

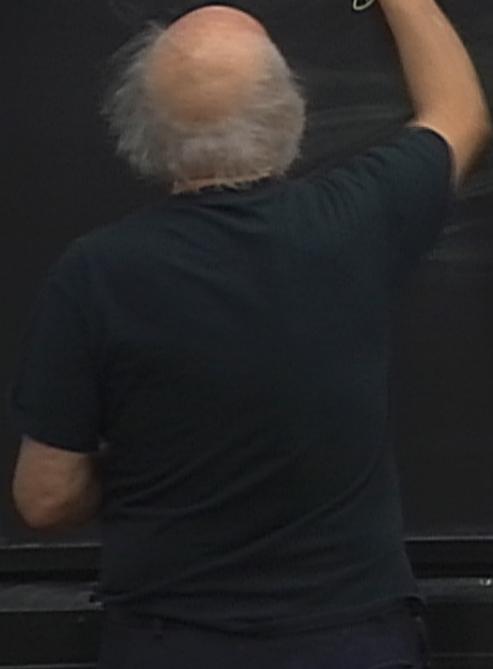
Title: Statistical Mechanics - Lecture 11

Date: Oct 18, 2011 10:30 AM

URL: <http://pirsa.org/11100040>

Abstract:

$$0 = \sum_i p_i q_i = - \sum_j \frac{\partial \mathcal{E}}{\partial q_j} q_j + \sum_j \frac{\partial \mathcal{E}}{\partial p_j} p_j$$



$$\int_0^T dt \left[\sum_j p_j q_j \right] = \int_0^T \left[\sum_j \frac{\partial L}{\partial \dot{q}_j} q_j + \sum_j \frac{\partial L}{\partial p_j} p_j \right] dt$$

↓
W

$$\frac{dW}{dt}$$

$$\int_0^t dt \left[\sum_j p_j q_j \right] = \int_0^t \left[\sum_j \left[-\frac{\partial \epsilon}{\partial q_j} q_j + \sum_i \frac{\partial \epsilon}{\partial p_i} p_i \right] \right] dt = W(t) - W(0) =$$

↑
W

$$\left. \frac{dW}{dt} \right|_0 = \left. \frac{dW}{dt} \right|_t \quad \boxed{+ \sum_j \frac{\partial \epsilon}{\partial q_j} q_j = \sum_j p_j \frac{\partial \epsilon}{\partial p_j}}$$

$$\left[\sum_{j=1}^k \left[-\frac{\partial E}{\partial q_j} q_j + \sum_0 \frac{\partial E}{\partial p_j} p_j \right] \right]_{t=0} = W(t) - W(0) = 0$$

$$E = \int p \cdot \dot{q} = \sum$$

$$Q = (T - T_c) \oint$$

$$\left[\sum_{j=1}^k \frac{\partial E}{\partial q_j} q_j = \sum_0 p_j \frac{\partial E}{\partial p_j} \right] = \sum_{j=1}^k \frac{T}{p_j} \frac{\partial E}{\partial p_j} = T \frac{\sum p_j}{m} = 3kT$$

$$\left[\sum_j P_j \right] \Delta t = W(t) - W(0) = 0$$

$$Q = (T - T_c) \sum_j P_j$$

$$E = \sum_j E_j = \sum_j \frac{P_j^2}{m} + U(q_j)$$

$$\left[\frac{\partial E}{\partial P_j} \right] = \sum_{j=1}^{N_T} P_j \cdot \frac{\partial E}{\partial P_j} = \sum_j \frac{P_j^2}{m} = N \underbrace{3 k_B T}_{\downarrow \downarrow} = \sum_j q_j \frac{\partial U(q_j)}{\partial q_j}$$

$$W(t) - W(0) = 0$$

$$E = \sum_j \epsilon_j$$

$$E = \sum_i \frac{p_i^2}{2m} + U(q_i)$$

$$- (T - T_c) \delta$$

$$T \partial_T Q = \otimes Q$$

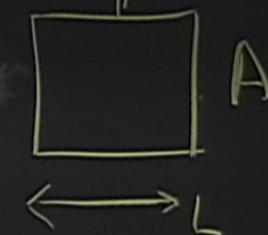
$$= P_0 \cdot \frac{P_2}{m} = \sum_j \frac{p_j^2}{m} = N \beta k_B T = \sum_j q_j^2 \frac{\partial U(q_j)}{\partial q_j} = \int$$



$$W(t) - W(0) = 0$$

$$E = \sum_j \epsilon_j c_j$$

$$E = \sum_i \epsilon_i n_i + U(q_i)$$



$$(T - T_c)^{\beta}$$

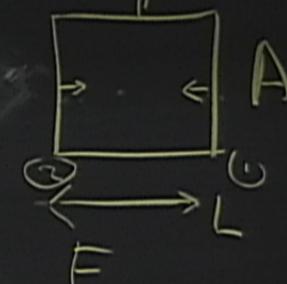
$$T \sum_i Q_i = \otimes_i Q_i$$

$$P_0 \cdot \frac{P_2}{m} = \sum_j \frac{n_j^2}{m} = N \beta k_B T = \sum_j q_j^2 \cdot \frac{\partial U(q_j)}{\partial q_j} =$$

$$W(t) - W(0) = 0$$

$$E = \sum_j E_j$$

$$E = \sum_j E_{kin} + U(q_j)$$



$$(T - T_c) \frac{dQ}{dt}$$

$$T \sum_i Q = \otimes Q$$

$$\begin{aligned} P_0 \cdot \frac{P_2}{m} &= \sum_j \frac{p_j^2}{m} = N \frac{3k_B T}{m} = \sum_j q_j \frac{\partial U(q_j)}{\partial q_j} = \\ &= \left[\left. \left(\sum_{\text{wall}} q_j P_{\text{resonance}} A \right) \right|_0 + \left. q_j P_{\text{pressure}} A \right|_0 \right] = 3 L P_{\text{res}} A \end{aligned}$$

$$(x) - W(0) = 0$$

$$T - T_c \otimes$$

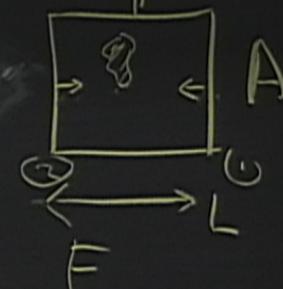
$$\sum_i Q = \bigotimes Q$$

$$\frac{P_L}{m} = \sum_j \frac{p_j^2}{m} = \frac{N}{2} k_B T = \sum_j q_j^2 \cdot \frac{\partial U(q_j)}{\partial q_j} =$$

$\left[\left. E_q \right|_{\text{wall}} + q_0 P_{\text{pressure}} A \right] = 3 L P_{\text{res}} A$

$$\sum_j p_j^2$$

$$E = \sum_j \frac{p_j^2}{2m} + U(q_j)$$



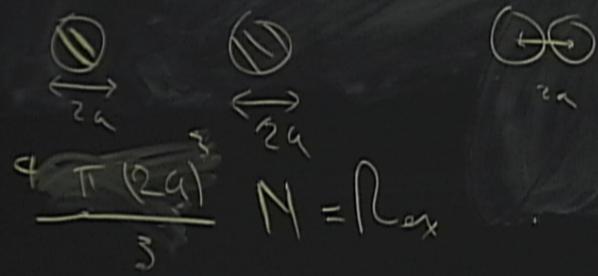
$$3\Omega \rho_{\text{res}} = 3N k_B T$$

$$3(\Omega - \underline{\Omega}_{\text{ex}}) \rho_{\text{res}} = 3N k_B T \quad \text{with the deft}$$

○

$$3\Omega P_{\text{res}} = 3N k_B T \rightarrow (\Omega - N b) P_{\text{res}} = N k_B T \quad Z =$$

$$3(\Omega - \underline{\Omega_{\text{ex}}}) P_{\text{res}} = 3N k_B T \quad \text{with the det}$$

$$\frac{4 \pi (2g)}{3} N = \underline{R_{\text{ex}}}$$


$$\rightarrow (\Omega - N \text{b}) p_{\text{res}} = N k T$$

↑
with the heat

$$Z = \int d(\text{phase space}) e^{-\beta \mathcal{H}} =$$
$$= [(\frac{\hbar}{2\pi m k T})^3 \Omega]^N$$

$$\mathcal{H} = + \sum_{j < k} V(q_j - q_k)$$

$$\rightarrow (\Omega - N \text{b}) p_{\text{res}} = N k T$$

\uparrow
with the heat

$$Z = \int d(\text{phase space}) e^{-\beta \mathcal{H}} = \\ = [(\frac{V}{2\pi m k T})^{\frac{N}{2}} \Omega]^N e^{-\beta \sum_{j=1}^N V(q_j - q_0)}$$

$$\mathcal{H} = + \sum_{j < k} V(q_j - q_k) \\ = \int dq_j \frac{N}{V}$$

$$\sum_k = \int dq \frac{1}{\Omega} - \frac{1}{n} \int dq V(q, -q)$$

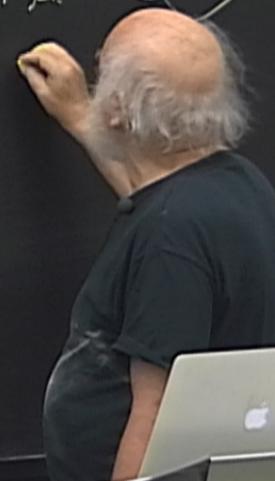
$$- N \ln p_{\text{res}} = N k T$$

↑
redunt

$$+ \sum_{j < k} V(q_j - q_k)$$

$$\int d\mathbf{q}_2 \frac{N}{V}$$

$$\begin{aligned} Z &= \int d(\text{phase space}) e^{-\beta H} = \\ &= [(2\pi m k T)^{3/2} \Omega]^N e^{-\beta \sum_{j < k} V(q_j - q_k)} \\ &= (2\pi m k T)^{3/2} \Omega^N \end{aligned}$$



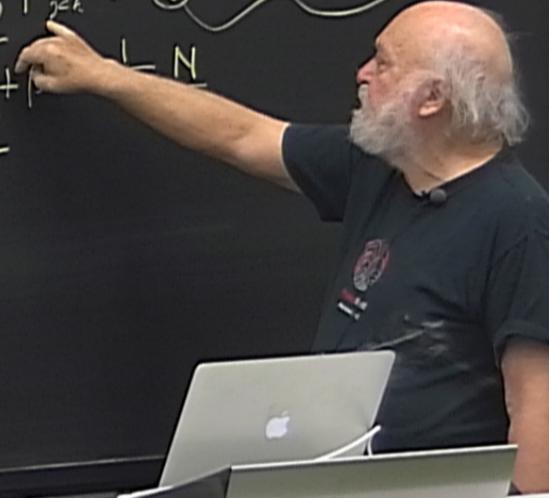
$$-N \ln p_{\text{res}} = N k T$$

↑
reduces

$$+ \sum_{j < k} V(q_j - q_k)$$

$$\int d\mathbf{q}_2 \frac{N}{V}$$

$$\begin{aligned} Z &= \int d(\text{phase space}) e^{-\beta H} = \\ &= [(2\pi m k T)^{3/2} \Omega]^N e^{-\beta \sum_{j < k} V(q_j - q_k)} \\ &= (2\pi m k T)^{3/2} \Omega^N e^{-\beta \sum_{j < k} V(q_j - q_k)} \end{aligned}$$



$$- N b) P_{\text{res}} = N k T$$

↑
redent

$$+ \sum_{j < k} V(q_j)$$

$$\int d\mathbf{q}_j \frac{N}{V}$$

$$\begin{aligned} Z &= \int d(\text{phase space}) e^{-\beta H} \\ &= [(2\pi m k T)^{3/2} \Omega]^N e^{-\beta \sum_{j=1}^N V(q_j)} \\ &= [(2\pi m k T)^{3/2} \Omega]^N + \beta \ln \frac{1}{\Omega} \frac{N}{V} \end{aligned}$$

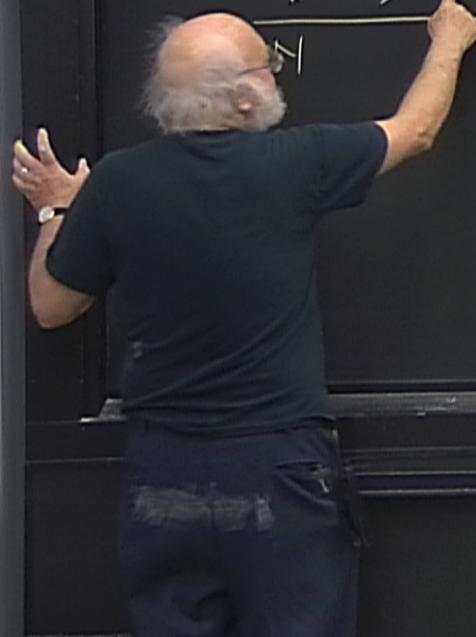
$$\Omega - N \uparrow b) p_{\text{res}} = N k T$$

the threedest

$$\ell = + \sum_{j < k} V(q_j - q_k)$$
$$= \int d\mathbf{q}_L \frac{N}{V}$$

$$\begin{aligned} Z &= \int d(\text{phase space}) e^{-\beta \mathcal{H}} \\ &= [(2\pi m k T)^{\frac{3}{2}} \Omega]^N e^{-\beta \sum_{j < k} V(q_j - q_k)} \\ &= [(2\pi m k T)^{\frac{3}{2}} \Omega]^N e^{\beta \cdot \frac{1}{2} \frac{N}{2} N} \end{aligned}$$

$$\sum_k = \int dq \left[\frac{N}{\Omega} \right] \quad \frac{1}{\Omega} \int dq V(q, -q) = -\frac{a}{\Omega} \quad \frac{P}{kT} = \frac{\partial}{\partial \Omega} \ln Z \quad (P_m)$$



$$\sum_k = \int dq \frac{N}{\Omega}$$

$$N = N \sqrt{\quad}$$

$$\frac{\sum_{k=1}^N V(q_1 - q_k)}{N} = -\frac{aN}{\Omega}$$

$$\frac{P}{kT} = \frac{\partial}{\partial \Omega} \ln Z \quad (P_m)$$

$$= \frac{N}{\Omega} \int dq V(q_1 - q) = -\frac{aN}{\Omega}$$

$$3\Omega P_{\text{ext}} = 3N k_B T \rightarrow (\Omega - N b) P_{\text{ext}} = N k_B T$$

$$3(\Omega - \Omega_{\text{ex}}) P_{\text{ext}} = 3N k_B T \quad \text{with thdust}$$

$$\frac{\pi(2q)}{3} \quad N = \Omega_{\text{ex}}$$

$$\mathcal{H} = + \sum_{j < k} V(q_j - q_k)$$

$$= \int dq_j \frac{N}{V}$$

$$\begin{aligned} Z &= \int d(\text{phase space}) e^{-\beta \mathcal{H}} \\ &= [(2\pi m k_B T)^3 \Omega]^N e^{-\beta \sum_{j=1}^N V(q_j)} \\ &= [(2\pi m k_B T)^3 \Omega]^N + \rho \propto \frac{N^2}{\Omega} \end{aligned}$$

$$= \int dq \frac{N}{R}$$

$$= N \sqrt{ }$$

$$\frac{\sum_{i \neq j} V(q_i - q_j)}{kT} = -\frac{aN}{R}$$

$$= \frac{N}{R} \int dq V(q_i - q) = -\frac{aN}{R}$$

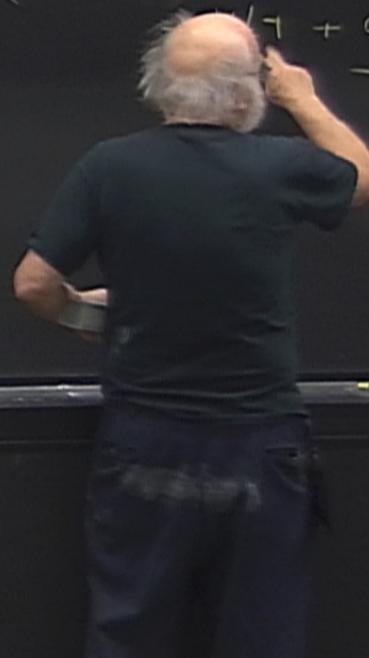
$$\sum_{i \neq j} -\frac{aN}{R} = -\frac{N^2}{R} a$$

$$\frac{P}{kT} = \frac{\partial}{\partial \Omega} \ln Z$$

$$(P_{\text{new}})$$

$$(P_{\text{new}}) > (P - \Delta_{\text{trap}})$$

$$1 + \frac{aN}{R}$$



$$\frac{V(q_1 - q_2)}{kT} = -\frac{\alpha}{N} \quad \frac{P}{kT} = \frac{\partial}{\partial \Omega} \ln Z \quad (P_{\text{ext}}) = \frac{NkT}{h} + \frac{\alpha N^2}{kT}$$

$$3\Omega P_{\text{ext}} = 3(\Omega - \Omega_{\text{ex}}) P_{\text{ext}}$$

(1)

$$\frac{4\pi R^2}{3}$$

$$(2 - N)b) p_m = N k T$$

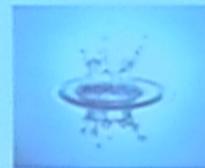
with the ent.

$$\begin{aligned} \mathcal{H} &= + \sum_{j < k} V(q_j - q_k) \\ &= \int d\mathbf{q}_j \frac{N}{V} \end{aligned}$$

$$\begin{aligned} Z &= \int d(\text{phase space}) e^{-\beta \mathcal{H}} \\ &= [(2\pi m k T)^{3/2} \Omega]^N e^{-\beta \sum_{j < k} V(q_j - q_k)} \\ &= [(2\pi m k T)^{3/2} \Omega]^N e^{\beta a \frac{N^2}{2}} \end{aligned}$$

A First-Order Phase Transition

involves a discontinuous jump in some statistical variable. Usually, but not always, a first order transition produces a change in some symmetry of the system. (Such a change occurs in the fluid-solid transition, but not the liquid-gas transition.) The discontinuous property is called the order parameter. Each phase transition has its own order parameter. The possible order parameters range over a tremendous variety of physical properties. These properties include the density of a liquid-gas transition, the magnetization in a ferromagnet, the size of a connected cluster in a percolation transition, and a condensate wave function in a superfluid or superconductor. A continuous transition occurs when the discontinuity in the jump approaches zero.



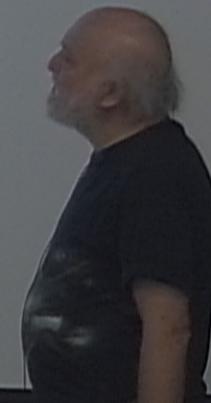
<http://blogs.trb.com/news/local/longitudinalpolitics/blog/2008/04/>



<http://azizharfiles.wordpress.com/2008/12/>

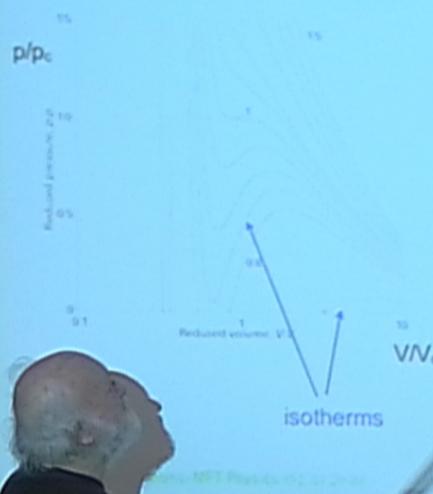
First-Order Phase Transitions, MIT Physics 8.03, 10/2007

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$$- N \ln \left(\sum_{\text{all states}} e^{-\beta E_i} \right) + \sum_{j,k} V(q_j) \int dq_j \frac{N}{V}$$

In 1873 van der Waals
derives an approximate
equation of state for fluids:



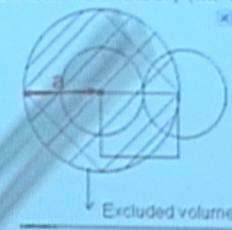
Starts from $pV=NkT$, he gets
cubic equation

$$(p+aN^2/V^2)(V-Nb)=NkT$$

He takes into account

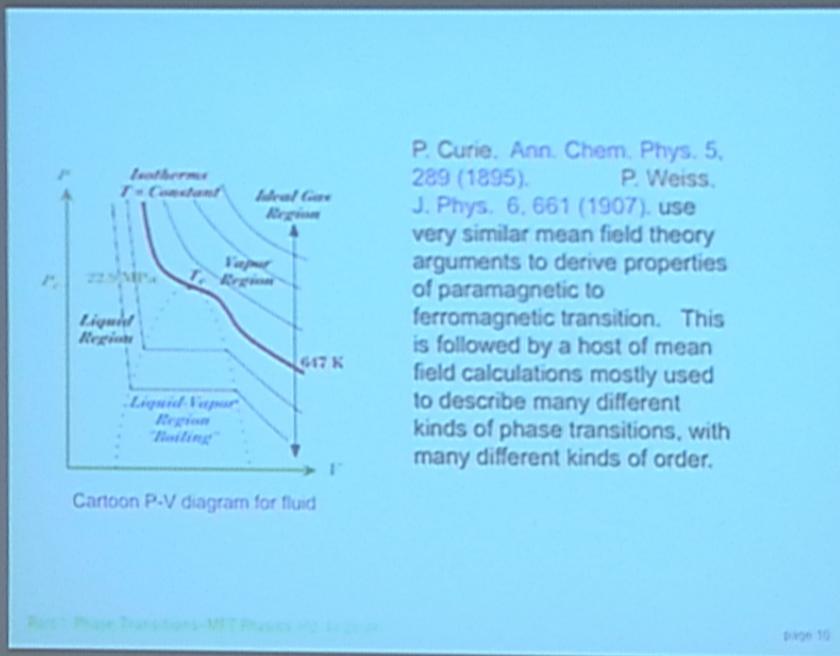
- strong repulsive interaction via excluded volume (bN), and also
- attractive interactions via potential of mean force (aN^2/V^2), (accurate for long-ranged forces. (Here $a=-\int dr v(r)$; $b=16\pi a^3$ = excluded volume per molecule.)

This work gives the first example
of a mean field theory (MFT).



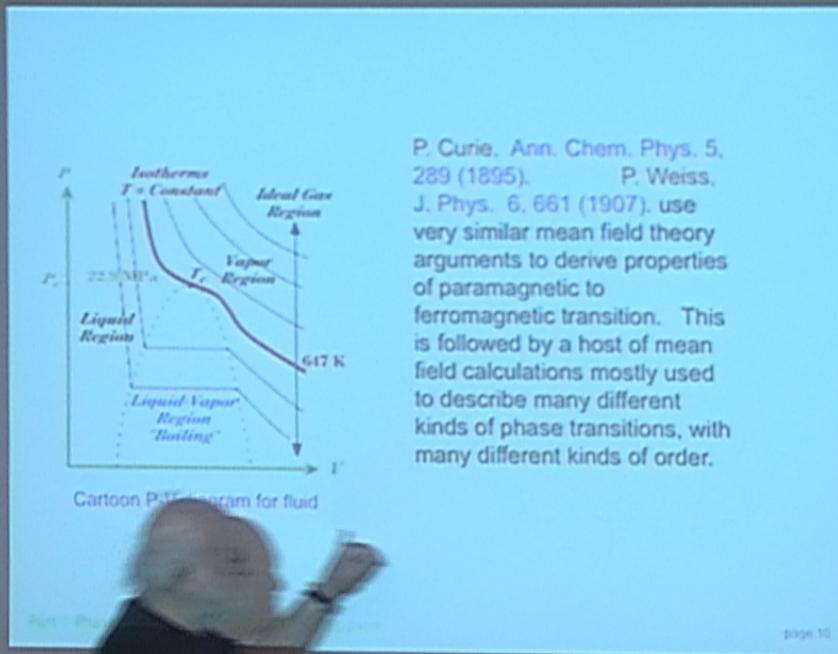
page 6

$$\begin{aligned} - N(b) \Big) \Big|_{V=V_c} \\ \text{reduces to} \\ + \sum_{j \neq k} V(g_j) \\ \int dg_j \frac{N}{V} \end{aligned}$$



P. Curie, Ann. Chem. Phys. 5, 289 (1895). P. Weiss, J. Phys. 6, 661 (1907), use very similar mean field theory arguments to derive properties of paramagnetic to ferromagnetic transition. This is followed by a host of mean field calculations mostly used to describe many different kinds of phase transitions, with many different kinds of order.

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Mean Field Theory: more is the same

one spin

Ising model, spin, simplified atom $\sigma = \pm 1$

one spin in a magnetic field $H = -\sigma \mu B = -kTah$

statistical average: $\langle \sigma \rangle = \tanh(h)$

many spins

spin in a magnetic field, dimension d $-H/kT = K \sum_{nn} \sigma_r \sigma_s + h \sum_r \sigma_r$

focus on one spin, at r : that spin feels $h + K \sum_{nn \text{ to } r} \sigma_s$

$$\langle \sigma \rangle = \tanh h$$
$$h_{\text{eff}} = h + K \sum_{k \text{ nn of } j} \sigma_k$$

$$H = h \sigma_j + \sum_{\langle j, k \rangle} \sigma_j \sigma_k K$$

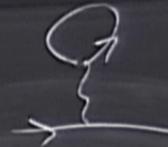
$$\sum_{k \text{ nn } j} h_k$$

$$H = h \sigma^z + \sum_{\langle j, k \rangle} \sigma_j \sigma_k K$$

$\theta_{j,k}$

$$\langle \sigma \rangle = \tanh h$$
$$H_{\text{eff}} = \left(h_z + K \sum_{k \neq n} \sigma_k \right) \sigma_2$$
$$\langle \sigma \rangle = \tanh$$

$$H = h \sigma^z + \sum_{j \neq k} \sigma_j \sigma_k K$$



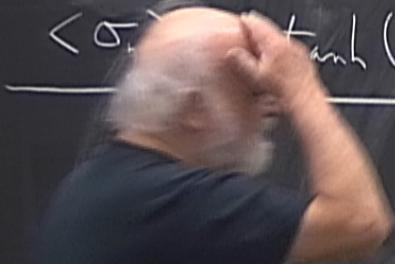
$$\langle \sigma \rangle = \tanh h$$

$$H_{\text{eff}} = \left(h_2 + K \sum_{k \neq n} \sigma_k \right) \sigma_2$$

$$\langle \sigma_2 \rangle = \tanh \left(h_2 + K \sum_{k \neq n} \langle \sigma_k \rangle \right)$$

$$H = h \sigma^{\sigma \pm 1}$$

$$H = \sum_j h_j \sigma_j + \sum_{j \neq k} \sigma_j \sigma_k K$$



$$\langle \sigma \rangle = \tanh h$$

$$H_{\text{eff}} = \left(h_z + K \sum_{k \neq n} \sigma_k \right) \sigma_2$$

$$\langle \sigma_j \rangle = \tanh \left(h_j + K \sum_{k \neq j} \langle \sigma_k \rangle \right)$$

$$H = h \sigma^z + \sum_{j \neq k} \sigma_j \sigma_k K$$

: $\sigma^z \cdot K$





$$V(q_j - q_k) = -\frac{a}{n} \quad \frac{P}{kT} = \frac{\partial}{\partial \Omega} \ln Z \quad (P_{\text{ext}}) = \frac{NkT}{V} + \frac{aN^2}{V^2}$$

$\int dq V(q_j - q_i) = -\frac{aN}{n}$

$$-\frac{aN}{n} = -\frac{N^2}{V} a$$

$\langle \sigma_j \rangle = 1 - 2 e^{-2K \sum_{k \neq j} \langle \sigma_k \rangle - 2 h_j}$
 $\quad \quad \quad K \rightarrow \infty \quad \langle \sigma \rangle > 0 \quad \tanh(x) \approx 1 - e^{-2x}$
 $\quad \quad \quad K \rightarrow 0 \quad h \rightarrow 0 \quad \langle \sigma \rangle \rightarrow 0 \quad \tanh x = x - \frac{1}{3} x^3$

$$\langle \sigma_j \rangle =$$

$$\frac{\partial \ln Z}{\partial \Omega} = -\frac{a}{N} \quad \frac{\partial P}{\partial \Omega} = \frac{\partial}{\partial \Omega} \ln Z \quad (P_{\text{max}})$$

$$(\sigma_i - \bar{\sigma}) = -\frac{a N}{n} \quad \left(\sum_{k=1}^N \langle \sigma_k \rangle - N \bar{\sigma} \right) \rightarrow \infty$$

$$-\frac{N^2}{N} a < \sum_{k=1}^N \langle \sigma_k \rangle - N \bar{\sigma}$$

$$k \rightarrow 0 \quad h \rightarrow 0 \quad \langle \sigma \rangle \rightarrow 0 \quad \tanh(x) \approx 1 - e^{-2x}$$

$$\tanh x = x - \frac{1}{3} x^3 + k \sum_{k=1}^N \langle \sigma_k \rangle - \frac{1}{3} \left(\sum_{k=1}^N \langle \sigma_k \rangle \right)^3$$

$$\langle \sigma_x \rangle = -\frac{a}{N}$$

$$\frac{P}{kT} = \frac{\partial}{\partial \Omega} \ln Z$$

$$(P_{\text{max}}) = \frac{NkT}{\Omega} = \frac{aN^2}{n!}$$

$$\langle \sigma_z \rangle = -\frac{aN}{n}$$

$$-\frac{N^2}{\Omega} a$$

$$\langle \sigma_z \rangle = 1 - e^{-K} \sum_{k=1}^K \langle \sigma_k \rangle - 2h_2$$

$K \rightarrow \infty \quad \langle \sigma_k \rangle > 0 \quad \tanh(x) \approx 1 - e^{-2x}$

$k \rightarrow 0 \quad h_2 \rightarrow 0 \quad \langle \sigma_k \rangle \rightarrow 0 \quad \boxed{\tanh x = x - \frac{1}{3}x^3}$

$$\langle \sigma_z \rangle = h_2 + K \sum_{k=1}^K \langle \sigma_k \rangle - \frac{1}{3} \left(\dots \right)^3$$

$$\langle \sigma \rangle = h + k \langle \sigma \rangle_{\beta}$$

$$\langle \sigma \rangle = \frac{h}{1 - k \beta}$$

≈ 1

critical pt.

$$h \approx 0 \quad \xi \approx 0$$

$$(H - N \text{b}) P_m = N k T$$

"n.n." with thdndt

$$H = + \sum_{j < k} V(q_j - q_k)$$

$$= \int d\mathbf{q}_2 \frac{N}{V}$$



$$\begin{aligned} Z &= \int d(\text{phase space}) e^{-\beta H} = \\ &= [(2\pi m k T)^{\frac{3}{2}} \Omega]^N e^{-\beta \sum_{j=1}^N V(q_j)} \\ &= [(2\pi m k T)^{\frac{3}{2}} \Omega]^N e^{-\beta U} \end{aligned}$$

