

**Statistical Mechanics**  
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**Lecture - 24**  
**Examples of Microcanonical Ensemble - Magnetic System and Ideal Gas - Part 1**

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Two level system  $\rightarrow \begin{matrix} \epsilon \\ 0 \end{matrix}$

Magnetic system of spins  $\rightarrow \uparrow \downarrow \rightarrow N$  such spins

$S(M, N)$   $\rightarrow$  Magnetization M  $\rightarrow N_1$  spins which are in  $\uparrow$

$\downarrow$   $\Omega(M, N)$   $\rightarrow N_2$  spins which are in  $\downarrow$

$M = N_1 - N_2$   
 $N = N_1 + N_2$



So, now that we have looked at the very simple two-level system which can exist in the energy levels 0 and epsilon. Let us look at something a little bit more complicated. It is still a two-level system, but it is clearly, it has an experimental relevance. What we want to look at is a magnetic system of spins and this we have discussed earlier also.

So, the spins can be either in an up or a down state and there are N such spins right. Now, this magnetic system has a magnetization M right. So, if there are N<sub>1</sub> spins which are in the up

state and  $N_2$  spins which are in down state correct; further, we also have to look at this condition, where my total magnetization is given.

So, essentially, what I am trying to find out is  $S$  as a function of  $M$  comma  $N$  and for these, I have to figure out the configurations which are possible  $M$  comma  $N$ . Not just  $N$ , but given a value of magnetization and the magnetization  $M$  is  $N_1$  minus  $N_2$ ; number of up spins minus number of down spins and  $N$  is  $N_1$  plus  $N_2$ .

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$\Omega(M, N)$

$\ln \Omega(M, N) = N \ln N - N$

$N_2$  spins which are in  $\downarrow$


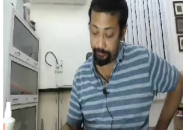
$$\left. \begin{aligned} M &= N_1 - N_2 \\ N &= N_1 + N_2 \end{aligned} \right\} \begin{aligned} N_1 &= \frac{N}{2} (1+m) \\ N_2 &= \frac{N}{2} (1-m) \end{aligned} \quad \boxed{m = M/N}$$

$$\Omega(M, N) = \frac{N!}{N_1! N_2!} = \frac{N!}{N_1! (N-N_1)!} = \frac{N!}{\left(\frac{N}{2}\right)! \left(\frac{N}{2}\right)!}$$

$$\ln \Omega(M, N) = \ln N! - \ln \left(\frac{N}{2}\right)! - \ln \left(\frac{N}{2}\right)!$$

$$= N \ln N - N - \frac{N}{2} \ln \left(\frac{N}{2}\right) - \frac{N}{2} \ln \left(\frac{N}{2}\right)$$

$$= N \ln N - N - N \ln \left(\frac{N}{2}\right)$$

So, this actually simplifies our life one can use these two equations to write down  $N_1$  is  $N/2$  plus  $m$  by 2 and  $N_2$  is  $N/2$  minus  $m$  by 2; where, I have defined the small  $m$ . This is now no longer an extensive quantity, but this is a magnetization per spin.

Now, it is purely a combinatorics. If I want to find out  $S$  as a function of  $\omega$ ;  $S$  as a function of  $M$  comma  $N$ , I calculate the total number of microstates and that number of microstates is given by  $N_1$  factorial  $N_2$  factorial right, which would mean that this is going to be  $N$  factorial  $N_1$  factorial  $N$  minus  $N_1$  factorial correct.

So, now, we will keep it as  $N_2$  because we have already derived an expression for  $N_2$ .  $\Omega$  comma  $N$  is now it is a long algebraic process. So, this we will write down as  $N$  factorial  $N$  into  $1 + m/2$  factorial  $N$  into  $1 - m/2$  factorial. So, this is  $\ln N$  factorial minus  $N$  into  $1 + m/2$  factorial minus  $\ln N$  by  $2$ ,  $1 - m/2$  factorial.

We use Sterling's approximation which tells me that  $\ln N$  factorial is  $N \ln N$  minus  $N$ . So, this becomes  $N \ln N$  minus  $N$ ,  $N/2 + m \ln 1 + m/2 + N/2 + 1 + m/2$  minus  $N/2 \ln$ . Sorry. So,  $\ln N$   $1 - m/2 + N/2 \ln$ , no this is just going to be  $1 - m$ .

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$$\begin{aligned}
 \ln \Omega(M, N) &= \ln N! - \ln \frac{N!}{2^{1+m}} - \ln \frac{N!}{2^{1-m}} \\
 &= N \ln N - \frac{N}{2} \ln \left( \frac{1+m}{2} \right) - \frac{N}{2} \ln \left( \frac{1-m}{2} \right) \\
 \ln \Omega(M, N) &= N \ln N - \frac{N}{2} (1+m) \ln \frac{1+m}{2} - \frac{N}{2} (1-m) \ln \frac{1-m}{2} \\
 &= N \ln N - \frac{N}{2} (1+m) \ln \frac{1+m}{2} - \frac{N}{2} (1+m) \ln N + \frac{N}{2} (1-m) \ln N - \frac{N}{2} (1-m) \ln \frac{1-m}{2} \\
 &= -\frac{N}{2} (1+m) \ln \frac{1+m}{2} - \frac{N}{2} (1-m) \ln \frac{1-m}{2}
 \end{aligned}$$



So,  $\ln \Omega(M, N)$  is equal to again one has to go through all these elaborate things, but some of them are pretty easy to figure out right. So, you see this minus  $N$  is going to cancel out with plus  $N$  by 2 and plus  $N$  by 2 from here right. So, essentially, you will have and this is going to cancel out because they do have opposite sides. So, you are going to have  $N \ln N - \frac{N}{2} (1+m) \ln \frac{1+m}{2} - \frac{N}{2} (1-m) \ln \frac{1-m}{2}$ . Good, so  $N \ln N - \frac{N}{2} (1+m) \ln \frac{1+m}{2} - \frac{N}{2} (1-m) \ln \frac{1-m}{2}$ .

So, we are expanding this part here minus  $\frac{N}{2} (1+m) \ln \frac{1+m}{2} - \frac{N}{2} (1-m) \ln \frac{1-m}{2}$ . This means that if I take this expression and if I take this expression, I am going to get minus of  $N \ln N$ . So,  $N$  by 2 plus, I am left out with this nice little expression minus  $\frac{N}{2} (1+m) \ln \frac{1+m}{2} - \frac{N}{2} (1-m) \ln \frac{1-m}{2}$ .

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$$= -N \left[ \frac{(1+m)}{2} \ln \frac{(1+m)}{2} + \frac{(1-m)}{2} \ln \frac{(1-m)}{2} \right] \quad \left( \frac{\partial S}{\partial M} \right) = \frac{H}{T}$$

$$S(M, N) = -N k_B \left[ \frac{(1+m)}{2} \ln \frac{(1+m)}{2} + \frac{(1-m)}{2} \ln \frac{(1-m)}{2} \right]$$

Ising Model  $E = -J \sum_{\langle i, j \rangle} S_i S_j$  nearest neighbor interaction

$S_i \uparrow \equiv +1$   
 $S_j \downarrow \equiv -1$

$$E = -J \sum \langle S_i \rangle \langle S_j \rangle$$



So, I can take N outside. This tells me it is  $1 + m$  by  $2$  plus  $1 - m$  by  $2$  plus  $1 - m$  by  $2$ . And therefore, the entropy  $S(M, N)$  is  $-N k_B \left[ \frac{1+m}{2} \ln \frac{1+m}{2} + \frac{1-m}{2} \ln \frac{1-m}{2} \right]$ . From this of course, one can calculate  $\frac{\partial S}{\partial M}$  and this is going to be  $\frac{H}{T}$ ; the magnetic field.

This is going to be one of the equation of states. Now, clearly, what we see over here is that this entropy does not have any energy over here because when we started off, we said that we have just N spins and these spins can flip without. So, there is we did not even specify any interactions so, just that the spins can flip independent of each other.

Now, I want to specify that the flipping of the spins is dictated by the interactions. So, let us say I write down that the energy is  $-J \sum S_i S_j$  right. So, this means that if the  $i$ th spin and this interaction  $i$  and  $j$  can happen only over the nearest neighbor.

This angular bracket indicates nearest neighbor interaction. So, which means that if I have a lattice, I have the  $i$ th spin, I have the  $i + 1$ th and I have the  $i - 1$ . So, if this spin is up, then it tries to flip this spin towards itself. The interactions are only between  $i$  and  $i + 1$  and  $i$  and  $i - 1$ .

Of course, this model in physics is very simple model of magnetization and it is called Ising model. We will not study it here, but we merely want to exploit this only in what is called mean field limit. Look good.

So, let us say I have now there is one more thing that one has to look at is that this particular expression does not care about the dimension of the space right. I have never said that this spins are sitting on a one dimensional lattice. It can spin very well, spin sit on a three-dimensional lattice; but this is purely pure entropy; good.

So, this is this entropy is purely due to your configurations of the spins. Now, I bring in the internal energy right. So, when I bring in the internal energy, I said look, you have to there is an interaction between the nearest neighbors and if one is up, then the other one also tries to bring it to the same stage.

So, if  $S_i$  is in the up state which means let us say its plus 1, then if  $S_j$  is minus 1 in the down state; that means, this energy is minus  $j$ , sorry it is plus  $j$ . On the other hand, if  $S_j$  is in the up state, then this energy becomes minus  $j$ , more lower energy configuration.

So, this interaction itself tries to bring the spins in the nearest within in which are in the nearest neighbor, generous neighbor in the same alignment good. So, I want to solve this in the mean field limit, where basically I say that this sum I can replace as  $S_i$  for  $S_j$ . So, I want to evaluate this in the mean field limit.

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$\langle s_i \rangle = m$

$$E = -J \sum_{\langle ij \rangle} \langle s_i \rangle \langle s_j \rangle$$

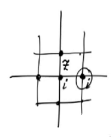
$$= -J \sum \langle s_i \rangle z m$$

$$E = -\frac{1}{2} J z m N m = -\frac{1}{2} J z N m^2$$

$$E/N = e = -\frac{1}{2} J z N m^2$$

$$F = E - TS \Rightarrow f = e - T \lambda = -\frac{1}{2} J z m^2 - T \lambda$$

$$f = -\frac{1}{2} J z m^2 + k_B T \left[ \left( \frac{1+m}{2} \right) \ln \left( \frac{1+m}{2} \right) + \left( \frac{1-m}{2} \right) \ln \left( \frac{1-m}{2} \right) \right]$$

$$f(m, T) = -\frac{1}{2} J z m^2 + \frac{k_B T}{2} m^2 + \frac{k_B T}{12} m^4 + \dots$$




The mean field limit essentially means that I have sum over i and j. So, this interaction I replace by average of  $S_i$  and average of  $S_j$  and already, I have defined that the magnetization per spin which is essentially the average of  $S_i$  is small  $m$ . So, I go to the  $i$ th side, so that these two sum over i and j decouples right.

So, I can write down this as minus  $J$  sum over  $S_i$ , I go to the  $i$ th side and clearly if I go to the site in the  $i$ th side, it has this lattice point has a certain co-ordination number. Let us say if it is a square lattice, then this is the coordination number we are looking at. So, these are the nearest neighbor points, it has 4 and we will call this coordination number  $Z$ .

So, the  $i$ th spin is actually if you is surrounded by  $Z$  number of spins right. So, therefore, the sum over  $Z J$  gives me  $Z$  times  $m$  and then, I have minus  $J Z m$ , the sum over  $S_i$  now is just  $N$  times  $m$ . However, now the problem here in this summation is that this you considered as the

ith side; but in the next time, you hop in over here and this again you considered as the ith side.

But if the contribution of this side has already been contributed, already been considered over here, so there is a double counting which is involved that is ok with us, except that we bring in a half factor.

So, that this becomes half  $J Z N m^2$  right. So, this is your energy. The free energy now; so, now, you clearly see that there are two competitions; one is from the entropy, another one is from the internal energy. So, what is going to be the thermodynamic state of this? And that competition between these two is given by the minimization of the Helmholtz free energy which is  $T \ln S$  and if you write down the free energy per spin this becomes small  $e$  minus  $T$  times small  $s$ .

The small  $e$  is minus half  $J Z m^2$  which we immediately see over here.  $E$  over  $N$  is equal to small  $e$  is minus half  $J Z N$  over  $m^2$  minus  $T$  times the small  $s$  right. If so, well, one can write down this as half  $J Z m^2$  we have the expression for the entropy over here, which we are going to use minus sorry this becomes plus  $K_B T [1 + m/2 \ln(1 + m/2) + 1 - m/2 \ln(1 - m/2)]$ . This is the expression of the Helmholtz free energy for particle.

If you are at sufficiently high temperature such that your magnetization is small enough, then I can expand this logarithm over here and I can write down  $f$  as a function of temperature as a power series. A little algebra, if you expand this, this is going to give you plus  $K_B T m^2$  over  $12$  plus higher order terms right.



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$$f = -\frac{1}{2} J_0 m^2 + k_B T \left[ \left(\frac{1+m}{2}\right)^4 \left(\frac{1-m}{2}\right) + \left(\frac{1-m}{2}\right)^4 \left(\frac{1+m}{2}\right) \right]$$

$$f(m, T) = -\frac{1}{2} J_0 m^2 + \frac{k_B T}{2} m^2 + \frac{k_B T}{12} m^4 + \dots$$

*Landau - Ginzburg free energy*

$$f(m, T) = \frac{1}{2} (T - T_c) m^2 + \frac{k_B T}{12} m^4 + \dots$$

$T > T_c$  paramagnetic state

$T < T_c$  ferromagnetic



So, this one, I can easily write down as  $T$  minus  $T_c$  times  $m^2$  plus  $k_B T$  over  $12 m^4$  plus higher order terms right. If you now look plot  $f$  as a function of temperature, then you clearly see that for temperatures greater than  $T_c$  this coefficient is positive. So, if I plot  $T$  greater than  $T_c$ , then of course, I am going to see something like this,  $f$  as a function of  $m$  comma  $T$ . If I plot, well let us say let us just write not  $m$  comma  $T$ ; let us write  $f$  of  $m$ .

If I plot  $T$  less than  $T_c$ , then you see that this coefficient has changed sign and the functional form therefore changes. You develop two minimals at  $m$  naught  $m$  minus  $m$  naught. This is what is called the Paramagnetic state and this is called the Ferromagnetic state. A true ferromagnetism is very very complicated, but it is a very simplistic core strength modeling of ah the ferromagnetic; sorry, the paramagnetic to a ferromagnetic transition.

So, you immediately see that this nice free energy explains your paramagnetic to a ferromagnetic transition right. So, this is your Lambda - Ginsburg free energy. We will not take this further, but just the fact that I wanted to illustrate that starting from this microscopic picture of the spins, we can derive the not only the entropy; but even if we just consider the energy, the interaction energy in the mean field limit, we can actually come up with this very elegant description of a paramagnetic to a ferromagnetic state.