

partition function in Quantum case

$$Z = \sum_{n_1, n_2, \dots, n_N} e^{-\beta \sum_j \hbar \omega_j (n_j + \frac{1}{2})} = \prod_{j=1}^N \sum_{n_j=0}^{\infty} e^{-\beta \hbar \omega_j n_j} e^{-\beta \frac{\hbar \omega_j}{2}}$$

$$= \prod_{j=1}^N \frac{1}{1 - e^{-\beta \hbar \omega_j}} e^{-\beta \frac{\hbar \omega_j}{2}}$$

$\hbar \rightarrow 0$  approach  
classical result if  
 $\prod_j \frac{1}{1 - e^{-\beta \hbar \omega_j}}$

$$F = + k_B T \sum_{j=1}^N \left[ \ln(1 - e^{-\beta \hbar \omega_j}) + \frac{1}{2} \beta \hbar \omega_j \right]$$

$$\ln(1+x) = x$$

$$S' = - \frac{\partial F}{\partial T} = -k_B \sum_{j=1}^N \left[ \ln(1 - e^{-\beta \hbar \omega_j}) + \frac{1}{2} \beta \hbar \omega_j \right] - k_B T \sum_{j=1}^N \left[ \frac{-e^{-\beta \hbar \omega_j} \times \frac{\hbar \omega_j}{k_B T}}{1 - e^{-\beta \hbar \omega_j}} + \frac{1}{2} \frac{\hbar \omega_j}{k_B T} \right]$$

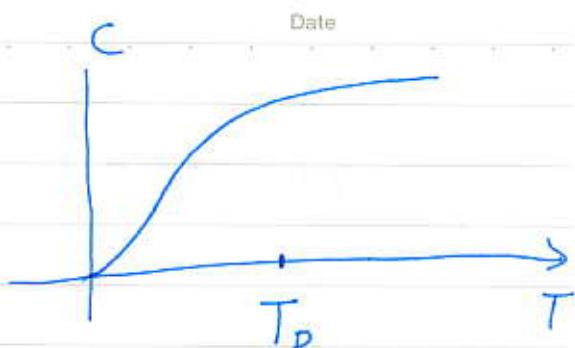
$$\begin{aligned} T &\rightarrow 0 \\ \beta &\rightarrow \infty \quad S' = -k_B \left( -e^{-\beta \hbar \omega_j} + \frac{1}{2} \beta \hbar \omega_j \right. \\ &\quad \left. - \frac{\hbar \omega_j}{k_B T} e^{-\beta \hbar \omega_j} + \frac{1}{2} \beta \hbar \omega_j \right) \\ &= k_B \left( \sum_j \left( 1 + \frac{\hbar \omega_j}{k_B T} \right) e^{-\frac{\hbar \omega_j}{k_B T}} \right) \rightarrow 0 \end{aligned}$$

$$\begin{aligned} U &= - \frac{\partial \ln Z}{\partial \beta} = + \frac{\partial}{\partial \beta} \sum_{j=1}^N \left\{ \ln(1 - e^{-\beta \hbar \omega_j}) + \frac{\beta \hbar \omega_j}{2} \right\} \\ &= \sum_{j=1}^N \left\{ \frac{e^{-\beta \hbar \omega_j}}{1 - e^{-\beta \hbar \omega_j}} \frac{(\hbar \omega_j)}{(\hbar \omega_j)} + \frac{\hbar \omega_j}{2} \right\} \quad f_j = \frac{1}{e^{\beta \hbar \omega_j} - 1} \\ &= \sum_{j=1}^N \hbar \omega_j \left( f_j + \frac{1}{2} \right) \quad \hbar \rightarrow 0 \\ &= \sum_{j=1}^N \left\{ \frac{\hbar \omega_j}{e^{\beta \hbar \omega_j} - 1} + \frac{\hbar \omega_j}{2} \right\} \\ &= \sum_{j=1}^N \left\{ \frac{1}{\beta} + \frac{\hbar \omega_j}{2} \right\} = N k_B T \end{aligned}$$

$$C = \frac{dU}{dT} = \sum_{j=1}^N \frac{\hbar\omega_j (-1)}{(e^{\beta\hbar\omega_j} - 1)^2} e^{\beta\hbar\omega_j} \left(-\frac{\hbar\omega_j}{k_B T^2}\right) \quad \beta\hbar\omega_j = \chi$$

$$= k_B \sum_{j=1}^N \frac{e^{x_j} x_j^2}{(e^{x_j} - 1)^2}$$

$$\frac{\hbar\omega_M}{k_B T_D} = O(1)$$



Debye Temperature

mark with singularity

discontinuity, sing.

These first natural singularity points are called

Debye points

$$(0.8) A_{11} = 30.3 \text{ m}$$

$$A_{11} = 38.0 \text{ m}$$

$$A_{11} = (0.8) A_{11} = 24.2 \text{ m}$$

$$A_{11} = 30.3 \text{ m}$$

$$(0.8) A_{11} = (0.8) A_{11} = 24.2 \text{ m}$$

$$A_{11} = (0.8) A_{11} = 24.2 \text{ m}$$

approx

approximate values

approx

approximate values

~~and sagat~~

### Euler-Maclaurin integral form

More precise formula

$$\ln n! = n \ln n - n + \frac{1}{2} \ln \pi n + \ln \sqrt{2\pi} + \frac{1}{12n} - \frac{1}{360n^3} + \dots$$

Arfken, Mathematical methods for physicists

Trot's theorem

$$\int dP(A, B) C = \int dP A(B, C)$$

$$\text{let } A = e^{-\beta H} \quad B = B(t), \quad C = A$$

$$\text{note that } \oint (\rho, B(t)) = \frac{\partial \rho}{\partial H} (H, B(t)) = -\frac{1}{k_B T} (H, B(t))$$

$$\frac{\partial \rho}{\partial t} = \frac{\partial \rho}{\partial H} \frac{\partial H}{\partial t} \quad \text{since } \frac{\partial}{\partial p} \frac{\partial}{\partial q}$$

$$\text{prove } \int dP(A, B) C = \int dP A(B, C)$$

$$\text{consider } \int dP C \frac{\partial A}{\partial q_j} \frac{\partial B}{\partial p_j} = \int dP \left[ \frac{\partial}{\partial q_j} \left( C A \frac{\partial B}{\partial p_j} \right) - A \frac{\partial C}{\partial q_j} \frac{\partial B}{\partial p_j} \right] - A C \frac{\partial^2 B}{\partial q_j \partial p_j}$$

exchange

$q \leftrightarrow p$  sum over  $j$ , we get the result

$$\frac{\partial^2}{\partial q_j \partial p_j} = \frac{\partial^2}{\partial p_j \partial q_j}$$

$\oint C A \frac{\partial B}{\partial p_j}$  surface to  
is assumed zero.

① Stirling formula

$$n! = 1 \cdot 2 \cdot 3 \cdots (n-1) \cdot n$$

$$\ln n! = \sum_{i=1}^n \ln i \approx \int_1^n \ln x \cdot dx$$

$$= x \cdot \ln x \Big|_1^n - \int_1^n x \cdot dx \ln x$$

$$= n \ln n - n + \frac{1}{2}$$

$$\int_1^n dx = n - 1$$

$$② \int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} dx = I$$

$$I^2 = \int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} dx \int_{-\infty}^{\infty} e^{-\frac{y^2}{2}} dy = \int_{-\infty}^{\infty} e^{-\frac{x^2+y^2}{2}} dx dy$$

$$= \int e^{-\frac{r^2}{2}} r dr d\theta = 2\pi \int_0^{\infty} e^{-\frac{r^2}{2}} \frac{r^2}{2} dr = 2\pi$$

$$I = \sqrt{2\pi}$$

③

$$\Omega_n = \int dx_1 dx_2 \cdots dx_n = C_n R^n \quad S_n = \frac{d\Omega_n}{dR} = n C_n R^{n-1}$$

$$\sum x_i^2 < R^2$$

$$\pi^{\frac{n}{2}} = \int_{-\infty}^{\infty} dx_1 \cdots \int_{-\infty}^{\infty} dx_n e^{-x_1^2 - x_2^2 - \cdots - x_n^2} = \int_0^{\infty} dR S_n(R) e^{-R^2}$$

*gaussian*

$$= n C_n \int_0^{\infty} dR R^{n-1} e^{-R^2} \quad \Gamma(x+1) = x \Gamma(x)$$

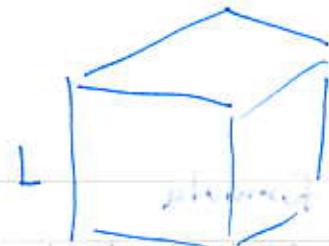
$$= \frac{1}{2} n C_n \int_0^{\infty} dt t^{\frac{n}{2}-1} e^{-t} = \frac{1}{2} n C_n \Gamma\left(\frac{n}{2}\right)$$

$$\pi^{\frac{n}{2}} = \frac{1}{2} n \Gamma\left(\frac{n}{2}\right) C_n$$

$$= \Gamma\left(\frac{n}{2} + 1\right) C_n \quad R^2 = t$$

$$F(x)$$

single particle states



Date \_\_\_\_\_

$$-\frac{\hbar^2}{2m} \nabla^2 \varphi_r = E_r \varphi_r$$

$$\text{periodic B.C. } \varphi_r(x, y, z) = \frac{1}{\sqrt{V}} e^{\frac{i}{\hbar} (P_x x + P_y y + P_z z)}$$

$$-\frac{\hbar^2}{2m} \left[ \left( \frac{i}{\hbar} P_x \right)^2 + \left( \frac{i}{\hbar} P_y \right)^2 + \left( \frac{i}{\hbar} P_z \right)^2 \right] = E_k$$

$$\rightarrow E_r = \frac{1}{2m} (P_x^2 + P_y^2 + P_z^2)$$

$$e^{\frac{i}{\hbar} P_x x} = e^{\frac{i}{\hbar} P_x (x+L)} \quad \text{periodic B.C.}$$

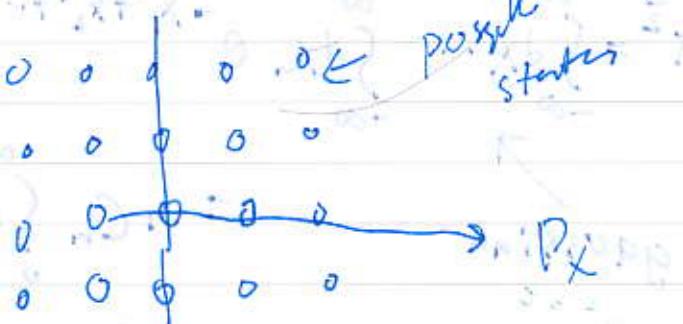
$$e^{\frac{i}{\hbar} P_x L}$$

$$\frac{P_x L}{\hbar} = 2\pi m_x \quad m_y = 0, \pm 1, \pm 2, \dots$$

$$P_x = \frac{2\pi n_x \hbar}{L} = \frac{m_x h}{L}$$

$$P_y = \frac{m_y h}{L}$$

$$P_z = \frac{m_z h}{L}$$



quantum numbers

$$r = (m_x, m_y, m_z)$$

Many-particle system

 $N$  identical particles

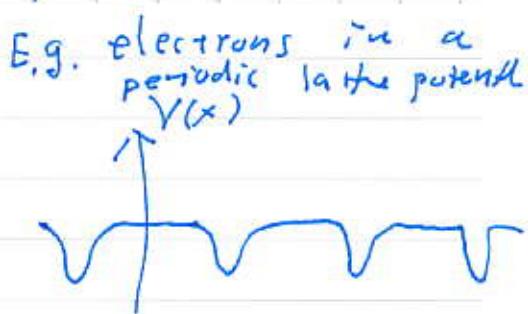
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$$\mathcal{H} = \sum_{j=1}^N \mathcal{H}^{(j)} + \text{interaction}$$

//  
o

$$\mathcal{H}^{(j)} = -\frac{\hbar^2}{2m} \vec{\nabla}_j^2 + V(\vec{x}_j)$$

e.g.



Let  $H_r^{(j)} \phi_r^{(j)} = E_r \phi_r^{(j)}$   $r = 0, 1, 2, 3, \dots$

set of eigen energy and eigenfunction of a single particle.

quantum system is described by a ray in Hilbert space

$$\vec{x} = (\vec{r}, \sigma)$$

full wave function

$$\Psi(1, 2, \dots, N) \equiv \Psi(\vec{x}_1, \vec{x}_2, \dots, \vec{x}_N)$$

$\Psi \rightarrow e^{i\theta} \Psi$  represent the same physical reality. there is spin

$\Psi \rightarrow \lambda \Psi$  is the same  $\|\Psi\| = 1$  fix  $\lambda$  up to a plus/minus

$$\Psi(1, 2, \dots, i, \dots, j, \dots, N) = \alpha \Psi(1, 2, \dots, j, \dots, i, \dots, N)$$

$\uparrow$   
phase (indep of  $i, j$ )

$$= \alpha^2 (\Psi(1, 2, \dots, i, \dots, j, \dots, N)) \Rightarrow \alpha^2 = 1$$

$$\alpha = e^{i\phi} \quad \phi = 0, \pi$$

$$\alpha = \pm 1$$

$\alpha = +1$  bosons

$-1$  fermions

Talk about it.  
not if

$$\Psi_B(1, 2, \dots, N) = \sum_P \prod_j \phi_r^{(j)} \quad \leftarrow$$

$\uparrow$  full permutation

each state  $r$  can be occupied by any number of particles  $n_r = 0, 1, 2, \dots$

Pauli exclusion principle

$\leftarrow n_r = 0, 1$  only apply  
Slater determinant

$$\Psi_F(1, 2, \dots, N) = \sum_P (-1)^P P \prod_j \phi_r^{(j)} \quad \alpha$$

grand-partition function for Boson/Fermion system  
of identical particles non-interacting

87

$$\Xi = \text{Tr } e^{-\beta(H - \mu N)}$$

$$= \langle \psi | e^{-\beta(H - \mu N)} | \psi \rangle$$

$$= \sum_{n_0, n_1, \dots} e^{-\beta \left( \sum_{r=0}^{\infty} \varepsilon_r n_r - \mu \sum_{r=0}^{\infty} n_r \right)}$$

$$= \sum_{n_0, n_1, \dots} \prod_{r=0}^{\infty} e^{-\beta(\varepsilon_r - \mu) n_r} = \prod_{r=0}^{\infty} n_r^{-\beta(\varepsilon_r - \mu) n_r}$$

$$= \prod_{r=0}^{\infty} \left\{ \frac{1 + e^{-\beta(\varepsilon_r - \mu)}}{1 - e^{-\beta(\varepsilon_r - \mu)}} \right\} \quad \begin{array}{l} \text{Fermions} \\ \text{Bosons} \end{array}$$

$$= \prod_{r=0}^{\infty} [1 + \eta e^{-\beta(\varepsilon_r - \mu)}]^n$$

$\eta = +1$  Fermi  
 $-1$  Boson

grand potential

$$\Psi = U - TS - \mu N = -PV = -k_B T \ln \Xi$$

$$= -k_B T \sum_{r=0}^{\infty} \eta \ln (1 + \eta e^{-\beta(\varepsilon_r - \mu)})$$

$$d\Psi = -SdT - pdV - \langle N \rangle d\mu$$

$$S = -\frac{\partial \Psi}{\partial T} = \frac{\partial}{\partial P} \left[ k_B T \sum \eta \ln (1 + \eta e^{-\beta(\varepsilon_r - \mu)}) \right]$$

Date \_\_\_\_\_

occupant  
number  
representation

$$| \Psi \rangle = | n_0, n_1, \dots, n_r, \dots \rangle$$

$$\propto (a_0^\dagger)^{n_0} (a_1^\dagger)^{n_1} \dots | 0 \rangle$$

$r$  specifies the "states" not energy

$$\textcircled{1} \quad S = k_B \sum_r \eta \ln(1 + \eta e^{-\beta(\varepsilon_r - \mu)}) + k_B T \sum_r \eta \cdot \frac{\eta e^{-\beta(\varepsilon_r - \mu)} (\varepsilon_r - \mu)}{1 + \eta e^{-\beta(\varepsilon_r - \mu)}} \xrightarrow{\text{Date}}$$

$$= k_B \sum_r \eta \ln(1 + \eta e^{-\beta(\varepsilon_r - \mu)}) + k_B \sum_r \frac{\frac{\varepsilon_r - \mu}{k_B T} e^{-\beta(\varepsilon_r - \mu)}}{1 + \eta e^{-\beta(\varepsilon_r - \mu)}}$$

$$\textcircled{2} \quad \langle N \rangle = - \frac{\partial U}{\partial \mu} = k_B T \sum_{r=0}^{\infty} \eta \frac{\eta e^{-\beta(\varepsilon_r - \mu)}}{1 + \eta e^{-\beta(\varepsilon_r - \mu)}} \beta + \text{Fermi}$$

$$= \sum_{r=0}^{\infty} \frac{1}{e^{\beta(\varepsilon_r - \mu)} + \eta} = \sum_r \langle n_r \rangle$$

$$\langle n_r \rangle = \frac{1}{e^{\beta(\varepsilon_r - \mu)} + 1}$$

↑  
- Boson

$$\textcircled{3} \quad U = \Psi + TS + \mu \langle N \rangle$$

$$= -k_B T \sum_{r=0}^{\infty} \eta \ln(1 + \eta e^{-\beta(\varepsilon_r - \mu)})$$

$$+ k_B T \sum_r \eta \ln(1 + \eta e^{-\beta(\varepsilon_r - \mu)})$$

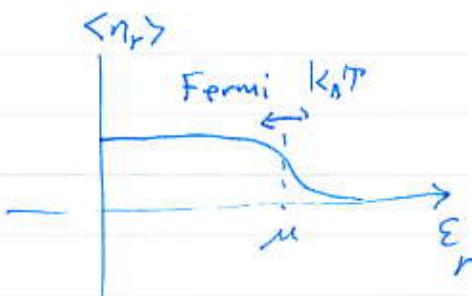
$$+ k_B T \sum_r \frac{(\varepsilon_r - \mu) k_B e^{-\beta(\varepsilon_r - \mu)}}{1 + \eta e^{-\beta(\varepsilon_r - \mu)}} + \mu \sum_r \frac{1}{e^{\beta(\varepsilon_r - \mu)} + \eta}$$

$$= \sum_r \frac{\varepsilon_r}{e^{\beta(\varepsilon_r - \mu)} + \eta} = \sum_{r=0}^{\infty} \varepsilon_r \langle n_r \rangle$$

and

occupant number

$$\langle n_r \rangle = \frac{1}{e^{\beta(\varepsilon_r - \mu)} + \eta}$$



$\eta = +1$  Fermi  
 $-1$  boson

Eg. of states

$$PV = k_B T \sum_{r=0}^{\infty} \eta \ln(1 + \eta e^{-\beta(\varepsilon_r - \mu)})$$

$$S = k_B \sum_r \left\{ -[\beta(\varepsilon_r - \mu) - \ln \langle n_r \rangle] + k_B \beta(\varepsilon_r - \mu) \langle n_r \rangle \right\}$$

using  $\ln(1 + \eta) \approx \eta$  for small values of  $\eta$

$$\begin{aligned} \ln(1 + \eta \langle n_r \rangle) &= \ln \left( \frac{e^{\beta(\varepsilon_r - \mu) + \eta}}{e^{\beta(\varepsilon_r - \mu)} + \eta} \right) \\ &= \ln \left( 1 + \frac{\eta}{e^{\beta(\varepsilon_r - \mu)} + \eta} \right) = \ln \left( \frac{e^{\beta(\varepsilon_r - \mu)} + \eta + \eta}{e^{\beta(\varepsilon_r - \mu)} + \eta} \right) \\ &= \beta(\varepsilon_r - \mu) + \ln \langle n_r \rangle \end{aligned}$$

$$\begin{aligned} S_R &= k_B \sum_r \left\{ n \left[ -\ln(1 - \eta \langle n_r \rangle) + \ln \langle n_r \rangle - \ln \langle n_r \rangle \right] \right. \\ &\quad \left. + [\ln(1 - \eta \langle n_r \rangle) - \ln \langle n_r \rangle] \langle n_r \rangle \right\} \end{aligned}$$

$$\begin{aligned} S &= k_B \sum_r \ln \left[ e^{-\beta(\varepsilon_r - \mu)} (e^{\beta(\varepsilon_r - \mu)} + \eta) \right] + \eta \\ &\quad \times \frac{k_B \beta(\varepsilon_r - \mu)}{e^{\beta(\varepsilon_r - \mu)} + \eta} \end{aligned}$$

$$= k_B \sum_r \left\{ -\eta \ln(1 - \eta \langle n_r \rangle) + \ln(1 - \eta \langle n_r \rangle) - \underbrace{\ln \langle n_r \rangle}_{\langle n_r \rangle} \right\}$$

$$= k_B \sum_r \left\{ (\langle n_r \rangle - \eta) \ln(1 - \eta \langle n_r \rangle) - \underbrace{\langle n_r \rangle}_{\text{in } \langle n_r \rangle} \ln \langle n_r \rangle \right\}$$

$\eta = +1$  for  
-1 back

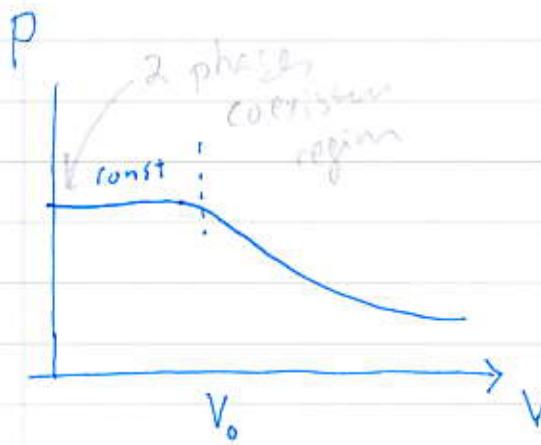
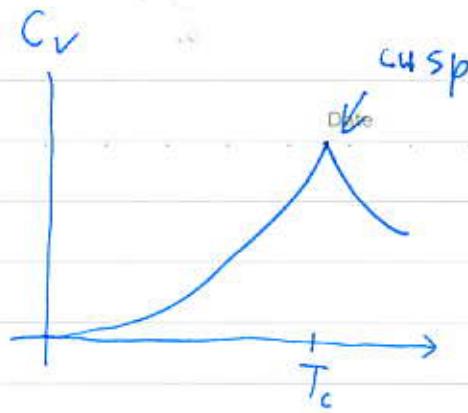
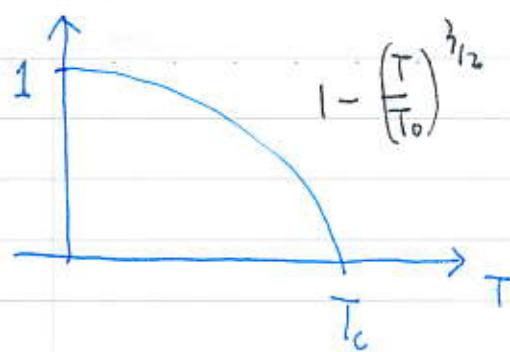
${}^4\text{He}$  was thought to be a realization of Bose-Einstein condensation system, but  ${}^4\text{He}$  is not ideal quantum gas as  ${}^4\text{He}$  has strong interactions.

alkali atom  
observed in dilute gas of  $\text{Li}^{+}$  in 1995.

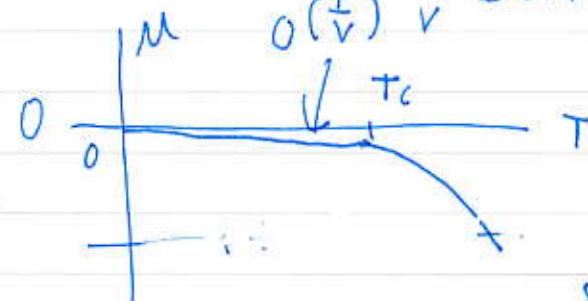
and microkelvin  $\approx 10^{-6}\text{ K}$  atoms  
or Sodium atoms

## Bose-Einstein condensation

$$\langle n_0 \rangle / \langle N \rangle$$



e.g.  ${}^4\text{He}$   $T_0 \approx 2\text{ K}$



single particle

what is  $T_c$ ?

gap of energy levels  $E_0 = 0$   $E_1 = \frac{p^2}{2m} \approx \frac{1}{m} \frac{\hbar^2}{L^2}$

thermal energy  $k_B T$  becomes comparable to  $\Delta E$

$$k_B T_c \approx \frac{\hbar^2}{m L^2} \approx \frac{\hbar^2}{m \left(\frac{V}{N}\right)^{2/3}}$$

$L$  avg  
spacings between particles

$$\frac{N}{V} = 2.612 \frac{(2\pi m k_B T_c)^{1/2}}{\hbar^3}$$

$$\left(\frac{N}{V}\right)^{2/3} = \left(2.612\right)^{2/3} \frac{2\pi m k_B T_c}{\hbar^2}$$

$$k_B T_c \approx \frac{(2.612)^{2/3}}{2\pi m} \frac{\hbar^2}{\left(\frac{N}{V}\right)^{2/3}} \approx 0.3 \frac{\hbar^2}{m \left(\frac{V}{N}\right)^{2/3}}$$

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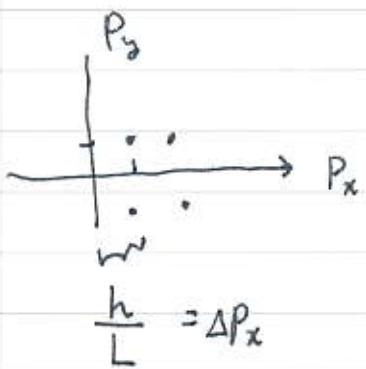
ch. 2. A. L. Fetter &  
J. D. Waleck 95  
"Quantum Theory of many-particle  
systems"

convert discrete sum by integration

$$\sum_r f_r = \sum_{\Delta p} f_{E(p)} (\Delta p) \left(\frac{L}{h}\right)^3 = \sum_p f_{E(p)} \cdot 1$$

$\lim L \rightarrow +\infty$

$$r = (m_x, m_y, m_z) \quad m_x, m_z = 0, \pm 1, \pm 2, \dots = \frac{V}{h^3} \int f(E(p)) dP$$



in terms of energy

$$\frac{p^2}{2m} = \epsilon$$

$$\frac{p dp}{m} = d\epsilon \quad dp = \frac{m d\epsilon}{p}$$

$$= \frac{m d\epsilon}{\sqrt{2m\epsilon}}$$

$\left(\frac{L}{h}\right)^3$ : density of states per unit momentum volume

$$\sum_r f_r = \frac{V}{h^3} \int f(\epsilon) \cdot 4\pi \cdot 2m\epsilon \cdot \frac{m d\epsilon}{\sqrt{2m\epsilon}}$$

$$= \frac{V}{h^3} \cdot 4\pi \sqrt{2\epsilon} m^{\frac{3}{2}} d\epsilon f(\epsilon) d\epsilon$$

$$= \int_0^\infty D(\epsilon) f(\epsilon) d\epsilon = \frac{4\pi \sqrt{2m\epsilon}}{h^3}$$

$$D(\epsilon) = \frac{V}{h^3} 4\pi m^{\frac{3}{2}} \sqrt{2\epsilon} \quad \leftarrow \begin{matrix} \text{density of states} \\ \text{in energy} \end{matrix}$$

$$\Psi(T, V, \mu) = -k_B T \int_0^\infty d\epsilon \cdot D(\epsilon) \ln(1 + \eta e^{-\beta(\epsilon - \mu)}) = -PV$$

$\eta = +1$  fermion  
 $-1$  boson

$$\langle N \rangle = \int_0^\infty d\varepsilon \frac{D(\varepsilon)}{e^{\beta(\varepsilon-\mu)} + \eta}$$

$$D(\varepsilon) \propto \sqrt{\varepsilon}$$

Let  $D(\varepsilon) = \alpha \sqrt{\varepsilon}$

$$U = \int_0^\infty d\varepsilon \frac{\varepsilon D(\varepsilon)}{e^{\beta(\varepsilon-\mu)} + \eta}$$

$$PV = k_B T \int_0^\infty d\varepsilon D(\varepsilon) \cdot \eta \ln(1 + \eta e^{-\beta(\varepsilon-\mu)})$$

$$= \frac{1}{\beta} \eta \int_0^\infty \ln(1 + \eta e^{-\beta(\varepsilon-\mu)}) d(a \varepsilon^{\frac{3}{2}}) \frac{2}{3}$$

$$= \frac{2\eta}{3\beta} \left[ a \varepsilon^{\frac{3}{2}} \ln(1 + \eta e^{-\beta(\varepsilon-\mu)}) \right]_0^\infty - \int_0^\infty \frac{a \varepsilon^{\frac{3}{2}} \cdot \eta e^{-\beta(\varepsilon-\mu)}}{1 + \eta e^{-\beta(\varepsilon-\mu)}} (-\beta) d\varepsilon$$

$$= \frac{2}{3} \int_0^\infty \frac{\varepsilon D(\varepsilon)}{e^{-\beta(\varepsilon-\mu)} + \eta} d\varepsilon = \frac{2}{3} U$$

(ideal gas)

$$(U = \frac{3}{2} N k T)$$

$$\begin{aligned} & \varepsilon^{3/2} \ln(1 + \eta e^{-\beta\varepsilon}) \quad \left\{ \begin{array}{l} \varepsilon \rightarrow 0 \quad 0 \cdot \ln 1 = 0 \\ \varepsilon \rightarrow \infty \quad \varepsilon^{3/2} e^{-\beta\varepsilon} \rightarrow 0 \end{array} \right. \\ & \varepsilon^{3/2} \ln(1 - e^{-\beta\varepsilon}) \Big|_{\varepsilon \rightarrow 0} \\ & \varepsilon^{3/2} \ln(\beta\varepsilon) \rightarrow 0 \quad \ln(1+x) \approx x \quad x \text{ small} \end{aligned}$$

Bose-Einstein condensation

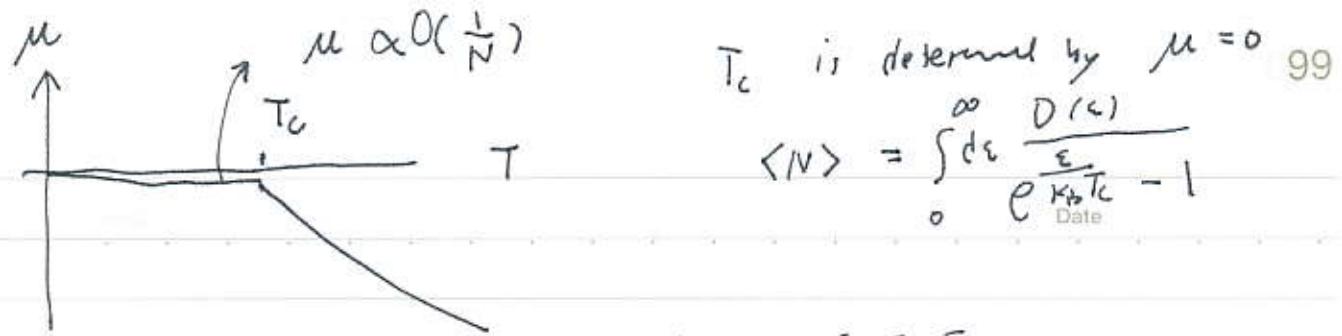
The replacement  $\sum_r f_r = \int f(\varepsilon) D(\varepsilon) d\varepsilon$  was wrong  
for  $T < T_c$

$$\sum_r f_r = f_0 + \sum_{r \neq 0} f_r$$

$$= f_0 + \int f(\varepsilon) D(\varepsilon) d\varepsilon$$

E.g.  $\langle N \rangle = N_0 + \int_0^\infty d\varepsilon \frac{D(\varepsilon)}{e^{\beta(\varepsilon-\mu)} - 1}$  for  $T < T_c$   
 $\mu \rightarrow 0$

how to determine  $T_c$ ?



$T_c$  is determined by  $\mu = 0$  99

$$\langle N \rangle = \int_0^{\infty} d\epsilon \frac{D(\epsilon)}{e^{\frac{\epsilon - \mu}{k_B T}} - 1}$$

$$\langle N \rangle = n_0 + \int_0^{\infty} d\epsilon \frac{a \epsilon^{3/2}}{e^{\beta \epsilon} - 1} \quad \text{for } T < T_c \quad \beta \epsilon = x$$

$$\epsilon = \frac{x}{\beta} = k_B T X$$

$$= n_0 + \int_0^{\infty} \frac{(k_B T)^{3/2} a x^{1/2}}{e^x - 1} dx = n_0 + b T^{3/2}$$

$$n_0 = \langle N \rangle - b T^{3/2} = \langle N \rangle \left( 1 - \left( \frac{T}{T_c} \right)^{3/2} \right)$$

$$\langle N \rangle = \int_0^{\infty} d\epsilon \frac{D(\epsilon)}{e^{\beta(\epsilon - \mu)} - 1}$$

$\epsilon > 0$

$$\langle N \rangle > 0$$

if  $\mu > 0$

$$e^{\beta(\epsilon - \mu)}_{\epsilon < 0} < 1$$

then  $\langle N \rangle < 0$   
which is impossible

when  $T = 0$

$$\mu = \frac{E(N+1) - E(N)}{(N+1) - N} = 0$$

$$\epsilon_0 = 0$$

$$\langle n_0 \rangle = \frac{1}{e^{\beta(\epsilon_0 - \mu)} - 1} = \frac{1}{e^{-\beta\mu} - 1} \quad \langle n_0 \rangle > 0$$

$$\text{so } \mu < 0$$

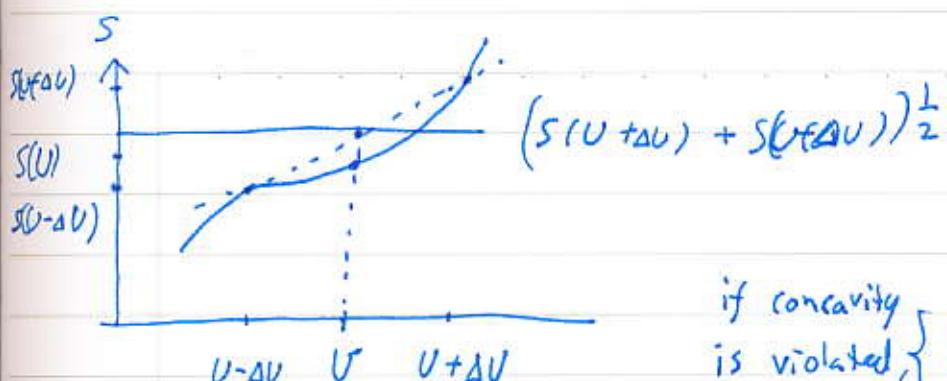
$$\text{assuming } \mu \text{ small} \quad = \frac{1}{1 - \beta\mu + \dots - 1} = \frac{1}{\beta(1-\mu)} \propto N$$

$$\text{so } \mu \propto \frac{1}{N}$$

$$= \frac{k_B T}{(-\mu)}$$

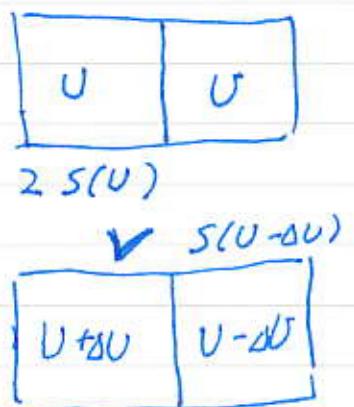
$$\mu \propto -\frac{k_B T}{N}$$

## Concavity/convexity &amp; thermodynamic fundamental relations



concavity condition

if concavity  
is violated,  
the system  
departs  
from  
inhomogeneity



$$2S(U) \geq S(U-ΔU) + S(U+ΔU) \leftarrow \text{global condition}$$

$$\text{or } S(U+ΔU) + S(U-ΔU) - 2S(U) \leq 0$$

$$S(U+ΔU) - S(U) + S(U-ΔU) - S(U) \leq 0 \quad \text{again}$$

$$S'(U)ΔU + S'(U-ΔU)ΔU \leq 0$$

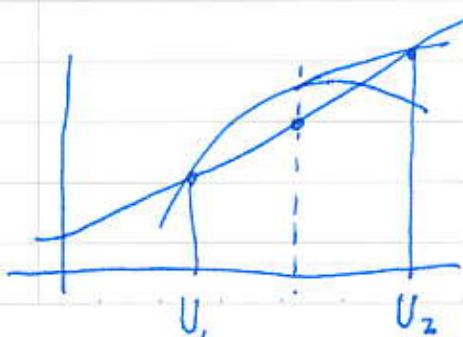
from constraint  
of partial  
entropy

$$S''(U)(ΔU)^2 \leq 0$$

$$\rightarrow S''(U) \leq 0 \rightarrow \frac{\partial^2 S}{\partial U^2} \leq 0 \quad \begin{matrix} \text{local condition} \\ \text{less restrictive} \end{matrix}$$

$$\rightarrow \text{similarly } \frac{\partial^2 S}{\partial V^2} \leq 0$$

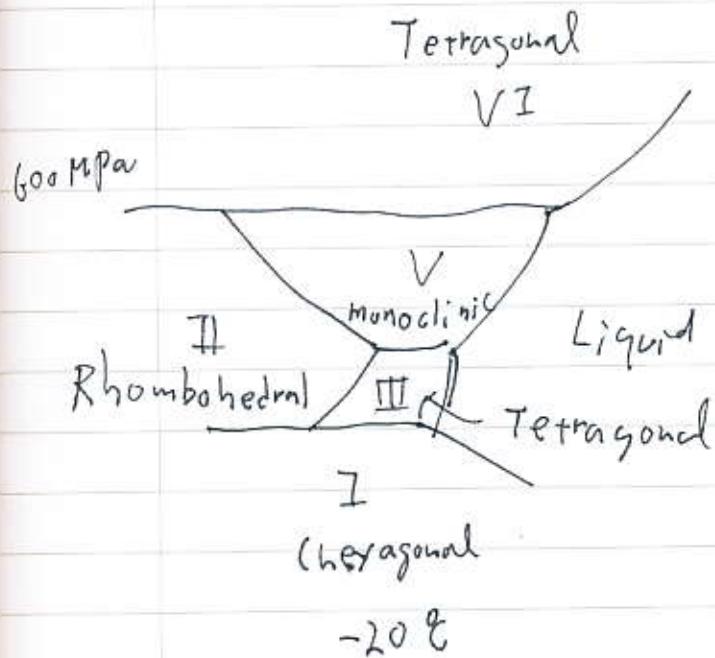
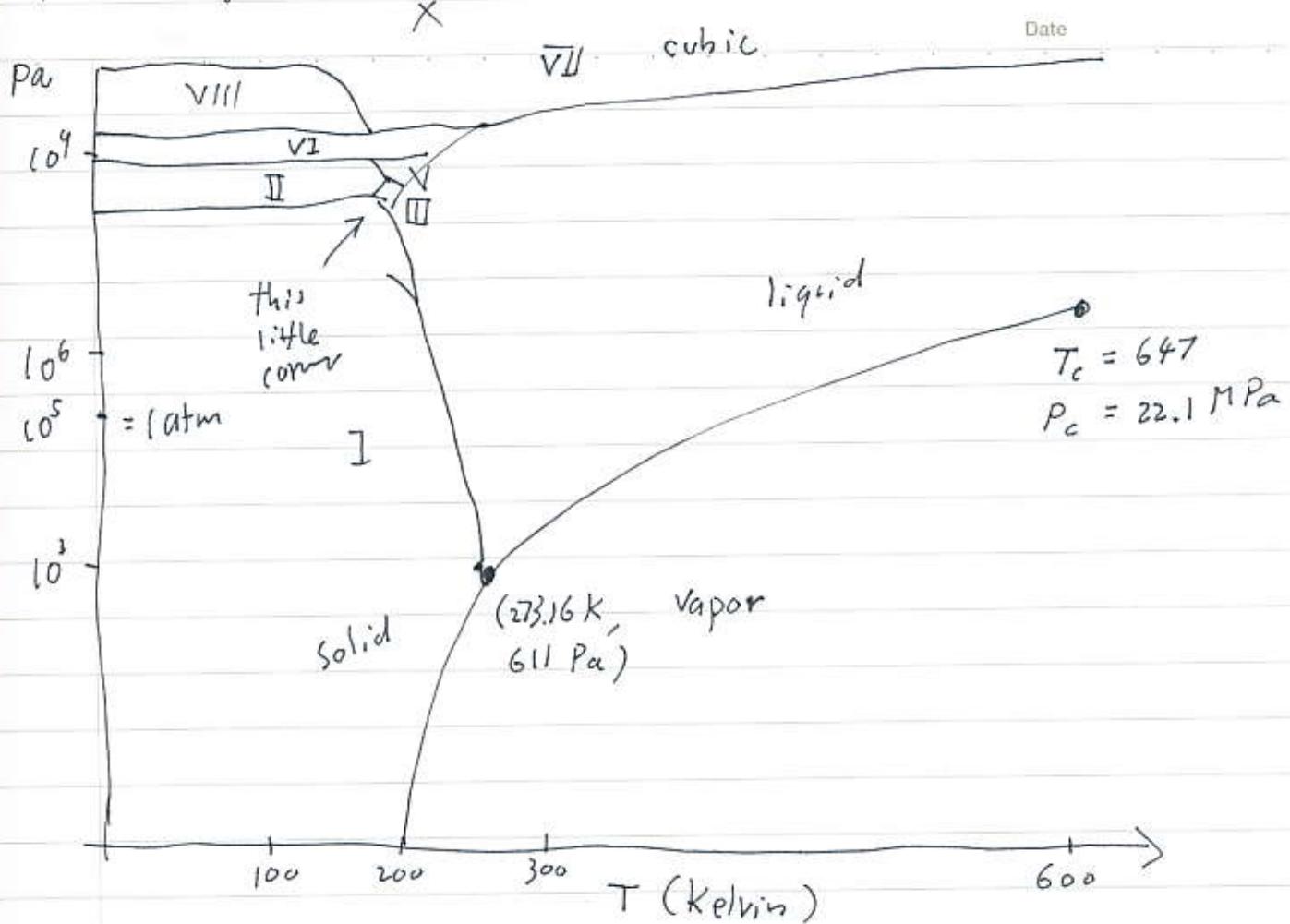
$$S(U+ΔU, V+ΔV, N) + S(U-ΔU, V-ΔV, N) \leq 2S(U, V, N)$$



$$\lambda S(U_1) + (1-\lambda)S(U_2) < S(\lambda U_1 + (1-\lambda)U_2)$$

$0 \leq \lambda \leq 1$

phase diagram of water XI



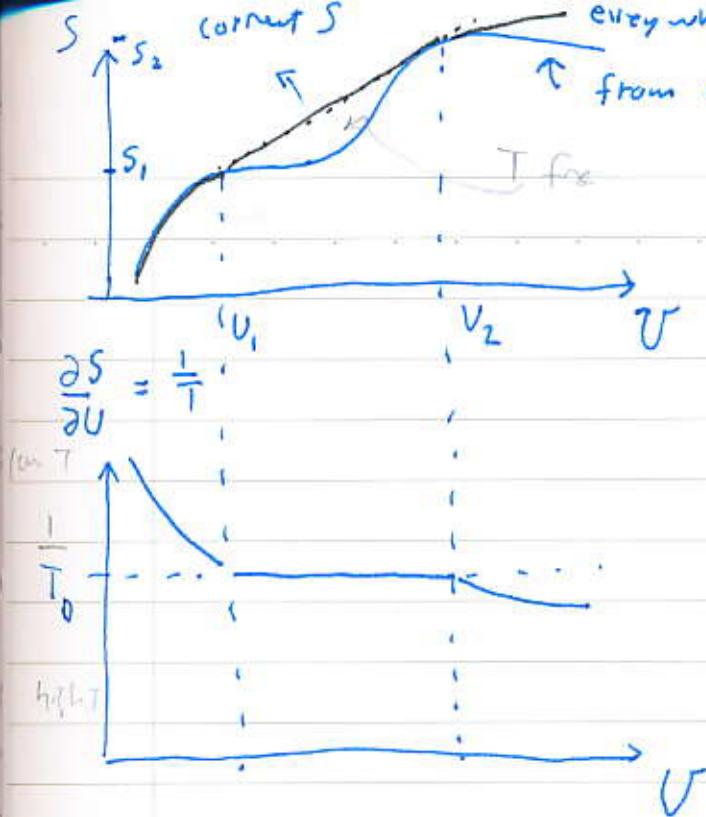
$$1\text{ atm} = 101325\text{ Pa}$$

$$\approx 10^5\text{ Pa}$$

$$1\text{ Pa} = 1\text{ kg}/(\text{m} \cdot \text{s}^2)$$

$$= 1\text{ N}/(\text{m}^2)$$

snow?  
pascal



$$\begin{aligned}\delta U &= T \delta S \xrightarrow{\text{Data}} \delta U = \delta Q & \delta V = 0 & \delta N = 0\end{aligned}$$

$$\Delta Q = T_0(S_2 - S_1)$$

↑ latent heat

going from states  $T < T_0$   
to states  $T > T_0$   
energy & entropy  
jump discontinuously



consequence of the stability condition

$$\begin{aligned}\frac{\partial^2 S}{\partial U^2} \leq 0 \quad \rightarrow \quad \left. \frac{\partial}{\partial U} \left( \frac{\partial S}{\partial U} \right) \right|_{V,N} &= \left. \frac{\partial}{\partial U} \left( \frac{1}{T} \right) \right|_{V,N} = -\frac{1}{T^2} \left( \frac{\partial T}{\partial U} \right)_{V,N} \\ &= -\frac{1}{T^2} \frac{1}{C_V} < 0 \quad \rightarrow C_V > 0\end{aligned}$$

$$\frac{\partial^2 S}{\partial V^2} \leq 0 \quad \rightarrow \quad \left. \frac{\partial}{\partial V} \left( \frac{\partial S}{\partial V} \right) \right|_{U,N} = \left. \frac{\partial}{\partial V} \left( \frac{P}{T} \right) \right|_{U,N} ?$$

stability in other fundamental relation

$$S: \text{ concave in } U, V \quad \frac{\partial^2 S}{\partial U^2} \leq 0 \quad \frac{\partial^2 S}{\partial V^2} \leq 0$$

Date \_\_\_\_\_

$$U(S, V, N) \quad \text{convex in } S, \quad \begin{matrix} \text{con} \\ \text{vex} \end{matrix} \text{ in } V \\ \frac{\partial^2 U}{\partial S^2} \geq 0 \quad \frac{\partial^2 U}{\partial V^2} \geq 0$$

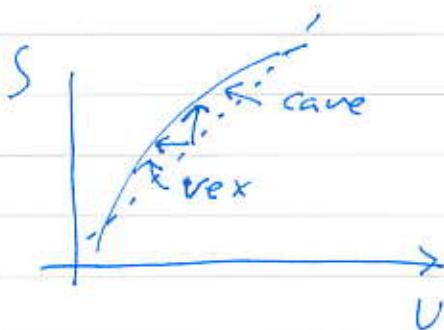
$$F(T, V, N) \quad \text{concave in } T \\ \frac{\partial^2 F}{\partial T^2} \leq 0 \quad \frac{\partial^2 F}{\partial V^2} \geq 0$$

$$G(T, P, N) = F - \mu N \quad \text{concave in } T \quad \& \quad P \\ \frac{\partial^2 G}{\partial T^2} \leq 0 \quad \frac{\partial^2 F}{\partial P^2} \leq 0$$

proof: from  $\frac{\partial^2 S}{\partial U^2} \leq 0 \quad \frac{\partial^2 S}{\partial V^2} \leq 0$  to condition for  $U$

$$\bar{F} = U - TS$$

$$T = \frac{\partial U}{\partial S} \Big|_{V, N} \quad S = -\frac{\partial \bar{F}}{\partial T} \Big|_{V, N}$$

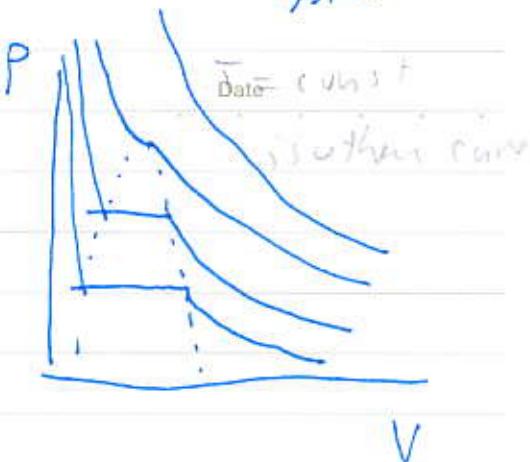
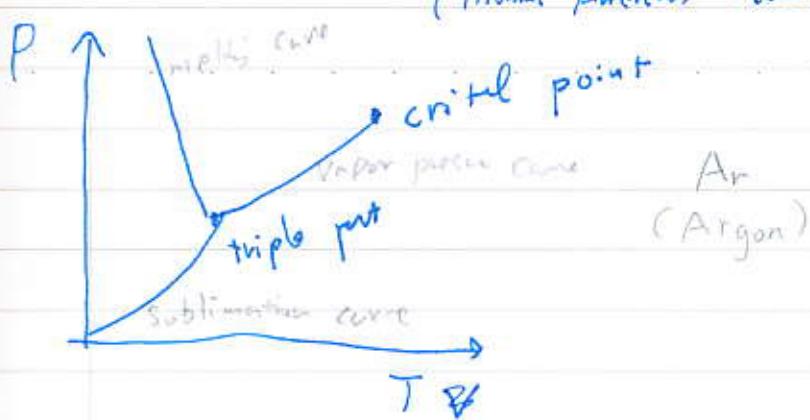


$$\frac{\partial S}{\partial T} \Big|_{V, N} = - \frac{\partial^2 \bar{F}}{\partial T^2} \Big|_{V, N}$$

$$= \left( \frac{\partial T}{\partial S} \right)^{-1}_{V, N} = \frac{\partial^2 U}{\partial S^2} \Big|_{V, N}$$

qualitative features of phase diagram in simple one-component system

(Thomas Andrews 1860s)

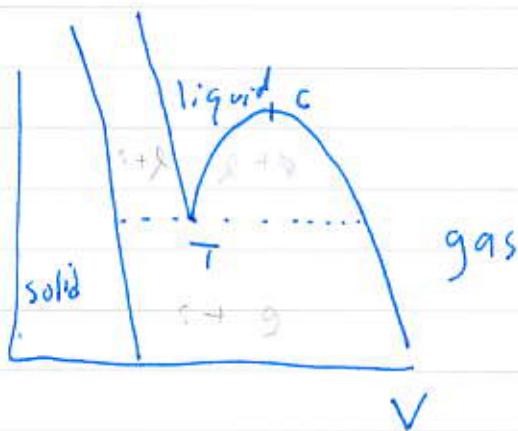


Clapeyron eqn.

$$\frac{dP}{dT} = \frac{\lambda}{T \Delta V} \leftarrow \text{latent heat per mole}$$

$\lambda = T \Delta S$

See Callen page 229-230



condition for  
phase equilb.

$$T_1 = T_2$$

$$P_1 = P_2$$

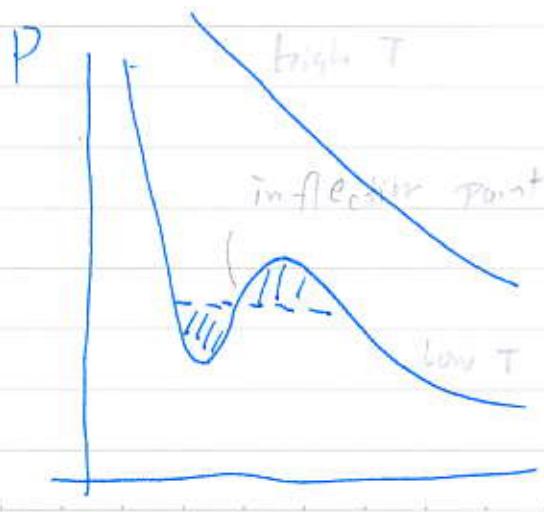
$$M_1 = M_2$$

van der Waals invented  
the law of corresponding states

van der Waals theory of phase transition

$$\left[ P + a \left( \frac{N}{V} \right)^2 \right] (V - Nb) = Nk_B T$$

(also this)  
year  
(1873)  
nobel prize in 1910



Maxwell  
construction by  
requiring  $M_1 = M_2$

## derivation of van der Waals equation

van der Waals theory of phase transition 1873.

Ideal gas

$$Z = \int dp_1 \dots dp_{3N} \int dq_1 \dots dq_{3N} e^{-\frac{\sum_i p_i^2}{kT}} \frac{1}{N! h^{3N}}$$

$$F = -k_B T \ln Z$$

$$= V^N \cdot T^{\frac{3N}{2}} \cdot \text{const}$$

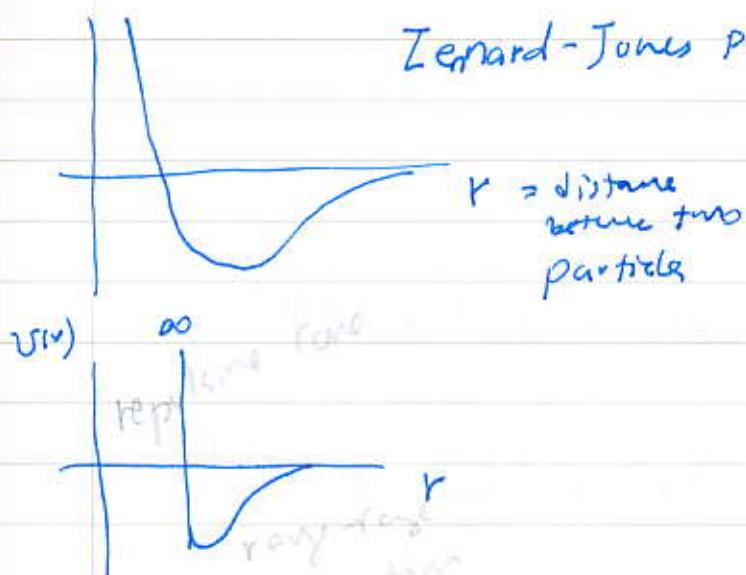
$$F = -k_B T N \ln V + f(T) = U(T) - TS$$

$$P = -\frac{\partial F}{\partial V} = k_B T \frac{N}{V}$$

$$S = -\frac{\partial F}{\partial T} = k_B N \ln V + \text{terms independent of } V$$

Lennard-Jones potential

$$U(r) = \epsilon \left( \left(\frac{\sigma}{r}\right)^{12} - \left(\frac{\sigma}{r}\right)^6 \right)$$

when  $r \rightarrow \infty$ 

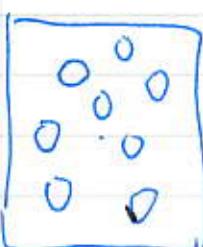
$$Z = \int dp_1 \dots dp_{3N} e^{-\beta \sum_i U(r_i)} \cdot T^{\frac{3N}{2}}$$

$$e^{-\infty} = 0$$

$$\vec{r}_1 = (q_1 q_2 q_3)$$

$$\vec{r}_2 = (q_4 q_5 q_6)$$

mean - find approx.



other particles are fixed at their regular positions  
look at one free particle say  $\vec{r}_1$ .

$$\int d\vec{r} e^{-\beta \sum U(r_i)} = V - bN$$

excluded volume effect

$$\rightarrow S = k_B N \ln(V - bN) + \text{terms independent of } V$$

# Volume dependent contribution to internal energy $U$

$$U = -a \left(\frac{N}{V}\right) \cdot N + V \text{ input part.}$$

$\uparrow$   
attractive

$\uparrow$   
every particle  
contribution

$$\sum_{i \in j} \gamma(r_i)$$

$r_i$  random

$$U = \sum_{i \in j} \langle \gamma r_i \rangle = N(N-1) \langle \gamma r \rangle$$

$$F = U - TS \quad \langle \gamma r \rangle = \frac{\sigma^3}{V} \varepsilon_0 + 0$$

$$= -a \left(\frac{N^2}{V}\right) - N k_B T \ln(V - N b) + \text{terms input & volume.}$$

terms input of  $V$  has no contribution to eqn of state

$$P = -\frac{\partial F}{\partial V} = -a \frac{N^2}{V^2} + \frac{N k_B T}{V - N b}$$

$$U \propto \frac{N^2}{V}$$

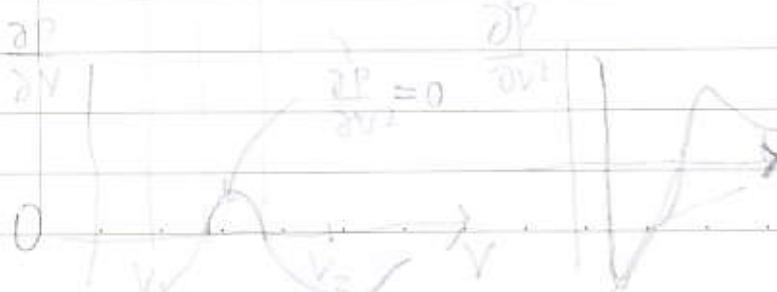
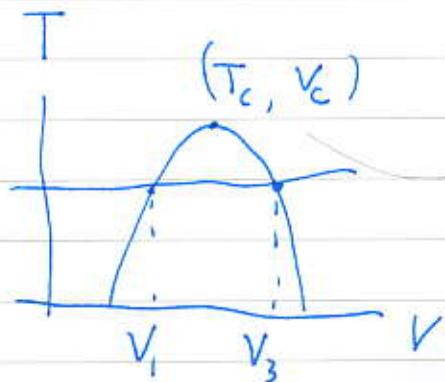
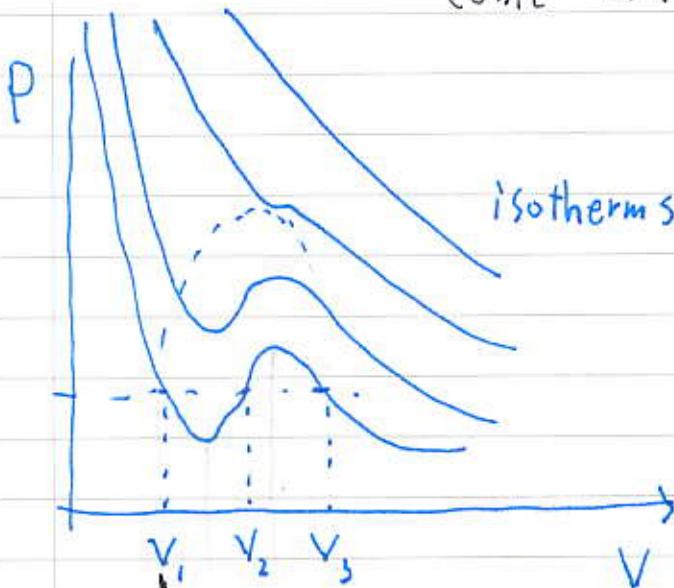
$$\left[P + a \left(\frac{N}{V}\right)^2\right](V - bN) = N k_B T$$

cubic in  $V$

critical point

$$\frac{\partial P}{\partial V} \Big|_T = 0 \quad \begin{matrix} \text{two exts} \\ \text{at } V_c \end{matrix}$$

$$\frac{\partial^2 P}{\partial V^2} = 0 \quad \begin{matrix} \text{point in} \\ \text{inflection} \end{matrix}$$



$$\frac{\partial P}{\partial V} = \frac{2aN^2}{V^3} + \frac{(-Nk_B T)}{(V - Nb)^2} = 0 \quad (1)$$

115

$$\frac{\partial^2 P}{\partial V^2} = -6 \frac{aN^2}{V^4} + 2 \frac{Nk_B T}{(V - Nb)^3} = 0 \quad (2)$$

$$\frac{(1)}{(2)} \quad \frac{2}{3} V = V - Nb \quad bN = \frac{1}{3} V$$

$$V_c = 3bN, \quad \frac{2aN^2}{(3bN)^3} = \frac{Nk_B T_c}{\left[\frac{3}{3}(3bN)\right]^2}$$

$$K_B T_c = \frac{8}{27} \frac{a}{b} \quad \text{Substitute into (1)} \quad \frac{2aN^2}{3 \cdot b} \left(\frac{2}{3}\right)^2 = k_B T_c$$

$$P_c = -a \left(\frac{N}{V_c}\right)^2 + \frac{Nk_B T_c}{V_c - Nb} = -a \frac{1}{(3b)^2} + \frac{8}{27} \frac{a}{b} \frac{1}{2b}$$

$$= \frac{a}{27b^2}$$

Maxwell construction

$$\text{Gibbs-Duhem relation: } U(\lambda S, \lambda V, \lambda N) = \lambda U(S, V, N)$$

$\rightarrow \frac{\partial}{\partial \lambda}$  on both sides; let  $\lambda = 1$

$$U = TS - PV + \mu N$$

$$dU = TdS - pdV + \mu dN \Rightarrow SdT - Vdp + Nd\mu = 0$$

$$d\mu = -\frac{S}{N}dT + \frac{V}{N}dp \quad \begin{matrix} \text{on isotherm curve } dT = 0 \\ T = \text{const} \end{matrix}$$

$$d\mu = \frac{V}{N}dp$$

$$\int_1^3 d\mu = \frac{1}{N} \int_1^3 V dp = \mu(3) - \mu(1) = 0$$

$$0 = \frac{(T_0 V_0 - V)}{V} + \frac{N}{N} = \frac{V_0 - V}{V}$$

Date \_\_\_\_\_

①  $N = N_g + N_e$   $\quad T_0 (\rho V = N) \quad \text{Ansatz}$

or  $N_g = \frac{N}{V_g} V_g^x$

$N_e = \frac{N}{V_e} V_e^x$

②  $V_g N_g + V_e N_e = V^2 = V$

values per mole:  $N_g + N_e = N$

$V_g N_g + V_e (N - N_g) = V$

$(V_g - V_e) N_g = V - V_e$

$$N_g = \frac{V - V_e}{V_g - V_e}$$

$$\chi_g = \frac{N_g}{N} = \frac{V - V_e}{V_g - V_e}$$

$$N_e = \frac{V_g - V}{V_g - V_e}$$

$$\chi_e = \frac{N_e}{N} = \frac{V_g - V}{V_g - V_e}$$

$V_g N = V_g$

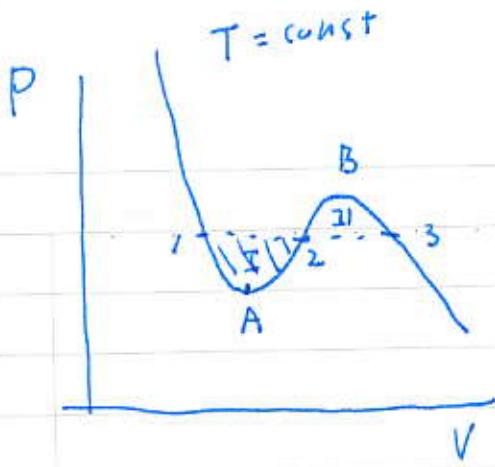
$\Rightarrow V_g + V_e + C \cdot T = V$

so  $T_0$  can not be  
constant

$q_b \cdot T_0 + T_0 \cdot \beta \cdot T = q_b$

$q_b \cdot T_0 = q_b$

$0 = (V_g - V_e) \cdot \beta \cdot T_0 = q_b$ ?



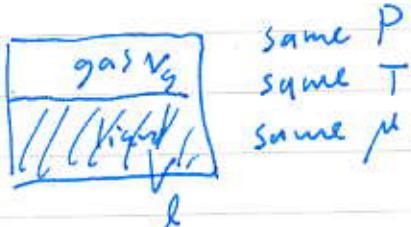
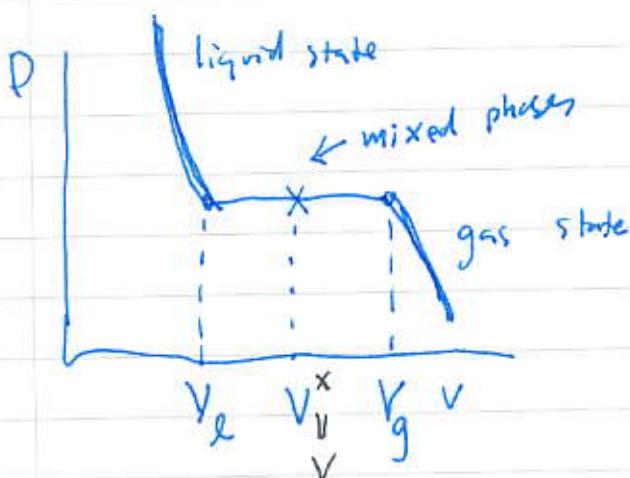
$$\int_1^3 V dP = \int_1^2 + \int_2^3 + \int_3^1 = 0 \quad \text{117}$$

$$= \frac{z}{A} - \frac{1}{A} + \frac{B}{2} - \frac{B}{3}$$

Date: [redacted]

$$\Delta H_{\text{rev}} = \text{Area}_1 - \text{Area}_2 = 0$$

areas are equal.



$$V_g^x + V_l^x = V^x$$

see Callen ch.9.

The fraction of the system that exists in each of the two phases is governed by the "lever rule".

Let  $V_e = \frac{V_l}{N}$  (volume per mode)

$$x_l = \frac{N_l}{N} \quad x_g = \frac{N_g}{N}$$

$$V^x = V_g^x + V_l^x = \frac{V_g^x N^g}{N^g} + \frac{V_l^x N^l}{N^l} = V_g N^g + V_l N^l$$

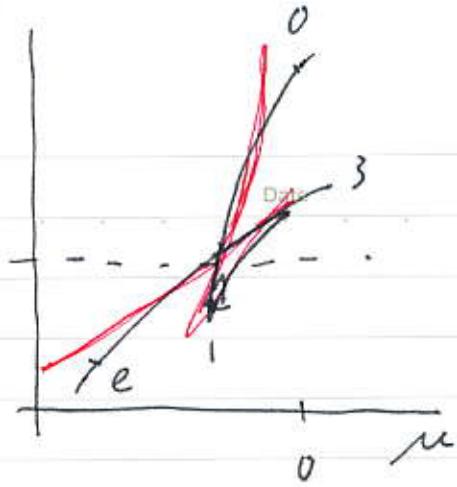
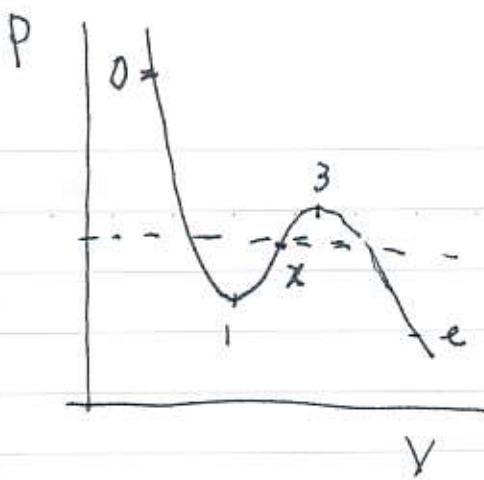
$$\textcircled{1} \quad N = N_g + N_l$$

$$\textcircled{2} \quad V_g^x + V_l^x = V^x$$

$$\textcircled{3} \quad V_g^x = \frac{V_g}{N} N_g = V_g N_g$$

$$\textcircled{4} \quad V_l^x = \frac{V_l}{N} N_l = V_l N_l$$

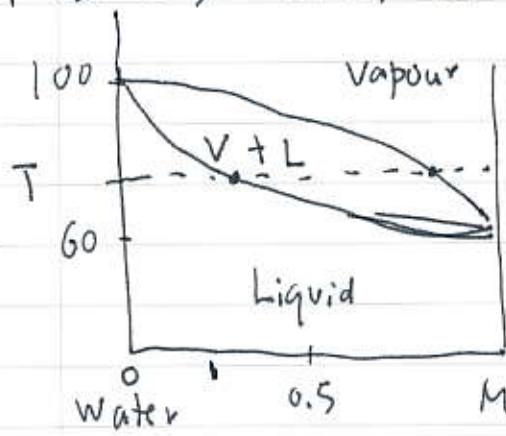
$$\left\{ V_g^x + V_l^x = V^x \right.$$



$$\mu = \mu_0 + \int_{\frac{1}{N}}^{\frac{x}{N}} \frac{V}{N} dP = \mu_0 + \int_0^x \frac{v}{N} dP = \frac{G}{N}$$

minimization principle in  $G$  or  $\mu$  at fixed  $T, P, N$   
the system takes one that has smallest  $\mu$ .

phase diagrams of binary systems



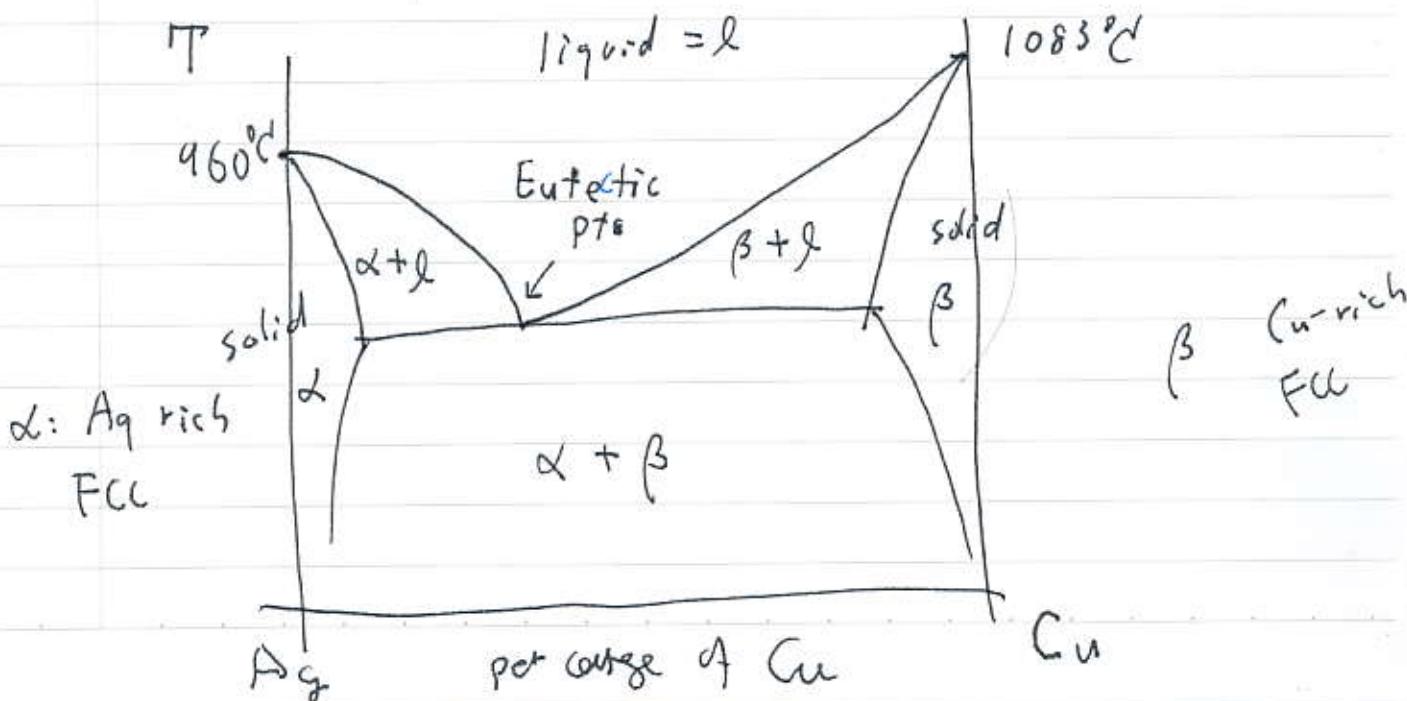
there are  $T, P, \mu_1, \mu_2, \dots, \mu_r$   
 $2+r$  intensive parameters  
M phases in each phase there are  
1 Gibbs-Poynting relation so  
constant  $P$  total free in term  
rule is  $r+2-M$

Gibbs phase rule

$$f = r - M + 2$$

$r$ : # of components  
 $M$ : # of phases (intensive)  
 $f$ : number of variables (how many vary that is)  
still can vary.  
still in that phase  
constant  $P$

Mole fraction of Methanol 甲酇



$$q(t) = A \cos \omega t + B \sin \omega t$$

$$\beta = \frac{P}{m \omega}$$

$$q(0) = A$$

Date \_\_\_\_\_

$$q'(0) = A(-\omega) \sin \omega t + B \cos \omega t \cdot \omega = \frac{P}{m}$$

$$q(t) = q_0 \cos \omega t + \frac{P}{m \omega} \sin \omega t$$

3.

$$Z = \frac{1}{N! h^{3N}} \int dP_1 \dots dP_{3N} e^{-\beta \sum \frac{p_j^2}{2m}} \int q_1 \dots \int q_{3N}$$

$$= \frac{1}{N! h^{3N}} V^N \left[ \int_{-\infty}^{\infty} dp e^{-\frac{\beta p^2}{2m}} \right]^{3N}$$

$$= \frac{1}{N! h^{3N}} V^N \left( m \frac{2\pi k_B T}{h^2} \right)^{\frac{3N}{2}} = \frac{1}{N!} \left[ \frac{V (2\pi m k_B T)^{\frac{3}{2}}}{h^3} \right]^N$$

$$= \frac{V^N}{N!} \lambda^{3N}$$

$$F = -k_B T \ln Z$$

$$= -k_B T \left\{ N \ln \left[ \frac{V (2\pi m k_B T)^{\frac{3}{2}}}{h^3} \right] - N \ln N + N \right\}$$

$$= -N k_B T \left\{ \ln \left( \frac{V}{N} \frac{(2\pi m k_B T)^{\frac{3}{2}}}{h^3} \right) + 1 \right\}$$

$$S = -\frac{\partial F}{\partial T} = N k_B \left\{ \ln \left( \frac{V}{N \lambda^3} \right) + 1 \right\} + N k_B \lambda \frac{3}{2} \frac{1}{T} \quad \lambda = \frac{h}{\sqrt{2\pi m k_B T}}$$

$$= N k_B \left\{ \frac{5}{2} + \ln \left( \frac{V}{N \lambda^3} \right) \right\}$$

$$P = -\frac{\partial F}{\partial V} = \frac{N k_B T}{V}$$

$$M = \frac{\partial F}{\partial N} = -k_B T \left\{ \ln \frac{V}{N \lambda^3} + 1 \right\} + k_B T = -k_B T \ln \frac{V}{N \lambda^3}$$

$$U = F + TS = 2\pi k_B T = - N k_B T \left\{ \ln \frac{V}{N\lambda^3} + 1 \right\}$$

123

$$+ N k_B T \left\{ \frac{5}{2} + \ln \frac{V}{N\lambda^3} \right\}_{\text{Date}} = \frac{3}{2} N k_B T$$

grand canonical

$$\tilde{E} = \sum_{N=0}^{\infty} Z_N e^{\beta \mu N} = \sum_{N=0}^{\infty} \frac{1}{N!} \left( \frac{V}{\lambda^3} e^{\beta \mu} \right)^N$$

$$= \sum_{n=0}^{\infty} \frac{1}{n!} \left( \frac{V}{\lambda^3} e^{\beta \mu} \right)^N = e^{\frac{V}{\lambda^3} e^{\beta \mu}}$$

$$\Psi(T, V, \mu) = -k_B T \ln \tilde{E} = -k_B T \frac{V}{\lambda^3} e^{\beta \mu}$$

$$PV = k_B T \left( \frac{V}{\lambda^3} e^{\beta \mu} \right) = k_B T N$$

$$\begin{aligned} & \lambda \propto T^{-\frac{1}{2}} \\ & \left[ \frac{(2\pi mk_B T)^{1/2}}{h^3} \right] \\ & = \frac{3}{2} \frac{(2\pi m k_B)^{1/2} T^{1/2}}{h^3} \end{aligned}$$

$$S = - \frac{\partial \Psi}{\partial T} = \left[ -k_B \frac{V}{\lambda^3} e^{\beta \mu} + k_B T \frac{V}{\lambda^3} e^{\beta \mu} \frac{\mu}{k_B T} - k_B T \frac{V}{\lambda^3} e^{\beta \mu} \right] = \frac{3}{2}$$

$$= + \frac{5}{2} k_B \frac{V}{\lambda^3} e^{\beta \mu} \overline{\oplus} \left( \frac{\mu}{T} \right) \frac{V}{\lambda^3} e^{\beta \mu}$$

$$N = -\frac{\partial \Psi}{\partial \mu} = k_B T \frac{V}{\lambda^3} e^{\beta \mu} \cdot \beta = \frac{V}{\lambda^3} e^{\beta \mu}$$

$$\rightarrow + \frac{5}{2} k_B N \overline{\oplus} \frac{\mu}{T} N$$

$$\Psi = U - TS - MN$$

$$P = -\frac{\partial \Psi}{\partial V} = k_B T \frac{e^{\beta \mu}}{\lambda^3} = k_B T \frac{N}{V}$$

$$U = \Psi + TS + MN = -k_B T N + \frac{5}{2} k_B T N \overline{\oplus} \mu N + \mu N = \frac{3}{2} k_B T N$$

$$Z = \frac{N!}{\prod_i Z_i}$$

partition function for 1 molecule

$$Z = Z_{\text{trans}} Z_{\text{rot}} Z_{\text{vib}}$$

$$\int_A^B \frac{2\pi m k_B T}{h} d\vec{r} d\vec{p}$$

$$Z_{\text{trans}} = \int \frac{d\vec{r} d\vec{p}}{\hbar^3} e^{-\frac{\beta p^2}{2m}} = \sqrt{\frac{2\pi m k_B T}{\hbar^2}}$$

$$Z_{\text{rot}} = \sum_j e^{-\frac{\beta \hbar^2(j+1)}{2I}} \cdot (2j+1)$$

$j = 0, 1, 2, \dots$

↑  
due to  
degeneracy

$$Z_{\text{vib}} = \sum_n e^{-\beta \hbar \omega n} = \frac{1}{1 - e^{-\beta \hbar \omega}}$$

$n = 0, 1, 2, \dots$

$$F = -k_B T N (\ln Z_{\text{trans}} + \ln Z_{\text{rot}} + \ln Z_{\text{vib}})$$

$$-\frac{\partial}{\partial \beta}$$

$$\frac{U}{N} = \frac{1}{\beta} \frac{\partial}{\partial \beta} (\ln Z_{\text{trans}} + \ln Z_{\text{rot}} + \ln Z_{\text{vib}})$$

$$= -\frac{\partial}{\partial \beta} \frac{\partial}{\partial \beta}$$

$$= -\frac{\partial^2}{\partial \beta^2} = \frac{1}{\beta^2}$$

$$= -\frac{\partial}{\partial \beta} \left[ \left( \frac{3}{2} \right) \ln \beta + \ln \sum_j (2j+1) e^{-\frac{\beta \hbar^2(j+1)}{2I}} \right] \oplus \ln (1 - e^{-\beta \hbar \omega})$$

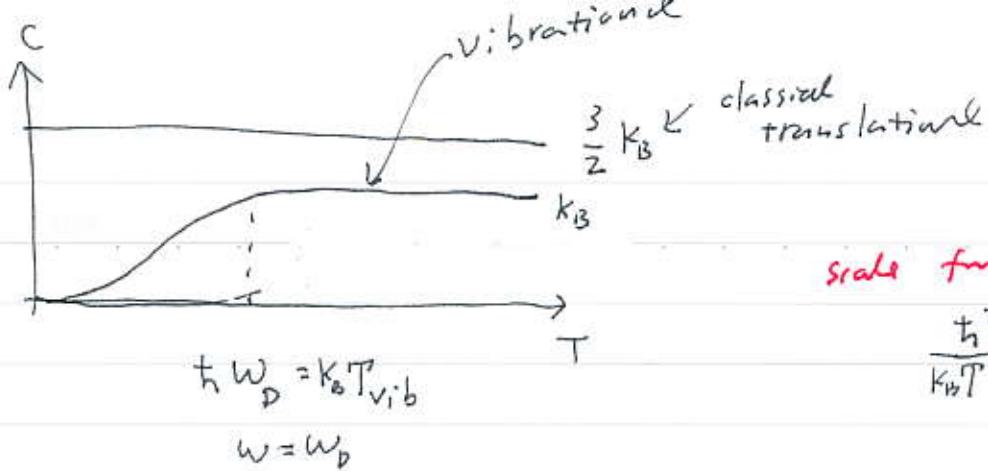
$$= \frac{3}{2} \frac{1}{\beta} + \frac{1}{Z_{\text{rot}}} \sum_j (2j+1) \left( \frac{\hbar^2(j+1)}{2I} \right) e^{-\frac{\beta \hbar^2(j+1)}{2I}} + \frac{e^{\beta \hbar \omega}}{1 - e^{-\beta \hbar \omega}}$$

$$= \frac{3}{2} k_B T + \frac{1}{Z_{\text{rot}}} \sum_j \frac{\hbar^2(j+1)}{2I} \cdot (2j+1) e^{-\frac{\beta \hbar^2(j+1)}{2I}} + \frac{\hbar \omega}{e^{\beta \hbar \omega} - 1}$$

$$\frac{C_v}{N} = \frac{d}{dT} \left( \frac{U}{N} \right) = \frac{3}{2} k_B + \frac{\hbar \omega e^{\beta \hbar \omega}}{(e^{\beta \hbar \omega} - 1)^2} \frac{\hbar \omega}{k_B T^2} + \dots$$

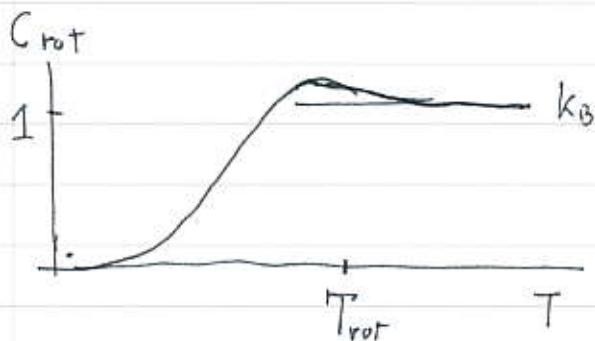
$$+ \frac{1}{Z_{\text{rot}}} \sum_j \left( \frac{\hbar^2(j+1)}{2I} \right)^2 (2j+1) e^{-\frac{\beta \hbar^2(j+1)}{2I}} \frac{1}{k_B T^2}$$

$$- \left( \frac{1}{Z_{\text{rot}}} \left[ \sum_j \frac{\hbar^2(j+1)}{2I} (2j+1) e^{-\frac{\beta \hbar^2(j+1)}{2I}} \right]^2 \right) \frac{1}{k_B T^2}$$



Date: \_\_\_\_\_  
scale for rotational part

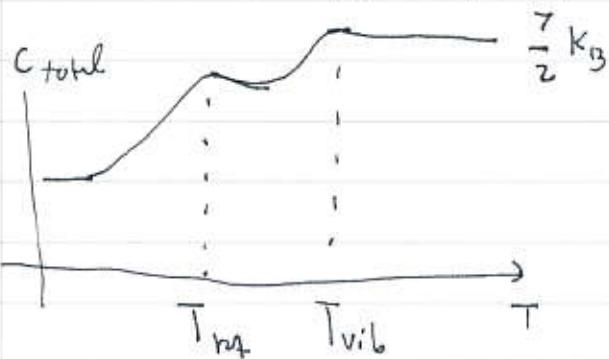
$$\frac{\hbar^2}{k_B T I} = O(1)$$



high  $T$  limit  $Z_{\text{rot}} \approx \int_0^\infty d\vec{j} e^{-\frac{(\beta \hbar^2)^j(j+1)}{2I} (2j+1)} = \frac{2I}{\beta \hbar^2}$

$$U = -\frac{\partial \ln Z_{\text{rot}}}{\partial \beta} = -\frac{\partial}{\partial \beta} (-\ln \beta) = \frac{1}{\beta} = k_B T$$

$$C = k_B \quad (\text{as } T \rightarrow \infty)$$



van der Waals Eq. behavior near the critical point

Date \_\_\_\_\_

$$\left[ p + a \left( \frac{N}{V} \right)^2 \right] (V - bN) = Nk_B T \quad \text{consider } p = P_c + \Delta p$$

$$T = T_c + \Delta T$$

$$P_c = \frac{a}{27b^2}, \quad k_B T_c = \frac{8}{27} \frac{a}{b}, \quad V_c = 3bN \quad V = V_c + \Delta V$$

~~$$R_c + \Delta p + a \frac{N^2}{V}$$~~

$$\left[ \frac{a}{27b^2} + \Delta p + a \frac{N^2}{(3bN + \Delta V)^2} \right] [3bN + \Delta V - bN] = Nk_B \Delta T + N \frac{8}{27} \frac{a}{b}$$

$$\left[ \left( \frac{a}{27b^2} + \Delta p \right) (3bN + \Delta V)^2 + aN^2 \right] [2bN + \Delta V]$$

$$+ \left( Nk_B \Delta T + N \frac{8}{27} \frac{a}{b} \right) (3bN + \Delta V)^2$$

when  $\Delta T = 0$

$$\left[ \left( \frac{a}{27b^2} + \Delta p \right) (9b^2N^2 + 6bN \cdot \Delta V + \Delta V^2) + aN^2 \right] [2bN + \Delta V]$$

$$= \frac{8}{27} N \frac{a}{b} (9b^2N^2 + 6bN \cdot \Delta V + \Delta V^2)$$

$$\left[ \Delta p + aN^2 \left( -2 \frac{\delta V}{V_c^3} \right) \right] (V_c - bN) + \left[ (P_c + a \left( \frac{N}{V_c} \right)^2) \right] \delta V = Nk_B \delta T$$

$$\left[ \Delta p - \frac{2aN^2 \delta V}{(3bN)^3} \right] (2bN) + \left[ \frac{a}{27b^2} + \frac{a}{9b^2} \right] \delta V = Nk_B \delta T$$

isothermal compressibility

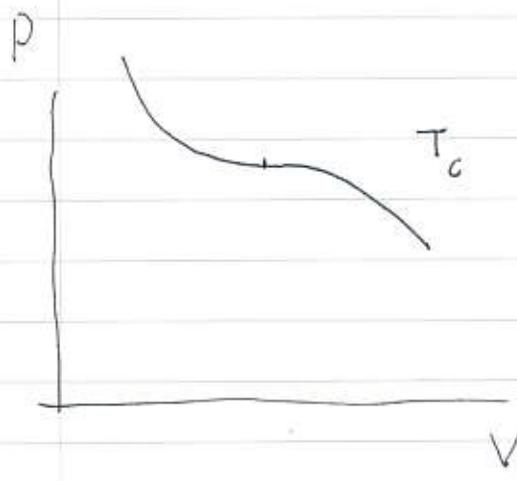
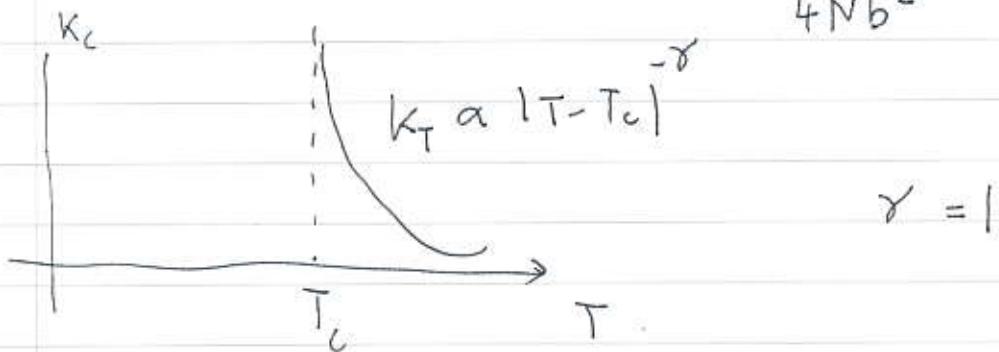
$$K_T = -\frac{1}{V} \left( \frac{\partial V}{\partial P} \right)_T \quad \left. \frac{\partial P}{\partial V} \right|_T = \frac{2aN^2}{V^3} - \frac{NK_b T}{(V-Nb)^2}$$

$$\text{at } V = V_c \quad \left. \frac{\partial P}{\partial V} \right|_T = \frac{2aN^2}{27b^3N^3} - \frac{NK_b T}{4N^2b^2}$$

$$K_T = -\frac{1}{3bN} \cancel{\frac{K_B(T_c-T)}{4N}} \frac{4Nb^2}{K_B(T_c-T)} = \frac{2a}{27b^3N} - \frac{K_b T}{4Nb^2}$$

$$= \frac{1}{4} \left( \frac{8a}{27b} \right) \frac{1}{b^2 N} - \dots$$

$$= \frac{K_B(T_c-T)}{4Nb^2}$$



critical isotherm curve

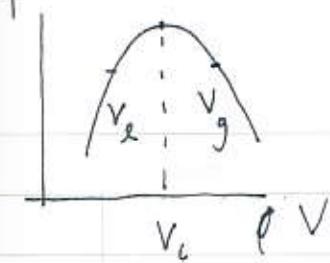
$$P(V, T_c) = P_c + \left. \frac{\partial P}{\partial V} \right|_{V_c, T_c} (V - V_c)$$

inflexion pt.

$$+ \frac{1}{2} \left. \frac{\partial^2 P}{\partial V^2} \right|_{V_c, T_c} (V - V_c)^2 + \frac{1}{6} \left. \frac{\partial^3 P}{\partial V^3} \right|_{V_c, T_c} (V - V_c)^3$$

$$\Delta P \propto (\Delta V)^3 = (\Delta V)^\delta$$

$$\delta = 3$$

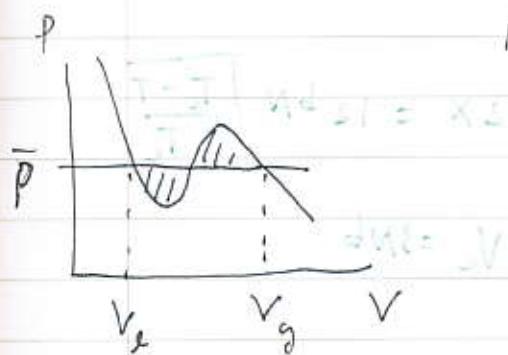


why.

$$V_g - V_e \propto (T_c - T)^{\frac{1}{2}}$$

$\beta = \frac{1}{2}$   
asymptotic result near  
the critical point.  
Date \_\_\_\_\_

$$\bar{P} = -\frac{aN^2}{V^2} + \frac{Nk_b T}{V-Nb}$$

Maxwell construction applies up to  $V_g$ 

$$P = -\frac{aN^2}{V^2} + \frac{Nk_b T}{V-Nb}$$

$$\int_{V_e}^{V_g} (P - \bar{P}) dV = 0$$

$$\int_{V_e}^{V_g} \left( -\frac{aN^2}{V^2} + \frac{Nk_b T}{V-Nb} - \bar{P} \right) dV = \frac{aN^2}{V} + Nk_b T \ln(V-Nb) - \bar{P}V$$

$$\Rightarrow \frac{aN^2}{V_g} + Nk_b T \ln(V_g - Nb) + \frac{aN^2}{V_g} - \frac{Nk_b T}{V_g - Nb} \cdot V_g =$$

Same exp with  $V_g$  replaced by  $V_e$ 

$$\ln(V - Nb) + \frac{2aN}{k_b T V} - \frac{V}{V - Nb} = f(V)$$

$$f(V_g) = f(V_e)$$

$$V_g = V_c + x$$

$$V_g - V_e = 2x$$

$$V_e = V_c - x$$

$$f(V_g) = f(V_c) + f'(V_c)x + \frac{1}{2}f''(V_c)x^2 + \frac{1}{3}f'''(V_c)x^3 + \dots$$

$$f(V_e) = f(V_c) + f'(V_c)(-x) + \frac{1}{2}f''(V_c)x^2 + \frac{1}{3}f'''(V_c)(-x)^3 + \dots$$

$$f(V_g) = f(V_e) \Rightarrow 2f'x + \frac{1}{3}f'''x^2 = 0$$

$$2f' + \frac{1}{3}f'''x^2 = 0$$

entropy change near  $T_c$

$$\frac{dP}{dT} = \frac{\Delta S}{\Delta V} \quad \Delta V = 2x = 12bN \sqrt{\frac{T_c - T}{T_c}}$$

$$\frac{dP}{dT} = \frac{Nk_B}{V - Nb} \approx \frac{Nk_B}{2bN} = \frac{k_B}{2b} \quad V_c = 3Nb$$

$$\text{so } \Delta S = \frac{Nk_B}{2bN} \cdot 12bN \sqrt{\frac{T_c - T}{T_c}}$$

$$= 6k_B N \sqrt{\frac{T_c - T}{T_c}}$$

$$f' = \frac{1}{V_c - Nb} - \frac{2aN}{k_b T V_c^2} - \frac{1}{Nb} + \frac{V_c}{(V_c - Nb)^2}$$

$$= \frac{-2aN}{k_b T (Nb^2 N^2)} + \frac{3bN}{(2bN)^2}$$

$$= -\frac{2}{9} \frac{a}{k_b T b^2 N} + \frac{3}{4} \frac{1}{bN}$$

$$k_b T_c = \frac{8}{27} \frac{a}{b}$$

$$= -\frac{2}{9 k_b T} \left( \frac{27}{8} k_b T_c \right) \frac{1}{bN} + \frac{3}{4} \frac{1}{bN}$$

T close to  
Tc

$$= -\frac{3}{4} \frac{T_c}{T} \frac{1}{bN} + \frac{3}{4} \frac{1}{bN} = \frac{3}{4bN} \left( 1 - \frac{T_c}{T} \right) \approx \frac{3}{4bN} \frac{(T-T_c)}{T_c}$$

$$\lambda(T - T_c) + f' x^2 = 0$$

$$x \propto \sqrt{T_c - T} \quad \text{as expected}$$

$$f'' = \frac{5}{8b^3 N^3} - \frac{4a}{27b^4 T N^3} \approx \frac{1}{8(bN)^3}$$

$$2 \cdot \frac{3}{4bN} \left( \frac{T - T_c}{T_c} \right) + \frac{1}{3} \frac{1}{8(bN)^2} x^2 = 0$$

$$2 \cdot 3^2 (bN)^2 \left( \frac{T - T_c}{T_c} \right) + x^2 = 0$$

$$x = 6(bN) \cdot \sqrt{\frac{T_c - T}{T_c}}$$

$$= 2V_c \sqrt{\frac{T_c - T}{T_c}}$$

$$\vec{j} dV = \frac{Q}{\pi R^2} dV$$

$$= \frac{Q}{\pi} \vec{dR}$$

(H)

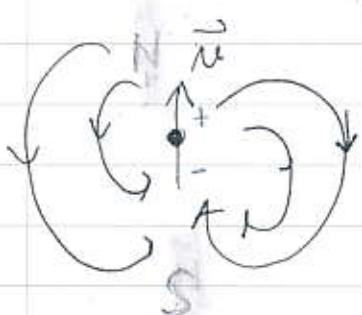
magnetic moment

$$\vec{\mu} = \frac{1}{2\pi} \int \vec{r} \times \vec{j}(\vec{r}) dV = \frac{1}{C} \times (\text{Area})$$

$$\vec{A} = \frac{\mu_0}{4\pi} \frac{\vec{\mu} \times \vec{r}}{r^3}$$

$$\vec{B} = \frac{\mu_0}{4\pi} \frac{3\hat{r}(\hat{r} \cdot \vec{\mu}) - \vec{\mu}}{r^3}$$

$$\text{energy } U = -\vec{\mu} \cdot \vec{B}$$



$\vec{B}$ : magnetic induction

$\vec{H} = \frac{1}{\mu_0} \vec{B} - \vec{M}$  magnetic field

$\mu_0$  magnetic permeability of the vacuum

$\vec{N} \times \vec{B} = \text{torque on dipole}$

Fes 07

atoms/ions has magnetic moments (unpaired electron has spin  $\frac{1}{2}$   
electrons has orbital angle momentum  $L$ )

$$\vec{\mu} = -g \mu_B \vec{J}/\hbar$$

↑ Landé factor

 $g(JLS)$ 

$$\mu_B = \frac{e\hbar}{2m_e}$$

nucleus  
 $\mu$  is 10<sup>3</sup>  
smaller

$$[\hat{J}_x, \hat{J}_y] = i\hbar \hat{J}_z \quad \text{etc.}$$

$$\hat{J} \times \hat{J} = i\hbar \hat{J}$$

Energy of magnetic moment in a field

$$E = -\vec{\mu} \cdot \vec{B} = g \mu_B m B$$

$$\mu_0 H = B$$

electron spin

$$\vec{s} = \frac{\hbar}{2} \vec{\sigma}$$

Spin like anti-align with magnetic field

$$\sigma_x = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$\vec{\mu} = -g \mu_0 J/\hbar$$

classical

Zeeeman interaction  
 $g=1$  for  $L$   
 $g=2$  for spin

$$\sigma_y = \begin{bmatrix} 0 & -i \\ i & 0 \end{bmatrix}$$

$$\vec{J} = \vec{L} + \vec{s}$$

$$\sigma_z = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\vec{\mu}_1 \uparrow$$

$$\vec{\mu}_2$$

magnet dipole moment interacts

$$U = \frac{1}{r^3} [\vec{\mu}_1 \cdot \vec{\mu}_2 - 3(\vec{\mu}_1 \cdot \vec{r})(\vec{\mu}_2 \cdot \vec{r})]$$

$U \approx 10^{-4} \text{ eV}$  too small for ferromagnetism

Heisenberg model

exchange interaction

orient for Pauli:  
Pauli exclusion principle

$$E = -J \sum_{\langle ij \rangle} \vec{\sigma}_i \cdot \vec{\sigma}_j + g \mu_B B \sum_i \vec{\sigma}_i$$

Take only z-component

Ising model

$$E = -J \sum_{\langle ij \rangle} \sigma_i \sigma_j - h \sum_i \sigma_i$$

$$\sigma_i = \pm 1$$

X-Y model

$$\langle ij \rangle$$

$$S = Nk_B \left[ (\omega_2 - \frac{1}{2}(1+m) \ln(1+m) - \frac{1}{2}(1-m) \ln(1-m)) \right]$$

cancel

① use results of  $S + M$ , eliminate  $\hbar \alpha \beta$

② microcanal use  $S = k_B \ln \Omega$

## Paramagnetism

Date \_\_\_\_\_

$$H = -h \sum_i \sigma_i$$

No interactions between spins (free spins)

$$Z = \sum_{\sigma_i} e^{-\beta H} = \sum_{\sigma_1} \sum_{\sigma_2} \dots \sum_{\sigma_N} e^{\beta h \sum_{i=1}^N \sigma_i} = \left[ \sum_{\sigma} e^{\beta h \sigma} \right]^N$$

$$= (e^{\beta h} + e^{-\beta h})^N$$

$$F = -\frac{1}{\beta} \ln Z = -\frac{1}{\beta} N \ln (e^{\beta h} + e^{-\beta h}) = -\frac{k_B T}{\beta} \ln (2 \cosh \frac{h}{k_B T})$$

$$S = -\frac{\partial F}{\partial T} = k_B N \ln (2 \cosh \frac{h}{k_B T}) + k_B N \frac{2 \sinh \frac{h}{k_B T}}{2 \cosh \frac{h}{k_B T}} \cdot \left( -\frac{h}{k_B T} \right)$$

$$= k_B N \ln (2 \cosh \frac{h}{k_B T}) - k_B \left( \frac{h}{k_B T} \right) \tanh \frac{h}{k_B T}$$

$$U = F + TS = -h N \tanh \frac{h}{k_B T} = -\frac{\partial \ln Z}{\partial \beta} = -\frac{\partial}{\partial \beta} \ln [2 \cosh \beta h]$$

$$\text{total magnetic field} = -\tanh(\beta h) \times h N$$

$$M = -\frac{\partial F}{\partial h} = -\frac{\partial}{\partial h} \left( -\frac{1}{\beta} \ln Z \right) = \frac{1}{\beta} \frac{\partial}{\partial h} \frac{1}{Z} \frac{\partial}{\partial h} \left[ e^{\beta h \sum_{i=1}^N \sigma_i} \right]$$

$$= \frac{1}{\beta} \frac{1}{Z} \sum_{\sigma_i} \left( \beta \sum_{i=1}^N \sigma_i \right) e^{\beta h \sum_{i=1}^N \sigma_i} = \left\langle \sum_{i=1}^N \sigma_i \right\rangle = +\frac{N}{\beta} \frac{\partial}{\partial h} \ln (e^{\beta h} + e^{-\beta h})$$

$$= \frac{N}{\beta} \frac{e^{\beta h} - e^{-\beta h}}{e^{\beta h} + e^{-\beta h}} \cdot \beta = N \tanh(\beta h)$$

$$F(T, h)$$

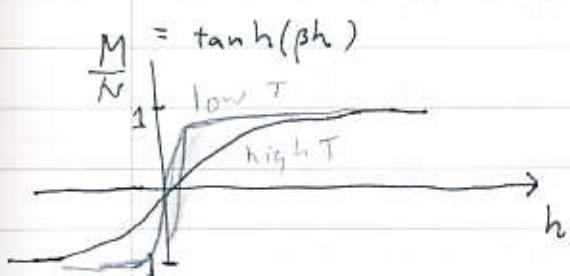
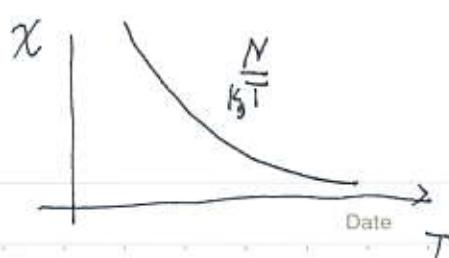
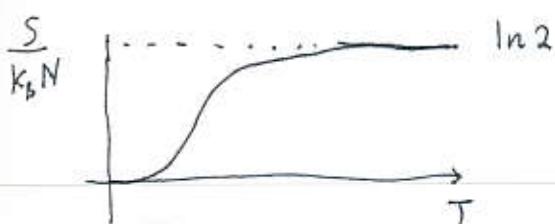
$$dF = \frac{\partial F}{\partial T} dT + \frac{\partial F}{\partial h} dh = -SdT - Mdh$$

magnetic susceptibility

compr. fluid (gas)

$$(-SdT - pdV)$$

$$\chi \stackrel{h=0}{=} \frac{\partial M}{\partial h} = N \frac{1}{\cosh^2(\beta h)} \Big|_{h=0} \quad \beta = \frac{N}{k_B T} \quad \text{for Curie (Weiss) law}$$



Read chap. 14 & 15  
of K. Huang

Mean-field theory of paramagnets  $\rightleftharpoons$  ferromagnets

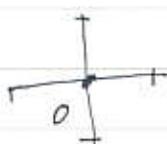
$$H = -J \sum_{\langle ij \rangle} \sigma_i \sigma_j - h \sigma_i$$

look at one fixed spin, say  $i=0$

$$H_0 = -J \sum_j \sigma_0 \sigma_j - h \sigma_0$$

$\langle \sigma_j \rangle$   $\leftarrow$  replace actual value by average

$$= - (J \langle \sigma_j \rangle + h) \sigma_0 = -(J q_m + h) \sigma_0$$

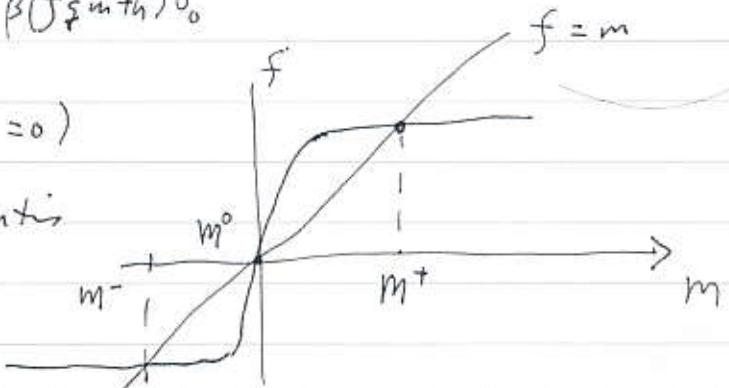


$$\langle \sigma_j \rangle = \langle \sigma_0 \rangle = m = \frac{M}{N}$$

$$m = \langle \sigma_0 \rangle = \sum_{\sigma_0 = \pm 1} \frac{e^{\beta(Jq_m + h)\sigma_0}}{\sum_{\sigma_0} e^{\beta(Jq_m + h)\sigma_0}} = \tanh(\beta(Jq_m + h))$$

solution for  $m$  (when  $h=0$ )

$m^0 = 0$  is always a solution  
 $m^\pm \neq 0$  if  $T$  is small



Date \_\_\_\_\_  
 Comparison of  $k_b T_c/J$  on hyper cubic lattice

$d$	1	2	3	4	5
MF	2	4	6	8	10
exact	0	2.27	4.5	6.68	8.78

is proportional to  $\log d$  (approximate)

$$\frac{k_b T_c}{J} = \left(d - \frac{1}{2}\right) - \frac{1}{3d} + \dots$$

$$= \left(\frac{9}{4} - \frac{1}{2}\right) - \frac{1}{3}$$

$$\text{critical } T \quad \tanh(\beta g J m) \approx \beta g J m$$

we set intersect if slope of tanh is  $> 1$

$$\text{i.e. } (\beta_c g J)^{-1} = 1, \quad \text{or} \quad \frac{g J}{k_B} = T_c$$

Value of spontaneous magnetization

$$\tanh x = x - \frac{x^3}{3} + \dots$$

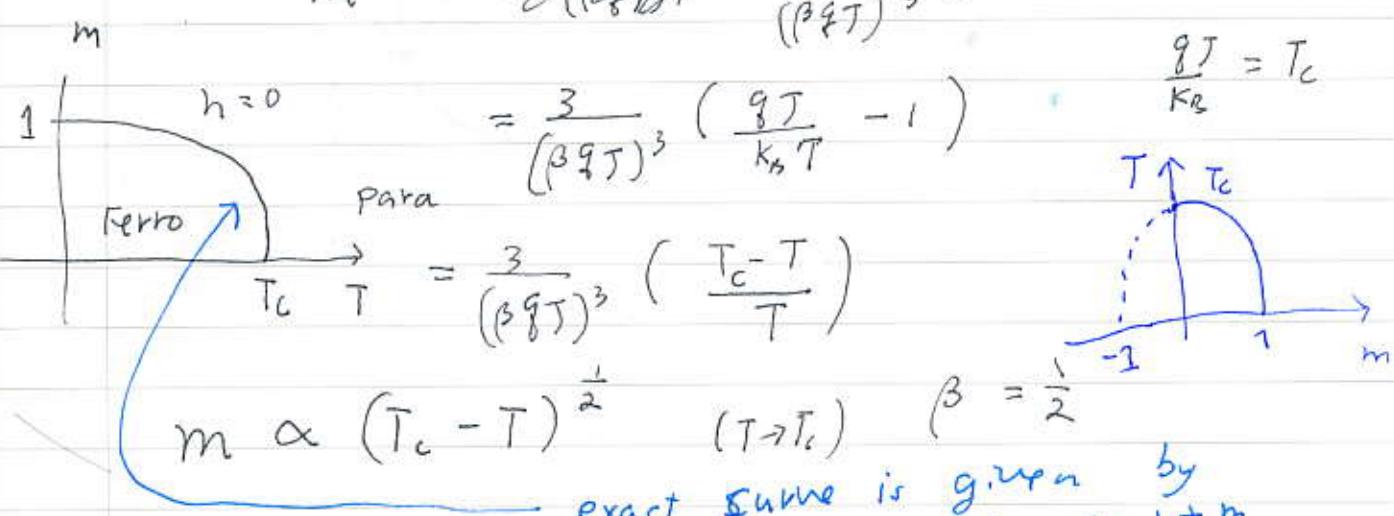
$$m = \tanh(\beta(g J m + h))$$

$$= \beta g J m - \frac{1}{3} (\beta g J)^3 m^3 + \dots \quad m \text{ small}$$

$$1 = \beta g J - \frac{1}{3} (\beta g J)^3 m^2 \quad (\tanh x) = \frac{1}{\cosh^2 x}$$

$$\beta g J - 1 = \frac{1}{3} (\beta g J)^3 m^2$$

$$m^2 = \frac{3}{(\beta g J)^3} (1 - \beta g J)^{-1}$$



susceptibility

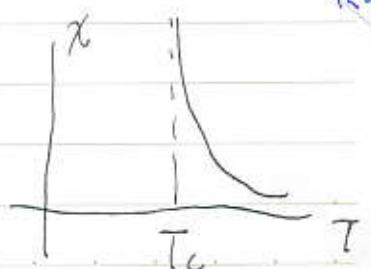
$$\chi = \frac{\partial m}{\partial h} = \frac{1}{\cosh^2(\beta(g J m + h))} \cdot \left[ \beta g J \frac{\partial m}{\partial h} + \beta \right] \quad \begin{array}{l} \text{exact curve is given by} \\ \beta = \frac{1}{k_B T} = \frac{1}{2 g J m} \ln \frac{1+m}{1-m} \end{array}$$

$$\chi = \beta g J \chi + \beta$$

what is  $\chi$  for  $T < T_c$

$$\chi = \frac{\beta}{1 - \beta g J} = \frac{1}{1 - \frac{T_c}{T}} = \frac{T}{T - T_c}$$

$$= \frac{1}{(T - T_c)^2} \quad \gamma = 1$$



solution to  $m = \tanh(\beta(gJm + h))$

$$\text{m} \approx (m_0)^{\text{constant}} \quad \text{for small } m$$

$$h = -mgJ + \frac{1}{\beta} \operatorname{arctanh}(m)$$

$$h \rightarrow 0 \quad K_B T = \frac{mgJ}{\operatorname{arctanh}(m)}$$

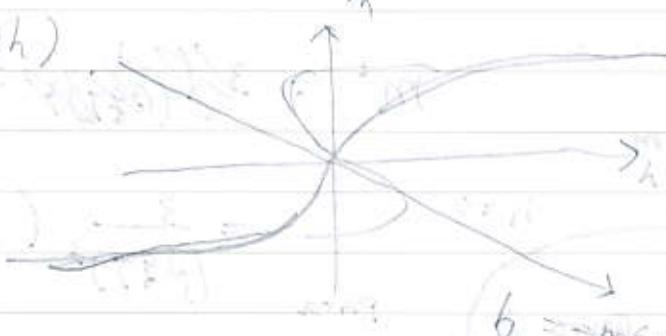
$$y = \operatorname{arctanh}(x) = \tanh^{-1}(x) = \frac{1}{2} \ln \frac{x+1}{x-1}, \quad |x| < 1.$$

$$\tanh(y) = x$$

$$h = K_B T \tanh(\beta J)$$

$$\therefore m = \tanh(\beta h)$$

$$h = -mgJ$$



critical isotherm

$T = T_c$

Date \_\_\_\_\_

$m = \tanh(\beta(gJm + h))$

$= \tanh(m + \beta_c h)$

$= m + \beta_c h - \frac{1}{3}(m + \beta_c h)^3$

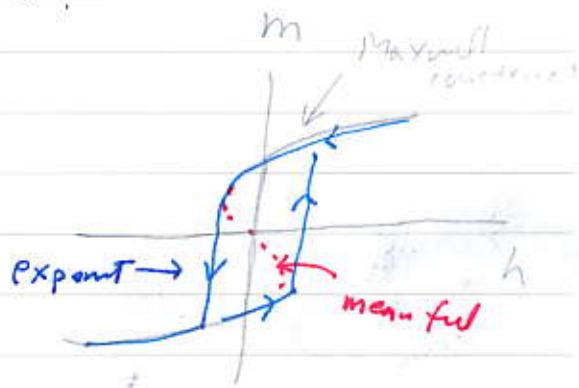
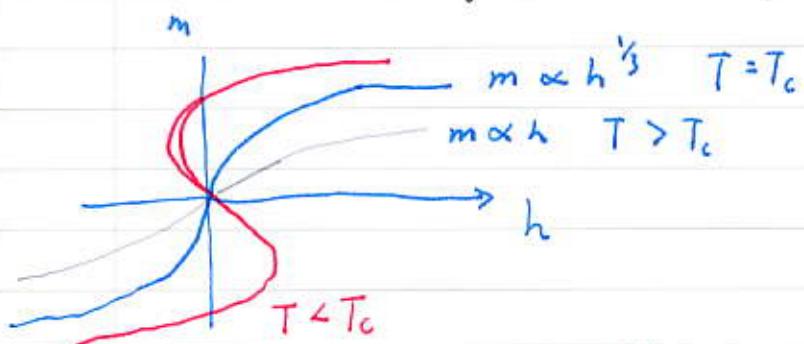
 $m \text{ small}$   
 $h \text{ small}$   
 $T = T_c$ 

$\beta_c h = \frac{1}{3}(m + \beta_c h)^3$

$h \sim m^3$

$\approx \frac{1}{3}m^3$

$S = 3$



$F = U - TS$

hysteresis

$dU = dF + TdS + SdT$

$= -SdT - Mdh + SdT + TdS = TdS - Mdh$

Landau theory

magnetized system

"Helmholtz" free energy

$F_{(T,h)} = -\frac{1}{\beta} \ln Z$

$Z = \sum_{\text{config}} e^{-\beta H}$

$dF = -SdT - Mdh$

$F = F(T, h)$

"Gibbs" free energy

order parameter

$M = Nm$

$G = F + Mh = G(T, M)$

$dG = -SdT - Mdh + Mdh + h dM = -SdT + h dM$

 $\square G$  is even in  $M$ .① sign of  $M$  is same as  $h$ 

$(m \rightarrow -m, h \rightarrow -h)$

so  $Mh(M)$  is even in  $M$ 

Assumption 1

$$F = -\frac{1}{\beta} \ln 2 \cosh(\beta(\bar{J}q_m + h)) \quad \leftarrow \text{even functions in } m$$

147

at least in MF GR is even in  $M$ , but should be gausst type.

◻ assumption 2

$$G(T, M) = G(T, 0) + A(T)M^2 + B(T)M^4 + \dots$$

$M$  small  
near critical pt

$G$  is analytic in  $M$  (order parameter)

$$h = \frac{\partial G}{\partial M} = 2AM + 4BM^3$$

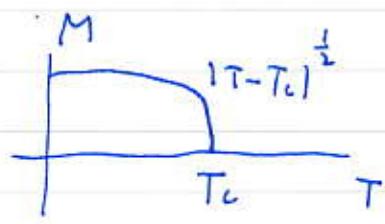
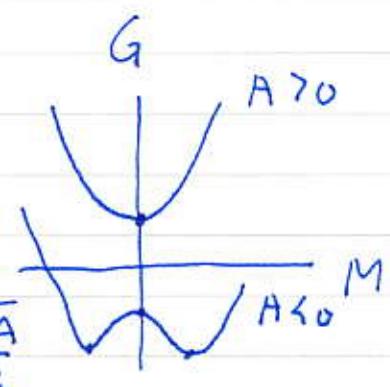
$$\text{At } h=0 \quad (2A + 4BM^2)M = 0$$

$$M=0 \quad \text{or} \quad M = \pm \sqrt{\frac{-A}{2B}}$$

◻ assumption 3

$$\text{Let } A = a(T - T_c), \quad a > 0$$

$$\rightarrow M \propto (T_c - T)^{\frac{1}{2}} \quad T < T_c$$



$$\beta = \frac{1}{2}$$

$$\text{at } T_c, \quad A = 0$$

$$\text{so} \quad h = 4BM^3$$

$$\delta = 3.$$

$$\begin{array}{l} T < T_c \quad h = 0 \\ BM^3 = -\frac{1}{2}A \end{array}$$

susceptibility

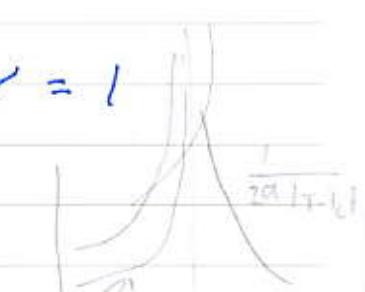
$$\chi_T = \frac{\partial M}{\partial h} \Big|_T = \frac{\partial h}{\partial M} \Big|_T^{-1} = \frac{\partial^2 G}{\partial M^2} \Big|_T^{-1}$$

$$\begin{aligned} \chi_T^{-1} &= 2A + 12B M^2 \Big|_{T > T_c} = 2A \\ &= 2A + (42 \frac{A}{2}) A \\ &= -4A \\ &= 4a(T_c - T) \end{aligned}$$

$$\chi_T^{-1} = 2A + 12B M^2 \Big|_{T > T_c} = 2A$$

$$\begin{array}{l} M = 0 \\ \text{for } T > T_c \end{array}$$

$$\chi_T = \frac{1}{2a(T-T_c)} \propto (T-T_c)^{-\gamma} \quad \gamma = 1$$



When does mean-field is valid?

connection between Van der Waals theory, Mean-field,

& Landau theory.

$$40/T_c$$