

# STATISTICAL PHYSICS

## The Microcanonical, Canonical and Grand Canonical Distributions Tutorial Sheet 2

The questions that follow on this and succeeding sheets are an integral part of this course. The code beside each question has the following significance:

- **K**: key question – explores core material
- **R**: review question – an invitation to consolidate
- **C**: challenge question – going beyond the basic framework of the course
- **S**: standard question – general fitness training!

2.1 **Revision of Model Magnet [r]** When a particle with spin  $1/2$  is placed in a magnetic field  $H$ , its energy level is split into  $\pm\mu H$  and it has a magnetic moment  $\mu$  or  $-\mu$  along the direction of the magnetic field, respectively. Suppose that an assembly of  $N$  such particles on a lattice is placed in a magnetic field  $H$  and is kept at temperature  $T$ . Find the internal energy, the entropy, the heat capacity and the total magnetic moment  $M$  of this assembly. Sketch the internal energy and heat capacity, identifying and analysing the low temperature and high temperature regimes.

**Hint:** Note that the particles are *weakly interacting*. Think first about whether the particles are *distinguishable* or *indistinguishable* then take advantage of the appropriate factorisation of the problem.

2.2 **Magnetisation Fluctuations in General Magnetic System [s]** An assembly of spin  $1/2$  constituents (e.g. atoms) at a fixed temperature  $T$  is subject to an applied magnetic field  $H$ . If the net magnetic moment of the assembly in state  $i$  is  $M_i$ , in the direction of the field, then the associated total energy is given by

$$E_i = E_i(H = 0) - \mu_0 M_i H ,$$

where  $E_i(H = 0)$  represents the mutual interaction of the individual spins in the absence of an external field, and  $\mu_0$  is the permeability of free space.

Show that fluctuations of the magnetic moment about its mean value are given by

$$\langle \Delta M^2 \rangle \equiv \langle M^2 \rangle - \langle M \rangle^2 = \frac{kT\chi}{\mu_0}$$

where  $\chi$  is the isothermal magnetic susceptibility defined by

$$\chi = [\partial \langle M \rangle / \partial H]_T .$$

2.3 **Quantum rotor: classical and quantum limits [s]**

$$\epsilon_r = \frac{\hbar^2}{2I} r(r+1) \quad , \quad r = 0, 1, 2, \dots$$

where  $I$  is a constant and the level  $\epsilon_r$  is  $(2r+1)$ -fold degenerate.

(a) Write down the canonical partition function of the rotational motion, and obtain manageable approximations for it (i) at low temperatures and (ii) at high ones.

[Hint: to decide on suitable approximations, consider in each limit how many terms matter in the sum. If only one or two terms matter, neglect the rest. If many matter, consider how a sum of many terms (if the summand is slowly varying) can be approximated by an integral.]

(b) Find the mean energy  $E(T)$  in each limit and hence obtain expressions for the heat capacity at low and high temperatures.

[Answers:  $c_{V,rot} = 3\hbar^4 I^{-2} k_B^{-1} T^{-2} \exp[-\beta\hbar^2/I] \simeq 0$  for  $k_B T \ll \epsilon_1$ ;  $c_{V,rot} = k_B$  for large  $T$ .]

## 2.4 Stirling's formula and entropy [r]

a) Starting from Stirling's formula

$$\ln(N!) \simeq N[\ln N - 1]$$

show using Boltzmann's formula for entropy that, for a lattice of  $\mathcal{N}$  independent (weakly interacting) spins, each either up or down, the entropy is given by

$$S = -k\mathcal{N}[c \ln c + (1 - c) \ln(1 - c)]$$

where  $c$  is the fraction of up spins

Rederive this result from the Gibbs entropy, using the fact that for a weakly interacting system the Gibbs entropy reduces to  $\mathcal{N}S_G(1)$ , where  $S_G(1)$  is the Gibbs entropy of a single spin.

(b) From Stirling's formula, show that if, instead of having spins, each lattice site can be either empty, or occupied by a particle of type 1 (concentration  $c_1$ ) or occupied by a particle of type 2 (concentration  $c_2$ ), then

$$S = -k\mathcal{N}[c_1 \ln c_1 + c_2 \ln c_2 + (1 - c_1 - c_2) \ln(1 - c_1 - c_2)]$$

Rederive this result using the Gibbs entropy.

## 2.5 Grand Potential [r] Prove from the grand canonical partition function and the associated bridge equation that the grand potential is given by

$$\Phi = \langle E \rangle - TS_{gibbs} - \mu \langle N \rangle$$

(Hint: Start from the expression for  $S_{gibbs}$ .)

Show also that for a single species 'PVT' system

$$\Phi = -PV$$

## 2.6 Equivalence of ensembles [k] It is sometimes said that, in the limit of large $N$ , the canonical ensemble becomes equivalent to the microcanonical ensemble. How can this statement be justified? [Hint consider energy fluctuations] Similarly, when does the grand canonical ensemble become equivalent to the canonical ensemble? When might we expect equivalences to break down?

## 2.7 Correlation of energy and pressure fluctuations [s] Show that the fluctuations in the pressure and total energy of a fluid in a container of fixed volume $V$ , satisfy the relation

$$\langle \Delta E \Delta P \rangle = kT^2 \left( \frac{\partial \langle P \rangle}{\partial T} \right)_V,$$

provided that the fluid is in thermal equilibrium.

[Hint: You will need to introduce the ‘instantaneous pressure’ of microstate  $i$ ,

$$P_i = -\frac{\partial E_i}{\partial V},$$

and use this to calculate  $\langle P \rangle$ . ]