

Theo. 4. Statistical Physics.

Lecture 11.

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Last time: Consequences of Liouville's theorem, ergodicity
Streaming + collision

Today: The BBGKY hierarchy
The Boltzmann equation.

From last time, we found that an s -particle density obeyed a time-evolution of

$$\frac{\partial f_s}{\partial t} - \{H_s, f_s\} = \sum_{n=1}^s \int dV_{s+1} \frac{\partial V(\vec{q}_n - \vec{q}_{s+1})}{\partial \vec{q}_n} \frac{\partial f_{s+1}}{\partial \vec{p}_n}$$

with $f_s = \frac{N!}{(N-s)!} p_s$. p_s fixes the first s

coordinates in phase space to the given $(\vec{p}_i, \vec{q}_i)$ with $i=1, s$.

The LHS are streaming terms, since this is the expected behavior from simple time evolution, $\frac{\partial p}{\partial t} = -\{p, H\}$. The modification to "free-streaming" of the s -particles comes from "collision" terms on the RHS, which are non-zero if any of the s -particles "hits" the $s+1$ particle (which takes into account any of the remaining $N-s$ particles by exchange symmetry). Necessarily, the RHS is proportional to an $s+1$ joint PDF.

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This structure is attributed to Bogoliubov, Born, Green, Kirkwood, and Yvon, since we can now characterize the ~~time~~ length scales of each set of terms.

Note each term has units of $(\text{time})^{-1}$.

For concreteness, we consider the BBGKY hierarchy eqn. for $s=1$ and $s=2$:

$$\star \quad \left[\frac{\partial}{\partial t} - \frac{\partial U}{\partial \vec{q}_1} \cdot \frac{\partial}{\partial \vec{p}_1} + \frac{\vec{p}_1}{m} \cdot \frac{\partial}{\partial \vec{q}_1} \right] f_1 = \int dV_2 \frac{\partial V(\vec{q}_1 - \vec{q}_2)}{\partial \vec{q}_1} \cdot \frac{\partial f_2}{\partial \vec{p}_1}.$$

$$\begin{aligned} \star\star \quad & \left[\frac{\partial}{\partial t} - \frac{\partial U}{\partial \vec{q}_1} \cdot \frac{\partial}{\partial \vec{p}_1} - \frac{\partial U}{\partial \vec{q}_2} \cdot \frac{\partial}{\partial \vec{p}_2} + \frac{\vec{p}_1}{m} \frac{\partial}{\partial \vec{q}_1} + \frac{\vec{p}_2}{m} \frac{\partial}{\partial \vec{q}_2} \right. \\ & \left. - \frac{\partial V(\vec{q}_1 - \vec{q}_2)}{\partial \vec{q}_1} \cdot \left(\frac{\partial}{\partial \vec{p}_1} - \frac{\partial}{\partial \vec{p}_2} \right) \right] f_2 \\ & = \int dV_3 \left[\frac{\partial V(\vec{q}_1 - \vec{q}_3)}{\partial \vec{q}_1} \cdot \frac{\partial}{\partial \vec{p}_1} + \frac{\partial V(\vec{q}_2 - \vec{q}_3)}{\partial \vec{q}_2} \cdot \frac{\partial}{\partial \vec{p}_2} \right] f_3 \end{aligned}$$

where we have used a symmetric potential,

$$V(\vec{q}_1 - \vec{q}_2) = V(\vec{q}_2 - \vec{q}_1) \quad \text{s.t.} \quad \frac{\partial V(\vec{q}_1 - \vec{q}_2)}{\partial \vec{q}_1} = - \frac{\partial V(\vec{q}_2 - \vec{q}_1)}{\partial \vec{q}_2}$$

In terms of gas molecules, we can estimate the time scale of each term from empirical observation. Typical velocities of gas molecules at room temp. are $\mathcal{O}(10^2) \text{ m/s}$ (using $\langle \text{K.E.} \rangle = \frac{3}{2} k_B T = \frac{1}{2} m v^2$ _{monatomic}).

The term: $\frac{\partial U}{\partial \vec{q}} \cdot \frac{\partial}{\partial \vec{p}}$. The first part is the variation of the potential wrt. spatial distance, which we can rescale external freely by changing system size.

If $L \sim 10^{-3} \text{m}$, then $\frac{L}{\tau_u} \sim \frac{1}{L} \cdot v \Rightarrow \tau_u \sim 10^{-5} \text{s}$. 3/6

In comparison, $\frac{1}{\tau_c} \sim \frac{\partial V}{\partial \vec{q}} \cdot \frac{\partial}{\partial \vec{p}}$ is the inverse collision duration for the interatomic potential V , which extends roughly over $d \sim 10^{-10} \text{m}$, so $\tau_c \sim 10^{-12} \text{s}$. This is applicable to short-range interactions, like the van der Waals force & Lennard-Jones potential. A different behavior is seen for long-range forces, such as the Coulomb gas in a plasma. [Neutral plasma uses Debye screening length λ instead of d .]

Collision terms on RHS are

$$\frac{1}{\tau_x} \sim \int dV \frac{\partial V}{\partial \vec{q}} \cdot \frac{\partial}{\partial \vec{p}} \frac{f_{s+1}}{f_s} \sim \int dV \frac{\partial V}{\partial \vec{q}} \cdot \frac{\partial}{\partial \vec{p}} \frac{N \rho_{s+1}}{\rho_s}$$

Here, the volume integral gives a factor d^3 , and $\frac{f_{s+1}}{f_s} \sim$ prob. of finding another particle per unit

volume, so $\frac{f_{s+1}}{f_s} \sim n = \frac{N}{V} \sim 10^{26} / \text{m}^3$.

$$\frac{1}{\tau_x} \sim d^3 \cdot n \cdot \frac{1}{\tau_c} \Rightarrow \tau_x \sim \frac{\tau_c}{n d^3} \sim \frac{1}{n v d^2} \sim \frac{1}{10^{26} \cdot 10^2 \text{m} \cdot 10^{-20} \text{m}^2} \sim 10^{-8} \text{s}$$

from before

This $\tau_x \sim 10^{-8} \text{s} \gg \tau_c \sim 10^{-12} \text{s}$, and $n d^3 \sim 10^{-4} \ll 1$.

So, RHS has terms $\frac{1}{\tau_x} \sim \frac{10^8}{\text{s}}$ scaling while

LHS has terms $\frac{1}{\tau_c} \sim \frac{10^{12}}{\text{s}}$ scaling, so we can

solve the nested/iterative system of equations by truncating after the f_2 eqn. Remark: the f_1 eqn. has no collision terms on LHS.

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So, we set RHS of $\star = 0$, and this means that f_2 evolves as ~~an~~ an isolated two-particle system with time constant τ_u for the CoM of the two particles and τ_c for the relative coordinates. We will thus assume

$$f_2(\vec{p}_1, \vec{q}_1, \vec{p}_2, \vec{q}_2, t) \rightarrow f_1(\vec{p}_1, \vec{q}_1, t) f_1(\vec{p}_2, \vec{q}_2, t) \quad \text{for } |\vec{q}_2 - \vec{q}_1| \gg d.$$

We can solve for the f_2 dependence on relative coordinates + momenta by considering the steady state behavior,

$$\left[\frac{\vec{p}_1}{m} \cdot \frac{\partial}{\partial \vec{q}_1} + \frac{\vec{p}_2}{m} \cdot \frac{\partial}{\partial \vec{q}_2} - \frac{\partial V(\vec{q}_1 - \vec{q}_2)}{\partial \vec{q}_1} \cdot \left(\frac{\partial}{\partial \vec{p}_1} - \frac{\partial}{\partial \vec{p}_2} \right) \right] f_2 = 0$$

f_2 should vary slowly over CoM coordinate $\vec{Q} = \frac{\vec{q}_1 + \vec{q}_2}{2}$ and greatly over $\vec{q} = \vec{q}_2 - \vec{q}_1$, so $\frac{\partial f_2}{\partial \vec{q}} \gg \frac{\partial f_2}{\partial \vec{Q}}$,

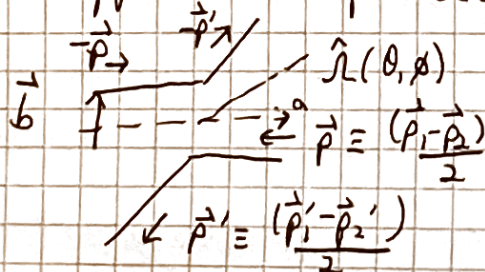
$$\frac{\partial f_2}{\partial \vec{q}_2} \approx -\frac{\partial f_2}{\partial \vec{q}_1} = \frac{\partial f_2}{\partial \vec{q}}, \text{ giving}$$

$$\frac{\partial V(\vec{q}_1 - \vec{q}_2)}{\partial \vec{q}_1} \left(\frac{\partial}{\partial \vec{p}_1} - \frac{\partial}{\partial \vec{p}_2} \right) f_2 = -\left(\frac{\vec{p}_1 - \vec{p}_2}{m} \right) \cdot \frac{\partial}{\partial \vec{q}} f_2$$

Collision term on RHS of $\star$ is total deriv.
↓

$$\begin{aligned} \left. \frac{df_1}{dt} \right|_{\text{coll.}} &= \int d^3\vec{p}_2 \, d^3\vec{q}_2 \, \frac{\partial V(\vec{q}_1 - \vec{q}_2)}{\partial \vec{q}_1} \cdot \left(\frac{\partial}{\partial \vec{p}_1} - \frac{\partial}{\partial \vec{p}_2} \right) f_2 \\ &\approx \int d^3\vec{p}_2 \, d^3\vec{q}_2 \, \left(\frac{\vec{p}_2 - \vec{p}_1}{m} \right) \cdot \frac{\partial}{\partial \vec{q}} f_2(\vec{p}_1, \vec{q}_1, \vec{p}_2, \vec{q}_2; t) \end{aligned}$$

Appeal to two particle scattering. Introduce impact parameter $\vec{b}$ and coord. a is ~~pos.~~ before collision + pos. after.



flux on area $d^2\vec{b}$.

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$$\left. \frac{df_1}{dt} \right|_{\text{coll.}} = \int d^3\vec{p}_2 \overbrace{d^2\vec{b}}^{\text{flux on area } d^2\vec{b}} |\vec{v}_1 - \vec{v}_2| \left[f_2(\vec{p}_1, \vec{q}_1, \vec{p}_2, \vec{b}, +; t) - f_2(\vec{p}_1, \vec{q}_1, \vec{p}_2, \vec{b}, -; t) \right]$$

for $|\vec{v}_1 - \vec{v}_2| = \frac{1}{m} |\vec{p}_1 - \vec{p}_2|$ relative velocity.

Integration over "a" is $-\infty$ to $+\infty$, but will already approximate for "a" few d from collision. Still work at small separation so can ignore difference of $\vec{q}_1 + \vec{q}_2$. (Coarse-graining variations smaller than d .)

Complication: f_2 densities treated differently before and after collision. Collisions tend to randomize momenta & give more isotropic dist. Densities f_2 before & after related by $\pm$ streaming, so $f_2(\vec{p}_1, \vec{q}_1, \vec{p}_2, \vec{b}, +; t) = f_2(\vec{p}_1', \vec{q}_1', \vec{p}_2', \vec{b}, -; t)$

We get

$$\left. \frac{df_1}{dt} \right|_{\text{coll.}} = \int d^3\vec{p}_2 d^2\vec{b} |\vec{v}_1 - \vec{v}_2| \left[f_2(\vec{p}_1', \vec{q}_1', \vec{p}_2', \vec{b}, -; t) - f_2(\vec{p}_1, \vec{q}_1, \vec{p}_2, \vec{b}, -; t) \right]$$

Change variables $d^2\vec{b} = d^2\Omega \left| \frac{d\sigma}{d\Omega} \right|$, with $\frac{d\sigma}{d\Omega}$ the differential cross section

Cons. of momentum & energy then fix $\vec{p}_1' + \vec{p}_2'$.

We use assumption of molecular chaos to obtain the Boltzmann equation,

$$f_2(\vec{p}_1, \vec{q}_1, \vec{p}_2, \vec{b}, -; t) = f_1(\vec{p}_1, \vec{q}_1, t) f_1(\vec{p}_2, \vec{q}_2, t)$$

Boltzmann eqn. $\left[\frac{\partial}{\partial t} - \frac{\partial U}{\partial \vec{q}_1} \cdot \frac{\partial}{\partial \vec{p}_1} + \frac{\vec{p}_1}{m} \cdot \frac{\partial}{\partial \vec{q}_1} \right] f_1$

$$= - \int d^3\vec{p}_2 d^2\Omega \left| \frac{d\sigma}{d\Omega} \right| |\vec{v}_1 - \vec{v}_2| \left[f_1(\vec{p}_1, \vec{q}_1, t) f_1(\vec{p}_2, \vec{q}_2, t) - f_1(\vec{p}_1', \vec{q}_1', t) f_1(\vec{p}_2', \vec{q}_2', t) \right]$$

In words: Boltzmann equation.

LHS streaming of single particle in ext. potential U .

RHS prob. of finding particle of $\vec{p}_1$ at $\vec{q}_1$:

reduced by prob. of having particle $\vec{p}_2$, integrated by $\int d^3\vec{p}_2$
added by prob. of having $\vec{p}_1' + \vec{p}_2'$.

Weighted by $|\frac{d\sigma}{d\Omega}|$, flux prop. to $|\vec{v}_1 - \vec{v}_2|$,

This is a technical result, but now we come to
the thrust of the calculation: the H theorem.

If $f_1(\vec{p}, \vec{q}, t)$ satisfies the Boltzmann eq.,
then $\frac{dH}{dt} \leq 0$, where $H(t) = \int d^3\vec{p} d^3\vec{q} f_1(\vec{p}, \vec{q}, t) \ln f_1(\vec{p}, \vec{q}, t)$

So $H(t) V$ ^{can be thought of as} ~~is~~ the information content of the
one-particle PDF, $I[p_1] = \langle \ln p_1 \rangle$.

This opens up the concept of information entropy
as related to probability, and we will focus on
the H-theorem & entropy next time.