

Theo. 4. Statistical Physics

Lecture 18.

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Last time: Thermodynamic stability

Revisiting the microcanonical ensemble.

Today: Non-interacting classical systems from stat. physics

Two-level systems

Ideal gas

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In this lecture, we use stat. mech. ~~tech~~ techniques to ~~analyze~~ analyze two types of (solvable) non-interacting systems.

Two level system:

Such systems are, as the name suggests, have two energy levels,  $E=0$  and  $E=\epsilon$ , which are characterized by occupation numbers  $\{n_i\}$ , with  $n_i = 0$  or  $1$  if the  $i$ th site is in the ground or excited state. A physical system that realizes such a two-level system is a series of  $N$  impurity atoms trapped in a solid (crystal) matrix, where each impurity can be excited independently.

Thus, the microstates are the set of occupation numbers,  $\{n_i\}$ , with  $i = 1, \dots, N$ . (Essentially, an  $N$ -vector with each entry as  $0$  or  $1$ ). Obviously, the total energy is

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$$H(\{n_i\}) = E \sum_{i=1}^N n_i \equiv E N_1, \text{ with}$$

$N_1$ , the total number of excited impurities.

Thus,  $E \in N_1$  and  $N_1$  denote macrostates of the system.

The microcanonical probability  $p(\{n_i\}) = \frac{1}{\Omega(E, N)} \delta_{E \sum n_i, E}$

There are  $N_1 = \frac{E}{\epsilon}$  excited impurities,

we calculate  $\Omega$  as the number of ways of choosing  $N_1$  excited levels among the  $N$  sites, giving a binomial coefficient

$$\Omega(E, N) = \frac{N!}{N_1! (N - N_1)!}$$

As usual,  $S = k_B \ln \Omega = k_B \ln \left( \frac{N!}{N_1! (N - N_1)!} \right)$

Using Stirling's formula, for  $N_1, N \gg 1$ ,

$$\begin{aligned} S(E, N) &\approx -N k_B \left[ \frac{N_1}{N} \ln \frac{N_1}{N} + \frac{N - N_1}{N} \ln \frac{N - N_1}{N} \right] \\ &= -N k_B \left[ \left( \frac{E}{N\epsilon} \right) \ln \left( \frac{E}{N\epsilon} \right) + \left( 1 - \frac{E}{N\epsilon} \right) \ln \left( 1 - \frac{E}{N\epsilon} \right) \right] \end{aligned}$$

This also lets us calculate the equilibrium temperature,  $\frac{1}{T} = \left. \frac{\partial S}{\partial E} \right|_N$

$$\begin{aligned} &= -N k_B \left[ \frac{1}{N\epsilon} \ln \left( \frac{E}{N\epsilon} \right) + \left( \frac{E}{N\epsilon} \right) \cdot \frac{N\epsilon}{E} \cdot \frac{1}{N\epsilon} \right. \\ &\quad \left. + \left( -\frac{1}{N\epsilon} \right) \ln \left( 1 - \frac{E}{N\epsilon} \right) - \frac{1}{N\epsilon} \right] \end{aligned}$$

$$\frac{1}{T} = -\frac{k_B}{\epsilon} \ln \left( \frac{E}{N\epsilon - E} \right)$$

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We can also solve for internal energy  $E$  as a fun. of  $T$ :

$$\frac{1}{T} = \frac{k_B}{E} \ln \left( \frac{N\epsilon - E}{E} \right)$$

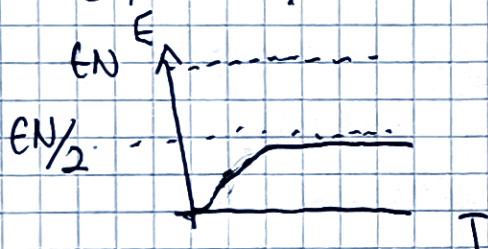
$$\frac{1}{T} = \frac{k_B}{E} \ln \left( \frac{N\epsilon}{E} - 1 \right)$$

$$\frac{E}{k_B T} = \ln \left( \frac{N\epsilon}{E} - 1 \right)$$

$$\frac{N\epsilon}{E} = \exp \left( \frac{E}{k_B T} \right) + 1$$

$$E(T) = \frac{N\epsilon}{\exp \left( \frac{E}{k_B T} \right) + 1}$$

So,  $E(0) = 0$  and  $E(T \rightarrow \infty) = \frac{N\epsilon}{2}$ .

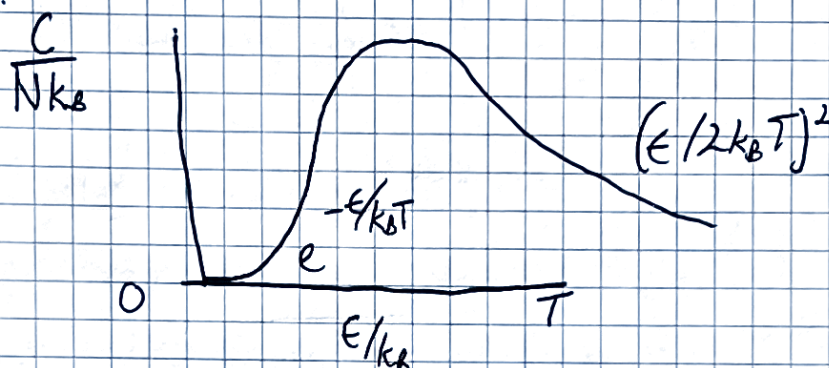


These systems can also start with energies larger than  $\frac{N\epsilon}{2}$ , which essentially translates to negative temperature (as an equivalent eq.  $T$ ), and this makes sense because you decrease the number of microstates as  $T$  increases given an upper bound on the energy. (All excited is  $N\epsilon$ .) Coupling the system with any reservoir, though, will lead to the system equilibrating at a positive  $T$ .

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The heat capacity is always the change in energy per unit temperature,  $C = \frac{dE}{dT} = N k_B \left[ \left( \frac{E}{k_B T} \right)^2 \exp \left( \frac{E}{k_B T} \right) \right] \exp \left[ \left( \frac{E}{k_B T} \right) + 1 \right]^2$

Sketch:



$C$  goes to 0 at both high & low  $T$ .

At low  $T$ , the gap in the system is characteristic of vanishing  $C$ .

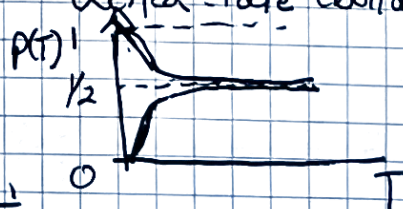
At high  $T$ , the system ~~experiences~~ saturation.

For probabilities, unconditional prob. for exciting a particular impurity is

$$p(n_i) = \sum_{\{n_1, \dots, n_N\}} p(\{n_i\})$$

$$= \frac{\Omega(E - n_i E, N - 1)}{\Omega(E, N)}$$

Sketch: prob. to find a single impurity in ground state (top), excited state (bottom).



$$p(n_i=0) = \frac{\Omega(E, N-1)}{\Omega(E, N)} = 1 - \frac{N_1}{N}$$

$$\text{and } p(n_i=1) = 1 - p(n_i=0) = \frac{N_1}{N}$$

$$\Rightarrow p(0) = \frac{1}{1 + \exp \left( \frac{-E}{k_B T} \right)}, \quad p_1 = \frac{\exp \left( \frac{-E}{k_B T} \right)}{1 + \exp \left( \frac{-E}{k_B T} \right)}$$

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Ideal gas. (Non-interacting)

Here, the phase space is  $6N$ -dimensional, with microstates  $\mu \equiv \{ \vec{p}_i, \vec{q}_i \}$  for  $i=1, \dots, N$ .

We have 
$$H = \sum_{i=1}^N \left[ \frac{\vec{p}_i^2}{2m} + U(\vec{q}_i) \right]$$

where  $U(\vec{q})$  is the potential imposed by a box of volume  $V$ .

The joint PDF for a microstate is

$$p(\mu) = \frac{1}{\Omega(E, V, N)} \begin{cases} 1 & \text{for } \vec{q}_i \in \text{box} \text{ \& } \sum_i \frac{\vec{p}_i^2}{2m} = E \pm \Delta E \\ 0 & \text{otherwise.} \end{cases}$$

The allowed phase space is a product of  $V^N$  from coordinates and the surface area of a  $3N$ -dimensional sphere of radius  $\sqrt{2mE}$  from momenta (or shell with thickness  $\Delta_R = \sqrt{2m/E} \Delta E$ ). Area is  $A_d = S_d R^{d-1}$ , with (can solve for  $S_d$  using Gaussian integrals:  $S_d$  solid angle.

$$S_d = \frac{2\pi^{d/2}}{(d/2-1)!} \quad (\text{exercise})$$

$$\text{Get } \Omega(E, V, N) = V^N \frac{2\pi^{3N/2}}{(3N/2-1)!} (2mE)^{(3N-1)/2} \Delta_R$$

We immediately calculate entropy:

$$S \approx N k_B \ln \left[ V \left( \frac{4\pi e m E}{3N} \right)^{3/2} \right]$$

+ this gives 
$$\frac{1}{T} = \left. \frac{\partial S}{\partial E} \right|_{N, V} = \frac{3}{2} \frac{N k_B}{E}$$

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This gives both  $E = \frac{3}{2} N k_B T$

and  $C_V = \frac{3}{2} N k_B$ , and equation of state

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

Finally, calculating joint PDFs leads to the Maxwell-Boltzmann distribution:

$$p(\vec{p}_i) = \left( \frac{1}{2\pi m k_B T} \right)^{3/2} \exp\left( -\frac{\vec{p}_i^2}{2m k_B T} \right)$$

Next time:

Mixing entropy & Gibbs paradox.