

Statistical Mechanics
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Lecture - 30
Canonical Ensemble Paramagnet

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

$$\ln Z = -\beta \bar{E} + \ln \left[\int \Omega(E) e^{-\beta E} dE \right]$$

$$\ln Z = -\beta \bar{E} + \ln \Omega$$

$$\bar{E} = -k_B T \ln Z$$

Free energy



Right, so we were looking at the Canonical Ensemble and we derived the connection between thermodynamics and saying that, once you calculate the partition function Z ; then the free energy, the Helmholtz free energy is given by minus $K B T \ln$ of Z . And once you know this relation, one can calculate all the other thermodynamic quantities.

There is one more thing that I want to highlight over here that one in the way of calculating the partition function; we had come to this expression that you see over here . What you

notice is that, $k_B T$ square, this exponential factor has minus ΔE square $2 k_B T$ square over C .

Now, this necessarily means that, C must be a positive quantity. So, the specific heat is positive, because otherwise the fluctuations would diverge; because of it specific heat is negative, this becomes a plus and the fluctuations will diverge. So, the larger fluctuations are more probable.

So, thermodynamics also gives you this same conclusion that the response functions are positive; but it derives it from the stability of the thermodynamic potential. On the other hand, in statistical mechanics, we come to the same conclusion; but from the viewpoint of the fluctuations, right.

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$$\ln Z = \left(-\frac{\bar{F}}{k_B T} + \ln \Omega \right)$$

$$\bar{F} = -k_B T \ln Z \leftarrow$$

Helmholtz Free energy

$$\bar{E} = \frac{1}{Z} \sum_{\text{all } \omega} E e^{-E/k_B T}$$

$$= \frac{1}{Z} \sum \frac{\partial}{\partial T} e^{-E/k_B T} k_B T^2$$

$$\sum e^{-E/k_B T} \left(-\frac{E}{k_B} \right) \frac{\partial}{\partial T} \left(\frac{1}{T} \right) k_B T^2$$

$$\sum e^{-E/k_B T} \frac{E}{k_B T^2} \cdot k_B T^2$$

$$\sum E e^{-E/k_B T}$$

$$\bar{E} = \frac{1}{Z} \sum \frac{\partial}{\partial T} e^{-E/k_B T} \cdot k_B T^2$$

$$= k_B T^2 \frac{1}{Z} \frac{\partial}{\partial T} \sum_{\text{all } \omega} e^{-E/k_B T}$$



Now, F is minus $k_B T \ln Z$. So, let us write this as \bar{F} , the average energy is $\frac{1}{Z} \sum E e^{-\beta E}$ to the power minus E over $k_B T$, where the sum is again over all states. So, I note that within the sum, I can manipulate this part by writing $\frac{\partial}{\partial T}$ of $e^{-\beta E}$ to the power minus E over $k_B T$. And this is going to give me a 1 by $k_B T$ square, which we have seen in the earlier derivation.

So, if I multiply this with $k_B T$ square; then the, this expression is identical to the one over here. If you are not convinced, you can easily expand this; we can write down this as, if I operate the derivative, it is $e^{-\beta E}$ to the power minus E over $k_B T$ minus E over $k_B T$ times $\frac{\partial}{\partial T}$ of 1 over T times $k_B T$ square, right.

So, this gives me $\sum e^{-\beta E} E$ over $k_B T$ E over $k_B T$ square, times $k_B T$ square and we recover the expression $\sum E e^{-\beta E}$ to the power minus E over $k_B T$. So, therefore, the average energy is $\frac{1}{Z} \sum \frac{\partial}{\partial T}$ of $e^{-\beta E}$ to the power minus E over $k_B T$ right, times $k_B T$ square.

So, I can bring the $k_B T$ square outside and I can write this as $\frac{1}{Z} \frac{\partial}{\partial T}$ of $\sum e^{-\beta E}$ to the power minus E over $k_B T$. Please do not sorry, $\frac{\partial}{\partial T}$ capital T ; do not take the derivative over here, because Z is also a function of T , then that is the wrong calculation you are doing.

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$$\begin{aligned}
 \bar{E} &= \frac{1}{Z} \sum e^{-E/k_B T} \cdot k_B T^2 \quad \text{2 E C} \\
 &= k_B T^2 \left(\frac{1}{Z} \frac{\partial}{\partial T} \sum e^{-E/k_B T} \right) = k_B T^2 \frac{1}{Z} \frac{\partial Z}{\partial T} \quad \ln Z = -\frac{F}{k_B T} \\
 \bar{F} &= \bar{E} - T \bar{S} \\
 T \bar{S} &= \bar{E} - \bar{F} \\
 &= k_B T^2 \frac{\partial \ln Z}{\partial T} + k_B T \ln Z \\
 &= k_B T \left[T \frac{\partial \ln Z}{\partial T} + \ln Z \right] = k_B T \left[\frac{\partial (T \ln Z)}{\partial T} \right] \\
 T \bar{S} &= T \frac{\partial (k_B T \ln Z)}{\partial T} = -T \frac{\partial F}{\partial T}
 \end{aligned}$$



So, $k_B T^2 \frac{1}{Z} \frac{\partial Z}{\partial T}$ this is $\frac{\partial \ln Z}{\partial T}$, which is $k_B T^2 \frac{\partial \ln Z}{\partial T}$, right good. But $\ln Z$ is $-\frac{F}{k_B T}$. So, one can replace this over here and take this further; which means I can write down this as $k_B T^2 \frac{\partial \ln Z}{\partial T} - k_B T \ln Z$. But I have to be careful that, this there will be two terms; because F is also a function of T , it is a function of T , V and N and in the denominator there is a $1/T$ sitting, good.

The entropy is $\bar{E} - T \bar{S}$. So, the entropy is $\bar{E} - T \bar{S}$. Let us see $k_B T^2 \frac{\partial \ln Z}{\partial T}$ of $\ln Z$, that is my expression for \bar{E} minus this becomes a plus $k_B T \ln Z$. So, this I can write down $\frac{\partial \ln Z}{\partial T}$ sorry, of $T \ln Z$; I can put a k_B over here and then.

So, now, I can take $k_B T$ common; if I take $k_B T$ common, the first term is $\frac{\partial \ln Z}{\partial T}$ plus $\ln Z$, which is $k_B T \frac{\partial (T \ln Z)}{\partial T}$. So, as furthermore simplification happens;

if I just put $T \frac{\partial}{\partial T}$ of $k_B T \ln Z$, which is minus $T \frac{\partial F}{\partial T}$, that is your entropy right, T times S . Therefore, S is minus $\frac{\partial F}{\partial T}$, right.

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$$\begin{aligned}
 \bar{F} &= E - TS \\
 T \bar{S} &= \bar{E} - \bar{F} \\
 &= k_B T^2 \frac{\partial \ln Z}{\partial T} + k_B T \ln Z \\
 &= k_B T \left[T \frac{\partial \ln Z}{\partial T} + \ln Z \right] = k_B T \left[\frac{\partial (T \ln Z)}{\partial T} \right] \\
 TS &= T \frac{\partial (k_B T \ln Z)}{\partial T} = -T \frac{\partial F}{\partial T} \\
 S &= -\frac{\partial F}{\partial T}
 \end{aligned}$$

$F(T, V, N)$
 $F = U - TS$
 $dF = du - T ds - S dT$
 $= -S dT - P dV$

$T ds = du + P dV$



Recall, when we did thermodynamics, we had written F as a function of T , V and N , which is E minus $T S$. Well in thermodynamics it was U minus $T S$, so that $d F$ was $d u$ minus $T d S$ minus $S d T$, right. And $T d S$, $d u$ minus $T d S$; so our $T d S$ was for a hydrostatic system, let us worry about the hydrostatic system for the time being was plus $P d V$.

So, the $d u$ minus $T d S$ is minus $P d V$. So, I can replace this as minus $S d T$ minus $P d V$ and therefore, you immediately see that, S is minus $\frac{\partial F}{\partial T}$. So, we are all going in the right direction, good.

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Example \rightarrow Non-interacting systems:

$$\begin{aligned}
 \mathcal{H} &= \sum h_i & \mathcal{Z} &= \sum_{\text{all states}} e^{-\mathcal{H}/k_B T} & \frac{1}{k_B T} &= \beta & \beta^{-1} &= k_B T \\
 & & &= \sum_{\text{all states}} e^{-\beta h_i} & & & & \\
 & & & & & & &= \left(\sum_{\text{all states}} e^{-\beta h_1} \right) \sum_{\text{all states}} e^{-\beta h_2} \dots \\
 & & & & & & & \text{Q} \\
 \mathcal{Z} &= Q^N & & & & & & F = -k_B T \ln \mathcal{Z} \\
 \text{Indistinguishable particles} & \mathcal{Z} = \frac{Q^N}{N!} & & & & & &
 \end{aligned}$$




Now, let us look at examples of how to handle canonical ensemble. So, first thing that we will be worried about is throughout this, we are only going to be worried about non interacting systems, right. Now, when you have a non-interacting system; then the Hamiltonian can be written down in terms of single particle Hamiltonians, right. So, that the partition function, the single particle partition function. So, well let us see, the partition function, the total for the whole system is all states $e^{-\mathcal{H}/k_B T}$, right.

Now, introduce $1/k_B T$ as beta. So, that beta inverse is therefore, $k_B T$; which means this one all states $e^{-\beta h_i}$, sum over h_i sorry, this has to be sum over h_i . But the sum now breaks into products; so all states for particle 1, all states for particle 2 so on and so forth. But each of this is what is called a single particle partition function Q . So, your total partition function is Q^N , right.

If the particles are indistinguishable, so for indistinguishable particle; Z is Q to the power N over N factorial. Once again one has to realize that for discrete systems, the free energy is \ln of Z, sorry not for not only for the discrete system for all the system my free energy is $K_B T \ln Z$. So, the Z has to be a dimensionless quantity and we know how to do it for an ideal, for systems where my state can take continuous values, good.

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Two level system Each particle can be in the energy level 0 or ϵ


$$Q = \sum_{\text{all state}} e^{-\beta h_i}$$

$$Q = 1 + e^{-\beta \epsilon}$$

$$Z_N = Q^N = (1 + e^{-\beta \epsilon})^N$$

$$F = -k_B T \ln Z_N = -N k_B T \ln (1 + e^{-\beta \epsilon})$$

$$E = k_B T^2 \frac{\partial \ln Z_N}{\partial T} = k_B T^2 \frac{\partial}{\partial T} \ln (1 + e^{-\beta \epsilon}) = k_B T^2$$



So, we take the example of a two level system that we had done in the micro canonical ensemble. Here each particle can be in the energy level 0 and epsilon. So, what is the first? They are noninteracting, whether if particle one is in count in energy level 0; particle 2, particle 3 can also be there, because there is no interaction between 0 and 1 and 2, they are independent of each other in whatever level they are.

So, my single particle partition function is sum over all states $e^{-\beta \epsilon_i}$, and ϵ_i is individual particles is ϵ_i times n_i . If you recall the total energy E was sum over n_i times ϵ_i , right. So, this means that, the single particle partition function can be either 1 for corresponding to when the particle is in the ground state with energy 0 or minus $\beta \epsilon_1$.

Therefore, the N particle partition function will now introduce a subscript N to indicate that this is an N particle partition function. This is Q^N over $N!$ if they are indistinguishable; if they are distinguishable, then this $N!$ does not come in. So, that we have $1 + e^{-\beta \epsilon_1}$ raised to the power N .

The Helmholtz free energy is $-k_B T \ln Z^N$, which is $-N k_B T \ln (1 + e^{-\beta \epsilon_1})$. F is an extensive quantity, which is evident from the right hand side, correct. The energy is going to be $k_B T^2 \frac{\partial}{\partial T} \ln Z$ and $\ln Z$ is N times $1 + e^{-\beta \epsilon_1}$.

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$$\begin{aligned}
 Q &= \sum_{i=1}^N \frac{1}{1 + e^{-\beta \epsilon_i}} & E &= \sum_{i=1}^N \epsilon_i \\
 Q &= 1 + e^{-\beta \epsilon} & \ln Z_N &= N \ln(1 + e^{-\beta \epsilon}) \\
 Z_N &= Q^N = (1 + e^{-\beta \epsilon})^N \\
 F &= -k_B T \ln Z_N = -N k_B T \ln(1 + e^{-\beta \epsilon}) \\
 E &= k_B T^2 \frac{\partial}{\partial T} \ln Z_N = k_B T^2 \frac{\partial}{\partial T} N \ln(1 + e^{-\beta \epsilon}) = k_B T^2 N e^{-\beta \epsilon} \frac{\partial}{\partial T} (-\beta \epsilon) \\
 &= k_B T^2 N \epsilon e^{-\beta \epsilon}
 \end{aligned}$$



So, this is $\frac{\partial}{\partial T}$ of $N \ln(1 + e^{-\beta \epsilon})$ times $k_B T^2$, $k_B T^2$ is $N \frac{\partial}{\partial T}$ of $\ln(1 + e^{-\beta \epsilon})$ is going to give me $e^{-\beta \epsilon} \frac{\partial}{\partial T} (-\beta \epsilon)$ times $k_B T^2$. So, this is $k_B T^2 N \epsilon e^{-\beta \epsilon}$; this is not right.

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$$\begin{aligned}
 Q &= 1 + e^{\beta \epsilon} \\
 Z_N &= Q^N = (1 + e^{\beta \epsilon})^N & \ln Z_N &= N \ln(1 + e^{\beta \epsilon}) \\
 F &= -k_B T \ln Z_N = -N k_B T \ln(1 + e^{\beta \epsilon}) & \beta &= \frac{1}{k_B T} \\
 E &= k_B T^2 \frac{\partial \ln Z_N}{\partial T} = N k_B T^2 \frac{\partial \ln(1 + e^{\beta \epsilon})}{\partial T} & \frac{\partial \beta}{\partial T} &= -\frac{1}{k_B T^2} \\
 &= N k_B T^2 \left(\frac{1}{1 + e^{-\beta \epsilon}} \right) e^{\beta \epsilon} \frac{\partial}{\partial T} (-\beta \epsilon) \\
 &= -N \epsilon k_B T^2 \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \left(-\frac{1}{k_B T^2} \right) \\
 &=
 \end{aligned}$$



So, we now want to calculate the energy. Now, the energy we did derive the expression it is $k_B T^2 \frac{\partial \ln Z}{\partial T}$. And $\ln Z_N$ is $N \ln(1 + e^{\beta \epsilon})$; this is not the right expression $\ln Z_N$ is $N \ln(1 + e^{\beta \epsilon})$. So, this becomes $N k_B T^2 \frac{\partial \ln(1 + e^{\beta \epsilon})}{\partial T}$, which is $N k_B T^2 \frac{1}{1 + e^{-\beta \epsilon}} e^{\beta \epsilon} \frac{\partial (-\beta \epsilon)}{\partial T}$.

So, that this becomes $-N \epsilon k_B T^2 \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \left(-\frac{1}{k_B T^2} \right)$. Then it is a derivative of $\ln(1 + e^{\beta \epsilon})$, $\frac{\partial \ln(1 + e^{\beta \epsilon})}{\partial T}$ is $\frac{1}{1 + e^{-\beta \epsilon}} e^{\beta \epsilon} \frac{\partial (-\beta \epsilon)}{\partial T}$. So, I can replace this quantity, this derivative by $-\frac{\epsilon}{k_B T^2} \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}}$.

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$$\begin{aligned}
 C = \frac{\partial E}{\partial T} & \rightarrow E = \frac{N \epsilon e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \\
 S = -\frac{\partial F}{\partial T} & = N k_B \frac{\partial}{\partial T} \ln(1 + e^{-\beta \epsilon}) = N k_B \left[\ln(1 + e^{-\beta \epsilon}) + T \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \left(-\frac{\partial \beta}{\partial T}\right) \right] \\
 & = N k_B \left[\ln(1 + e^{-\beta \epsilon}) + T \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \frac{1}{k_B T^2} \right] \\
 S & = N k_B \left[\ln(1 + e^{-\beta \epsilon}) + \frac{\epsilon}{k_B T} \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \right] \quad S(E, N)
 \end{aligned}$$



So, that my average energy E has a very nice and elegant form, which is $N \epsilon e^{-\beta \epsilon} / (1 + e^{-\beta \epsilon})$. If you recall, this is exactly the form that we got, when we did when we treated this problem using the micro canonical approach, right.

So, I want to now calculate the entropy S is minus $\partial F / \partial T$. And I just now did the Helmholtz free energy which is $-N k_B \ln(1 + e^{-\beta \epsilon})$. Note that, if I have the energy; I can also calculate the specific heat by using $\partial E / \partial T$ right, this I leave it to you as an exercise.

But this is also just simple calculus, it is going to be $N k_B \left[\ln(1 + e^{-\beta \epsilon}) + \frac{\epsilon}{k_B T} \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \right]$. And then I will have $\partial S / \partial T$, which is going to be $N k_B \frac{\partial}{\partial T} \left[\ln(1 + e^{-\beta \epsilon}) + \frac{\epsilon}{k_B T} \frac{e^{-\beta \epsilon}}{1 + e^{-\beta \epsilon}} \right]$.

minus $\beta \epsilon$ plus $T^{-1} e^{-\beta \epsilon}$ to the power $\beta \epsilon$ plus 1 plus $e^{-\beta \epsilon}$ to the power minus $\beta \epsilon$ plus 1 by $k_B T$ square.

The minus $\beta \epsilon$ from here and $\partial \beta / \partial T$ will also carry a one this will cancel out. So, that this becomes $N k_B \ln \left(1 + e^{-\beta \epsilon} \right)$ plus $e^{-\beta \epsilon}$ over $k_B T$ plus $e^{-\beta \epsilon}$ to the power minus $\beta \epsilon$ plus 1 plus $e^{-\beta \epsilon}$ to the power minus $\beta \epsilon$, and this is the expression for the entropy.

One can of course ask that, look I want S as a function of E and N ; that itself is going to be a complicated procedure, because here then you have to figure, from this expression that you see over here and from this expression you have to eliminate the temperature to write down S as a function of E and N . It is still a dribble and then finally, you arrive at the fundamental relation that, we that is very sought after N .