \begin{array}{l} (p_{x_1}^2 + p_{y_1}^2 + p_{z_1}^2) \\ + (p_{x_2}^2 + p_{y_2}^2 + p_{z_2}^2) \\ + (p_{x_3}^2 + p_{y_3}^2 + p_{z_3}^2) \end{array} \right\}$$

$$= \frac{1}{2m} (p_1^2 + p_2^2 + p_3^2)$$

Γ - space - 18D



N Particles in 3D



Hamiltonian

$$K.E = \frac{p_1^2}{2m} + \frac{p_2^2}{2m} + \frac{p_3^2}{2m} + \dots + \frac{p_N^2}{2m}$$

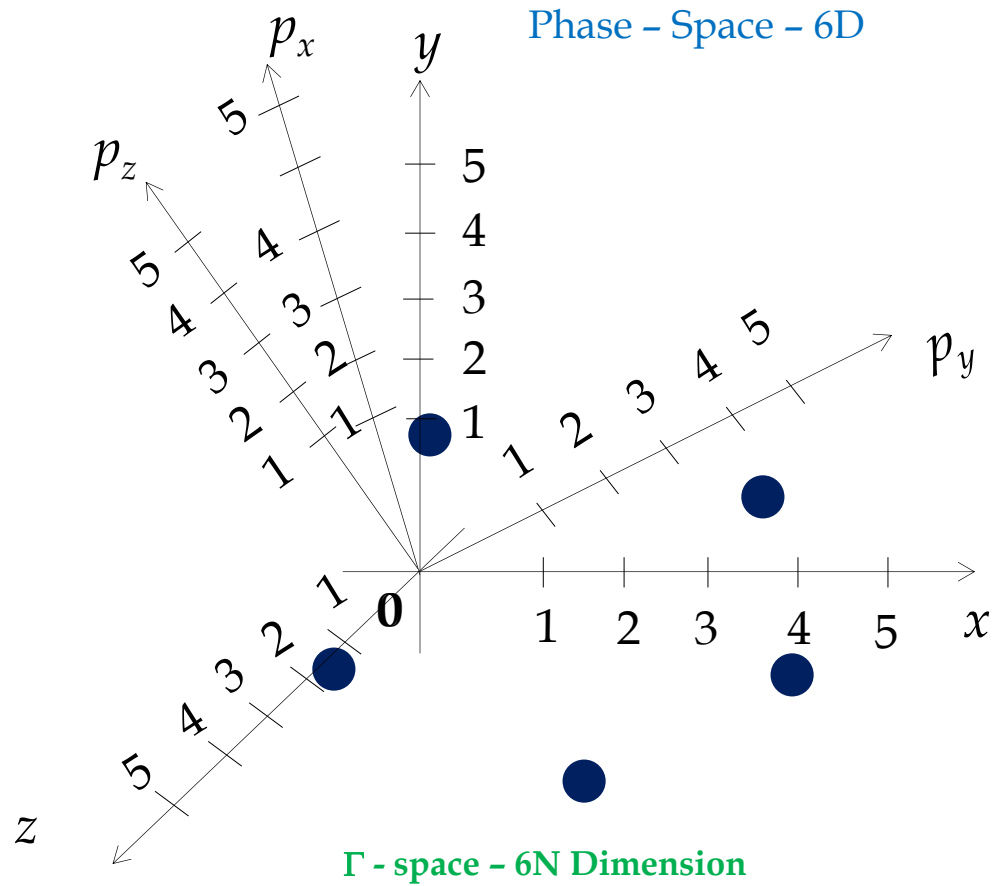
$$= \frac{1}{2m} (p_1^2 + p_2^2 + p_3^2 + \dots + p_N^2)$$

$$= \frac{1}{2m} \sum_{r=1}^{\textcircled{N}} p_r^2$$

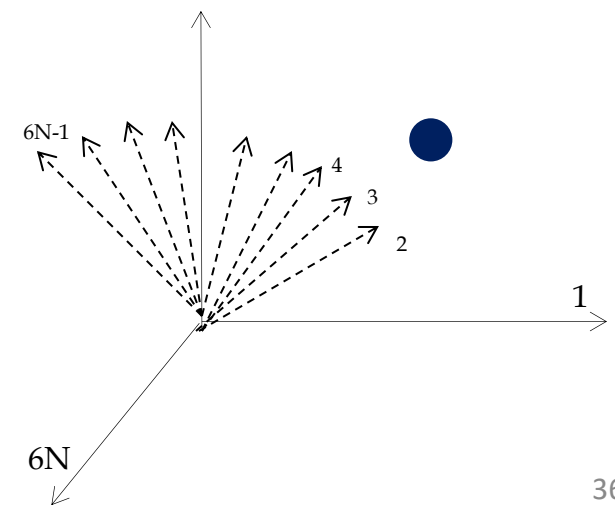
Representation in terms of particle

$$= \frac{1}{2m} \sum_{i=1}^{\textcircled{3N}} p_i^2$$

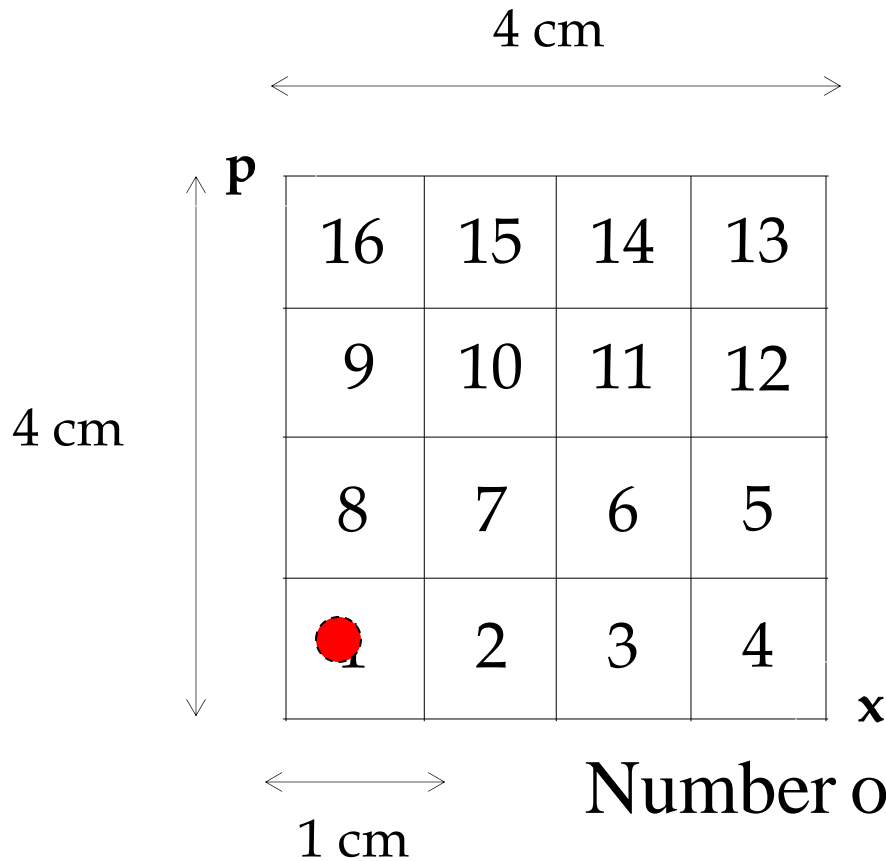
Representation in terms of Coordinates (1 particle - 3 coordinates)



Γ - space - 6N Dimension



Counting Number of microstates in 1 Particle case in 1D



$$\begin{aligned}\text{Number of Cells} &= \frac{\text{Total Area}}{\text{Area of a single cell}} \\ &= \frac{4 \text{ cm} \times 4 \text{ cm}}{1 \text{ cm} \times 1 \text{ cm}} \\ &= 16\end{aligned}$$

- ❖ In the case N -particle ideal gas, finding the area is very difficult.
- ❖ Practically, it is easier to calculate volume rather than area.
- ❖ We can calculate area from the volume using Cavalieri's theorem

$$\text{Area} \leftarrow \sigma(E) = \frac{\partial \omega}{\partial E} \begin{matrix} \longrightarrow \text{Volume} \\ \longrightarrow \text{Parameter} \end{matrix}$$

Example: Volume of a 3^d sphere, $\omega = \frac{4}{3}\pi R^3 \longrightarrow \text{Parameter}$

$$\text{Area} \quad \sigma = \frac{\partial \omega}{\partial R} = 4\pi R^2$$

- ❖ How to calculate the volume for the ideal gas problem?

Suppose we have $3N$ spatial coordinates and $3N$ momentum coordinates.

Volume of Γ Space

$$= \iint d^{3N} q d^{3N} p$$

The diagram shows the mathematical expression $= \iint d^{3N} q d^{3N} p$ at the top. Two arrows originate from the two double integral symbols (\iint). Each arrow points down to one of two ovals. The left oval contains the text "3N integrals" and the right oval contains the text "3N integrals".

Γ Space

$N = 1$ we have 6 dimensions (3 Spatial 3 Momentum).

$N = 2$ we have 12 dimensions (6 Spatial 6 Momentum).

$N = 3$ we have 18 dimensions (9 Spatial 9 Momentum).

For N particle $6N$ dimensions ($3N$ Spatial $3N$ Momentum).

The volume of the accessible region of phase space is

$$\omega(E, V, N) = \int_{\mu(p_i, q_i) \leq E} d\Gamma$$

$$= \iint d^{3N} q d^{3N} p$$

$$= V^N \times \frac{\pi^{\frac{3N}{2}}}{\frac{3N}{2} \Gamma \frac{3N}{2}} (2mE)^{\frac{3N}{2}}$$

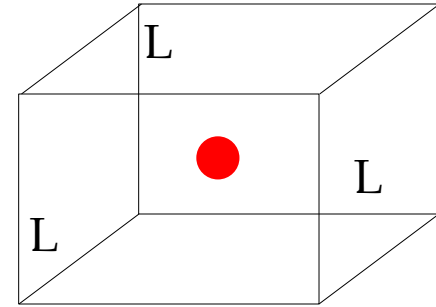
$$\Omega(E, V, N) = \frac{\partial \omega}{\partial E} = V^N \frac{\pi^{\frac{3N}{2}}}{\Gamma \frac{3N}{2}} (2m)^{\frac{3N}{2}} E^{\frac{3N}{2}-1}$$

Let us evaluate the integral $\iint d^{3N} q d^{3N} p$

Since there are no product terms in q and p , we can separate the integrals

$$\int d^{3N} q \int d^{3N} p$$

Case (i) $N=1$



$$\int d^3 q \int d^3 p = \underbrace{\iiint dx dy dz}_{\text{Coordinates}} \times \underbrace{\iiint dp_x dp_y dp_z}_{\text{Momentum}}$$

INTEGRALS INVOLVING COORDINATES

- The first integral is nothing but the volume available for a single particle.
- Which is nothing but V .

INTEGRALS INVOLVING MOMENTUM $\iiint dp_x dp_y dp_z$

- The integral is nothing but the volume available for a single particle in p space.
- Unlike the coordinates all the momentum coordinates are not independent.

- They are connected by the relation. $\frac{1}{2m} (p_x^2 + p_y^2 + p_z^2) = E$

$$p_x^2 + p_y^2 + p_z^2 = (\sqrt{2mE})^2$$

- The above equation represents equation of a sphere in 3 dimension with radius $\sqrt{2mE}$

$$\iiint dp_x dp_y dp_z = \frac{4}{3} \pi (2mE)^{3/2}$$

Hence $\iiint dx dy dz \times \iiint dp_x dp_y dp_z = V \times \frac{4}{3} \pi (2mE)^{3/2}$

TWO DIMENSIONAL CASE $\int d^6 q \int d^6 p$

$$\int d^6 q = \int d^3 q_1 \int d^3 q_2 = \underbrace{\left(\int \int \int dx_1 dy_1 dz_1 \right)}_{\text{Vol. available for 1st particle}} \times \underbrace{\left(\int \int \int dx_2 dy_2 dz_2 \right)}_{\text{Vol. available for 2nd particle}}$$

$$= V \times V = V^2$$

$$\int d^6 p = \int d^3 p_1 \int d^3 p_2 = \underbrace{\left(\int \int \int dp_{x_1} dp_{y_1} dp_{z_1} \right)}_{\text{Vol. Available for 1st particle in the momentum coordinate}} \times \underbrace{\left(\int \int \int dp_{x_2} dp_{y_2} dp_{z_2} \right)}_{\text{Vol. available for 2nd particle in the momentum coordinates}}$$

- The momentum coordinates are not independent.

- They are connected by the relation

$$\frac{1}{2m} \left(\underbrace{p_{x_1}^2 + p_{y_1}^2 + p_{z_1}^2}_{\text{1st particle in the momentum coordinates}} + \underbrace{p_{x_2}^2 + p_{y_2}^2 + p_{z_2}^2}_{\text{2nd particle in the momentum coordinates}} \right) = E$$

$$\underbrace{p_{x_1}^2 + p_{y_1}^2 + p_{z_1}^2}_{\text{1st particle in the momentum coordinates}} + \underbrace{p_{x_2}^2 + p_{y_2}^2 + p_{z_2}^2}_{\text{2nd particle in the momentum coordinates}} = (\sqrt{2mE})^2$$

- The above expression is nothing but the 6 dimensional sphere with radius $\sqrt{2mE}$.
- Let us find the volume of 12-dimensional sphere.

$$\iiint dx_1 dy_1 dz_1 \times \iiint dx_2 dy_2 dz_2 = V^2$$

$$\iiint dp_{x_1} dp_{y_1} dp_{z_1} \iiint dp_{x_2} dp_{y_2} dp_{z_2} = \frac{4}{3} \pi (2mE)^3$$

HIGHER DIMENSIONAL CASE $\int d^{3N} q \int d^{3N} p$

$$\int d^{3N} q = \int d^3 q_1 \int d^3 q_2 \int d^3 q_3 \dots \int d^3 q_N$$

$$= \underbrace{\left(\int \int \int dx_1 dy_1 dz_1 \right)}_{\text{Vol. available for 1st particle}} \times \underbrace{\left(\int \int \int dx_2 dy_2 dz_2 \right)}_{\text{Vol. available for 2nd particle}} \times \dots \times \underbrace{\left(\int \int \int dx_N dy_N dz_N \right)}_{\text{Vol. available for Nth particle}}$$

$$= V \times V \times \dots \times V = V^N$$

$$\int d^{3N} p = \int d^3 p_1 \int d^3 p_2 \int d^3 p_3 \dots \int d^3 p_N$$

$$= \underbrace{\left(\int \int \int dp_{x_1} dp_{y_1} dp_{z_1} \right)}_{\text{Vol. Available for 1st particle in the momentum coordinate}} \times \underbrace{\left(\int \int \int dp_{x_2} dp_{y_2} dp_{z_2} \right)}_{\text{Vol. available for 2nd particle in the momentum coordinates}} \times \dots \times \underbrace{\left(\int \int \int dp_{x_N} dp_{y_N} dp_{z_N} \right)}_{\text{Vol. available for Nth particle in the momentum coordinates}}$$

Vol. Available for 1st particle in the momentum coordinate

Vol. available for 2nd particle in the momentum coordinates

Vol. available for Nth particle in the momentum coordinates

- The momentum coordinates are not independent.

- They are connected by the relation

$$\frac{1}{2m} (\underbrace{p_{x_1}^2 + p_{y_1}^2 + p_{z_1}^2}_{\text{1st particle in the momentum coordinates}} + \underbrace{p_{x_2}^2 + p_{y_2}^2 + p_{z_2}^2}_{\text{2nd particle in the momentum coordinates}} + \dots + \underbrace{p_{x_N}^2 + p_{y_N}^2 + p_{z_N}^2}_{\text{Nth particle in the momentum coordinates}}) = E$$

$$\underbrace{p_{x_1}^2 + p_{y_1}^2 + p_{z_1}^2}_{\text{1st particle in the momentum coordinates}} + \underbrace{p_{x_2}^2 + p_{y_2}^2 + p_{z_2}^2}_{\text{2nd particle in the momentum coordinates}} \dots + \underbrace{p_{x_N}^2 + p_{y_N}^2 + p_{z_N}^2}_{\text{Nth particle in the momentum coordinates}} = (\sqrt{2mE})^2$$

- The above expression is nothing but the 3N dimensional sphere with radius $\sqrt{2mE}$.
- We are calculating the volume of 3N-dimensional sphere.

VOLUME OF A 3N DIMENSIONAL SPHERE

- Volume of a 3N dimensional sphere.

$$\frac{\pi^{\frac{3N}{2}}}{\frac{3N}{2} \Gamma\left(\frac{3N}{2}\right)} (2mE)^{\frac{3N}{2}}$$

- Cross-check N=1 $V = \frac{\pi^{\frac{3}{2}}}{\frac{3}{2} \times \frac{1}{2} \times \sqrt{\pi}} (2mE)^{\frac{3}{2}} = \frac{4}{3} \pi (2mE)^{\frac{3}{2}}$

- The volume of the accessible region is

$$V^N \times \frac{\pi^{\frac{3N}{2}}}{\frac{3N}{2} \Gamma\left(\frac{3N}{2}\right)} (2mE)^{\frac{3N}{2}}$$

❖ Entropy of the ideal gas is $S = k \log \Omega$

$$S(E, V, N) = k \ln \left\{ \frac{1}{h^{3N}} V^N \frac{\pi^{\frac{3N}{2}}}{\Gamma\left(\frac{3N}{2}\right)} (2m)^{\frac{3N}{2}} E^{\frac{3N}{2}} \right\}$$

$$= Nk \left[\ln \left\{ V \left(\frac{4\pi m E}{3N h^2} \right)^{\frac{3}{2}} \right\} + \frac{3}{2} \right]$$

❖ Energy of the ideal gas is

$$\frac{1}{T} = \left(\frac{\partial S}{\partial E} \right)_{V, N} = \frac{3 Nk}{2 E} \Rightarrow E = \frac{3}{2} NkT \longrightarrow \text{Average Energy}$$

$$\frac{P}{T} = \left(\frac{\partial S}{\partial V} \right)_{V, N} = \frac{Nk}{V} \Rightarrow PV = NkT \longrightarrow \text{Equation of State}$$

Validity of the Obtained Expressions

- ❖ All expressions agree with the classical thermodynamics results.
- ❖ But entropy expression does not satisfy additive property.

❖ That is,

$$S + S \neq 2S$$

Intensive parameters

Thermodynamics variable which do not vary when the system volume increases.

Ex: Temperature, pressure, difference in electric potential.

Extensive parameters

Thermodynamic variables which vary when the system volume increase.

Ex: Volume, internal energy, electrical charge.

Intensive parameters:

Thermodynamics variable which do not vary when the system volume increases.

Ex: Temperature, pressure, difference in electric potential.

Extensive parameters:

Thermodynamic variables which vary when the system volume increase.

Ex: Volume, internal energy, electrical charge.

Gibbs Paradox

❖ Gibbs Paradox

❖ We obtained the following expression for entropy of an ideal gas in the microcanonical picture.

$$S = Nk \log \left[V \left(\frac{E}{N} \right)^{\frac{3}{2}} \left(\frac{4\pi M}{3h^2} \right)^{\frac{3}{2}} \right] + \frac{3}{2} Nk$$

❖ The entropy given by the above expression does not satisfy the additive property.

❖ According to the above relation, the entropy of new system

is

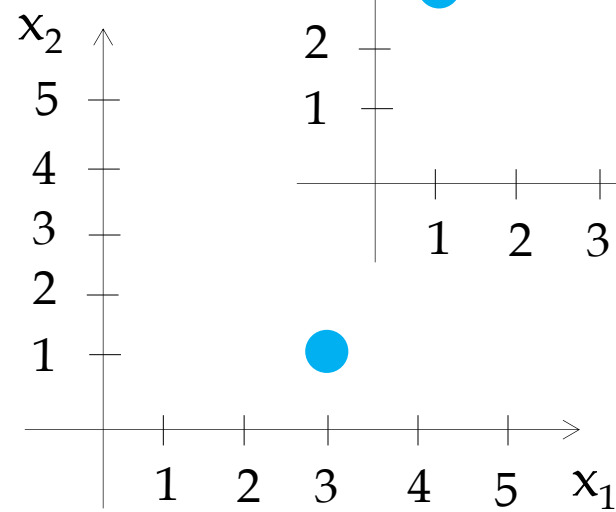
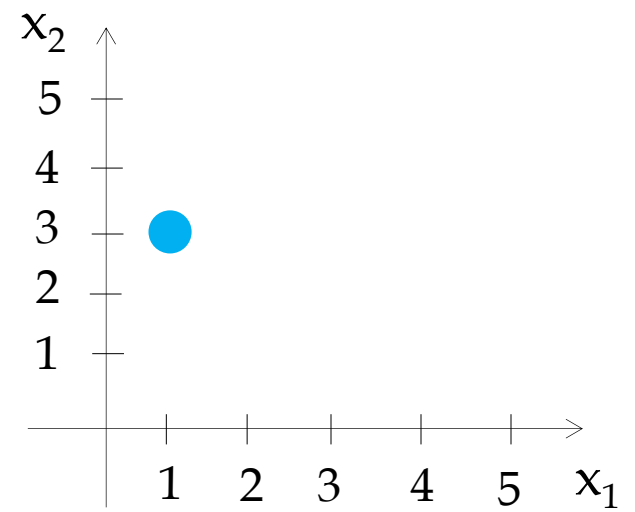
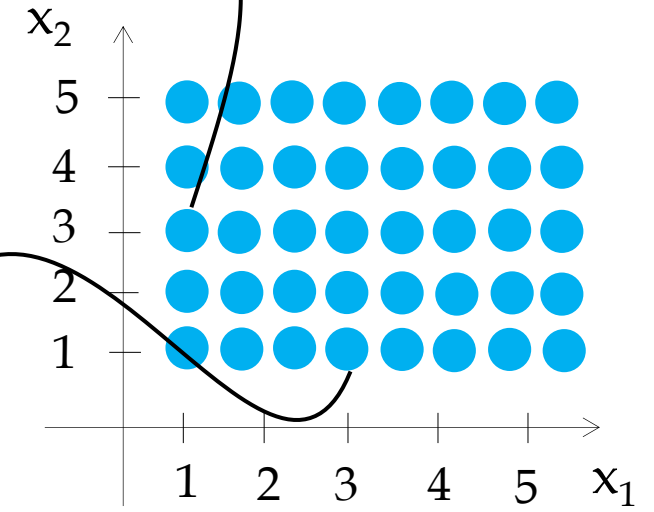
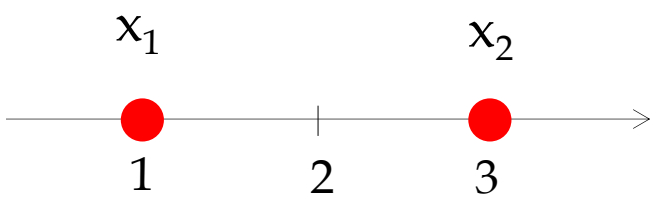
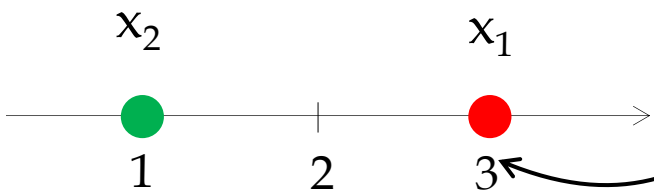
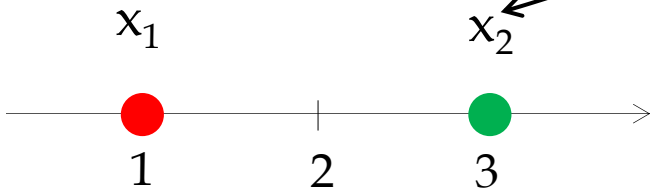
$$S + S = S' = 2Nk \log \left[2V \left(\frac{E}{N} \right)^{\frac{3}{2}} \left(\frac{4\pi M}{3h^2} \right)^{\frac{3}{2}} \right] + 3Nk$$
$$= 2S + \underbrace{2Nk \log 2}_{\text{Extra Constant}}$$

Why this extra constant arise???

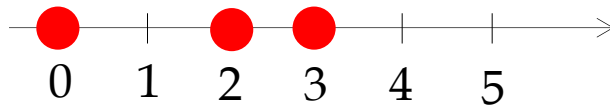
- ❖ The expression for entropy fails to satisfy the extensive property.
- ❖ This is called **Gibbs Paradox**.
- ❖ Gibbs solved this baffling paradox by considering two systems are the same, hence the gas molecules are completely identical and indistinguishable.
- ❖ In this case one cannot observe or label the individual particles.
- ❖ So we must apply here the idea of indistinguishability.
- ❖ Hence if two systems containing the same Number 'N' of identical particles are diffusion takes place unnoticeably.

μ - space

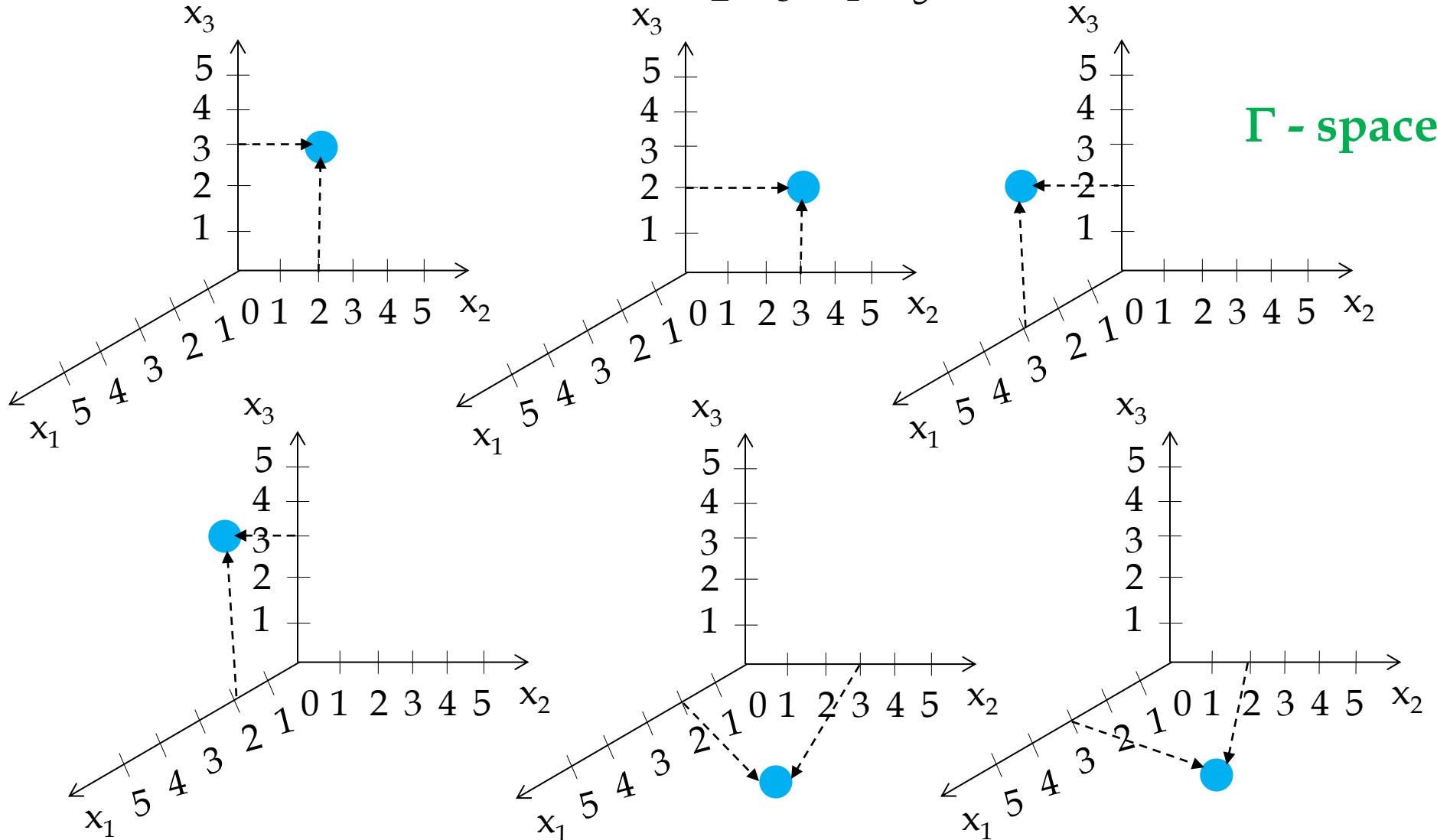
Γ - space



μ - space



Γ - space



Instead of one count, six counting has been made

$$\text{Correct Counting} = \frac{\text{Total Counting}}{(\text{No. of particles})!} = \frac{6}{3!} = 1$$

Distinguishability v/s Indistinguishability

Lesson

1. Indistinguishable particles

$$\text{Correct Counting} = \frac{\Omega}{N!}$$

2. Distinguishable particles

No need to Divide

Counting

Distinguishable

Indistinguishable

Particles	Ways
2	2
3	6
4	24
N	N!

Particles	Ways
2	1
3	1
4	1
N	1

Correct Formula for Entropy

$$S = k \log \left(\frac{\Omega}{N!} \right) = k \log \left[\frac{V^N}{N!(3N)!} \left(\frac{2\pi m E}{h^2} \right)^{\frac{3N}{2}} \right]$$
$$= Nk \log \left[\frac{V}{N} \left(\frac{2\pi m k T}{h^2} \right)^{\frac{3}{2}} \right] + \frac{5}{2} Nk$$

- ❖ The above entropy expression satisfies the extensive property.
- ❖ All other expressions turned out exactly the same.

From Microstates to Macrostates in MCE

- Gateway $S = k \log \Omega$

- $\Omega = \frac{\text{Total Volume}}{\text{Small Volume}} = \iint \frac{d^{3N} q d^{3N} p}{h^{3N}}$

Indistinguishable Particles = $\frac{\Omega}{N!}$; Distinguishable Particles = Ω

- $S \longrightarrow E, P, C_v, \dots\dots\dots$

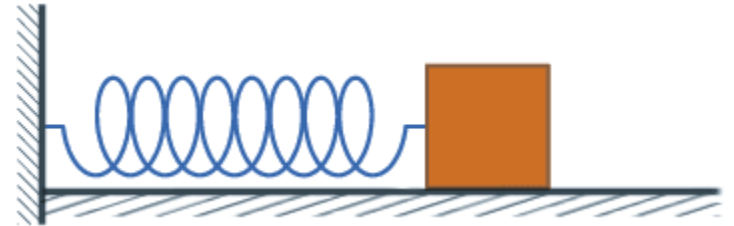
Example 2

**N one dimensional distinguishable
Classical Harmonic Oscillators**

One dimensional Harmonic Oscillator

Newton's Equation

$$F = -kx$$



$$m \frac{d^2 x}{dt^2} = -kx$$

Hamiltonian

$$H = \frac{p^2}{2m} + \frac{1}{2} kx^2 \quad \omega = \sqrt{\frac{k}{m}}$$

Hamiltonian Equation

$$\dot{x} = \frac{p}{m} \quad \dot{p} = -kx$$

Solution

$$x = A \sin(\omega t + \delta) \quad p = A \cos(\omega t + \delta)$$

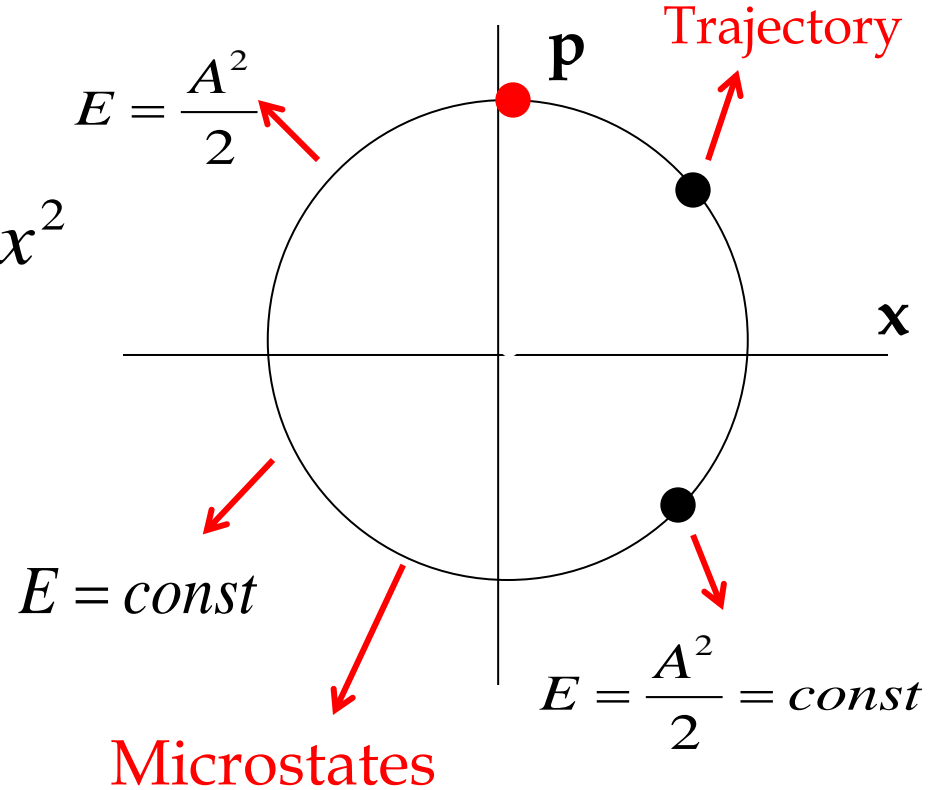
Phase - Space

$$x(t) = A \sin(\omega t + \delta) \quad p(t) = A \cos(\omega t + \delta) \quad \text{Phase - Space Trajectory}$$

$$E = K.E + P.E = \frac{p^2}{2m} + \frac{k}{2} x^2$$

$$= \frac{1}{2} (\sin^2 t + \cos^2 t) = \frac{A^2}{2}$$

$$E = \frac{A^2}{2} = \text{constant}$$

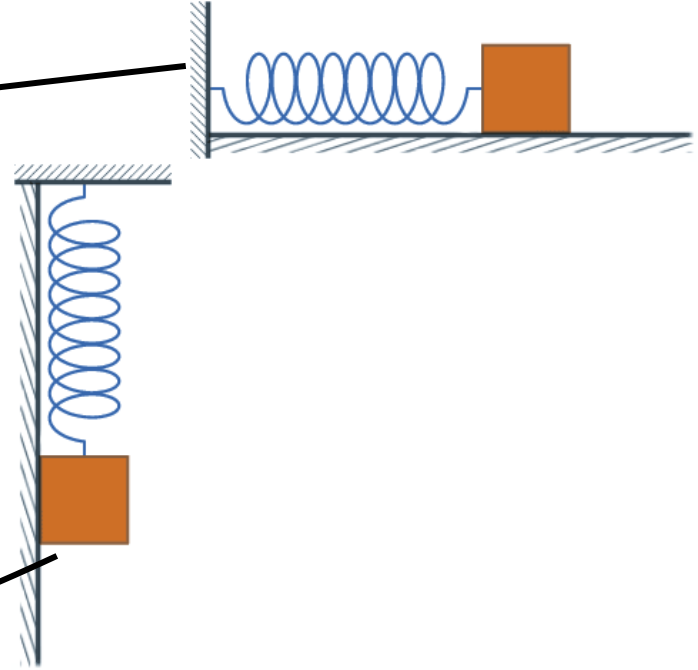


Each pt on phase - space trajectory is a microstates.

∴ We have to count number of microstates on the circle.

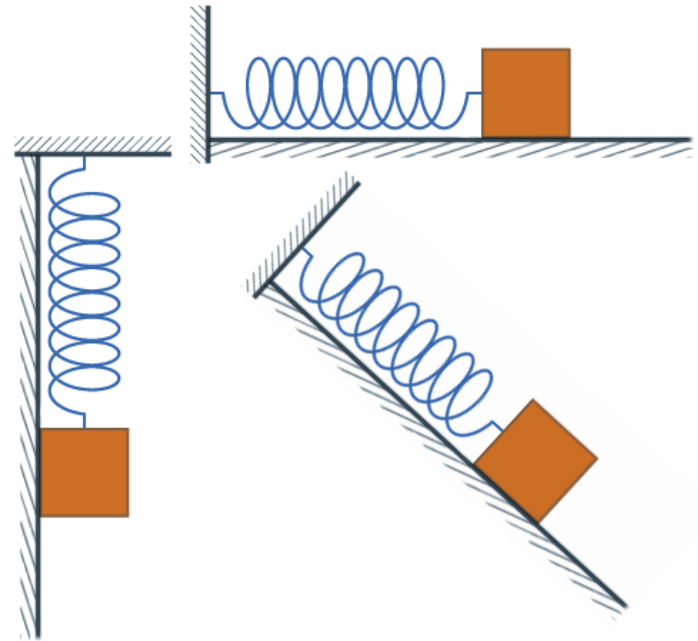
Two One dimensional harmonic oscillators

$$\begin{aligned} H &= H_1 + H_2 \\ &= \frac{p_1^2}{2m} + \frac{1}{2}kq_1^2 + \frac{p_2^2}{2m} + \frac{1}{2}kq_2^2 \\ &= \sum_{i=1}^2 \frac{p_i^2}{2m} + \frac{1}{2}kq_i^2 \end{aligned}$$



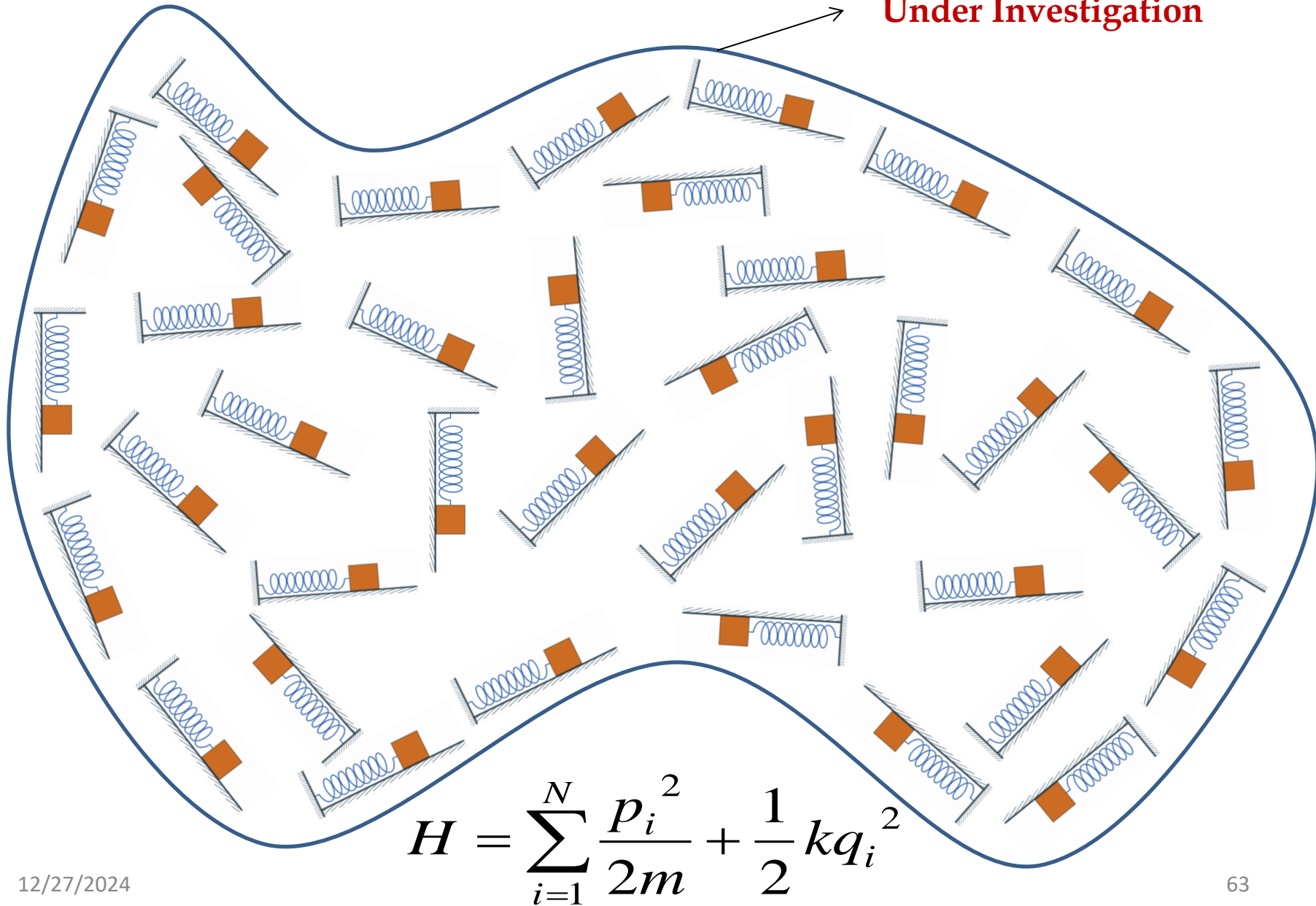
Three One dimensional harmonic oscillators

$$\begin{aligned} H &= H_1 + H_2 + H_3 \\ &= \sum_{i=1}^3 \frac{p_i^2}{2m} + \frac{1}{2}kq_i^2 \end{aligned}$$



N One dimensional harmonic oscillators

**Thermodynamic System
Under Investigation**



Rewriting Hamiltonian in the standard form

$$H = \sum_{i=1}^N \frac{p_i^2}{2m} + \frac{1}{2} m \omega^2 q_i^2$$

Substituting $x_i = m \omega q_i$

$$H = \sum_{i=1}^N \frac{p_i^2}{2m} + \frac{1}{2m} x_i^2 = \frac{1}{2m} \sum_{i=1}^N p_i^2 + x_i^2$$

Expanding

$$= (p_1^2 + p_2^2 + \dots + p_N^2) + (x_1^2 + x_2^2 + \dots + x_N^2) = (\sqrt{2mE})^2$$

Equation represents 2N dimensional sphere of radius $\sqrt{2mE}$

➤ Number of accessible micro states for N classical distinguishable harmonic oscillators with frequency (ω) is

$$\Omega(E, V, N) = \frac{1}{h^N} \left(\frac{1}{m\omega} \right)^N \iint d^N x d^N p$$

A Word about Integration

➤ Unlike ideal gas, here spatial integrals and momentum integrals cannot be separated since the given energy is distributed equally to all coordinates and momenta by the following expression

$$(p_1^2 + p_2^2 + \dots + p_N^2) + (x_1^2 + x_2^2 + \dots + x_N^2) = (\sqrt{2mE})^2$$

➤ So we have to evaluate the integral $\iint d^N x d^N p$ together

➤ The Integral gives the volume of a 2N dimensional sphere.

$$V = \frac{\pi^N}{N \Gamma(N)} (2mE)^N$$

No. of microstates $\Omega(E, V, N) = \frac{1}{h^N} \left(\frac{1}{m\omega} \right)^N \iint d^N x d^N p$

$$\Omega(E, V, N) = \frac{1}{h^N} \left(\frac{1}{m\omega} \right)^N \frac{\pi^N}{N \Gamma(N)} (2mE)^N = \frac{1}{N \Gamma(N)} \left(\frac{E}{\hbar\omega} \right)^N$$

Entering into the Gateway $S = k \log \Omega$, we find

$$S(E, V, N) = Nk \left[1 + \ln \left\{ \frac{E}{N\hbar\omega} \right\} \right]$$

Thermodynamics

$$\frac{1}{T} = \left. \frac{\partial S}{\partial E} \right|_{V, N} = Nk \frac{1}{E},$$

$$E = NkT$$

Energy agrees with the classical result

$$\frac{P}{T} = \left. \frac{\partial S}{\partial V} \right|_{E, N} = 0,$$

$$P = 0$$

Micro-canonical Ensemble

Applications to Quantum Systems

Example 3

Quantum Ideal Gas

One Particle in 1D

$$E_n = \frac{h^2}{8ma^2} n^2$$

One Particle in 2D

$$E_{n_x, n_y} = \frac{h^2}{8mL^2} (n_x^2 + n_y^2)$$

One Particle in 3D

$$E_{n_x, n_y, n_z} = \frac{h^2}{8ma^2} (n_x^2 + n_y^2 + n_z^2)$$

Where

$$n_1, n_2, n_3 = 1, 2, 3, \dots$$

Two Particles in 3D

$$E_{n_{x_1}, n_{y_1}, n_{z_1}} + E_{n_{x_2}, n_{y_2}, n_{z_2}} = \frac{h^2}{8ma^2} (n_{x_1}^2 + n_{y_1}^2 + n_{z_1}^2) + \frac{h^2}{8ma^2} (n_{x_2}^2 + n_{y_2}^2 + n_{z_2}^2)$$

Three Particles in 3D

$$\left. \begin{aligned} &E_{n_{x_1}, n_{y_1}, n_{z_1}} + E_{n_{x_2}, n_{y_2}, n_{z_2}} \\ &+ E_{n_{x_3}, n_{y_3}, n_{z_3}} \end{aligned} \right\} = \frac{h^2}{8ma^2} (n_{x_1}^2 + n_{y_1}^2 + n_{z_1}^2) + \frac{h^2}{8ma^2} (n_{x_2}^2 + n_{y_2}^2 + n_{z_2}^2) \\ + \frac{h^2}{8ma^2} (n_{x_3}^2 + n_{y_3}^2 + n_{z_3}^2)$$

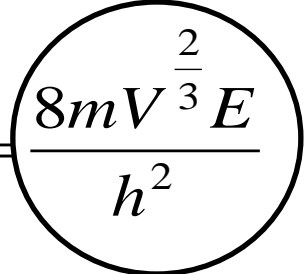
N Particles in 3D

$$E_{n_{x_i}, n_{y_i}, n_{z_i}} = \frac{h^2}{8ma^2} (n_{x_1}^2 + n_{y_1}^2 + n_{z_1}^2) + \frac{h^2}{8ma^2} (n_{x_2}^2 + n_{y_2}^2 + n_{z_2}^2) \\ + \dots + \frac{h^2}{8ma^2} (n_{x_N}^2 + n_{y_N}^2 + n_{z_N}^2)$$

$$E_{n_{x_1}, n_{y_1}, n_{z_1}} + E_{n_{x_2}, n_{y_2}, n_{z_2}} + \dots + E_{n_{x_N}, n_{y_N}, n_{z_N}} = E$$

$$E = \frac{h^2}{8ma^2} \left(n_{x_1}^2 + n_{y_1}^2 + n_{z_1}^2 + n_{x_2}^2 + n_{y_2}^2 + n_{z_2}^2 + \dots + n_{x_N}^2 + n_{y_N}^2 + n_{z_N}^2 \right)$$

$$a^3 = V$$

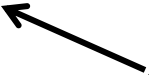
$$n_{x_1}^2 + n_{y_1}^2 + n_{z_1}^2 + n_{x_2}^2 + n_{y_2}^2 + n_{z_2}^2 + \dots + n_{x_N}^2 + n_{y_N}^2 + n_{z_N}^2 = \frac{8mV^{\frac{2}{3}}E}{h^2}$$


Expression represents 3N dimensional sphere

Recalling the number of allowed states

R^2

No. of allowed states in 3d

$$\Gamma(E) = \left(\frac{1}{8} \times \frac{4}{3} \pi R^3 \right)^N = \left(\frac{1}{2^3} \right)^N \frac{\left(\frac{8m\pi EV^{\frac{2}{3}}}{h^2} \right)^{\frac{3N}{2}}}{\frac{3N}{2}!}$$


Rearranging

$$\Gamma = \left(\frac{V}{h^3}\right)^N \frac{(2\pi mE)^{\frac{3N}{2}}}{3N!} \Rightarrow \ln \Gamma = N \ln \left[\frac{V}{h^3} \left(\frac{4\pi mE}{3N}\right)^{\frac{3}{2}} \right] + \frac{3}{2}N$$

Entropy $S = k \ln \Gamma = Nk \ln \left[\frac{V}{h^3} \left(\frac{4\pi mE}{3N}\right)^{\frac{3}{2}} \right] + \frac{3}{2}Nk$

Rewriting E in terms of S

$$E = \frac{3h^2 N}{4\pi mV^{\frac{2}{3}}} e^{\left(\frac{2S}{3Nk} - 1\right)} \Rightarrow E = \frac{3}{2}NkT$$

$$p = \frac{NkT}{V}$$

$$\left(\frac{1}{T} = \frac{\partial S}{\partial E} \right)$$

The above two equations gives the Equation of State for non relativistic particles in a box which is same for the non Relativistic ideal gas.

Example 4

N one dimensional distinguishable Quantum Harmonic Oscillators

Energy Levels of a one dimensional harmonic oscillator is given by

$$E_N = \left(n + \frac{1}{2} \right) \hbar \omega, \quad n = 0, 1, 2, 3, \dots$$

Energy Levels of two one dimensional harmonic oscillator is given by

$$E_N = (n_1 + n_2 + 1) \hbar \omega, \quad n_1, n_2 = 0, 1, 2, 3, \dots$$

Energy Levels of three one dimensional harmonic oscillator is given by

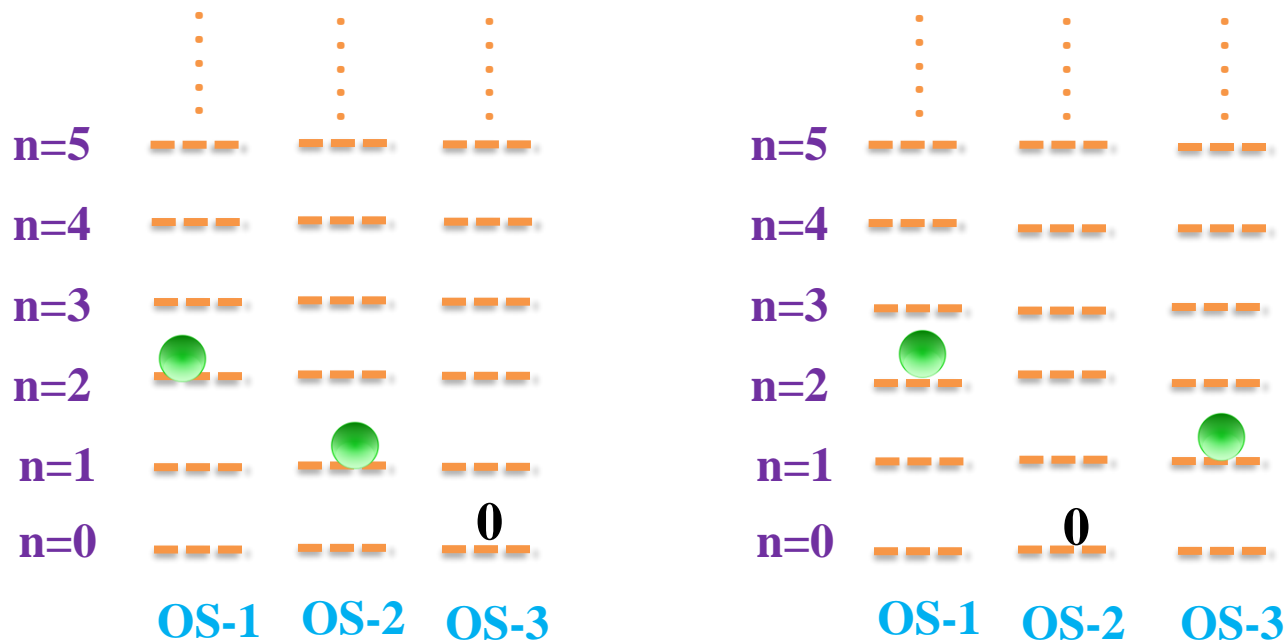
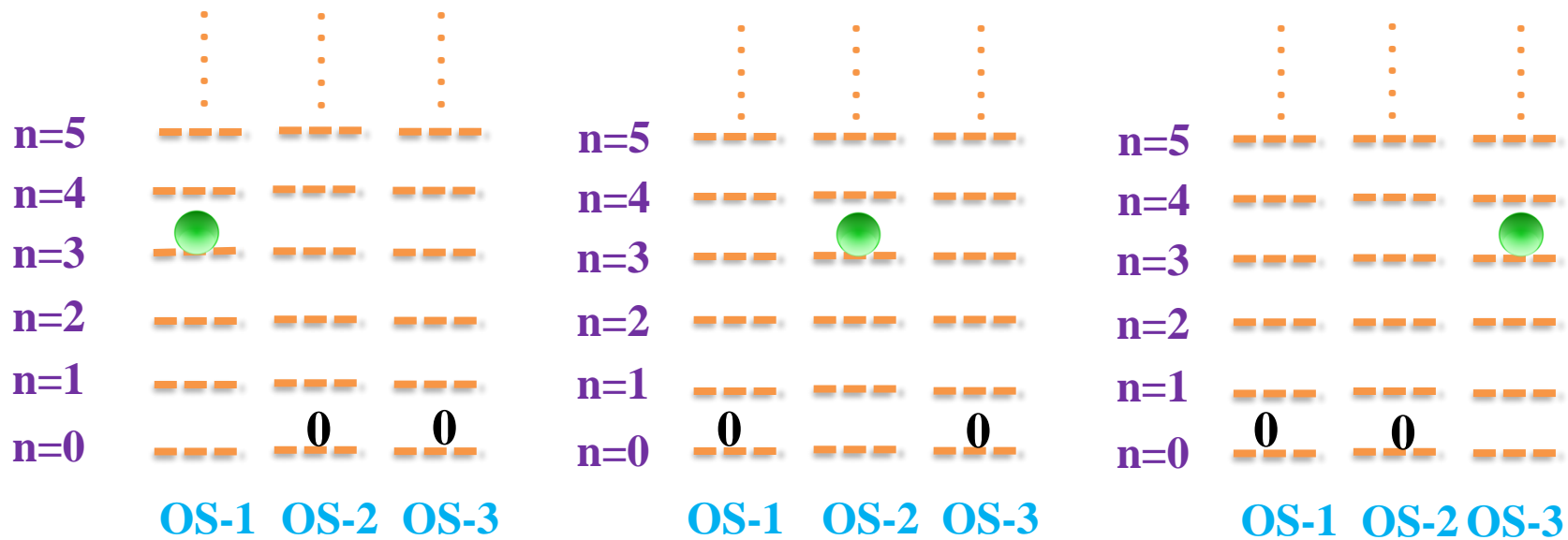
$$E_N = \left(n_1 + n_2 + n_3 + \frac{3}{2} \right) \hbar \omega, \quad n_1, n_2, n_3 = 0, 1, 2, 3, \dots$$

Energy Levels of N one dimensional harmonic oscillator is given by

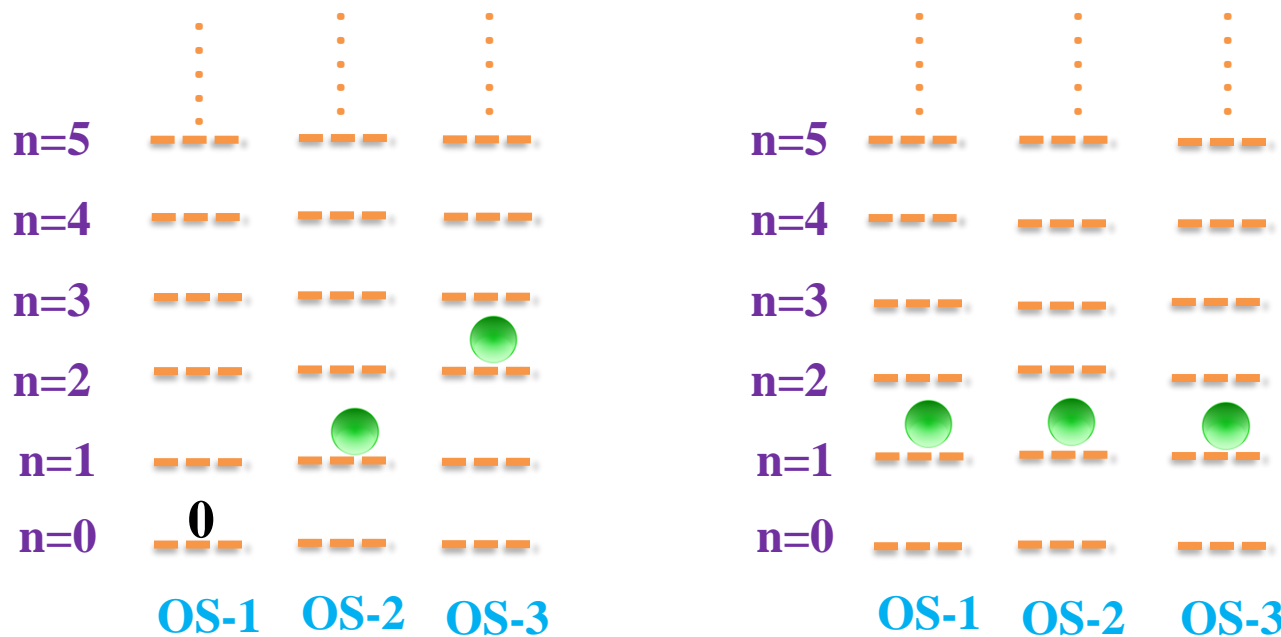
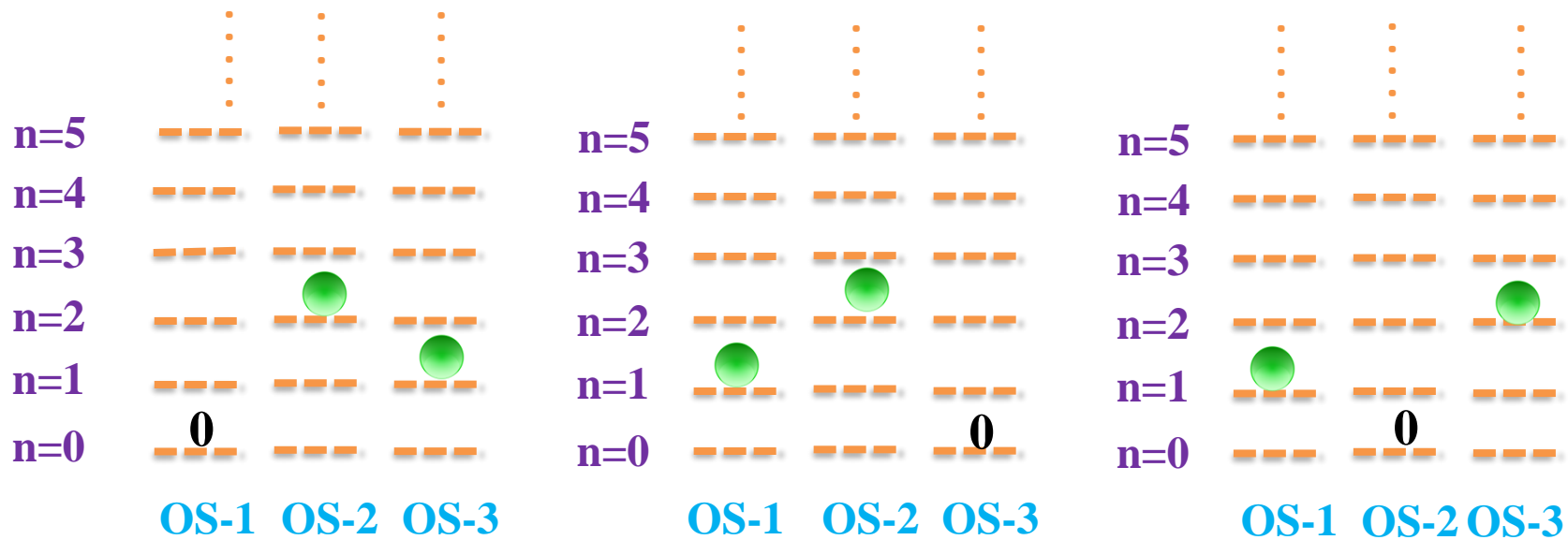
$$E_N = \left(n_1 + n_2 + n_3 + \dots + n_N + \frac{N}{2} \right) \hbar \omega, \quad n_1, n_2, n_3 = 0, 1, 2, 3, \dots$$

$$E = \left(r + \frac{N}{2} \right) \hbar \omega$$

The number of ways one can distribute 3 units of energy to 3 oscillators.



The number of ways one can distribute 3 units of energy to 3 oscillators.



Quantum Harmonic Oscillators

$$\Omega = \frac{(r + N - 1)!}{r!(N - 1)!} = \frac{(r + N)!}{r!(N)!}$$

Using Stirling's Approximation

$$\begin{aligned} \log \Omega &= (r + N) \log (r + N) - \cancel{(r + N)} - r \log r + \cancel{r} - N \log N + \cancel{N} \\ &= (r + N) \log (r + N) - r \log r - N \log N \end{aligned}$$

Recall

$$E = \left(r + \frac{N}{2}\right) \hbar \omega \Rightarrow r = \frac{E}{\hbar \omega} - \frac{N}{2}$$

Replacing r by E in $\log \Omega$ and substituting it in $S = k \log \Omega$

$$S = k \left(\frac{E}{\hbar \omega} - \frac{N}{2} \right) \log \frac{\left(\frac{E}{\hbar \omega} + \frac{N}{2} \right)}{\left(\frac{E}{\hbar \omega} - \frac{N}{2} \right)} + k N \log \frac{\left(\frac{E}{\hbar \omega} - \frac{N}{2} \right)}{N}$$

$$\frac{1}{T} = \frac{\partial S}{\partial E} = \frac{k}{\hbar\omega} \log \frac{\left(\frac{E}{\hbar\omega} + \frac{N}{2} \right)}{\left(\frac{E}{\hbar\omega} - \frac{N}{2} \right)}$$

Re-expressing E in terms of T

$$E = \frac{N}{2} \hbar\omega + \frac{N\hbar\omega}{e^{\beta\hbar\omega} - 1}$$

Ground State Energy (Independent of Temperature)

Term dependent of Temperature

At high T

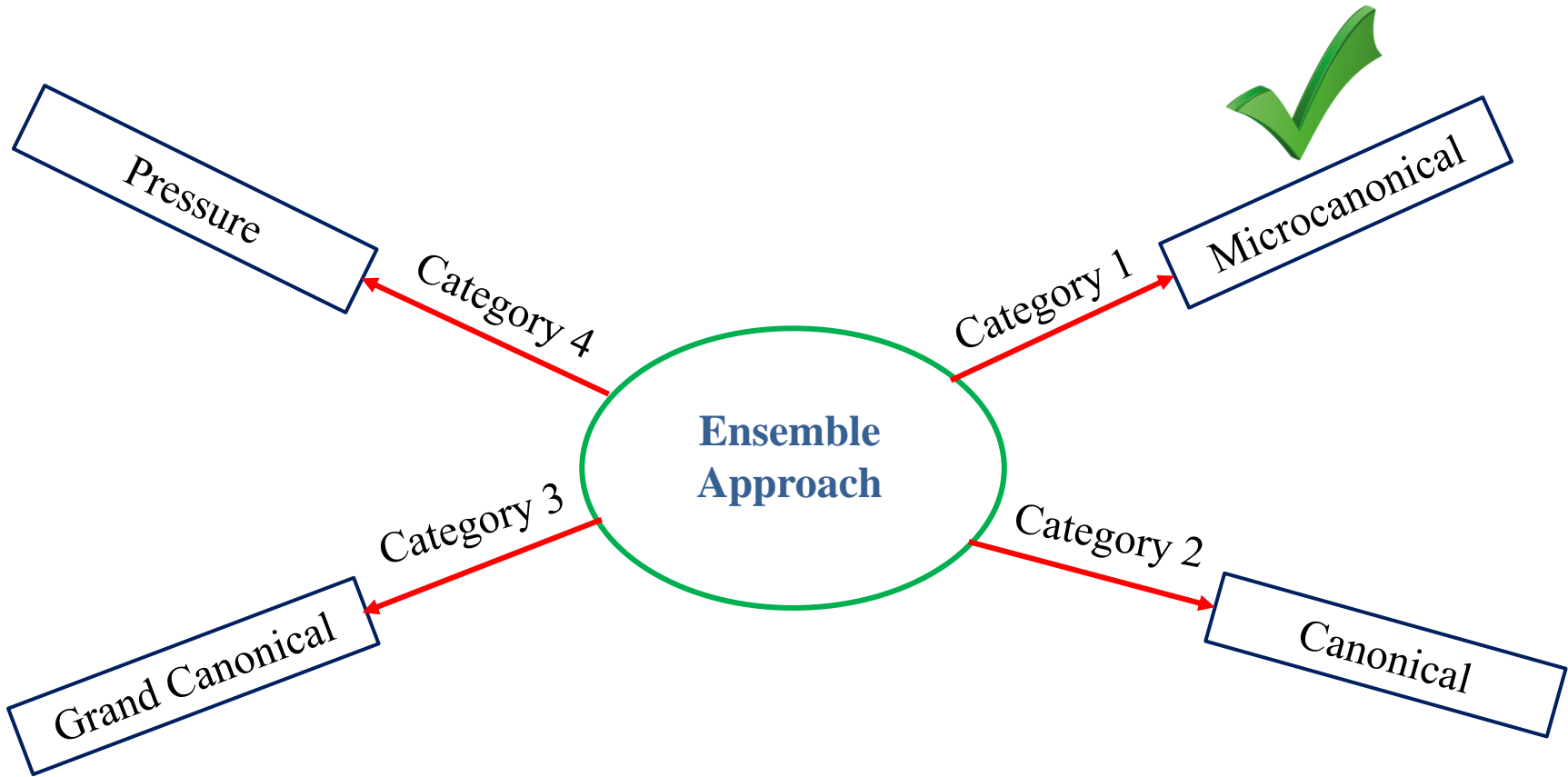
$$kT \gg \hbar\omega, \quad \beta\hbar\omega \ll 1 \implies \left(e^{\beta\hbar\omega} - 1 \right) \approx e^{\beta\hbar\omega}$$

$$E = \frac{N}{2} \hbar\omega + \frac{N\hbar\omega}{\beta\hbar\omega} = NkT$$

$$c_v = \frac{\partial E}{\partial T} = Nk$$

Coincides with well known results

Ensemble Approach



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