

REPRISE

What we have learned about systems
with LARGE NUMBER OF PARTICLES

1) Temp $T \rightarrow$ kinetic energy of molecules

$kT \sim$ ENERGY per dof. in A
CLASSICAL GAS



EQUIPARTITION.

2) ENERGY CONSERVATION. IN A SYSTEM
in thermodynamic Equilibrium.

1ST LAW

$$\Delta U = W + Q$$

energy
change

work done

Heat

IN ALL EXPERIMENTS

- heat flows from hot \rightarrow cold.

- gas diffuses to fill allowed volume.

↳ NEVER Comes BACK

\rightarrow BOTH these processes happen SPONTANEOUSLY
ALWAYS in some Direction

\rightarrow IT takes work (= \$\$) to move
heat from COLD \rightarrow HOT

AIR CONDITIONING \rightarrow Hydro Bill.

WHY do experiments give these results?

IN 19TH, 20TH CENTURY BOLTZMANN/GIBBS

Systems with very large numbers of particles \rightarrow QUALITATIVELY different from small numbers.

\rightarrow Phenomena discussed happen in preferred direction

\rightarrow Explained by RANDOMNESS of DISTRIB OF ENERGY among many particles in large N SYSTEM.

④

ALL Thermodynamics + Stat Mech FOLLOW
FROM ONE POSTULATE

⇒ IN A CLOSED (isolated, fixed energy)

system all accessible MICROSTATES

are EQUALLY LIKELY IN TD Equilib

↳ NO PROOF OF THIS.

— in isolated gas, total energy E

— enormous number of ways to

distribute energy among

many N particles.

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- collisions continually change the

way energy is distributed

↳ MICRO STATE changes
continuously

↳ SYSTEM continually in
DIFFERENT MICROSTATES

↳ \bar{v}_i change continuously.

- in TD Equilibrium any such
state is as likely as any OTHER.

- DETAILED MECHANICAL Description



Abandoned



talk about Averages
probabilities

AVERAGES

PROBABILITIES



STATISTICAL

MECHANICS



appropriate to TD Equilibrium



MACROSCOPIC PARAMETERS STATIC

ARGUMENT in favour of STAT MECH



IT works



describes known phenomena



makes predictions

COSMIC MICROWAVE BG

BOSE-EINSTEIN CONDENSATE

TOPOLOGICAL PHASES

⇒ SO NOW WE go on to STAT MECH

IDEAL GAS ?

Seems simple — complex to count

AVAILABLE # OF MICROSTATES.

↳ things are moving around, vibrating
rotating → complex system.

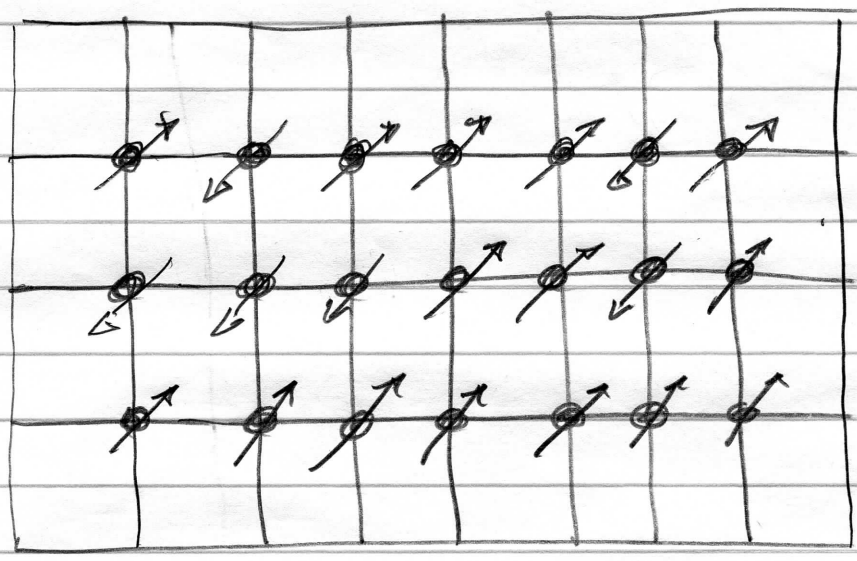
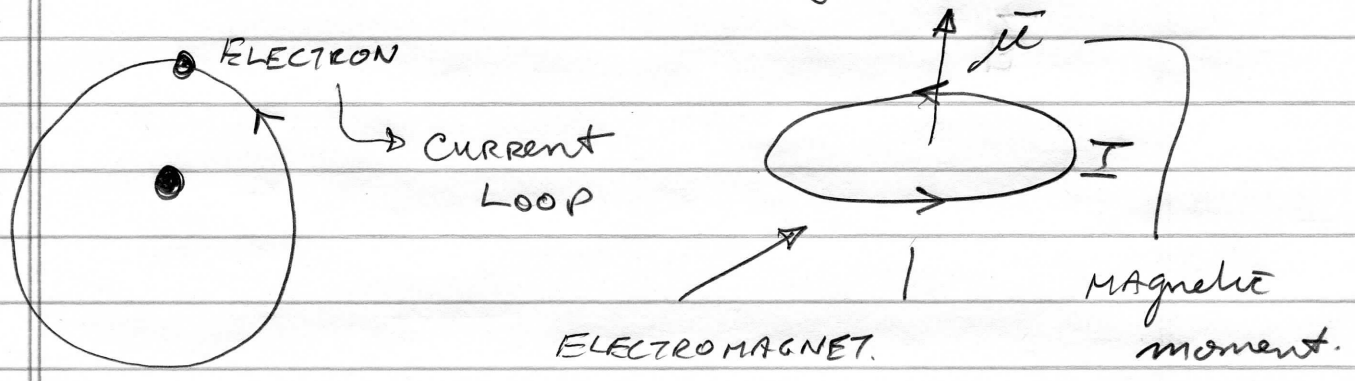
~~Start~~ ↳ How many ways can you
arrange all these things in 10^{23}
particles

↳ A LOT.

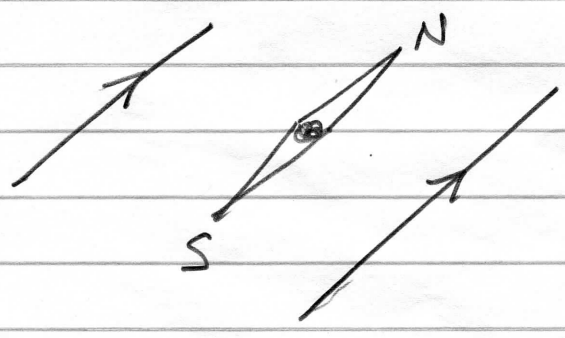
— START WITH something SIMPLER

PARAMAGNET - Crystal, all atoms

have angular momentum



think about hiking compass NOT GPS!



IN External \vec{B} field

↳ arrow orient's it self
Along \vec{B}

If arrow NOT INITIALLY \parallel \vec{B}

↳ Rotates to Align

∴ TORQUE acting on ARROW

↳ something does work

↳ changes ENERGY.

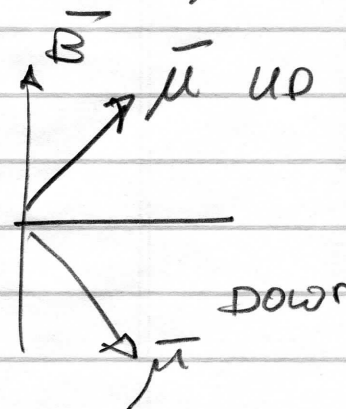
$$\begin{aligned}
 V &= \int_{-90^\circ}^{90^\circ} \tau d\theta \\
 &= \mu B \int_{-90^\circ}^{90^\circ} \sin\theta d\theta \\
 &= -\mu B \cos\theta
 \end{aligned}$$

→ magnetic moment is QUANTUM COMPASS

↳ values of angular momentum
quantized

↳ values of magnetic moment μ
quantized

↳ Energy in \vec{B} field
quantized



↓
page 11

Actually → multi electron atoms

↳ $\bar{\mu}$ comes from electron in unfilled outer shell

↳ ELECTRONIC PARAMAGNET.

$$\bar{\mu} = \mu_0 \bar{S} \leftarrow \hbar$$

↑
spin

devis use units $S = \pm 1$

S is dimensionless in our units.

$$[\mu_0] = \left[\frac{\text{ENERGY}}{\text{B FIELD}} \right]$$

? What is energy of Magnetic Moment $\bar{\mu}$

External B field

$$U = -\bar{\mu} \cdot \bar{B}$$

energy minimum when $\bar{\mu} \cdot \bar{B}$ maximum.

$$\vec{\mu} \cdot \vec{B} = |\vec{\mu}| |\vec{B}| \cos \theta$$

$$\cos \theta \rightarrow 1 \quad \theta \rightarrow 0$$

$\vec{\mu} \cdot \vec{B}$ minimized for $\theta = \pi$

If ROTATE $\vec{\mu}$ antiparallel

↳ have to do work against \vec{B}

↳ raise energy of magnetic moment

For a single spin

$$U = -\mu_0 B S \quad S = \begin{matrix} +1 \uparrow \\ -1 \downarrow \end{matrix}$$

for N spins $S_1 \dots S_N$ all ± 1

energy $U = -\mu_0 B \underbrace{(S_1 + S_2 \dots S_N)}_{\text{TOTAL SPIN } S_T}$

How does this system come into
Thermo Dynamic Equilibrium?

↳ like ideal gas — atoms in lattice
exchange energy

NOT BY COLLISIONS

↳ some kind of interaction
between spins

↳ atomic vibrations.

↳ each spin produces tiny
 \vec{B} field

↳ seen by other
spins.

Don't need to understand details

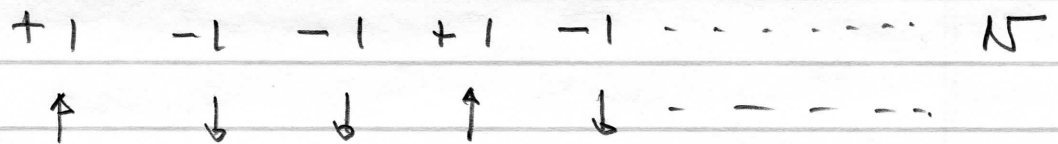
↳ only need to assume that
there is some interaction which
brings system of N spins into
Thermodynamic Equilibrium

STATE MECH postulate is that TD Equilib

Corresponds to every ACCESSIBLE

MICROSTATE being EQUALLY LIKELY

Actually — what is a MICROSTATE?



Analogous to specifying \bar{N}, \bar{P} of

N particles in gas.

What is a MACROSTATE?

↳ macroscopic variable $S_T = S_1 + \dots + S_N$

| | | |
|-----------------|------|-------|
| S_T goes from | $-N$ | all ↓ |
| | $+N$ | all ↑ |

↑ ↑ ↓ ↑ ↑ ↓

Flipping AN INDIVIDUAL SPIN ↓ → ↑

CHANGES S_z by 2 units

| | | | |
|---------------|----|-----|--|
| | | S | |
| say for $N=2$ | ↑↑ | 2 | } # OF MACRO STATES = 3 = $N+1$ |
| | ↑↓ | 0 | |
| | ↓↓ | -2 | |

Imagine STARTING ALL UP

| | | |
|----------|-----------------|-----|
| | | S |
| | ↑ ↑ ↑ ↑ ↑ ... N | 0 |
| flip 1 | ↓ ↑ ↑ ↑ ↑ | 1 |
| flip 100 | | 100 |

NUMBER OF MACROSTATES = $N+1$

↳ all have different Energy S_z .

How many MICROSTATES ?

↳ I.E. How many possible arrangements of INDIVIDUAL SPINS ?

$$\frac{1}{2^N} (2^{10^{23}} !)$$

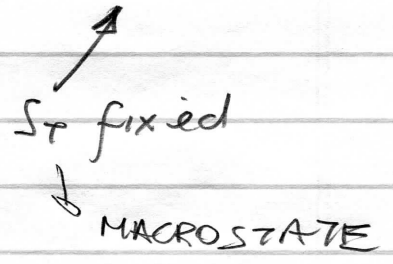
Each spin corresponds — 2 microstates

$$\underbrace{2 \times 2 \times 2 \dots 2}_{N \text{ times}}$$

STAT MECH — FOR AN ISOLATED SYSTEM
↳ U fixed

Every accessible microstate is EQUALLY LIKELY

$$U \rightarrow \text{fixed}, U = -\mu_0 B S_T$$



Accessible MICROSTATES

↳ those that have S_T, out of the possible 2^N.

S_T depends on $\Sigma \uparrow$ and $\Sigma \downarrow$

$$S_T = \underbrace{N_\uparrow}_{\Sigma \uparrow} - \underbrace{N_\downarrow}_{\Sigma \downarrow}$$

But $N_\uparrow + N_\downarrow = N \leftarrow \text{TOTAL}$

$$\text{So } N_\downarrow = N - N_\uparrow$$

$$S_T = N_\uparrow - N + N_\uparrow$$

$$S_T = -N + 2N_\uparrow$$

Can label a MICROSTATE by S , N_\downarrow , or N_\uparrow .

LET'S choose N_\uparrow , makes sense since

$$N_\uparrow = 0, 1, 2, \dots, N-1, N$$

makes clear that there are $N+1$

MACROSTATES

MOST IMPORTANT attribute of a STAT

MECH STATE which is isolated is

— MULTIPLICITY OF A MACROSTATE

↳ NUMBER OF MICROSTATES WHICH CORRESPOND TO IT.

↳ tells you everything there is to know about a system

↳ eg calc at what temp water freezes

→ patterns of ice formation

usually impossible

For system we are talking about

$\Omega(N_{\uparrow}) = \#$ of microstates of N spin

system where number of up spin states is N_{\uparrow}

or $S_T = 2N_{\uparrow} - N$

Combinatorics, start with $N=2$

$$\left. \begin{array}{l} \uparrow \uparrow \quad N_{\uparrow} = 2, S_T = 2 \\ \downarrow \uparrow \\ \uparrow \downarrow \\ \downarrow \downarrow \quad N_{\uparrow} = 0, S_T = 0 \end{array} \right\} \begin{array}{l} 3 \\ \text{MACROSTATE} \end{array}$$

$2^N = 4$ MICROSTATES

$$\Omega(N_{\uparrow} = 2) = \Omega(N_{\uparrow} = 0) = 1$$

$$\Omega(N_{\uparrow} = 1) = 2$$

$$\begin{aligned} (\uparrow + \downarrow)^N \text{ FOR } N=2 &= (\uparrow + \downarrow)(\downarrow + \uparrow) \\ &= \underbrace{\uparrow \uparrow}_{N_{\uparrow}=2} + \underbrace{\uparrow \downarrow + \downarrow \uparrow}_{N_{\uparrow}=1} + \underbrace{\downarrow \downarrow}_{N_{\uparrow}=0} \end{aligned}$$

Text book shows

$$\Omega(N, n) = \frac{N!}{n!(N-n)!} = \binom{N}{n}$$

number of ways of choosing n things out of N

this immediately gives

$$\Omega(N_{\uparrow}) = \frac{N!}{(N-N_{\uparrow})! N_{\uparrow}!}$$

$$= \frac{N!}{N_{\downarrow}! N_{\uparrow}!}$$

our treatment $(\uparrow + \downarrow)^N$ is a realization of

$$(a + b)^N = \sum_{k=0}^N \binom{N}{N-k} a^{N-k} b^k$$

BINOMIAL $a \rightarrow$ prob of $N-k$
 $b \rightarrow$ prob of k

Allows us to write

$$(\uparrow + \downarrow)^N = \sum_{k=0}^N \binom{N}{N-k} \underbrace{\uparrow \dots \uparrow}_{N-k \text{ UP}} \underbrace{\downarrow \dots \downarrow}_k \text{ DOWN}$$

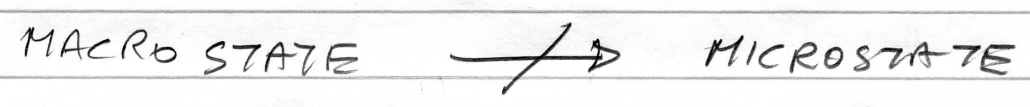
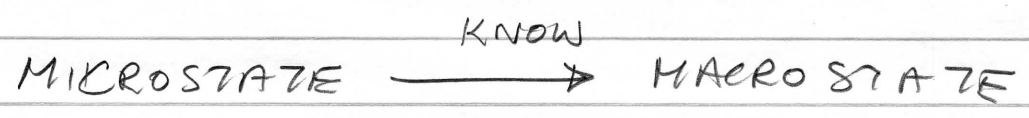
MICROSTATES WITH $N-k$ up

$$= \frac{N!}{(N-k)! k!}$$

TEXT BOOK ON COMBINATORICS
3 COINS

| PENNY | NICKLE | DIME | |
|-------|--------|------|--------------|
| H | H | H | ← MICROSTATE |
| H | H | T | TOTAL = 8 |
| H | T | H | |
| T | H | H | |
| H | T | T | |
| T | T | H | |
| T | H | T | |
| T | T | T | |

HEADS = MACROSTATE

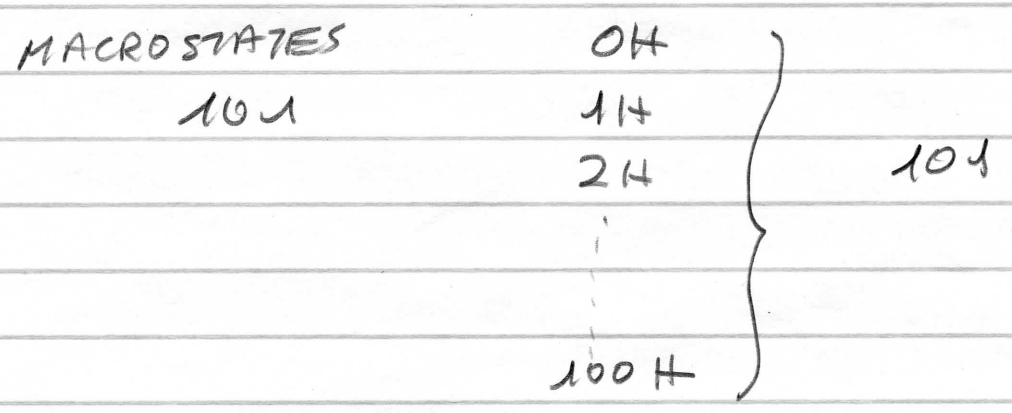


MICROSTATES ; SAME MACRO = MULTIPLICITY

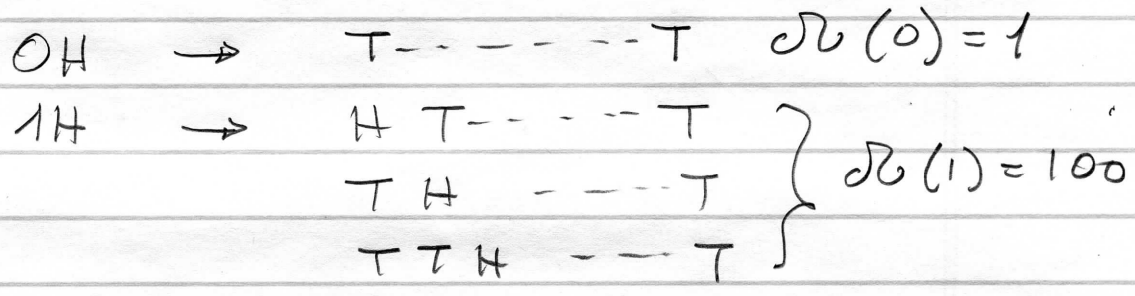
- 3H → 1
- 2H → 3
- 1H → 3

PROB of ANY MACROSTATE = $\frac{\Omega(n)}{\Omega(N)}$

IF HAVE 100 COINS 2^{100} STATES



MULTIPLICITIES OF MACRO STATES



$\Omega(1)$ is number of ways of choosing to turn over one coin

$\Omega(2)$ is number of ways of turning over 2 coins

$\Omega(2)$ number of ways of turning over a

100 choices for first

↳ For each of these there are 99 choices for the second.

↳ BUT in any pair could choose either order.

H T - - - - T T - - - - T



H T - - - - H T - - - - T

this is the same as

T T - - - - H T - - - - T



H T - - - - H T - - - - T

$$\text{So } \Omega(2) = \frac{100 \cdot 99}{2}$$

$$\Omega(3) = \frac{100 \cdot 99 \cdot 98}{3 \cdot 2}$$

$$\begin{aligned}
 & \text{numerator} \\
 & \downarrow \\
 \Omega(n) = & \frac{100 \cdot 99 \cdot 98 \cdots (100 - n + 1)}{n \cdots 2 \cdot 1} \\
 & \uparrow \text{denominator}
 \end{aligned}$$

denom = $n!$

num = $\frac{100!}{(100-n)!}$

$$\Omega(n) = \frac{100!}{n! (100-n)!} = \binom{100}{n}$$

$$\Omega(N, n) = \frac{N!}{n! (N-n)!} = \binom{N}{n}$$