

## Lecture 11 - Thermodynamics

*What's Important:*

- laws of thermodynamics
- determination of  $k_B$
- why does thermodynamics work?

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**Laws of thermodynamics**

Starting with the microscopic picture of statistical mechanics, we have now established the laws of thermodynamics:

**Zeroth Law** Two systems each in thermal equilibrium with a third system must be in thermal equilibrium with each other.

**First Law**  $\bar{E} = Q - W$

**Second Law**  $S \geq 0$ ; for small changes  $dS = \frac{\delta Q}{T}$

**Third Law** The entropy decreases to some minimal value  $S_0$  as  $T$  decreases to zero (this law is necessary to describe some spin systems, particularly if they do not order at  $T = 0$ ).

**How do we determine  $k_B T$ ?**

One approach is to invoke the ideal gas law. We showed previously that

$$\frac{\bar{E}}{f} = \frac{1}{2} k_B T$$

which doesn't tell us  $k_B$  unless we can measure  $\bar{E}$ . A more direct route is to use a generalized force relation

$$\phi = \frac{1}{\beta} \frac{\partial \ln \Omega}{\partial h}$$

and apply it directly to pressure and volume:

$$\bar{p} = \frac{1}{\beta} \frac{\partial \ln \Omega}{\partial V}$$

But  $\Omega$  is proportional to  $V^N E^{f/2}$  for an ideal gas, so

$$\bar{p} = \frac{1}{\beta} \frac{\partial \ln \Omega}{\partial V} = k_B T N \frac{1}{V}$$

$$\bar{p} V = N k_B T$$

To determine  $k_B$ :

- set the temperature scale (e.g., freezing points)
- find Avogadro's number
- extract  $k_B$ .

### Why does thermodynamics work?

What we have described at length is how the fluctuations of a many-particle system behave. The temperature of the system was established through

$$\beta = \frac{\partial \ln \Omega}{\partial E} \quad (11.1)$$

and related to the average energy. But why is the temperature a useful quantity? Why doesn't  $E$  fluctuate strongly with time? To answer these questions, we now evaluate the energy fluctuations.

As usual, we begin with a Taylor expansion around the most likely energy  $\tilde{E}$  in the distribution of accessible states. We define a small parameter  $\eta$  as the difference between the instantaneous energy and the most likely energy:

$$\eta = E - \tilde{E}$$

such that

$$E' - \tilde{E}' = (E' - E_0) - (\tilde{E}' - E_0) = -E + \tilde{E} = -\eta.$$

The expansion is then

$$\ln \Omega(E) = \ln \Omega(\tilde{E}) + \frac{\partial \ln \Omega}{\partial E} \eta + \frac{1}{2} \frac{\partial^2 \ln \Omega}{\partial E^2} \eta^2 \dots \quad (11.2)$$

and

$$\ln \Omega'(E') = \ln \Omega'(\tilde{E}') + \frac{\partial \ln \Omega'}{\partial E'} (-\eta) + \frac{1}{2} \frac{\partial^2 \ln \Omega'}{\partial E'^2} (-\eta)^2 \dots \quad (11.3)$$

Substituting Eq. (11.1) for  $\beta$  and defining

$$\lambda = -\frac{\partial^2 \ln \Omega}{\partial E^2} = -\frac{\partial \beta}{\partial E} \quad (11.4)$$

then Eqs. (11.2) and (11.3) become

$$\ln \Omega(E) = \ln \Omega(\tilde{E}) + \beta \eta - \frac{1}{2} \lambda \eta^2 + \dots \quad (11.5)$$

$$\ln \Omega'(E') = \ln \Omega'(\tilde{E}') - \beta' \eta - \frac{1}{2} \lambda' \eta^2 + \dots \quad (11.6)$$

Adding (11.5) and (11.6) together, and equating  $\beta' = \beta$  (same temperature) eliminates the linear term (replace a sum of logs with a log of a product):

$$\ln \Omega(E) \Omega'(E') = \ln \Omega(\tilde{E}) \Omega'(\tilde{E}') - \frac{1}{2} (\lambda + \lambda') \eta^2$$

The product of the two  $\Omega$ 's gives the probability for the energy states, or

$$\ln P(E) = \ln P(\tilde{E}) - \frac{1}{2}(\lambda + \lambda')\eta^2$$

or

$$P(E) = P(\tilde{E})e^{-\frac{\lambda + \lambda'}{2}\eta^2} \quad (11.7)$$

This implies that the mean energy is equal to the most likely energy, within this approximation. So, the probability distribution is peaked at  $\eta = 0$ , and falls off with the usual Gaussian form. The question is, what is  $\lambda$ ? Let's determine this for an ideal gas.

### *Ideal gas*

The number of accessible states in an ideal gas is given by

$$\Omega \sim V^N E^{f/2}$$

Evaluating Eq. (11.6) then

$$\begin{aligned} \lambda &= -\frac{\partial^2 \ln \Omega}{\partial E^2} = -\frac{\partial^2}{\partial E^2} \frac{f}{2} \ln E = -\frac{\partial}{\partial E} \frac{f}{2E} \\ &= (-1)^2 \frac{f}{2E^2} \end{aligned}$$

The derivative is evaluated at the most likely energy, so

$$\lambda = \frac{f}{2\tilde{E}^2} \quad (11.8)$$

With Eq. (11.7), the argument of the exponential in (11.7) becomes

$$-\frac{1}{4} \frac{f}{\tilde{E}^2} + \frac{f'}{\tilde{E}'^2} (E - \tilde{E})^2$$

If  $A'$  is large, and  $E' \sim f'$ , then the second term is much smaller than the first term (*i.e.*,  $f/E^2$  scales like  $1/f$ ). Dropping the second term gives

$$-\frac{1}{4} \frac{f}{\tilde{E}^2} (E - \tilde{E})^2 = -\frac{f}{2} \left(1 - \frac{E}{\tilde{E}}\right)^2$$

Why thermodynamics works is the factor of  $f$ : the larger the value of  $f$ , the faster the probability drops as  $E/\tilde{E}$  moves away from unity. For  $f \sim 10^{23}$ , the drop-off is precipitous.

*Note: Although the above result was derived for an ideal gas, in general it is found that*

$$\frac{\sigma(E)}{E} \sim \frac{1}{\sqrt{f}}$$

where  $\sigma$  is the width of the distribution.