

## Canonical Ensemble (cont.)

1) Alternative expression for  $Z$ 

$$Z = \sum_s e^{-\beta E_s}$$

Define the density of states

$$g(E) \equiv \sum_s \delta(E - E_s).$$

$$Z = \int dE g(E) e^{-\beta E}.$$

For a quantum system, the spectrum of  $\hat{H}$  is bounded below. Choose the energy scale s.t.  $E_0 \geq 0$ .

Then

$$Z(\beta) = \int_0^{\infty} dE g(E) e^{-\beta E}$$

Laplace transform of  $g(E)$ .

Inverse Laplace transform:

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$$g(E) = \frac{1}{2\pi i} \int_{\beta' - i\infty}^{\beta' + i\infty} d\beta e^{\beta E} Z(\beta). \quad (\beta' > 0)$$

$$\langle f \rangle \equiv \sum_s P_s f_s = \frac{\sum_s f_s e^{-\beta E_s}}{\sum_s e^{-\beta E_s}}$$

$$= \frac{\int dE g(E) e^{-\beta E} f(E)}{\int dE g(E) e^{-\beta E}}$$

## 2) Energy fluctuations

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$$E \equiv \langle E_r \rangle = \frac{\sum_r E_r e^{-\beta E_r}}{\sum_r e^{-\beta E_r}}$$

$$\frac{\partial E}{\partial \beta} = - \frac{\sum_r E_r^2 e^{-\beta E_r}}{\sum_r e^{-\beta E_r}} + \frac{\left( \sum_r E_r e^{-\beta E_r} \right)^2}{\left( \sum_r e^{-\beta E_r} \right)^2}$$

$$= - \langle E_r^2 \rangle + \langle E_r \rangle^2$$

$$\langle (\Delta E)^2 \rangle \equiv \langle E_r^2 \rangle - \langle E_r \rangle^2 = - \left. \frac{\partial E}{\partial \beta} \right|_V$$

$$= - \frac{\partial E}{\partial T} \bigg|_V \frac{\partial T}{\partial \beta} = k_B T^2 \left. \frac{\partial E}{\partial T} \right|_V$$

$$= k_B T^2 C_V$$

$$\frac{\langle (\Delta E)^2 \rangle}{\langle E \rangle^2} = \frac{k_B T^2 C_V}{\langle E \rangle^2} \sim \frac{1}{N} \quad (\text{negligible})$$

$$P(E) dE \propto e^{-\beta E} g(E) dE$$

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most probable energy  $E^*$  determined

by

$$\frac{\partial}{\partial E} (e^{-\beta E} g(E)) \Big|_{E^*} = 0$$

$$\frac{\partial \ln g}{\partial E} \Big|_{E^*} = \beta$$

equiv

$$\frac{\partial S}{\partial E} \Big|_{E=\langle E \rangle} = \frac{1}{T}$$

$$\Rightarrow \langle E \rangle = E^*$$

irrespective of the nature of

the system.

3) Classical systems

$$Z_N(V, T) = \frac{1}{N! h^{3N}} \int d^{3N} q d^{3N} p e^{-\beta H(q, p)}$$

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Free particles (ideal gas)

$$H(q, p) = \sum_{i=1}^N \frac{\vec{p}_i^2}{2m}$$

$$Z_N(V, T) = \frac{V^N}{N! h^{3N}} \int d^{3N} p e^{-\frac{\beta}{2m} \sum_i \vec{p}_i^2}$$

$$= \frac{V^N}{N! h^{3N}} \left[ \int_0^\infty e^{-\frac{p^2}{2mk_B T}} 4\pi p^2 dp \right]^N$$

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

$$= \frac{Z_1^N}{N!}$$

$$F(N, V, T) = -k_B T \ln Z_N(V, T) \quad (6)$$

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

$$\mu = \frac{\partial F}{\partial N} \Big|_{V, T} = k_B T \ln \left\{ \frac{N}{V} \left( \frac{h^2}{2\pi m k_B T} \right)^{3/2} \right\}$$

$$P = - \frac{\partial F}{\partial V} \Big|_{N, T} = \frac{N k_B T}{V}$$

$$S = - \frac{\partial F}{\partial T} \Big|_{N, V} = N k_B \left[ \ln \left\{ \frac{V}{N} \left( \frac{2\pi m k_B T}{h^2} \right)^{3/2} \right\} + \frac{5}{2} \right]$$

$$E = - \frac{\partial \ln Z}{\partial \beta} = \frac{3}{2} N k_B T$$

$$\frac{\langle (\Delta E)^2 \rangle}{\langle E \rangle^2} = \frac{k_B T^2 \frac{3}{2} N k_B}{\left( \frac{3}{2} N k_B T \right)^2} = \frac{2}{3N} \xrightarrow{N \rightarrow \infty} 0$$

Z from d.o.s.  $g(E)$ :

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$$\text{For } N=1, \quad \Sigma(E) = \frac{4\pi}{3} \frac{p^3 V}{h^3} = \frac{4\pi}{3} \frac{V}{h^3} (2mE)^{3/2}$$

$$g(E) = \frac{d\Sigma}{dE} = \frac{2\pi V (2m)^{3/2}}{h^3} E^{1/2}$$

$$Z_1(\beta) = \int_0^\infty e^{-\beta E} g(E) dE = \frac{V}{h^3} \left( \frac{2\pi m}{\beta} \right)^{3/2}$$

4) Equipartition theorem

$$\left\langle x_i \frac{\partial H}{\partial x_j} \right\rangle = \frac{\int (x_i \frac{\partial H}{\partial x_j}) e^{-\beta H} d\omega}{\int e^{-\beta H} d\omega},$$

$$d\omega = \frac{d^{3N} q d^{3N} p}{h^{3N}} \quad x_i, x_j \in (q, p)$$

Integrate by parts over  $x_j$ :

$$\int (x_i \frac{\partial H}{\partial x_j}) e^{-\beta H} dx_j = - \frac{x_i}{\beta} e^{-\beta H} \Big|_{x_j=-\infty}^{x_j=+\infty} + \frac{1}{\beta} \int \frac{\partial x_i}{\partial x_j} e^{-\beta H} dx_j$$

$$= \frac{\delta_{ij}}{\beta} \int e^{-\beta H} dx_j$$

Putting it all together, we get

$$\left\langle x_i \frac{\partial H}{\partial x_j} \right\rangle = \delta_{ij} k_B T$$

$$i) \quad x_i = p_i \quad \frac{\partial H}{\partial p_i} = \dot{q}_i$$

$$\langle p_i \dot{q}_i \rangle = k_B T$$

$$ii) \quad x_i = q_i \quad \frac{\partial H}{\partial q_i} = -\dot{p}_i$$

$$-\langle \dot{q}_i \dot{p}_i \rangle = k_B T$$

$$iii) \quad \sum_{i=1}^{3N} p_i \dot{q}_i = 3N k_B T = 2K$$

$$K = \frac{3}{2} N k_B T$$



$$iv) \quad \dot{p}_i = - \frac{\partial U}{\partial q_i}$$

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If  $U = U(q_1, \dots, q_{3N})$  is a homogeneous function of degree  $\alpha$ :

$$U(\lambda q) = \lambda^\alpha U(q)$$

Then 
$$\sum_i q_i \frac{\partial U}{\partial q_i} = \alpha U$$

$$\alpha U = 3N k_B T$$

$$U = \frac{3N}{\alpha} k_B T$$

Also  $\alpha U = K$  (virial theorem).

5) Harmonic oscillator

$$H = \frac{p^2}{2m} + \frac{m\omega^2}{2} q^2,$$

$$E_n = \hbar\omega \left(n + \frac{1}{2}\right),$$

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

$$Z = \sum_{n=0}^{\infty} e^{-\beta E_n}$$

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$$= e^{-\beta \frac{\hbar \omega}{2}} \sum_{n=0}^{\infty} \left( e^{-\beta \hbar \omega} \right)^n = \frac{e^{-\beta \frac{\hbar \omega}{2}}}{1 - e^{-\beta \hbar \omega}}$$

$$E = - \frac{\partial \ln Z}{\partial \beta} = - \frac{\partial}{\partial \beta} \left[ -\beta \frac{\hbar \omega}{2} - \ln(1 - e^{-\beta \hbar \omega}) \right]$$

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

$$E = \hbar \omega \left( \langle n \rangle + \frac{1}{2} \right)$$

$$\langle n \rangle = \frac{1}{e^{\beta \hbar \omega} - 1}$$

Planck distribution

High-temperature limit  $\beta \hbar \omega \ll 1$  :

$$\langle n \rangle \approx \frac{1}{1 + \beta \hbar \omega + \dots - 1} = \frac{k_B T}{\hbar \omega}$$

$$E \approx \hbar\omega \left( \frac{k_B T}{\hbar\omega} + \frac{1}{2} \right) \approx k_B T$$

□ ||

c.f. equipartition theorem

$$\left\langle p \frac{\partial H}{\partial p} + g \frac{\partial H}{\partial g} \right\rangle = 2 k_B T$$

||

$$\langle 2H \rangle$$

For  $k_B T \lesssim \hbar\omega$ , quantum effects are important, and equipartition breaks down.