

SM I microscopic parameters (cm, Em, Qm) - 1/23/2017
 (equal thermo dynamics)

1. $\frac{\sqrt{\int E^2}}{E} = \frac{1}{\sqrt{N}} \frac{\sqrt{\int E_i^2}}{E_i}$ $E = \sum E_i$ $(E - \bar{E})^2 = \frac{4}{N} \int E^2$

2. ① $T_{\text{observe}} \gg T_{\text{relax}} \Rightarrow$ system always in equilibrium.

$T_{\text{change}} \gg T_{\text{relax}} \Rightarrow$ slow change, stay in equilibrium.

② $T_{\text{relax}} \gg T_{\text{change}} \gg T_{\text{relax, subsys}}$ local equilibrium.

3. First Law: energy conservation

$\Delta E = \int W + \delta Q$

Second Law: disorder grows spontaneously, reach some maximum under fixed condition

Third Law: disorder $\rightarrow 0$ as $T \rightarrow 0$.

remarks: like ideal gas is not $C_v = \frac{3}{2}$ anymore at $T=0$, Qm takes account! we could deal with some situations with the third law.

4. expression of dW.

CM: $dW = -pdV + \sigma \cdot dA + f \cdot dL$

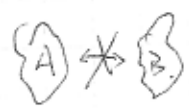
EM: $dW = \vec{E} \cdot d\vec{p} + \vec{H} \cdot d\vec{m}$

5. isolated system:

V. P. M. A. L. to be constant.

6. S = measure of disorder.

①. hope $S = S_A + S_B$



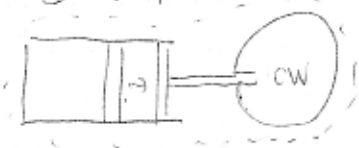
②. $\frac{d}{dt} S \geq 0$ (2nd Law). $S \xrightarrow{\text{time}} S(E, V)$

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7. entropy. $S \stackrel{\Delta}{=} \max_{\sum E_i = E} \sum S_i(E_i, V_i)$

①. $(\Delta S)_{V_i} = (\Delta E_2) \cdot \left(-\frac{\partial S_1}{\partial E_1} \right) + \left(\frac{\partial S_2}{\partial E_1} \right) \geq 0 \Rightarrow T_1 \geq T_2$ (remember $\frac{\partial S}{\partial E} = \frac{1}{T}$)
 sounds like S is also like V, M, A, L, the status quantity!
 rather than force $\Rightarrow P, \vec{B}, \vec{E}, \sigma, f, \dots$

②. $\Delta S = 0$. $S = \text{const}$



$\Delta S_{\text{total}} = 0$. $\Delta S_{\text{CW}} \geq 0$.
 $\Delta E = -pdV$
 $\Rightarrow p \geq p_{\text{CW}}$
 acceleration $\Rightarrow S_{\text{total}} > 0$

Finally we reach this important expression:

$$dE = Tds - pdV \quad \text{for reversible process.}$$

$$\frac{\delta Q}{dt} = \frac{(dE + pdV)}{dt} \leq \frac{Tds}{dt} \quad \text{for irreversible process.}$$

and equilibrium only reaches when it is reversible.

(What the fuck is this graph? T-S?)



$$\oint Tds \neq 0 \quad \text{for the line.}$$

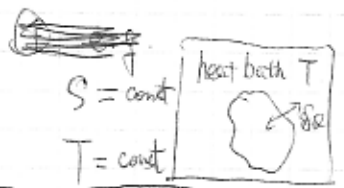
$$\oint \frac{\delta Q}{T} = \oint ds = 0 \quad \text{for the circle.}$$

③ Some cases:

$$V = \text{const.} \quad C_v = \left(\frac{\partial E}{\partial T}\right)_v$$

$$p = \text{const.} \quad C_p = \frac{\delta Q}{dT} = \left(\frac{\partial H}{\partial T}\right)_p \quad (H = E + pV)$$

Remark: although with a fixed loop, the parameters like V, p, n, B, E, \dots get back to the original value, yet the inner energy varies, and among the reasons of this case, the most important thing is $\frac{\delta Q}{T} = ds$ for reversible process is a status function which directly connects δQ and energy term.



$$1) (\Delta E)_s = -pdV = (\delta W)_{\text{ext}}$$

$$\Rightarrow (\delta W)_{\text{ext}} = \Delta(E - TS) = \Delta F$$

$$F = E - TS$$

Remark: if you want to fix S or T, then add a heat bath?

and finally $T = \text{const.}, p = \text{const.}$

$$G \stackrel{\Delta}{=} E + pV - TS \quad (\text{yet here } \delta Q \neq \Delta G \text{ balabala})$$

and also G has another general meaning of chemical energy? number energy?

$$G = n\mu(T, P)$$

guess: if the universe doesn't allow $\delta W = pdV$ or something alike, then there won't be such colorful world, then for mathematics, it is referring to multi-variables

Suggestion: make sense of those physical terms of basis meaning!

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8. ① Maxwell's relation:

dE = Tds - pdV

dF = -SdT - pdV

dH = Tds + Vdp

dG = -SdT + pdV



② and we define:

alpha = 1/V * (dV/dT)_p thermal expansion coefficient

K_T = 1/V * (-dV/dp)_T > 0 isothermal

K_S = 1/V * (-dV/dp)_S > 0 adiabatic

Compressibility { C_p = (dH/dT)_p, C_v = (dE/dT)_v



exercise 1:

(dH/dp)_T ideal gas 0, (dV/dT)_p = N/p, alpha = 1/T

③ Some math tricks that you might use:

(1) df = (df/dx)dx + (df/dy)dy

(2) (df/dx)_y = 1/(df/dx)_y

(3) (df/dx)_y * (dy/dx)_f * (df/dy)_x = -1

Easy way to express

(4) d(f, g) / d(x, y) = d(f, g) / d(x, y) * d(x, y) / d(x, y)

d(a, b) / d(c, d) = det [da da db, db da db]

d(f, y) / d(x, y) = (df/dx)_y, d(x1, x3) / d(x2, x4) = d(x1, x4) / d(x2, x4) * d(x4, x3) / d(x4, x3) * d(x3, x2) / d(x4, x3) * d(x2, x1) / d(x4, x3)

e.g. 1 K_T / K_S = C_p / C_v = 1/gamma

e.g. 2 (dS/dV)_p = C_p / alpha * T * V

Remark: so the main idea of this part is - I have enough variables, then I could express all of the differential relation by using them. which is used to help cancel the terms E, H, F, G, since they are status variables and the central physical terms. thus we want to measure them by another way or see its physical meaning.

e.g. 3 C_p - C_v = alpha^2 * TV / K_T > 0

General step: write out E, H, ..., then cancel them in some way. then everything is beautiful.

4.

e.g. 4. $\delta Q = dE + p dV = T ds = C_v dT + \frac{\alpha T}{kT} dV$
 $= dH - V dp = C_p dT - \alpha T V dp$ (that's more fluent than e.g. 3).

★ e.g. 5. ideal gas:

$$S = N \cdot \lg(V/V_0) + S_0(T).$$

$$C_v = T \cdot \left(\frac{\partial S}{\partial T}\right)_V = -T \left(\frac{\partial^2 E}{\partial V^2}\right)_T$$

$$F = \int dV \int dV \cdot (-C_v/T) + \dots$$

9. Joule experiment



$$H_1 = E_1 + p_1 V_1 = E_2 + p_2 V_2 = H_2$$

$$\Rightarrow \left(\frac{\partial T}{\partial p}\right)_H = \frac{V}{C_p} [\alpha T - 1] \quad \left(\frac{\partial S}{\partial p}\right)_H = -\frac{V}{T} < 0$$

②



isolated.

$\bar{E} = E_2$ (no force, although dV generally exist? V) (constraint).

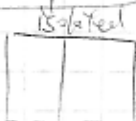
$$\left(\frac{\partial T}{\partial V}\right)_E = -\frac{1}{C_v} [T \cdot \left(\frac{\partial p}{\partial T}\right)_V - p]. \quad \text{ideal gas } 0. \quad (\text{Mayer relation})$$

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10. other processes

(know what we fix, know how to write the equation for process).

①



isolated

$$\begin{cases} S \rightarrow \max \\ E = \text{const.} \end{cases}$$

or $\begin{cases} S = \text{const.} \\ E \rightarrow \min. \end{cases}$

②



heat bath

$$T \Delta S \geq \delta Q \Rightarrow \Delta F \stackrel{\Delta}{=} \Delta(E - TS) \leq 0$$

$$F \rightarrow \min. \quad (T = \text{const.}, V = \text{const.})$$

③

$$T = \text{const.}, p = \text{const.} \Rightarrow G \rightarrow \min \quad G \stackrel{\Delta}{=} E - TS + pV$$

$$\text{if } \begin{cases} \delta E \\ \delta V \\ \delta S \end{cases}$$

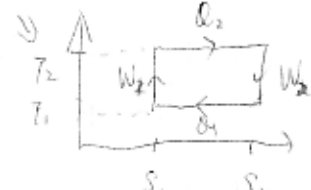
$$\Rightarrow \delta G = \delta E + p \delta V - T \delta S$$

$$= \left(\frac{\partial^2 E}{\partial S^2}\right) (\delta S)^2 + \left(\frac{\partial^2 E}{\partial V^2}\right) (\delta V)^2 + 2 \frac{\partial^2 E}{\partial S \partial V} \cdot \delta S \delta V \geq 0 \quad (V)$$

$$= \delta T \delta S - \delta p \delta V$$

main idea here: use the δ to estimate how it works for the equilibrium, which is well determined by the process already!!!

11. the thermo engine. (heat transform).

$\Delta W = E_{ini} - E_{fin}$ $S_{fin} > S_{ini}$
 $(\frac{\partial \Delta W}{\partial S_{fin}})_{isolated} = - (\frac{\partial E_{fin}}{\partial S_{fin}})_V = -T_{fin} < 0.$
 $\Delta Q = Q_2 - Q_1 = W_2 - W_1.$

 $\eta = \frac{\Delta W}{Q_2} = 1 - \frac{T_1}{T_2}$
 cooling \leftrightarrow heating


what's the main idea of this part? both physical meaning and the math ~~ass~~ assumption (condition)?

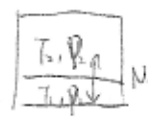
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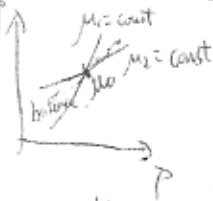
12. def of chemical potential. $\mu \triangleq \frac{G(p,T)}{N}$ (or $G_{p,n}$). (not related to N for large enough system)

$\Rightarrow d\mu = -S_{int}dT + V_{int}dp$. thus we could rewrite the expressions as:
 $dG = -SdT + Vdp + \mu dN$
 $dA \rightarrow dA + \mu dN$. where $A = E - F - H$

then think of a process, when $V = \text{const}$.

(1)  $d(F - \mu N) = -Tds - Nd\mu \triangleq d\Omega$
 Ω is called Grand potential $\triangleq F - G$.

(2)  $G = \mu_1 N_1 + \mu_2 N_2$ should be min at equilibrium
 three situations: $\mu_1 > \mu_2$, $\mu_1 < \mu_2$, $\mu_1 = \mu_2$.
 here μ_1 and μ_2 are const, while we are thinking of N changes.
 thus $\mu = \mu(p, T)$ is absolute!!

(3) 
 $d\mu_1 = -S_{m1}dT + V_{m1}dp$
 $d\mu_2 = -S_{m2}dT + V_{m2}dp$
 equilibrium: $d\mu_1 = d\mu_2$
 $\Rightarrow (S_{m1} - S_{m2})dT = (V_{m1} - V_{m2})dp$
 i.e. $(\frac{dp}{dT})_{\mu_1=\mu_2} = \frac{S_{m1} - S_{m2}}{V_{m1} - V_{m2}} = \frac{\Delta S}{T \Delta V}$

remark: know $f(T, p, V)$.
 i.e. state equation
 +
 let $\mu_1 = \mu_2$
 \Downarrow
 $T = T(p)$, $V = V(p)$
 all the variables come to 1.

Notice that in the equation, they are all intensity variables!

6.

④ e.g. with water:

evaporating $\rightarrow p \uparrow$ as $T \uparrow \Rightarrow \frac{1}{v_1 - v_2} > 0 \Rightarrow l > 0, S_1 > S_2$.
 melting $\rightarrow p \downarrow$ as $T \uparrow \Rightarrow \begin{cases} \Delta V < 0 \\ \Delta S > 0 \end{cases}$.

13. probability theory:

$\Delta W = \rho \cdot dpdq$. (density, population within p - q diagram)

ass (1) this ρ is $\rho(p, q)$ when we reach the statistical equilibrium

then $\langle f \rangle = \int dpdq \rho \cdot f / \int dpdq \rho$

or $\bar{F} = \frac{1}{T} \int \rho(p, q, t) \cdot f(p, q) dpdq dt$.

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ass (2). $\rho_{\text{stationary}}$ is determined by integral of motion (\vec{P}, \vec{Q}, E)

$\Rightarrow \rho_{\text{stat}} = \rho(E(p, q))$.

e.g. 1. micro-canonical distribution ($E = E_0$)

$\rho = \delta(E(p, q) - E_0)$ ergodicity.

ass (3). $|E_{m+1} - E_m| \ll \hbar/\Delta t$. (enough time to balance).

ass (4). $dT = (\frac{dpdq}{2\pi})$. represent 1 state in ~~the~~ real world. thus we could calculate the quantity of states.

represent under density matrix:

$i\partial_t W = [H, W] = (E_m - E_n) W_{mn} \cdot |m\rangle\langle n| = 0$.

$\Rightarrow W_{mn} = W_{nm} \delta_{mn} \quad W_m = \langle W \rangle_m$

e.g. 2. as in ass (3), most of the time we could not tell a difference between these narrow bandwidth. then $\rho(E) = \text{const}$

e.g. 3. N -ensembles (N systems). into M states.

different ways = $\frac{N!}{N_1! \dots N_M!}$ $S = \lg \left(\frac{N!}{N_1! \dots N_M!} \right) \approx \sum -N_i \lg \frac{N_i}{N}$

if we use Lagrange method, it is easy to get:

$F = -\sum N_i \lg \frac{N_i}{N} - \lambda (\sum N_i - N)$ $\Rightarrow N_i = \text{const}$

gives you the minimum of F . which is referring to the most occasional distribution.

no coefficient?



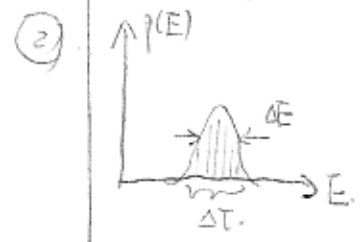
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① $N \gg 1$ identical QM oscillators, all states equal possibility.
 $E^{(i)} = \hbar\omega m^{(i)}$
 $E = \sum E^{(i)} = \hbar\omega \sum m^{(i)} = \hbar\omega M$.
 then for each M I have $\Omega = C_{M+N-1}^M$ "different" possible distributions.

$$S = \lg \Omega = M \cdot \lg \frac{M+N-1}{m} + (N-1) \lg \frac{N+M-1}{N-1}$$

$$\approx N (1 + \lg(E/N)/\hbar\omega)$$

$$T = (\frac{\partial S}{\partial E})^{-1} = E/N = \langle E \rangle \quad (\langle E_{km} \rangle = \frac{1}{2} \langle E \rangle = T/2 \quad \checkmark)$$



$T(E)$ number of energy levels within $E_m \leq E$

$$\Delta T = \frac{\partial T}{\partial E} \cdot \Delta E$$

$$S = \lg \Delta T. \quad \text{and} \quad \Delta T = e^S = \frac{\Delta E}{\delta E} \quad \leftarrow \begin{array}{l} \text{width} \\ \text{average gap} \end{array}$$

I am assuming that all energy levels are equidistant

$$\Rightarrow \delta E = \Delta E \cdot e^{-S} = \Delta E \cdot e^{-N} \cdot \text{const}$$

③ full description of a system.

$CM \rightarrow$ all coordinate

$QM \rightarrow$ all $|m\rangle$.

microscopic description

$\{p, q\}$

specific $E_m \quad \Delta T = \frac{\partial T}{\partial E} \Delta E$

macroscopic

\rightarrow Variables $\{E, V, \dots\}$

$$E = \frac{1}{2} \Delta E < E_m < E + \frac{1}{2} \Delta E$$

$$\rightarrow \dagger S = \lg \Delta T$$

? Question

Why ask these?

~~Question~~ Is the separation arbitrary?

• $\Delta p \Delta q \rightarrow a \Delta p a q$ elementary cell in phase space. (CM)

$$\left[S \rightarrow S + N \lg a \right.$$

• particles distinguishable?

• QM tells use ambiguity.

8.

14. canonical distribution

ass 1.



$$E_{\Sigma} = E_i + E_{\text{Heat Bath}} (= HB) = \text{const} !!!$$

$$S_{\Sigma} = S_{HB} + S_i \quad \Delta S_{\Sigma} \geq 0$$

$$dT_{\Sigma} = \int dT_{HB} dT_i \delta(E_{\Sigma} - E - E_{\text{Heat Bath}})$$

ass 0.

$$\frac{dT}{dE} = e^S / \Delta E. \quad \text{keep in mind!}$$

for 1 state $|m\rangle$ probability to occupy is.

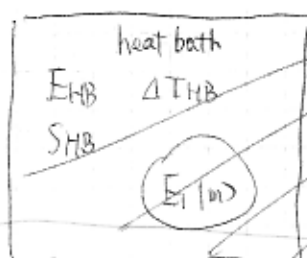
ass 0.1

$$W_m = \frac{dT_{\Sigma}}{dT_i} \Big|_{E_{\Sigma} = E_i + E_{HB}}$$

$$= \frac{1}{Z} e^{-\beta E_m}$$

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~~15. Gibbs distribution~~



$$\Delta T_{HB} = e^{S_{HB}}$$

15. partition function (related to $F(T, V)$)

$$Z = \sum e^{-E_m/T}$$

$$\langle E \rangle = \frac{1}{Z} \sum E_m e^{-E_m/T} = \frac{\partial \ln Z}{\partial \beta} \quad \beta = 1/T$$

$$C = \frac{\partial \langle E \rangle}{\partial T} = \frac{\partial}{\partial T} \left(\frac{\partial \ln Z}{\partial \beta} \right) = \beta^2 \left[\frac{\partial^2 \ln Z}{\partial \beta^2} - (\langle E \rangle)^2 \right] = \beta^2 [\langle E^2 \rangle - \langle E \rangle^2]$$

$$= \beta^2 (\delta E)^2 \quad \text{fluctuation !!}$$

Remarks: $\delta E = T \sqrt{C}$. since E and C are extensive variables, then $\delta E \sim \sqrt{N}$. why this is so beautiful? any intuitive image?

$$S = - \sum W_m \ln W_m = + \ln Z + E/T$$

$$\Rightarrow F = E - TS = -T \ln Z(T, V)$$

(and it is easy to verify that $S = \left(\frac{\partial F}{\partial T} \right)_V$)

e.g. 1. Quantum Oscillator. (throw away the $\frac{1}{2}\hbar\omega$ unit here!!!)

Remark:
F relies largely on the expression of Z, we could not just throw "constant" away

$$Z = \sum_n e^{-\beta \hbar \omega n} = \frac{1}{1 - e^{-\hbar \omega / T}}$$

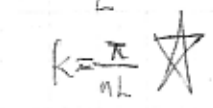
$$F = -T \ln Z = T \ln(1 - e^{-\hbar \omega / T})$$

$$E = -\frac{1}{Z} \frac{\partial Z}{\partial \beta} = \hbar \omega / (e^{\hbar \omega / T} - 1) \quad \begin{matrix} T \rightarrow +\infty \rightarrow T \\ T \rightarrow 0 \rightarrow \hbar \omega e^{-\hbar \omega / T} \approx 0 \end{matrix}$$

$$C = \frac{\partial E}{\partial T} = \left[\frac{\hbar \omega}{T} \cdot \frac{1}{\sinh(\frac{\hbar \omega}{2T})} \right]^2$$

e.g. 2. cavity photon (black body radiation).

Ass. number of photon: $dN = \frac{V d^3p}{(2\pi\hbar)^3} \cdot 2$ (polarization).



$p = \hbar k = \frac{\hbar \omega}{c}$

$$dN = V \cdot \frac{\pi^2 \omega^2 d\omega}{c^3 (2\pi\hbar)^3} \cdot 2 \Rightarrow dN = V \cdot \frac{\omega^2 d\omega}{c^3 \pi^2}$$

Spectral density:

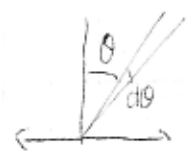
$$\frac{1}{V} \cdot \frac{dE}{d\omega} = \frac{\hbar \omega}{V} \frac{1}{d\omega} \frac{dN}{d\omega} \cdot \frac{\hbar \omega}{e^{\hbar \omega / T} - 1} = \frac{\hbar \omega^3}{\pi^2 c^3} \cdot \frac{1}{e^{\hbar \omega / T} - 1} \equiv u(\omega)$$

energy density:

$$E(T) = \int_0^{+\infty} u(\omega) d\omega = \frac{\hbar}{\pi^2 c^3} \cdot \left(\frac{T}{\hbar}\right)^4 \int_0^{+\infty} \frac{x^3 dx}{e^x - 1} \quad (= \frac{\pi^4}{15})$$

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on area, energy goes out:



$$\frac{dW}{dt} = \int_0^{\pi/2} \frac{2\pi \cos\theta d\theta}{4\pi} \cdot A \cos\theta \cdot c \cdot E = \frac{1}{4} A \cdot c \cdot E = \frac{\pi^2}{60 c^2 \hbar^3} T^4 \frac{1}{4} A \cdot T^4$$

so-called Stefan-Boltzmann's Law.

for multi-level ω level:

$$Z = \prod_i Z_i \quad E = \sum_i \hbar \omega_i \cdot N(\omega_i)$$

$$F = -T \ln Z = -T \ln \prod_i Z_i = -T \sum_i \ln Z_i = -T \sum_i \ln Z(\omega_i)$$

$$= \int dN \cdot T \cdot \ln(1 - e^{-\hbar \omega / T}) = -\frac{E}{3} \propto VT^4$$

Ass 2. We allowed n the "chamber" is continuous $\Leftrightarrow L$ is not a fixed number, you can choose any L to give out the chamber size.

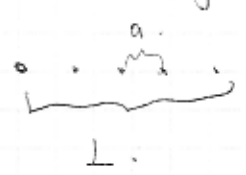
then we have:

$$P = + E/3$$

$$G = 0 = \mu$$

10. e

e.g. 3. phonons



ass(1) $\Delta x_n = \begin{cases} \cos(k_n \cdot n \cdot a) \\ \sin(k_n \cdot n \cdot a) \end{cases}$ $k_{\max} = \frac{2\pi}{a} \cdot m$ $\frac{\pi}{a} < k_{\max} < \frac{3\pi}{a}$ Brillouin Zone

ass(2) $u = \frac{\omega}{k}$ (dispersion relation)

$d\omega \approx u dk$ 2 transverse mode u_T 1 longitudinal mode u_L

ass(3) $\frac{4\pi k^2 dk}{(2\pi)^3} \approx \frac{4\pi \omega^2 d\omega}{(2\pi)^3} \left(\frac{1}{u_L^3} + \frac{2}{u_T^3} \right) \approx \frac{3}{u^3}$



$dN_{\omega}^{\text{photon}} = 3 \cdot V \cdot \frac{4\pi k^2 dk}{(2\pi)^3} = 3V \cdot \frac{4\pi \omega^2 d\omega}{(2\pi)^3 u^3}$

ass(4) Debye frequency cut off:

number of modes should 3. Newton should $\int_0^{\omega_D} d\omega \cdot \frac{dN}{d\omega} = 3V \cdot \frac{\omega_D^3}{6\pi u^3}$

$\Rightarrow \omega_D = \left(\frac{6\pi^4}{V m}\right)^{1/3} \cdot \bar{u} \Rightarrow \lambda_{\max} = \frac{2\pi}{k} = \left(\frac{4}{3\pi}\right)^{1/3} \cdot V_m^{1/3} \cdot \frac{\Delta}{1.6 \cdot a}$

energy of vibration Φ at T

ass(10) $E = \int_0^{\omega_D} dN_{\omega} \langle \epsilon(\omega) \rangle$ ($\hbar\omega_D \triangleq T_D$)

$= \frac{3V}{2\pi^2} \left(\frac{T}{\hbar}\right)^4 \int_0^{\hbar\omega_D/T} \frac{x^3 dx}{e^x - 1} \Big|_{\hbar\omega_D/T} \cdot \left(\frac{\hbar\omega_D}{T}\right)^3$

introduction of Debye's function $D(y) = \frac{3}{y^3} \int_0^y \frac{x^3 dx}{e^x - 1}$

ass(15) $y \rightarrow \infty (T \rightarrow 0) \quad D(y) \rightarrow 1$

$y \rightarrow 0 (T \rightarrow \infty) \quad D(y) \rightarrow \frac{3}{y^3} \cdot \frac{\pi^4}{15} = \frac{\pi^4}{5y^3}$

$\Rightarrow E = 3 \cdot N_{\text{atoms}} \cdot T \cdot D(\hbar\omega_D/T) \begin{cases} \rightarrow 3NT & T \rightarrow \infty \\ \rightarrow 3NT \cdot \left(\frac{T}{T_D}\right)^3 \cdot \frac{\pi^4}{5} & T \rightarrow 0 \end{cases}$

? (look back!)

$\Rightarrow C = \begin{cases} 3N & T \rightarrow \infty \\ \frac{12\pi^4}{5} N \left(\frac{T}{T_D}\right)^3 & T \rightarrow 0 \quad (\sim e^{-y}?) \end{cases}$

ass(4') Einstein's model:

all frequency $\leq \omega_E \quad E(T) = 3N \cdot \frac{\hbar\omega_E}{e^{\hbar\omega_E/T} - 1}$

$\Rightarrow C(T) = C_D(T, \omega_D) + C_E(T) \approx \frac{3}{2}N + \frac{3}{2}N$



2/13/2017

e.g. ~~4~~ Maxwell distribution (ideal gas, no transl. freedom)

ass(1) $\langle N \rangle \ll 1$ (Boltzmann limit)

ass(2) $H_{1-p} = \frac{p^2}{2m} + V \quad dT = \frac{d^3x d^3p}{(2\pi\hbar)^3}$

ass(0) $d\omega = C_{1-p} \exp[-H/T] \cdot dT$

Case (1). $u = V(x) \equiv 0$.

$$1/C_{1-p} = \int e^{-\frac{p^2}{2mT}} \cdot dt = V \cdot \left(\frac{mT}{2\pi\hbar^2}\right)^{3/2} = Z_{1-p}$$

$$\langle E \rangle = \frac{3}{2}T \quad \text{and} \quad \langle v^2 \rangle = 3T/m$$

Case (2). $u \neq 0$ and think of several particles.

★ $dT = \frac{1}{N!} \prod dT_i$ or $\prod_{i \in \text{same}} dT_i$ (interesting)

Case (2.1). $d\omega_p = C_i dt_i \cdot e^{-\frac{\epsilon_i}{T}}$

$$\Rightarrow Z_N = C_N! = \frac{1}{N!} Z_{1-p}^N \Rightarrow F_N = TN [\underbrace{\lg N - 1}_{\text{Boltzmann}} - \underbrace{\lg Z_{1-p}}_{\text{single partition}}]$$

it's easy to check $F_{N+1} \neq 2F_N$!!

$$\Rightarrow S = -(\partial F / \partial T)_V = N \cdot \left[\ln(N) + \frac{3}{2} \ln\left(\frac{mT}{2\pi\hbar^2}\right) + \frac{5}{2} \right]$$

and for no Boltzmann counting

Case (2.2). $S_{\text{distinguish}} = N \left[\lg V + \frac{3}{2} \ln\left(\frac{mT}{2\pi\hbar^2}\right) + 1 \right]$

$$S_{1+2} > S_1 + S_2 \quad (\text{true for gas } \neq \text{gas } 2)$$

2/15/2017

16 Grand canonical distribution

ass 0. $W_{E,N} = \Delta T = e^{\beta_{env}(E_{env} - E)}$

$$\begin{cases} E_{env} = E_{total} - E \\ N_{env} = N_{total} - N \end{cases}$$



$$\Rightarrow W_{E,N} = C \cdot e^{-\beta E + \beta \mu N}$$

$$\Rightarrow Z_G = \sum_{E,N} e^{-\beta E + \beta \mu N} \quad (N! \text{ is in } e^{\beta \mu N})$$

question: what's the main physical difference between this discussion and the previous discussion on many particles?

$$S = \lg Z_G + \frac{\langle E \rangle}{T} - \mu \frac{\langle N \rangle}{T}$$

$$\Omega = F - \mu \langle N \rangle = -T \ln Z_G$$

(grand potential)

$$W = \exp[(\Omega + \mu N - E)/T]$$

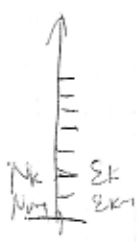
μ is variable here!!!!

e.g. $|m\rangle = |N_1 \dots N_k\rangle$

$$Z_G = \prod_k \left(\sum_{N_k} e^{\frac{\mu - \epsilon_k}{T} N_k} \right)$$

$$\begin{cases} \text{fermi} & N_k = 0, 1 \\ \text{boson} & N_k = 0, 1, 2, \dots \end{cases}$$

$$\checkmark N = -\left(\frac{\partial \Omega}{\partial \mu}\right)_{E,V}$$



remark: $\mu = \mu_{env}$ (static potential), it could be changed!!!!

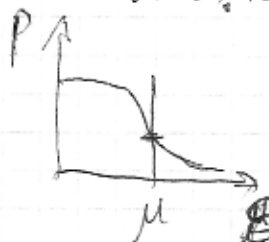
$1 + 2 = 3$ this photon won't have this kind of thing
 $\mu_1 + \mu_2 = \mu_3$ but is other non-interactive particles

the meaning of μ is not arrival/observable in Hamiltonian!!!!

12.

Ass (1) $N_k = -\frac{\partial n^k}{\partial \mu} = \frac{e^{(\mu - \epsilon_k)/T}}{1 + e^{(\mu - \epsilon_k)/T}}$ Fermi - Dirac distribution.

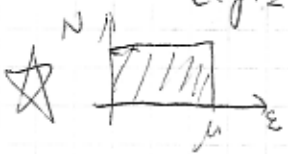
$\left\{ \begin{array}{l} \epsilon_k \gg \mu \\ \epsilon_k \ll \mu \end{array} \right. \begin{array}{l} e^{(\mu - \epsilon_k)/T} \\ 1 \end{array}$ Boltzmann. limit



2/17/2017.

~~Another condition~~

eg. 2. as $T \rightarrow 0$. $N_k = \begin{cases} 1 & \epsilon < \mu \\ 0 & \epsilon > \mu \end{cases}$

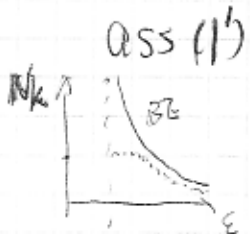


$N = \int_0^\mu d\epsilon \cdot \frac{dN}{d\epsilon} = V \cdot g \int_0^{\epsilon_F} \frac{4\pi^2 k dk}{(2\pi)^3} = V \cdot g \cdot \frac{k_F^3}{6\pi^2}$ ($k_F^2 = \frac{2m}{\hbar^2} \mu$)

apply this to metals:

$k_F = (3\pi^2 n)^{1/3}$, $\epsilon_F = \frac{\hbar^2 k_F^2}{2m}$

Bose - Einstein distribution.



$Z_k = \frac{1}{1 - e^{-(\epsilon_k - \mu)/T}}$ $N_k = \frac{1}{e^{(\epsilon_k - \mu)/T} - 1}$
 $\left\{ \begin{array}{l} \epsilon - \mu \gg T \\ \epsilon - \mu \ll T \end{array} \right. \begin{array}{l} e^{-(\epsilon_k - \mu)/T} \text{ const. } \checkmark \\ \frac{T}{\epsilon_k - \mu} \end{array}$

thus for Bose - Einstein distribution / Fermi Dirac distribution's limit to $\epsilon - \mu \gg T$ we know that they go back to the former statistic system.

discussion 1: Fermi level gas. $0 \leq n_k \leq 1$.

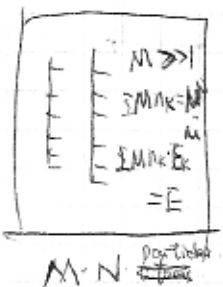
$S_k = -n_k \ln n_k - (1 - n_k) \ln (1 - n_k)$

$n_k^{FD} = \frac{1}{e^{(\epsilon_k - \mu)/T} + 1}$

$S = \sum S_k$ under $N = \text{const} + E = \sum \epsilon_k n_k = \text{const}$!!!

this is indeed a detailed discussion on the micro-interpretation of our variables and by doing this, we got distribution!!!

discussion 2: make copy for our system (for Bosons right now).



totally $M \cdot N$ bosons. [see here we see the relation between μ and N !!!]

$M \cdot n_k$ bosons \leftrightarrow M brackets. $\Rightarrow \Delta \Gamma = C_{M, n_k + M}^M$

$S_m^{(k)} = \ln \Delta \Gamma = M \cdot [(1 + n_k) \ln (1 + n_k) - n_k \ln n_k]$

$S^{(k)} = \frac{S_m^{(k)}}{M}$ maximize it. all done. (same result as our partition function...)

02/20/17 2017

Summary for both discussion: (1) $dN = \frac{d^3x d^3p}{(2\pi\hbar)^3} e^{(\mu - \epsilon)/T}$ (monatomic)

$dN' = \frac{1}{V} \frac{d^3p}{(2\pi\hbar)^3} e^{(\mu - \epsilon_{int})/T}$ (for $V(x)=0$)

and partition function:

$Z_N = \frac{1}{N!} Z_{1-p}^N \rightarrow F = NT [\ln \frac{N}{V} - 1 - \frac{3}{2} \ln T - \frac{3}{2} \ln \frac{m}{2\pi\hbar^2}]$

$\Rightarrow C_{vm} = \frac{3}{2} \Rightarrow P = \frac{NT}{V}$

$\Rightarrow G = F + PV = NT [\ln \frac{N}{V} - \frac{3}{2} \ln T - \frac{3}{2} \ln \frac{m}{2\pi\hbar^2}]$

(2) $Z_{1-p} \stackrel{\text{interaction}}{=} V \int \frac{d^3p}{(2\pi\hbar)^3} \sum e^{-\frac{1}{2}(p_{int}^2 + \epsilon_k^{int})} = Z_{1-p}^{free} \cdot \sum e^{-\epsilon_k^{int}/T} \stackrel{\Delta}{=} Z^{int}$

$F \stackrel{\text{interaction}}{=} NT [\ln \frac{N}{V} - 1 - \frac{3}{2} \ln T - \frac{3}{2} \ln \frac{m}{2\pi\hbar^2} - \ln Z^{int}]$

$G \stackrel{\text{interaction}}{=} NT [\ln P - \frac{5}{2} \ln T - \frac{3}{2} \ln \frac{m}{2\pi\hbar^2} - \ln Z^{int}]$

17. diatomic gas

$\text{O} \text{---} \text{O} \quad E = E_{trans} + E_{vir} + E_{rot}$

① $K = \text{angular momentum } k=0,1,2, \dots \quad K^2 = k(k+1)\hbar^2$

$\epsilon_k = \frac{\hbar^2}{2I} k(k+1) \quad Z_{rot} = \sum e^{-\epsilon_k/T} \cdot (2k+1)$

Case (1) $\frac{\hbar^2}{2I} \gg T \quad Z_{rot} \rightarrow 1 + 3e^{-\hbar^2/4IT}$

$F_{rot} = -NT \ln Z_{rot} \approx -3NT e^{-\hbar^2/4IT}$

$E_{rot} = 3NT^2 e^{-\hbar^2/4IT} \cdot (\frac{\hbar^2}{4IT}) = 3N \frac{\hbar^2}{4I} e^{-\hbar^2/4IT}$

Case (2) $T \gg \frac{\hbar^2}{2I}$

$Z_{rot} \approx \int_0^\infty k dk e^{-\hbar^2 k^2/2IT} = \frac{2IT}{\hbar^2}$

$F_{rot} \approx -NT [\ln T + \ln \frac{2I}{\hbar^2}]$ (compare this with $F_{translational}$)

Remark: notice that we make an approximation that is:

$\sum_k \rightarrow \int dk$, this should be modified because for different kinds of symmetry, we will have some modification from the spin.

i.e. $S=0$ even $0, 2, \dots, \infty$

$S=1$ odd $1, 3, \dots, \infty$

② Vibration (non-symmetric)

$Z_{vir} = \sum e^{-\hbar\omega n/T} = 1/(1 - e^{-\hbar\omega/T})$

$\Rightarrow F \approx -NT e^{-\hbar\omega/T}$

thus we total expression for diatomic gas. like F, μ, \dots

e.g. then for chemical process, $G = \sum \mu_i N_i \rightarrow$ should be minimal

$\Rightarrow G_1 = G_2 = 0$ or $G = \text{const}$

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14. 02/22/2017

e.g. H-plasma. $\left\{ \begin{array}{l} H^{\pm} = p + e \\ p + e = H \end{array} \right. \rightarrow \text{equilibrium at } T.$

asspt) $\Rightarrow \mu_e + \mu_p = \mu_H - E_I \rightarrow 13.6 \text{ eV.}$ (weakly ionized plasma).

nonatomic gas $\left\{ \begin{array}{l} g_e = g_p = 2, g_H = 4 \\ \mu_x = T \cdot \left[\ln n_x - \frac{3}{2} \ln T - \frac{3}{2} \ln \frac{m_x}{2\pi\hbar^2} - \ln g \right] \end{array} \right.$

$$\Rightarrow \ln \left[\frac{n_e n_p}{n_H} \right] = \frac{3}{2} \ln T + \frac{3}{2} \ln \left[\frac{m_e}{2\pi\hbar^2} \right] - E_I/T$$

$$\Leftrightarrow n_H = n_e n_p \cdot \left(\frac{2\pi\hbar^2}{m_e T} \right)^{3/2} \cdot e^{+E_I/T}$$

asspt. Saha's equation / $n_e = n_p$
 $n_e = n_p = n_H$

18. quantum statistics (ideal gas, no other freedom)

discussion: (1) occupancy number $n = e^{-(\epsilon - \mu)/T} \ll 1$. per $\frac{dx dp}{(2\pi\hbar)^3}$ (i.e. per state/ classical). (2) $e^{\mu/T} \ll 1 \Rightarrow e^{\mu/T} = \frac{N}{gV} \cdot \left(\frac{2\pi\hbar^2}{mT} \right)^{3/2} = \frac{\Delta}{(2\pi T_0/T)^{3/2}}$

$$V/N \sim r^3 \Rightarrow T_0 = \frac{\hbar^2}{m} g^{-2/3} r^{-2}$$

(3) $T \sim T_0 \Rightarrow \lambda_T = \frac{\hbar}{p} = \frac{\hbar}{\sqrt{mT}} \gtrsim r \Leftrightarrow T \lesssim T_0$
 then we must use quantum statistics.

e.g. $n_{F/B} = 1 / [e^{(\epsilon - \mu)/T} \pm 1]$

$$N_{F/B} = \int d\omega \cdot n_{F/B} = \int \left(\frac{dx dp}{2\pi\hbar} \right)^3 \cdot 1 / [e^{(\epsilon - \mu)/T} \pm 1]$$

$$= \frac{g \cdot V \cdot m^{3/2}}{\sqrt{2} \pi^2 \hbar^3} \int_0^{+\infty} \frac{\sqrt{\epsilon} d\epsilon}{e^{(\epsilon - \mu)/T} \pm 1} \quad (\epsilon = \frac{\Delta}{T})$$

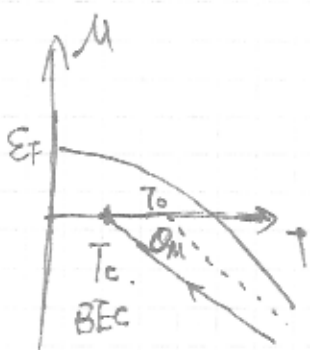
$$= V \cdot T^{3/2} \cdot \frac{g m^{3/2}}{\sqrt{2} \pi^2 \hbar^3} \int_0^{\infty} \frac{\sqrt{z} dz}{e^{z - \mu/T} \pm 1}$$

Case (1). $\frac{e^{\mu/T} \ll 1}{\Rightarrow} \left\{ \begin{array}{l} C \cdot e^{\mu/T} \int_0^{+\infty} \sqrt{z} dz e^{-z} [1 \mp e^{\mu/T} e^{-z}] \\ = C \cdot e^{\mu/T} [T^{(3/2)} \mp 2^{-3/2} T^{(3/2)} e^{\mu/T}] \left(T^{(3/2)} = T^{(1/2)} = \frac{\sqrt{T}}{2} \right) \\ = C \cdot e^{\mu/T} \frac{\sqrt{\pi}}{2} \cdot [1 \mp 2^{-3/2} e^{\mu/T}] \end{array} \right.$

$$\text{i.e. } \frac{N_{F/B}}{g \cdot V} \cdot \left(\frac{2\pi\hbar^2}{mT} \right)^{3/2} = e^{\mu/T} [1 \mp 2^{-3/2} e^{\mu/T}]$$

which is quite different from the previous discussion.

$$\Rightarrow \mu_{\text{classical}} \approx \mu \mp T \cdot 2^{-3/2} e^{\mu/T}$$



★ Remarks: remark of μ is important.
 like in F.M, $J = \langle E \rangle$. $\Delta_{FB} = \Delta \mu$.
 $\nabla_x E = -\partial_x B$, it's self-consistent.

this page is for compensation and summary

14.5.

$$E = \int_0^{\infty} d\varepsilon \frac{g(\varepsilon)}{e^{\beta(\varepsilon - \mu/T)} + 1} = \frac{gV \cdot m^{3/2}}{\sqrt{2} \pi \hbar^3} \int_0^{\infty} \frac{\varepsilon^{3/2} d\varepsilon}{e^{\beta(\varepsilon - \mu/T)} + 1}$$

$$= V \cdot T^{5/2} \cdot \frac{g m^{3/2}}{\sqrt{2} \pi \hbar^3} \int_0^{\infty} \frac{z^{3/2} dz}{e^{z - \mu/T} + 1}$$

$$F = -T \int_0^{\infty} d\varepsilon \cdot g(\varepsilon) \cdot \ln [1 \pm e^{\mu - \varepsilon/T}] \quad (\text{good point!})$$

$$= -T V T^{5/2} \frac{g m^{3/2}}{\sqrt{2} \pi \hbar^3} \int_0^{\infty} \sqrt{z} dz \cdot \ln [1 \pm e^{\mu/T - z}]$$

$$= -\frac{2}{3} E \Rightarrow P = -\frac{\partial F}{\partial V} = -\frac{F}{V} = \frac{2}{3} E/V$$

Remark: @ adiabatic process have: $dE = T ds - p dV = \frac{2}{3} p dV + \frac{2}{3} V dp = -p dV$

$$\Rightarrow p^3 V^5 = \text{const} \Leftrightarrow p V^{5/3} \quad (\text{classical ideal gas})$$

$$\gamma = C_p/C_v \Rightarrow p V^\gamma = \text{const}$$

continue: $e^{\mu/T} \ll 1$

$$E \approx \frac{3}{2} V \cdot T^{5/2} \frac{g m^{3/2}}{(\pi \hbar)^{3/2}} \cdot e^{\mu/T} [1 \mp 2^{-5/2} e^{\mu/T}]$$

$$P = \frac{2}{3} T^{5/2} \frac{g m^{3/2}}{h^{3/2}} e^{\mu/T} [1 \mp 2^{-5/2} e^{\mu/T}]$$

$$\Rightarrow \frac{PV}{NT} = \frac{1 \mp 2^{-5/2} e^{\mu/T}}{1 \mp 2^{-3/2} e^{\mu/T}} = 1 \pm 2^{-5/2} e^{\mu/T} = 1 \pm 2^{-5/2} \cdot \frac{N}{gV} \cdot \left(\frac{2\pi \hbar^2}{mT}\right)^{3/2}$$

$$= 1 \pm 2^{-5/2} \left(2\pi \frac{T_0}{T}\right)^{3/2}$$

Compare P and Pclass we could say $P > P_{\text{class}}$ is repulsion, otherwise attraction

for BEC, the lowest order needs to be

treated separately, e.g.



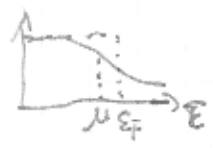
the lowest order is const rotation

which would not be treated as H.O.

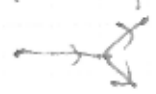
and that part has $\langle E \rangle = \langle \frac{p^2}{2m} \rangle$

03/20/2017

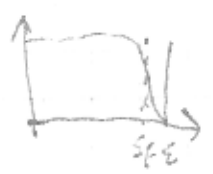
discussion: ① $n^F(\epsilon) = 1/[e^{(\epsilon-\mu)/T} + 1]$



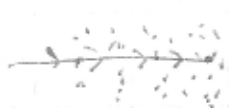
think of $T \ll \epsilon - \mu$. $T \rightarrow 0 \mu \rightarrow \epsilon_F$



scattering? $\sigma \sim |\langle f | V | i \rangle|^2 T_{final}$



In formal gas



occupied thus not frequently happen \rightarrow speed survive longer

② $N^F(\epsilon) = \int d\epsilon n(\epsilon) g(\epsilon) \stackrel{T=0}{=} \int_0^{\epsilon_F} d\epsilon \frac{gV \cdot m^{3/2} \epsilon^{3/2}}{\sqrt{2\pi} \hbar^3}$
 $= gV \cdot \frac{\sqrt{2} m^{3/2} \epsilon_F^{3/2}}{3\pi^2 \hbar^3}$

$\Rightarrow p^F = \sqrt{2m\epsilon_F} = (6\pi^2 \frac{N^F}{gV})^{1/3} \cdot \hbar$

③ $g(\epsilon) = g(\epsilon_F) \cdot (\frac{\epsilon}{\epsilon_F})^{1/2}$, $g(\epsilon_F) = \frac{3}{2} \frac{N^F}{\epsilon_F}$

$E = \int_0^{\epsilon_F} d\epsilon \cdot \epsilon g(\epsilon) = \frac{3}{5} N^F \cdot \epsilon_F = \frac{3}{5} g(\epsilon_F) \cdot \epsilon_F^2$

$p^F = V^{5/3} = \text{const} \Rightarrow (p^F V = \frac{2}{3} E)$



$T=0$ compression is also adiabatic $S = \text{const} = 0$.

Condition: add a new particle ν into the system then compress it.

④ $I_\varphi = \int_0^\infty d\epsilon \varphi(\epsilon) n(\epsilon) = \int_0^\infty d\epsilon \varphi(\epsilon) \frac{\partial n}{\partial \epsilon}$

now we expand $\varphi(\epsilon)$ around $\epsilon = \mu$. (according to $\frac{\partial n}{\partial \epsilon}$)

$I_\varphi \approx \varphi(\mu) + \frac{\pi^2 \pi^2}{6} \varphi'(\mu)$

a kind of "effective width".

e.g. 1 $N^F = \int_0^\infty n(\epsilon) g(\epsilon) d\epsilon = \int_0^{\epsilon_F} g(\epsilon) d\epsilon + \frac{\pi^2}{6} g'(\mu) \frac{\pi^2}{6}$

$\Rightarrow N^F + \frac{\pi^2}{6} g'(\mu) \frac{\pi^2}{6}$

$\Rightarrow \mu = \epsilon_F - \frac{1}{3} \pi^2 T^2 \frac{g'(\epsilon)}{g(\epsilon)}$

Idea here is = calculate $T=0$ then go back to $T \neq 0$. to get finite results, i.e. perturbation.



e.g. 2. $E^F = \dots$

$\Rightarrow E^F(T \neq 0) - E^F(T=0) = \frac{\pi^2}{6} T^2 g(\mu) \Rightarrow C_v \sim TN$

always like $\varphi(\epsilon) = g(\epsilon) \cdot \alpha(\epsilon)$

$C_v = \frac{\pi^2}{3} \cdot \frac{T}{\epsilon_F} N^F$

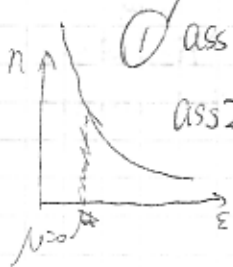
typically $\epsilon_F \sim \text{few eV} \sim \text{few } 10^4 \text{ K}$.

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⑤ $n_F = 1 / (e^{(\epsilon - \mu)/T} + 1)$ $1 - n_F = 1 / (e^{\mu - \epsilon/T} + 1)$
 these parts are the fermi holes, e.g. semiconductor bands

19. Boson degenerate gas.



① ass1. $n^B(\epsilon) = 1 / (e^{(\epsilon - \mu)/T} - 1)$ $\epsilon \geq 0 \quad \mu \rightarrow 0$

ass2. $N_{\mu=0}^B = \int_0^{\infty} d\epsilon g(\epsilon) \frac{1}{e^{\epsilon/T} - 1} + N_{BEC}$
 ground state numbers

$N^B = \int_0^{\infty} d\epsilon \cdot \frac{g V m^{3/2} \sqrt{\epsilon}}{\sqrt{2\pi^2 \hbar^3}} \cdot \frac{1}{e^{\epsilon/T} - 1} = g V \frac{m^{3/2} T^{3/2}}{\sqrt{2\pi^2 \hbar^3}} \int_0^{\infty} \frac{d\epsilon \sqrt{\epsilon}}{e^{\epsilon/T} - 1} (= \zeta(3/2) \cdot T(3/2))$

★ ass3 $T_0 \equiv \frac{\hbar^2}{m} \left(\frac{N}{gV} \right)^{2/3} \Rightarrow (2\pi \frac{T_0}{T})^{3/2} = \frac{2}{\sqrt{\pi}} \zeta(3/2) T(3/2)$

critical point $\Rightarrow N_{total} = N^B(\mu=0, T_c)$

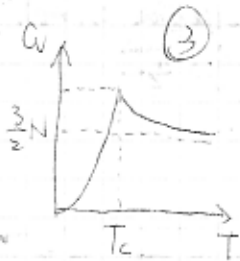
$T_c = 2\pi T_0 \left[\frac{2}{\sqrt{\pi}} \zeta(3/2) \zeta(3/2) \right]^{2/3} \approx 3.13 T_0$ (temperature quantum effects) BEC

$\Rightarrow N_{T < T_c}^{BEC} = N_{total} \left(1 - \left(\frac{T_c}{T} \right)^{3/2} \right)$ ✓

② $E_{\mu=0}^B(T < T_c) = \int_0^{\infty} d\epsilon \epsilon g(\epsilon) \frac{1}{e^{\epsilon/T} - 1} \sim T^{5/2}$
 $E(T_c) = N \cdot T \cdot \left(\frac{3}{2} \cdot \frac{\zeta(5/2)}{\zeta(3/2)} \right) \cdot N = 0.779 N \cdot T_c$ ~~5/2~~

ass4. $PV = \frac{2}{3} E \Rightarrow P(T_c) = \frac{2}{3} \frac{E}{V} = 0.5134 \cdot \frac{N T_c}{V}$

$\Rightarrow P(T < T_c) = P(T_c) \cdot \left(\frac{T}{T_c} \right)^{5/2}$ (in layer with V, easy to verify)



③ $C_V(T < T_c) \leq \frac{5}{2} \frac{E}{T}$
 $C_V(T_c) = 1.925 N$ ($> 3/2 N = C_V(\text{ideal gas})$)

$\text{He}^4 \rightarrow 2.18 \text{ K}$ experiment
 $\rightarrow 3.14 \text{ K}$ T_c BEC estimation

④ $S = 0$ ($T=0$)
 $S = \int_0^T dT' \frac{C_V(T' < T_c)}{T'} = \frac{5}{3} \frac{E(T < T_c)}{T}$

(Bose or Fermi) $F = -\frac{2}{3} E$ $G = 0 = \mu N \Rightarrow \mu = 0$ again. (a mist)

⑤ $P_{saturated} = P(T)$ from $G=0$
 $SdT = PdV \Rightarrow \frac{dP}{dT} = \frac{S}{V} = \frac{S_m}{V_m} \xrightarrow{\text{CC theorem}} \frac{\Delta S_m}{\Delta V_m} = \frac{\Delta Q}{T(V_1 - V_2)}$

$\Rightarrow V^{BEC} \equiv 0 !!!$ (first order?)

What is confusing is that $p=0$. (see cond order!?)

notice that $\int d^3p \frac{1}{e^{\beta(\epsilon - \mu)} - 1}$ is divergent for $n=2$!

03/06/2017

⑥ with a potential. e.g. $V = \frac{1}{2} kx^2$
 $N \ll T^3/T_0^3$ rather than $(T/T_0)^{3/2}$ anymore.

ass 1. $n = \frac{N}{V} \ll \lambda^{-3} = \left(\frac{2\pi\hbar^2}{mT}\right)^{-3/2}$ thermal wavelength.

ass 2. hard core model, and neglect 3 or more body interaction (or just make a mean field). then:

$$E_N = \sum_i \frac{p_i^2}{2m} + \sum_{i,j} u_{12}(|\vec{x}_i - \vec{x}_j|)$$

$$\Rightarrow Z = \frac{V^N}{N!} \int \prod_i \frac{d^3p_i}{(2\pi\hbar)^3} e^{-\sum_i p_i^2/2mT} \cdot \underbrace{\frac{1}{V^N} \int e^{-U/T}}_B$$

approximation 1.

$$\frac{1}{V^N} \frac{N(N-1)}{2} \int dx_1 dx_2 e^{-u_{12}(|x_1 - x_2|)} V^{N-2}$$

$$= 1 + \frac{N^2}{2V} \int dx e^{-u_{12}(x)/T} - 1 \approx 1 - \frac{N^2}{V} B(T)$$

$$\Rightarrow F_N \approx F_N^{ideal} + T \cdot \frac{N^2}{V} \cdot B(T)$$

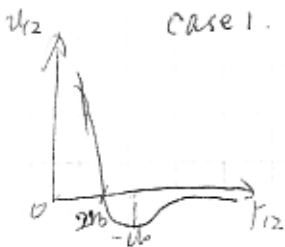
$$P \approx -\left(\frac{\partial F}{\partial V}\right)_T = P^{ideal} - T^2 \cdot \frac{1}{V^2} \cdot B(T)$$

$$G = G^{ideal} + P \cdot N \cdot B(T)$$

$$V = \left(\frac{\partial G}{\partial p}\right)_T = V^{ideal} + N \cdot B(T)$$

$$B(T) \xrightarrow{T \ll u_0} \int (1 - e^{-u/T}) dx^3 \ll 0$$

$$\xrightarrow{T \gg u_0} \int_0^{2r_0} + \int_{2r_0}^{\infty} \approx \int_0^{2r_0} \frac{1}{2} \cdot \frac{4\pi}{3} \cdot (2r_0)^3 + \frac{1}{2} \int_{2r_0}^{\infty} \frac{u(x)}{T} dx^3$$



$$\Rightarrow \left(\frac{\partial T}{\partial p}\right)_H = \frac{1}{c_p} \left[T \left(\frac{\partial V}{\partial T}\right)_p - 1 \right] = \frac{N}{c_p} \cdot (T \cdot B'(T) - B)$$

$$\begin{cases} T < T_{int} & \left(\frac{\partial T}{\partial p}\right)_H > 0 \Rightarrow \Delta T < 0 \\ T > T_{int} & \left(\frac{\partial T}{\partial p}\right)_H < 0 \Rightarrow \Delta T > 0 \end{cases} \quad (\Delta p < 0)$$

\Rightarrow Van der Waals equation

$$p + \frac{a}{V_m^2} = NT \left[\frac{1}{V} + \frac{Nb}{V^2} \right]$$

$$\begin{cases} a = \frac{1}{2} \int_0^{2r_0} u(x) dx^3 \\ b = \frac{1}{2} \int_{2r_0}^{\infty} \frac{u(x)}{T} dx^3 \end{cases}$$

20. Cluster expansion (expansion in density)

$$Z_G = \sum_N Z_N e^{\mu N/T}$$

$$E_0 = 0 \quad Z_0 = 1$$

$$E_1 = \frac{p^2}{2m} \quad Z_1 = \int dT_1 e^{-E_1/T} (= V \cdot \left(\frac{mT}{2\pi\hbar^2}\right)^{3/2})$$

$$E_n = \sum_i \frac{p_i^2}{2m} + U_{n-1} \quad Z_n = \frac{1}{n!} \int \prod_{i=1}^n dT_i e^{-E_n/T} = \frac{1}{n!} (Z_{1-p})^n \cdot \underbrace{\frac{1}{V^{n-1}} \int dx_{12}^3 dx_{13}^3 dx_{14}^3 \dots e^{-U_{12} \dots n/T}}_{\triangleq I_n}$$

18.

$$Z_G = \sum \frac{I_N}{N!} (z_{1-p} e^{u/T})^N$$

ideal gas, not so general?

$$\Omega = -T \ln Z_G \Rightarrow P = \frac{T}{V} \ln Z_G \quad (\text{for } I_N \text{ don't give us anything we want})$$

Case 1. $u \equiv 0 \Rightarrow P \stackrel{\text{ideal}}{=} \frac{T}{V} \cdot \frac{z_{1-p}^N}{N!} (=N)$

Case 2. non-zero u :

$$P = \frac{T}{V} \ln Z_G = \frac{T}{V} \sum \frac{I_N (z_{1-p} e^{u/T})^N}{N!}$$

$$\Rightarrow J_1 = I_1 = 1$$

$$J_2 = I_2 - 1 = \frac{1}{V} \int dx^3 (e^{-u/T} - 1) = -2B(T) \cdot V \quad (\text{2nd virial coefficient})$$

$$J_3 = I_3 - 1 - 3(I_2 - 1) \propto \binom{1}{3}^2 - \frac{3}{\text{sym}} \binom{1}{2} \binom{1}{1} \rightarrow$$

$$\Rightarrow P = T \cdot \left[\frac{N}{V} + \frac{N^2}{V^2} B(T) + \left(\frac{N}{V}\right)^3 C(T) + \dots \right]$$

3/10/2017. ~~✗~~

21. phase transition: macro ~~para~~ parameters suddenly change

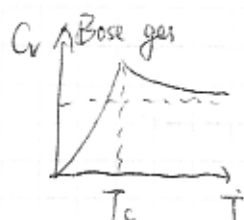
① order of transition: 1st order \rightarrow discontinuity in density $\neq V_m = V/N$
 entropy $S_m \neq S/N$

notice that $-\left(\frac{\partial G}{\partial T}\right)_p = S$, $V = \left(\frac{\partial G}{\partial p}\right)_T$

idea is: $\mu(p, T) = \mu(p, T)$, $d\mu = d\mu_s$ could give us the equation

$$\frac{dp}{dT} = \frac{\Delta S}{\Delta V} = \frac{S_2 - S_1}{V_2 - V_1} = \frac{L}{T \cdot \Delta V}$$

Remarks: experimentally we could somehow use this, because L we measure, ΔV is ΔV and we know T , then it seems to be clear.



(2). Second order: $\frac{\partial}{\partial T} C_v = \left(\frac{\partial^2 E}{\partial T^2}\right)_V \leftarrow$ thermodynamic limit $\left. \begin{array}{l} V \rightarrow \infty \\ N \rightarrow \infty \\ V_m \text{ fixed} \end{array} \right\}$

(3). ~~cross over~~ 3rd order: cross over

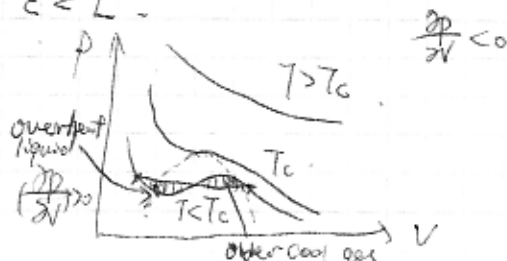
② density correlation: $\langle \delta\rho(x) \delta\rho(y) \rangle \propto e^{-|x-y|/\xi} \rightarrow$ correlation length
 (1st order) $\xi \xrightarrow{T \rightarrow T_c} \infty$

\Rightarrow if $V = L^3$ then $\xi < L$

example 1. Van der Waals.

$$p + \frac{a}{V^2} = \frac{T}{V-b}$$

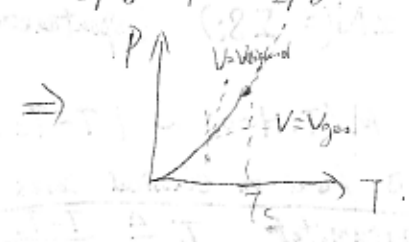
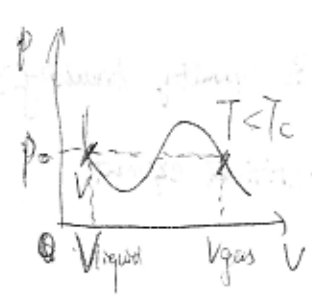
Competition between push and ~~pull~~ expand



③ mixture of phases: $\begin{cases} \mu_1 = \mu_2 & \text{chemical (E, G)} \\ T_1 = T_2 & \text{thermo} \\ P_1 = P_2 & \text{mechanical} \end{cases}$

$G_1 = G_2 \Rightarrow \int_1^2 dG = 0 = \int_1^2 V dp \Rightarrow$ gives you p_0 .
 i.e. I find the p_0 related to T .

$T_c = \frac{8a}{27b} \quad p_c = \frac{a}{27b^2} \quad V_c = 3b$



where is μ ?
 isn't that a uniform change?
 reconstruct itself?

④ example of water triple point

$\mu_{\text{water}}(T, p) = \mu_{\text{ice}} = \mu_{\text{vapor}} = \mu_{\text{liquid}} = \mu_{\text{vapor}}$ always same T, p .

$\Rightarrow T_{\text{tr}} = 273.16 \text{ K} \quad p_{\text{tr}} = 0.6 \text{ kPa}$

generally speaking:

$T, p, C_{1,2}^{A,B}$ mixture of A, B ... material can exist in R phases

$\mu^A(p, T) = \mu^A$ gives you $R-1$ equations (not R)

and we have L species of materials

\Rightarrow totally $\geq R(L-1)$ parameters.

$L(R-1)$ equations: $n = 2 + R(L-1) - L(R-1) = \text{freedom} \geq 0$

3/20/2017

⑤ classification of transitions:

1st: $\Delta S_{12} \neq 0 \quad \ell = T \cdot \Delta S$
 2nd: $\begin{cases} \Delta S = 0 \\ \Delta V = 0 \end{cases} \quad \kappa = \frac{1}{T} \left[\frac{\partial G}{\partial p} \right]_T$

ferromagnetic $\uparrow\uparrow\uparrow T < T_c$
 antiferromagnetic $\uparrow\uparrow$

e.g. 1. $\begin{cases} \text{ferromagnetic} \\ \text{antiferromagnetic} \end{cases}$

e.g. 2. Bose-Einstein condensation.

$\psi_{\text{BEC}}(x) = r(x) e^{i\varphi}$ order parameter
 degenerate global gauge symmetry

Hamiltonian is ~~no longer~~ conserved under this symmetry,
 but not ~~these~~ ground states

remark: $1/\mu(N \rightarrow \infty)$
 anal limit ($\mu \rightarrow 0$)
 is important in who is first!

20.

22. magnetization: $H = -J \sum_{\langle ij \rangle} S_i S_j - H \sum S_i$ $\begin{cases} J > 0 & \text{ferro.} \\ J < 0 & \text{antiferro.} \end{cases}$

① Ising model: classical spins
 ass 1. $\mathcal{H} = -J \sum S_i S_j - H \sum S_i$ $S_i = \pm 1$ Z_2 degeneracy

ass 2. \Rightarrow ground state $\Rightarrow \mathcal{H} = -J \cdot N \cdot \text{dim} - H \cdot N$

ass 3. $T < T_c \Rightarrow M = \pm N (= \sum S_i)$ (spontaneous Z_2 symmetry breaking?)

Conclusion: $T < T_c$, $M(T, H=0) \sim |T - T_c|^\beta$ \leftarrow critical exponent.

derivation is based on classical cases.

Temperature scaling parameter $\tau \equiv \frac{T - T_c}{T_c}$

$\chi_H = -\frac{1}{N} \frac{\partial^2 G}{\partial T^2} \propto |T|^{-\alpha}$ $M_m = \frac{M}{N} = \begin{cases} \tau^\beta & T < 0 \\ 0 & T > 0 \end{cases}$

Gibbs potential:

$Z(T, H) = \sum e^{-\frac{1}{T}(H - H_m)} = e^{-\frac{G(T, H)}{T}}$

$\chi = \left(\frac{\partial m}{\partial H} \right)_T = -\frac{1}{V} \left(\frac{\partial^2 G}{\partial H^2} \right)_T \propto |T|^{-\alpha}$

Case 1. $T=0$, $H \neq 0$: $m(T_c, H) \propto H^{1/\delta}$, $H_{\text{eff}} \propto m^\delta$

correlation function:

$\Gamma(r) = \langle m(r) m(0) \rangle - \langle m(r) \rangle \langle m(0) \rangle$
 $\propto |r|^{2-d-\xi} \exp(-r/\xi)$ (d is dimension)

correlation length

$\xi \propto |T|^{-\nu}$ $\nu > 0$

Remark: $\alpha, \beta, \gamma, \delta, \nu, \xi$

$T \rightarrow 0$: microscopic details become irrelevant "scaling".

the smooth terms after $|T|^{-\alpha}$ would be not important.

because of ~~the~~ singularity in the beginning took most importance.



e.g. $\chi_H \propto |T|^{-\alpha} \propto -\frac{1}{N} \frac{\partial^2 G}{\partial T^2} \Rightarrow \Delta G/V \propto |T|^{2-\alpha}$

(1) $H_{\text{eff}} \propto \frac{\Delta G}{V} \cdot \frac{1}{m} \propto \frac{|T|}{\chi}$

$\Rightarrow \alpha + 2\beta + \gamma = 2$

Susceptibility: (2) $\chi = \frac{1}{T} \int dx^3 \Gamma(|x|) \propto \int dx^3 |x|^{2-d-\xi} \propto |\xi|^{2-d}$

physical meaning of correlation function:

also (3) $m \propto |\Gamma(r)|^{1/2} \propto |\xi|^{-\frac{d-\xi}{2}}$ (4) $H_{\text{eff}} \propto |\xi|^{-\frac{2-d+\xi}{2}}$

15) $\frac{\Delta G}{V} \propto \frac{T_c}{V_{\text{corr}}} \propto E^{-d} \propto |T|^{2-d\alpha}$

in fact only four of them are ~~not~~ independent.
thus we get 2 independent ~~exponents~~ exponents.

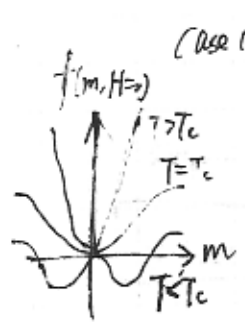
Remark:
this 2-independent thing is not coming from Hamiltonian, it could come from some symmetry. i.e. different system, same parameter

$x + 2\beta + \gamma = 2$
 $\gamma = \frac{2-x}{d}$
 $\delta = 1 + \gamma/\beta$
 $\xi = 2 - \delta/\nu$
 $\chi(T) \propto T^{-\nu} e^{-T/\xi} = E^{-\nu} \chi^{-\nu} e^{-\chi} \rightarrow$ universal scale-invariant dimensionless χ .

23. Landau mean-field theory (for $\frac{d\langle m^2 \rangle}{m^2} \ll 1$, fluctuation small).
 $m(x)$ is magnetic field.

$F(T, M) = V [A(T) m^2 + B(T) m^4 - H \cdot m]$ $M = V \cdot m$ $m = \text{const}$
 second order phase transition: $A(T_c) = 0$ $T > T_c$
 $A(T) = a \cdot T$ $T < T_c$

? ①. $F = \int dx^3 f(m, H)$
 $f = -H \cdot m + A(T) m^2 + \frac{1}{2} B(T) m^4 + C |\nabla m|^2 + O(\dots)$



(Case 1). Uniform field: $H=0$ $\nabla m = 0 \Rightarrow m = \text{const}$.
 m is determined by $\min f(m, H=0)$.

$\frac{\partial f}{\partial m} = 2aT \cdot m + 2Bm^3$
 $\Rightarrow \begin{cases} m=0 & T > T_c \\ m = \pm \sqrt{\frac{a|T|}{B}} & T < T_c \end{cases} \Rightarrow \beta = \frac{1}{2}$

$f(m, H=0) = \begin{cases} 0 & T > T_c \\ -\frac{a^2 |T|^2}{2B^2} & T < T_c \end{cases}$

$\Rightarrow C = -T_c^3 \frac{\partial^2 f}{\partial T^2} = \begin{cases} T_c^3 \cdot \frac{a^2}{B} & T < T_c \\ 0 & T > T_c \end{cases}$ a jump and $\alpha = 0$.

case (2). $H \neq 0$. $T = T_c$.

$\frac{\partial f}{\partial m} = 0 \Rightarrow m = \left(\frac{H}{2B}\right)^{1/3} \Rightarrow \delta = 3$.

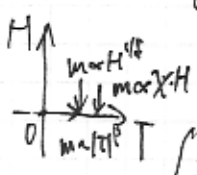
Case (3). $H=0$, $T \leq T_c$, $|\nabla m|^2$ take into account.

$f = A(T) m^2 + C |\nabla m|^2 \approx aT m^2 + C \cdot \frac{m^2}{\xi^2} \Rightarrow \xi \propto \sqrt{\frac{c}{aT}}$

can think of this from Lagrangean equation $\nu = 1/2$

Remark: ① A depends on T ✓ ② $B > 0$, ferromagnetic ③ Why are they even order, not odd?
 answer to ③ because $H=0$ would give you symmetric terms thus actually we have odd terms, but only think of leads

22.



Case (4). $H \neq 0$. $T \leq T_c$. uniform.

$$f = aTm^2 - Hm \Rightarrow m = \frac{H}{2aT} \Rightarrow \frac{\partial m}{\partial H} = \frac{1}{2aT} \Rightarrow \chi = \frac{1}{2aT}$$

Remark: the trick here is compare the order of our terms and only keep those leading two left in the expression to do the calculation. interesting derivation.

also $d = 4$. ~~and~~ but fluctuation dominates gives you $d < 4$. decorrelate magnetization for $r < \xi$

discussion: $\frac{\delta m}{m} \ll 1 \Rightarrow \frac{T_c}{aT} \xi^{-d} \cdot \frac{1}{m^2} = \frac{BT_c}{a^2 \mu_0} \left(\frac{a\mu_0}{c}\right)^{d/2} \propto |T|^{d/2-2} \ll 1$

$\Rightarrow d > 4$ is a must for MFT.

but for $d < 4$, there might be a region $|T| > T_0 \Rightarrow T < T_c - T_c T_0$

e.g. Ginsburg - Landau theory of S.E. (BCS condensate wavefunction)

form (1) $m \rightarrow \psi(x)$, $\nabla \rightarrow \nabla - i\frac{q}{\hbar}\vec{A}$

$$f \rightarrow aT|\psi|^2 + \frac{1}{2}b|\psi|^4 + \frac{\hbar^2}{2m}|\nabla - i\frac{q}{\hbar}\vec{A}\psi|^2 + \frac{B^2}{2\mu_0}$$

★

$\min F = \min \int f dV \Rightarrow \frac{\delta F}{\delta \psi} = 0$, $\frac{\delta F}{\delta \vec{A}} = 0$.
 $\Rightarrow \frac{1}{\mu_0} \nabla \times \vec{B} = \frac{i\hbar q}{2m} (\psi \nabla \psi^* - \psi^* \nabla \psi) + 2i\frac{q^2}{\hbar} \vec{A} |\psi|^2 = \vec{j}_s$ current density?

★ form (2)

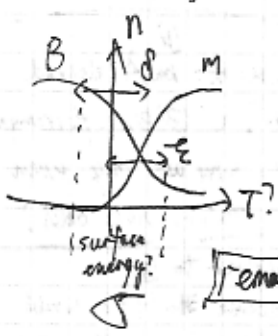
$$\psi = n_s^{1/2}(x) e^{i\varphi(x)}$$

$$\Rightarrow \vec{j}_s = \frac{i\hbar q}{2m} \nabla n_s \cdot \left[\nabla \varphi - \frac{q}{\hbar} \vec{A} \right]$$

$$\Rightarrow \nabla \times \vec{j}_s = -\frac{q^2}{m} n_s \vec{B} \quad (\text{London's equation})$$

$$\vec{A} \vec{B} = \mu_0 \frac{q^2}{m} n_s \vec{B} \quad \text{exponential decay !!}$$

use $n_s = \sqrt{|\psi|^2} = |m| \propto |T|^{1/2} \Rightarrow$ penetrate depth $\propto |T|^{-1/2}$



Remark: right now two mechanics compete with each other: δ vs. ξ

$$k \frac{\Lambda}{\xi} = \text{constant } (\tau)$$

$\left\{ \begin{array}{l} k < 1/\sqrt{\xi} \quad \delta > 0 \quad \text{SC I.} \\ k > 1/\sqrt{\xi} \quad \delta < 0 \quad \text{SC II.} \end{array} \right.$
 missner effect is broken through the entire sample
 vertex exist?



SC current screens the mag field?

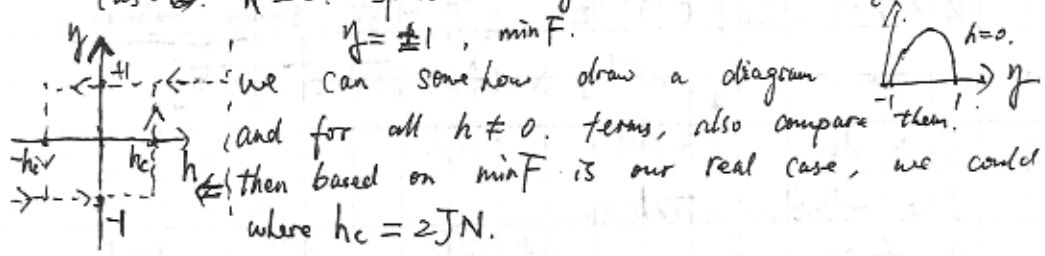
the Remark: the surface energy is from current to B-field. look up for plasma physics

24. Ising model (Mean-field theory)

$$H = -J \sum_{\langle i,j \rangle} S_i S_j - h \sum_i S_i \quad S_i = \pm 1$$

ass(1). $\langle S_i \rangle = \eta$, $J > 0$. no fluctuation $S=0$

case (1) $\Rightarrow F = E = -JNd \cdot \eta^2 - hN\eta$
 $h=0$. spontaneous magnetization.



then based on min F is our real case, we could draw another diagram. where $h_c = 2JN$.

Case (2). molecular field theory

ass(2). $S_i = \eta + \hat{S}_i$, $\langle \hat{S}_i \rangle = 0$, $\langle \hat{S}_i \hat{S}_j \rangle = 0$ ($i \neq j$)

$$\frac{\langle \hat{S}_i \hat{S}_j \rangle}{\eta \langle \hat{S}_i \rangle} = 0$$

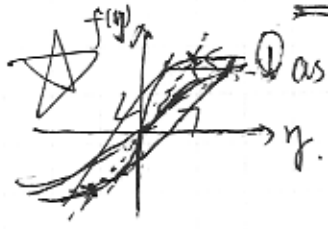
$$E(\eta) = -J \sum_{\langle i,j \rangle} (\eta + \hat{S}_i)(\eta + \hat{S}_j) - h \sum_i (\eta + \hat{S}_i)$$

$$= +JNd \eta^2 - h_{eff} \sum_i S_i, \quad h_{eff} = h + 2Jd\eta$$

Remark:
~~order of 2~~
 order of 1

$$Z = e^{h_{eff}/T} + e^{-h_{eff}/T}; \quad \langle S_i \rangle = \tanh\left(\frac{h_{eff}}{T}\right)$$

$$\Rightarrow h_{eff} = h + 2Jd \tanh\left(\frac{h_{eff}}{T}\right)$$



as $h=0$. we have: $\eta = \tanh\left(\frac{2Jd}{T} \eta\right)$

$$\begin{cases} \frac{2Jd}{T} > 1. & \eta \neq 0. \\ \frac{2Jd}{T} < 1. & \eta = 0. \end{cases} \quad T_c = \frac{A}{2Jd}$$

2. with $h \neq 0$. $\eta = \tanh\left(\frac{2Jd}{T} \eta + \frac{h}{T}\right)$

as $T \sim T_c$, $\eta \ll 1$.

$$\Rightarrow \eta \approx \frac{T_c}{T} \eta + \frac{h}{T} \Rightarrow \eta = \frac{h}{T - T_c} \quad \chi = \frac{\partial \eta}{\partial h} = \frac{1}{T - T_c} \quad \text{Curie Weiss Law}$$

question: how to understand the loop structure more efficiently?

24.5. 1-D Ising model. ($N \gg 1$)

1). $h=0$. spontaneous magnetization

$$H = -J(N-1) + 2J \cdot M. \quad M = \# \text{ of "boundary"}$$

ass(1) min E $\Leftrightarrow M=0$ no dislocation $T=0$. $S = \ln 2$

ass(2) for $T > 0$, $F = E - TS$ should be min

$$S = \ln [2 \cdot C_{M,N}^{M,N}]$$

$$\text{where } \frac{M}{N} = X \Rightarrow X = \frac{1}{e^{2J/T} + 1}$$

$$\approx \ln 2 + X \ln X + (1-X) \ln (1-X)$$

have a trivial limit: $X < \frac{1}{N} \Rightarrow N > e^{2J/T} \Rightarrow T > \frac{2J}{\ln N}$

Remark: when $X > 1/2$ this might be more interesting to talk about

24

2) general case $h \neq 0$.

formal: $Z = \sum e^{-\mathcal{H}(S_i)} \Rightarrow e^{\frac{hS_1}{2T} + \frac{hS_N}{2T}} (e^{\sum \dots})$ \nearrow $\pi \mathbb{Z}^2$

$= \text{tr } M^N$ $M = \begin{pmatrix} e^{(J+h)/T} & e^{-J/T} \\ e^{-J/T} & e^{(J-h)/T} \end{pmatrix}$

①. transfer matrix $M: t \rightarrow t+At$.

$M(At) = \langle t_{i+1} | e^{+h/T} | t_i \rangle$ $T \sim \frac{J}{\Delta T}$. sounds profound

$\det(M - \lambda) = 0$ gives us $\lambda_{\pm} = e^{J/T} [\cosh(\frac{h}{T}) \pm \sqrt{\sinh^2(\frac{h}{T}) + e^{-4J/T}}$

ass. $N \gg 1$, $Z \approx \lambda_+^N$ ($\lambda_{\text{fast}} = \lambda_+ + \lambda_-$)

$F = -T \ln Z = -TN \ln \lambda_+$

$f = \frac{1}{N} \sum S_i = \frac{T}{N} \frac{\partial \ln Z}{\partial h} = \frac{\sinh(h/T)}{\sqrt{\sinh^2(h/T) + e^{-4J/T}} \xrightarrow{h \gg 0} \frac{h}{T} e^{2J/T}$

$\chi = \frac{\partial^2 \ln Z}{\partial h^2} \xrightarrow{h \gg 0} \frac{1}{T} e^{2J/T}$

\Rightarrow for 1-D Ising model, $T \rightarrow \infty$ serves as Curie point.

24.75. Ising model in 2-D.

$T_c = 2.27J$ (Onsager)

$h=0, E_{++}, -- = -J, E_{+-} = +J$

①. calculate the entropy of a "wall"

$E(L) = 2J \cdot L$, just 1 "wall", $\Omega = \frac{1}{2} 4 \cdot N^{1/2} (2d-1)^L$

$F(L) = E(L) - S(L) \cdot T = (2J - T \ln 3) \cdot L + \text{const}(N)$

case $\begin{cases} T < 2J/\ln 3 & \text{walls suppressed} \rightarrow \text{ordered phase} \rightarrow \text{spontaneous magnetization} \\ T > 2J/\ln 3 & \text{walls proliferate} \rightarrow \text{disordered phase} \end{cases}$
yet this is $T_c \approx 1.82J$.

T_c (meanfield) $\approx 4J$ (no entropy).

25. blocking transformation (clustering them)

$N \rightarrow \frac{N}{2^d}, \begin{cases} J \rightarrow J' \\ h \rightarrow h' \end{cases}$

for $\beta = \infty$, $(J, h) = (J', h')$ fixed point give us ~~2nd~~ ^{2nd} order transition

e.g. 1-D.

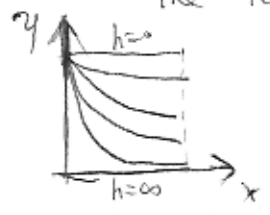
$Z = \text{tr } M^N = \text{tr } (M^2)^{N/2}$ $M^2 = M^*(J', h')$. test J', h' .

$M^2 = \begin{pmatrix} e^{(2J+h)/T} + e^{-J/T} & 2e^{+h/T} + e^{-2J/T} \\ e^{h/T} + e^{-2J/T} & e^{-2J/T} + e^{2(J-h)/T} \end{pmatrix} = \text{Const} \cdot M?$

$\Rightarrow \frac{e^{(2J+h)/T} + e^{-J/T}}{e^{h/T} + e^{-2J/T}} = \frac{e^{+h/T}}{e^{-J/T}}$ and $\frac{e^{2(J-h)/T} + e^{-2J/T}}{e^{h/T} + e^{-2J/T}} = \frac{e^{(J-h)/T}}{e^{-J/T}}$

parameter flow diagram.

the order is: fix h , get the relation between $e^{J/T}$ and $e^{-h/T}$.
 the relation is given by the equation that we received before.



$$\begin{cases} x = e^{-J/T} \\ y = e^{2h/T} \end{cases} \text{ (for our particular system)}$$

2b. Monte Carlo simulations ~~for~~ ~~of~~ statistical system.

- ① e.g. Ising model: $Z = \sum_{\{S_i\}} e^{J S_i}$. $\{S_i\} \in \{ \pm 1 \}$ $\{S_i\} : 10 \times 10 \times 10 \rightarrow 2^{10^3} \approx 10^{3 \times 10^3}$
 generate "relevant" spin configurations (Markov chain).
- ② Monte Carlo evolution "time" counting the updates

$$\langle O(S_i) \rangle = \frac{1}{|G_i - T_i|} \sum_{\{S_i\}} O(S_i)$$

So we "randomly" pass through some states and average them, sort of average all possible states that's how we handle "stationary" distribution.

Metropolis update: 1). $\{S_i\} \rightarrow \tilde{S}_i$
 2). generate a candidate update $\{S_i\}, \tilde{S}_i$
 3). accept or reject. $p(i \rightarrow i+1) = \begin{cases} 1 & \Delta \leq 0 \\ e^{-\Delta/T} & \Delta > 0 \end{cases}$
 $\Rightarrow \frac{p(i \rightarrow i+1)}{p(i+1 \rightarrow i)} \equiv e^{-\Delta/T}$ all the time

- ③ $\begin{cases} \text{hot start: random spin config} \\ \text{cold start: all spin up or down} \end{cases} \Rightarrow$ when they are converging?
 $E_{\text{hot}}(T) \approx E_{\text{cold}}(T)$

"heatbath" algorithm, 2d model: update only $(x+y) \equiv \pm 1 \pmod{2}$ or $0 \pmod{2}$ vertex and no accept or reject, only follow from Gibbs distribution.

Question: sign problem?

2). fluctuations. E. SE. (grand canonical potential).

① for $F = \frac{\sum f_i}{N}$: $\delta F = \frac{\delta f}{\sqrt{N}}$ for $(\delta F)^2 = \frac{\overline{(\sum f_i)^2} - (\sum f_i)^2}{N^2} = \frac{1}{N} (\overline{f^2} - (\overline{f})^2) = \frac{\overline{(\delta f)^2}}{N}$

Some algebra in Page 11. \Rightarrow

② $(\delta N)^2 = T \partial_{\mu} \langle N \rangle = T \partial_{\mu} \left(\frac{1}{Z_{\mu}} \partial_{\mu} Z_{\mu} \right)$.
 for ideal gas: $\langle N \rangle = e^{\mu/T} Z_1 = e^{\mu/T} \frac{V}{\lambda^3}$
 $\Rightarrow (\delta N)^2 = \langle N \rangle$

Remark = we have 2 different definitions of μ , for fixed N , μ is fixed, which could be calculated from the expression of P13. yet for grand-canonical ensembles, μ is a variable for which we use to connect different N states

★ Poisson distribution: $P_N = \frac{\langle N \rangle^N}{N!} e^{-\langle N \rangle} = \frac{\lambda^N}{N!} e^{-\lambda}$ (should not use $\langle N \rangle$!)

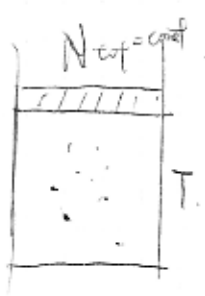
binomial distribution: $P_N = \binom{N}{N_{\text{tot}}} w^N (1-w)^{N_{\text{tot}}-N} \approx \frac{1}{N!} (N_{\text{tot}})^N w^N (1-w)^{N_{\text{tot}}}$
 $w = \frac{V}{V_{\text{tot}}} \ll 1 \rightarrow \frac{(w N_{\text{tot}})^N}{N!} e^{-w N_{\text{tot}}}$

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reproduce Gaussian distribution:

$$\langle g \delta N \rangle = N \langle g \delta N \rangle - N \langle g \rangle N + N \langle g \rangle \langle N \rangle \quad \Delta N \triangleq N - \langle N \rangle$$

$$\approx -\frac{(\Delta N)^2}{2 \langle N \rangle} \quad \text{Gaussian?}$$



③ fluctuation of the volume V

Hamiltonian for the piston: $\mathcal{H} = \frac{1}{2} M \dot{y}^2 + \frac{1}{2} k y^2$
 pressure \leftrightarrow gravity equilibrium: $K = A \left(-\frac{\partial P}{\partial y} \right) = A^2 \left(-\frac{\partial P}{\partial V} \right) \quad \frac{K}{M} \triangleq \omega^2$
 $\langle E \rangle = 2 \langle E_{kin} \rangle = M \omega^2 \langle (\delta y)^2 \rangle = \left(-\frac{\partial P}{\partial V} \right) (\delta V)^2$
 and on the other side: $\langle E \rangle = \frac{1}{2} T + \frac{1}{2} T = T$

$$\Rightarrow (\delta V)^2 = -T \cdot \left(\frac{\partial V}{\partial P} \right)_T \stackrel{\text{ideal}}{=} \frac{V^2}{N}$$

④ fluctuation of pressure P. (tricky)

$P = \frac{F}{A}$ where fluctuation could be treated as coming from $F \propto N$.
 observation time τ is also a good dimension to think of,
 In fact, $\langle (\delta P)^2 \rangle \propto \frac{1}{\tau} \Rightarrow$ change as we vary the observation time quantity.

04/12/2017

28. stochastic process

① random function of time $f(t)$. $\Delta f = f - \langle f \rangle$ average over possibilities
 stationary process: $\langle f(t) \rangle = \langle f \rangle$ } independent on time
 $\langle (\Delta f)^2 \rangle = \langle (\Delta f)^2 \rangle$

two variable, possibility and operator.
 Fourier operators

Correlation: $\langle \Delta f(t) \Delta f(t') \rangle = K_f(t-t')$ (why?)
 ① even parity $K_f(t-t') = K_f(t'-t)$
 ② $K_f(\tau \rightarrow 0) = (\delta f)^2$
 ③ $K_f(\tau \rightarrow \infty) = 0$ for sufficient large $\tau \gg T_{corr}$

② Fourier - transformation

$$\Delta f(t) = \int d\omega \cdot f(\omega) e^{-i\omega t}$$

$$\left\{ \begin{aligned} f(\omega) &= \int \frac{dt}{2\pi} \Delta f(t) e^{i\omega t} \end{aligned} \right. \quad (\langle f(\omega) \rangle = \int \langle \Delta f(t) \rangle = 0)$$

$$\Rightarrow \langle f(\omega) \cdot f^*(\omega') \rangle = \delta(\omega - \omega') \int e^{-i\omega t} K_f(t) \frac{dt}{2\pi} \stackrel{\text{stationary stochastic process}}{=} S_f(\omega)$$

question: what's the integration form?

$$\Rightarrow (\delta f)^2 = 2 \int_0^{\omega_{max}} d\omega S_f(\omega) \approx 2 \Delta \omega S_f(\omega)$$

range of ω : $|\omega| \leq \omega_{max} \sim \frac{1}{T_{corr}}$

③ white noise:

$$S_f(\omega) = S_f(0) = \text{const.}$$

$$K_{wn}(\tau) = 2\pi S_f(0) \delta(\tau)$$

or for $|\omega| \leq \omega_{max}$

$$K \approx S_f(0) \frac{\sin(\omega_{max} \tau)}{\tau}$$

④. Langevin equation

(1) $m\ddot{q} + kq = F_{det}(t) + F_{stoch}(t)$ deterministic + random force
 $\Rightarrow m\ddot{q} + \eta\dot{q} + kq = F_{det}(T) + \Delta F$
 \Rightarrow solution $q_{deterministic} + \Delta q \Rightarrow q_{\omega} = \Delta q = \frac{\Delta F}{m(\omega_0^2 - \omega^2) - i\omega\eta}$
 $\Rightarrow S_F(\omega) = \frac{S_F}{m^2(\omega_0^2 - \omega^2)^2 + \eta^2\omega^2}$
 $\Rightarrow \langle (\Delta q)^2 \rangle = 2 \int_0^{\infty} \frac{S_F(\omega) d\omega}{m^2(\omega_0^2 - \omega^2)^2 + \eta^2\omega^2} \stackrel{with \omega \approx \omega_0}{\approx} 2 \int_0^{\infty} \frac{S_F(\omega) d\omega}{m^2(2\omega_0(\omega - \omega_0))^2 + \eta^2\omega_0^2}$

★ this is a very essential assumption

if this part is comparable to the main part of motion then:

$\langle E_{kin} \rangle = \frac{1}{2} = \frac{k}{2} \langle (\Delta q)^2 \rangle \Rightarrow S_F(\omega_0) = \frac{\eta}{\pi} T \approx S_F(\omega) \quad |\omega - \omega_0| \ll \frac{1}{T_{corr}}$
 $\eta = \frac{\pi}{T} S_F(0) = \frac{\pi}{T} \int_{-\infty}^{+\infty} \frac{dt}{2\pi} \langle \Delta F(0) \Delta F(t) \rangle$

(2) η -large:

$\eta\dot{q} = F_{det} + \Delta F$
 $\Rightarrow \Delta q = \frac{1}{\eta} \int_0^t \Delta F(t') dt'$
 $\langle (\Delta q(t))^2 \rangle = \frac{1}{\eta^2} \int_0^t \int_0^t dt_1 dt_2 \langle \Delta F(t_1) \Delta F(t_2) \rangle$ look at upper side and ②

$D = \frac{T}{\eta}$ Boltzmann distribution of Brownian particles

$m\dot{q} + \text{Collision} + \text{random motion}$

$n(h) = n_0 \exp[-mgh/T]$
 diffusion from high \rightarrow low density

$\vec{J} = -D \nabla n = -n \cdot \frac{mgh}{\eta} \hat{z}$ (Newton) $\Rightarrow D = T/\eta$
 $\vec{J}_{tot} = D(-\nabla n)$ $\int \vec{J} \cdot d\vec{a} + \nabla \cdot (n\vec{u}) = 0$?

⑥. R. R. circuit

$q \rightarrow Q$
 $\dot{q} \rightarrow \dot{Q} = I$
 $F \rightarrow V$
 $\eta \rightarrow R \quad (RI^2 = E = \eta v^2)$

$\Rightarrow S_V = \frac{R}{\pi} T$
 Nyquist thermo noise.
 $\langle (\delta V)^2 \rangle_{\Delta\omega} = 4 \cdot R \cdot T \cdot \Delta\omega$
 $\langle (\delta I)^2 \rangle_{\Delta\omega} = \frac{4}{R} T \cdot \Delta\omega$

⑦. generalized susceptibility

$S_F = \frac{\eta}{\pi} T$
 $\frac{dW}{dF} = v \cdot F = -\eta v^2$
 $W_{\omega} = \int_{-\infty}^{+\infty} (-\dot{q}) F dt = \text{Re} [i\omega q_{\omega} F^*] = (\text{Im} X) \cdot |F_{\omega}|^2$
 $S_F S_F(\omega) = \frac{X''(\omega)}{\pi \omega} T$

$F(\omega) = X(\omega) q_{\omega}$
 $\text{Re} X$ conserves energy, $\text{Im} X$ dissipate energy.

28.

⑧ QM case:

$$\frac{k \langle \delta q^2 \rangle}{2} = \langle E_{\text{potential}} \rangle = \frac{1}{2} \langle E \rangle = \frac{\hbar \omega}{2} \cdot \coth\left(\frac{\hbar \omega}{2T}\right) \quad (\text{H.O.})$$

$$\Rightarrow S_F(\omega) = \frac{\hbar X''}{2\pi \coth\left(\frac{\hbar \omega}{2T}\right)} \cdot S_q = \frac{S_F(\omega)}{2\pi X''}$$

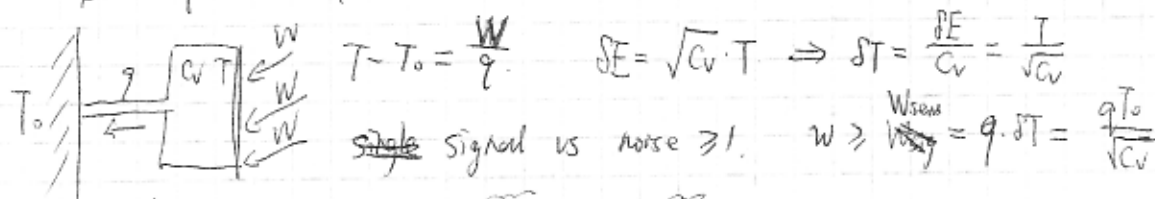
$$\langle \delta q^2 \rangle = \frac{\hbar}{\pi} \int_0^\infty d\omega \frac{X''}{X'^2} \coth\left(\frac{\hbar \omega}{2T}\right)$$

$$\text{notice that } \frac{1}{X(\omega)} = \frac{X' - iX''}{X'^2} \Rightarrow \frac{X''}{X'^2} = \text{Im}\left(-\frac{1}{X}\right)$$

$$\text{and } S_F = \begin{cases} \frac{\hbar X''}{2\pi} & \hbar \omega \gg T \\ \frac{\hbar X''}{\pi \omega} & \hbar \omega \ll T \end{cases} \quad \text{quantum fluctuation.}$$

Question: S_F is dominated by sth. that is not relevant to itself?
where is the concept been stolen?

⑨ Temperature fluctuation



$$\frac{d}{dt} (C_V T) + q(T - T_0) = W_{\text{measure}} + \Delta W_{\text{stock}} \quad (\text{Langevin equation})$$

$$\Rightarrow C_V(-i\omega) T_\omega + q T_\omega = W_\omega$$

$$\Rightarrow T_\omega = \frac{W_\omega}{-i\omega C_V + q} \quad (C_V)_{\text{max}} = \frac{q}{\omega}$$

$$(1) \Rightarrow \frac{W_{\text{sense}}}{W} \geq \frac{q T_0}{\sqrt{q C_V}} = T_0 \sqrt{q} \sqrt{C_V}$$

$$(2) \Rightarrow (\delta T)^2 = 2 \int d\omega S_T = \frac{\pi}{q\omega} S_W, \quad \text{also } (\delta T)^2 = \frac{T^2}{C_V}, \quad (\text{calculation twice})$$

$$\Rightarrow S_W = \frac{q}{\pi} T_0^2 \Rightarrow \sqrt{(\delta W)_{\Delta \omega}^2} = 2\sqrt{q} \sqrt{\Delta \omega} \cdot T_0$$

$$\Rightarrow \frac{W_{\text{sense}}(\Delta \nu)}{W_{\text{sense, full}}} \propto \sqrt{\frac{\Delta \nu}{\nu}} \quad 1-2 \text{ order of magnitude.}$$

⑩ ~~kinetics~~ kinetics

Def. single-particle probability density $W(p, q, t)$.

$$N_{\text{total}} = \int w d^3p d^3q$$

assl. dependent distribution, dilute. or multi-collision. or non-interacting.

⑪ Non-interacting particles:

$$\text{continuity: } \partial_t W + \nabla_q \cdot \vec{j}_q + \nabla_p \cdot \vec{j}_p = 0 \quad \begin{cases} \vec{j}_q = W \vec{v} \\ \vec{j}_p = W \dot{\vec{p}} \end{cases}$$

ass 2. by making use of Hamiltonian equation, we have:

$$\partial_t W + [W, H]_{\text{classical}} = 0 = \frac{d}{dt} W. \quad \text{Liouville theorem}$$

the probability density doesn't change along evolution.

(3) the interacting picture:

ass 3. $\frac{dW}{dt} = \frac{\text{collisions/unit}}{\text{time}} = \int dp' [T_{p \leftarrow p'} W(p') - T_{p' \leftarrow p} W(p)]$

$T_{p \rightarrow p'} = T_{p' \rightarrow p}$ when scattering is reversible.

Brownian motion of heavy particles mixture in light-molecular gas
also, for fermion, if $T_{p \rightarrow p'} = T_{p' \rightarrow p}$, then the formula are the same. also boson,
 ~~$w(p) \rightarrow w(p)$~~ i.e. $w(p) \rightarrow w(p) (1 \pm w(p))$.



(4) Boltzmann equation (2 → 2 collision, dilute gas regime)

ass 3' $\frac{dW(p)}{dt} = \int dp' dp_2 \int dp_2' \delta(p+p_2-p'-p_2') T_{pp_2 \rightarrow p'p_2'} [W(p)W(p_2) - W(p')W(p_2')]$

and again we ask for equilibrium:

$$\log W + \log W_2 = \log W' + \log W_2' \quad \text{as } \Sigma p - \Sigma p_f = 0.$$

(?) also take energy into account, we reach:

$$\log W(p) = A\epsilon + \vec{b} \cdot \vec{p} + C$$

let $\begin{cases} \langle \vec{p} \rangle = m\vec{v} \\ \langle \epsilon \rangle = \frac{3}{2}T \\ \int W(p) dp = 1 \\ \epsilon = \frac{p^2}{2m} \end{cases} \Rightarrow W(p) = \exp \left[- \frac{(p - m\vec{v})^2}{2mT} \right]$
Boltzmann equation

(5) entropy analysis: $S = - \sum W_n \ln W_n$.

formal.

$$H = \int dp dq W(p) \ln W(p)$$

$$dH = \int dp^3 dq^3 \frac{d}{dt} W(p) (\ln W(p) + 1) \quad (\text{use the previous expressions})$$

$$= \int dp^3 dq^3 (\ln W(p) + 1) \int dp_1^3 dp_1' d^3 p_2' \delta(p_0 + p_2 - p' - p_2')$$

$$\stackrel{\text{Symmetry}}{\sim} \frac{1}{4} \int \pi dp^3 \cdot \delta(\dots) \cdot T_{pp_2 \rightarrow p'p_2'} (W_1 W_2 - W_1' W_2') [\ln(W_1 W_2) - \ln(W_1' W_2')] \leq 0$$

i.e. the entropy is increasing all the time with the help of collision

ass 4' violation: $H(t)$ is the local maximum refers to our assumption of "independent" distribution holds.

(6) the equilibrium analysis based on (5):

0th-order-approximation: no dissipation \leftrightarrow no temperature fluctuation

$$\left. \begin{cases} W_1' W_2' = W_1 W_2 \\ p_1 + p_2 = p_1' + p_2' \\ \epsilon_1 + \epsilon_2 = \epsilon_1' + \epsilon_2' \\ \dots \text{ by } \dots \end{cases} \right\} \text{sth. not specific in equilibrium}$$

30.

trick here is: we try to separate $w(p)$ around d^3q .

(1). potential is uniform $\rightarrow F = \overset{0}{\text{const}} \rightarrow \dot{p} = 0$
 $\Rightarrow \partial_t W(q, p, t) + \dot{q} \cdot \partial_q W = (\text{collision integration}) = d_t W$

then we look at:

$$\int d^3p \left(\frac{m\dot{v}}{\epsilon} \right) d_t W = \int d^3p d^3p' \left(\dots \right) \dots \quad (\text{expression in } \textcircled{4})$$

Symmetry
concerns. \bigcirc

which tells us sth. is conserved around the "local" region.

(2). some general definitions:

$$\begin{cases} n(q, t) = \int d^3p w. & \rho = n \cdot m. \\ \vec{v} = \frac{1}{n} \int d^3p w \cdot \frac{\vec{p}}{m} \\ \xi^i = \frac{1}{n} \int d^3p w \frac{p^2}{2m}. \end{cases} \left. \begin{array}{l} \text{stress tensor } \Pi_{ij} = \int d^3p w(p, q, t) \frac{p_i p_j}{m} \\ \text{energy flow } \vec{Q} = \int d^3p w(p, q, t) \frac{1}{2} m v^2 \vec{v} \end{array} \right\} \begin{array}{l} \text{momentum flux} \\ \end{array}$$

equations: $\begin{cases} \partial_t n + \partial_q^i (n \vec{v}_i) = 0 \\ \partial_t (p \cdot \vec{v}) + \partial_{q_j} \Pi_{ij} = 0 \\ \partial_t \xi + \partial_q^i \cdot \vec{Q} = 0. \end{cases}$

~~trick~~ trick from formula:
it seems that he used $\vec{v} = \vec{v}(q, t)$ rather than simple $\vec{v} = \frac{\vec{p}}{m}$
(= $\frac{d\vec{q}}{dt}$)

\Rightarrow the distribution function thus have this form:

(3). $\Pi_{ij} \stackrel{\vec{v} = \vec{v} + \vec{u}}{\text{random analysis}} = \frac{w(q, p, t)}{mn} \cdot (V_i V_j + \langle u_i u_j \rangle)$ sort of fluctuation. Local
 $\stackrel{\text{random analysis}}{=} \rho (V_i V_j + \frac{1}{3} \langle u^2 \rangle \delta_{ij})$

$= \rho V_i V_j + \delta_{ij} \cdot \text{pressure.}$ (use $\frac{1}{3} \rho \langle u^2 \rangle = T \cdot n = \text{pressure}$).

$\xi^i = \frac{mV^2}{2} + \frac{1}{2} m \langle u^2 \rangle = \frac{1}{2} m V^2 + \bar{\epsilon}$ \leftarrow true internal energy.

$\vec{Q} = \vec{v} (\bar{\epsilon} + \frac{1}{2} m V^2 + \text{pressure}).$

$\textcircled{7}$ small deviation from equilibrium.

$W = W_0 + \delta W$

$\Rightarrow \partial_t \delta W = -\vec{v} \cdot \partial_q W_0 - \vec{F} \cdot \partial_p W_0$

and let $-\frac{\delta W}{T} \stackrel{\Delta}{=} \delta \left(\frac{d}{dt} W_0 \right) = \int d^3p d^3p' d^3p'' \delta(p_i p_j - p'_i p'_j) w_i w_j \left(\frac{\delta w_i}{w_i} + \dots \right)$

~~Called~~ called relaxation time approximation.

$\textcircled{8}$ electron and Fermion statistics



e-e scattering: ϵ_F

e-i scattering: $\epsilon_{\text{final}} \approx \epsilon_F$

for $m_i \gg m_e$

9. stationary + uniform distribution:

class

$$\frac{d}{dt} W \approx \frac{\partial W}{\partial t} + 0 + \vec{F} \cdot \frac{\partial W}{\partial \vec{p}} = -\frac{\delta W}{t}$$

uniform force field, $\vec{F} = \text{const}$ also isotropic distribution.

$$\Rightarrow \frac{\partial W}{\partial \vec{p}} = \frac{\partial W_0}{\partial \vec{E}} \cdot \vec{v} \frac{\partial \vec{E}}{\partial \vec{p}} \rightarrow \text{Boltzmann / Fermi / Boson}$$

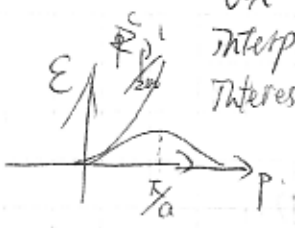
e.g. external E field $\vec{F} = q \cdot \vec{E}$:

$$\left\{ \begin{aligned} \delta W &= -T \cdot (\vec{F} \cdot \vec{v}) \frac{\partial W_0}{\partial \vec{E}} \\ \vec{j} &= q^2 T \int d^3 p \vec{E} \cdot \vec{v} \vec{v} \left(-\frac{\partial W_0}{\partial \vec{E}} \right) \quad (= \int q \langle \vec{v} \rangle) \\ &= \frac{q^2 T}{m^2} \vec{E} \frac{4\pi}{3} \int dp \cdot p^2 \cdot p^2 \left(-\frac{\partial W_0}{\partial \vec{E}} \right) = q \vec{E} \end{aligned} \right.$$

use fermion distribution, $\Rightarrow \sigma = \frac{q^2 T}{m} \frac{q}{12\pi^2 \hbar^3} \frac{4\pi}{3} p_F^3 = \frac{q^2 T}{m} n_e$

interpretation: $\vec{v}_{\text{eff}} = \vec{a}_c \cdot T = \vec{j} / n \cdot q$

Interesting phenomena:



$$v_{\text{group}} = \frac{\partial E}{\partial p} \text{ moving back and forth.}$$

10. stationary + non-uniform distribution.

class 1.

$$W_0 = \frac{q}{h^3} n \left(\frac{\epsilon - \mu}{T} \right), \quad \mu \text{ and } T \text{ are both function of } \vec{q}$$

$$\text{then: } -\frac{\delta W}{t} = \frac{d}{dt} W \approx 0 + \vec{v} \cdot \nabla \mu \left(\frac{\partial W_0}{\partial \epsilon} \right) - q \nabla \phi \cdot \vec{v} \frac{\partial W_0}{\partial \epsilon}$$

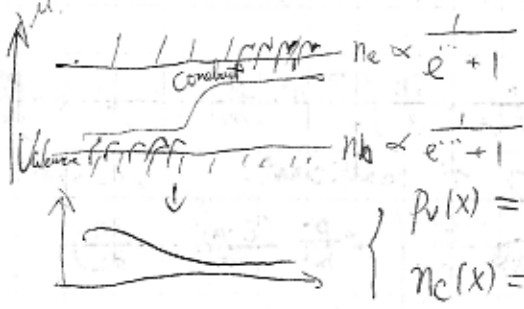
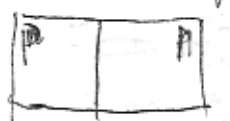
$$\rightarrow \vec{j} = \sigma \vec{E}_{\text{eff}} \quad \left\{ \begin{aligned} \sigma &= \frac{q^2 T}{m} n_e = \int d^3 p \frac{q^2 T}{m} \frac{\partial W}{\partial \epsilon} \vec{v} \vec{v} \\ \vec{E}_{\text{eff}} &= -\nabla \phi_{\text{eff}} = \vec{E} - \frac{1}{q} \nabla \mu \quad (= -\nabla \phi - \frac{1}{q} \nabla \mu) \end{aligned} \right.$$

two metal equilibrium:

$$\mu_e = \mu + q\phi \quad \Rightarrow \quad \mu_e = \mu_e$$



e.g.



tricky part: infinite sea anti-particle cancels out ~~the~~ finite quantity

$$\left\{ \begin{aligned} p_v(x) &= p_v(\infty) e^{-\frac{\phi_{\text{eff}}(\text{valence})}{T}} \\ n_c(x) &= n_c(\infty) e^{-\frac{\phi_{\text{eff}}(\text{conduct})}{T}} \end{aligned} \right.$$

Boltzmann! ~~~~~

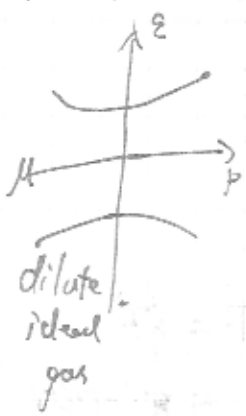
yet, here $\phi_{\text{eff}}(\text{valence}) = \mu - \epsilon_v + e\phi$

$$\phi_{\text{eff}}(\text{conduct}) = \epsilon_c - \mu - e\phi$$

$$\Rightarrow \vec{j} = \frac{q^2 T}{m} n \vec{E}_{\text{eff}} \frac{\vec{E}_0}{T} \cdot \frac{T}{m} \cdot q \nabla n = -q D \nabla n$$

Einstein relation: $\left\{ \begin{aligned} D &= \mu T \\ \vec{F} &= \frac{1}{m} \vec{X} \end{aligned} \right.$

$$\Rightarrow \frac{\partial n}{\partial t} = \frac{T}{m} \Delta n - \nabla \cdot \left(n \frac{T}{m} q \vec{E} \right) \quad \mu = \frac{e}{m} = \frac{1}{q} \text{ mobility}$$



dilute ideal gas

32.

ass/

(11) local equilibrium

$$d_t w = \partial_t w + (\vec{v} \cdot \nabla + \vec{F} \cdot \nabla_p) w = \left(\begin{array}{l} \text{collision} \rightarrow \text{Boltzmann} \\ \text{relaxation} \end{array} \right)$$

$$w_0 = \frac{g}{(2\pi\hbar)^3} \cdot n(\epsilon) \quad (\text{or } = f(\frac{\epsilon-\mu}{T}))$$

$$\begin{cases} \partial_\epsilon w_0 = w_0 \cdot \frac{1}{T} f' & \partial_T w_0 = -\frac{\epsilon-\mu}{T^2} w_0 f' \\ \partial_\mu w_0 = -w_0 \frac{1}{T} f' & \text{"local"} \end{cases}$$

$$\nabla w_0 = \frac{\partial w_0}{\partial \epsilon} \cdot (-\nabla \mu - \frac{\epsilon-\mu}{T} \nabla T)$$

electrochemical potential $q\Phi$

$$\Rightarrow \delta w = w - w_0 = \tau(\dots)$$

$$= \tau \cdot \frac{\partial w_0}{\partial \epsilon} \vec{v} \cdot (\nabla(\mu + q\Phi) + \frac{\epsilon-\mu}{T} \nabla T)$$

★

$$\Rightarrow \vec{j}_q = \int d^3p \, q \vec{v} \delta w$$

$$\stackrel{\text{A}}{=} \sigma (-\nabla \Phi) + \sigma \cdot S (-\nabla T)$$

(1) then its easy to see:

$$\sigma = \tau q^2 \cdot \frac{g}{(2\pi\hbar)^3} \cdot \frac{4\pi}{3} \int dp \, p^2 v^2 \left(-\frac{\partial n}{\partial \epsilon}\right)$$

trick/ass

make use of our former trick in Bosons / Fermions Statistics P15

$$\Rightarrow \sigma = \tau \cdot q^2 \cdot \frac{g}{(2\pi\hbar)^3} \cdot \frac{4\pi}{3} p_F^3 \cdot \frac{1}{m} \rightarrow ne$$

(2) thermo e.m.f. S.

$$\sigma S = \int \dots$$

$$= \frac{\pi^2 T^2}{2\epsilon_F} \frac{q^2}{m} \cdot \frac{g}{(2\pi\hbar)^3} \cdot \frac{4\pi}{3} p_F^3 = \frac{\pi^2 T}{2\epsilon_F} \cdot \frac{\sigma}{q}$$

(12) flux of heat.

$$\vec{j}_h = \int d^3p \, \delta w \vec{v} (\epsilon - \mu)$$

← subtracting the static electric current

$$0 = \partial_t (VCVT)$$

$$\stackrel{\text{A}}{=} \sigma \nabla T (-\nabla \Phi) + \kappa (-\nabla T)$$

+ $\int d\vec{A} \cdot \vec{j}_h$ (where:

$$\sigma \nabla T = \tau \cdot q \cdot \frac{g}{(2\pi\hbar)^3} \cdot \frac{4\pi}{3} \int_0^\infty p^2 \frac{p^2}{m^2} (\epsilon - \mu) \left(-\frac{\partial n}{\partial \epsilon} \frac{\partial n}{\partial \epsilon}\right) = \tau \cdot \sigma \cdot S$$

symmetry of coefficient. / Onsager's theorem

$$\text{or } 0 = C_V dt T + P \vec{j}_h$$

Same trick

$$\kappa = \tau \cdot q \cdot \frac{g}{(2\pi\hbar)^3} \cdot \frac{4\pi}{3} \int p^2 \frac{p^2}{m^2} \frac{(\epsilon - \mu)^2}{T} \left(-\frac{\partial n}{\partial \epsilon}\right)$$

$$= \tau \cdot \frac{\pi^2 T}{3} \cdot (\sigma / q^2)$$

(13) Brownian (1 particle).

$$(1) \partial_t w = -\vec{v} \cdot \vec{I} w$$

$$\vec{v} = \mu \vec{F} = \frac{1}{\eta} \vec{F}$$

$$\vec{I} w = \mathcal{D}(-\nabla w) + \frac{w}{\eta} \vec{F} \quad (\text{along } \vec{v})$$

$$= \frac{1}{\eta} (-\partial w)$$

meta stable
↓
leak

and we have Einstein relation: $D = \frac{T}{\gamma}$

$\Rightarrow I_w = -\frac{1}{\eta} (T \nabla w + w \nabla U)$
and notice that $m \ddot{x} + \eta \dot{x} = 0 \Rightarrow \tau_{\text{max}} \sim \frac{m}{\eta}$ momentum relaxation

$\Rightarrow \partial_t w = \frac{1}{\eta} (T \Delta w + \nabla(w \nabla U))$

let $\partial_t w = 0 \Rightarrow$ Boltzmann equation

$w \propto \exp(-u/T)$

(2). Kramers's problem: leaking / tunneling / escaping / metastable state

$W = \int dq w(q)$ probability to stay in meta state

$\partial_t W = -\frac{1}{\tau} W$ decay rate

$I_w = -\frac{1}{\eta} \nabla w - \frac{1}{\eta} w \nabla U$
 $= -\frac{1}{\eta} e^{-u/T} \nabla (w e^{u/T})$

$\Rightarrow I_w \int_{q_1}^{q_2} e^{u(q)/T} dq \approx -\frac{1}{\eta} w e^{u/T} \Big|_{q_1}^{q_2}$ ★

$\approx \frac{1}{\eta} w(q_1) e^{u/T}$

make quadratic approximation, we reach:

$I_w|_{\text{near } q_2} = \int w(q_1) \left(\int_{q_1}^{q_2} dq e^{(u_2 - u_1)/T} \right)^{-1}$

$u(q) \approx u(q_2) - \frac{1}{2} k_2 (q - q_2)^2$
 $W|_{\text{near } q_1} \approx \frac{1}{\eta} w(q_1) \left(\int e^{u(q_2) - u(q)} \int dq e^{-\frac{1}{2} k_2 (q - q_2)^2} \right)^{-1}$

$\approx u(q_1) + \frac{1}{2} k_1 (q - q_1)^2$
 $= \frac{1}{\eta} w(q_1) \cdot e^{-\Delta u/T} \cdot \sqrt{\frac{k_2}{T}} \frac{1}{\sqrt{2\pi}}$

$W|_{\text{near } q_1} \approx \int dq w(q) e^{-\frac{1}{2} k_1 (q - q_1)^2} = w(q_1) \cdot \sqrt{\frac{2\pi T}{k_1}}$

$\Rightarrow I_w = w(q) \cdot e^{-\Delta u/T} \cdot \frac{\sqrt{k_1 k_2}}{2\pi \eta}$ (then what's T?)

84 Fokker - Planck equation

relaxation of momentum distribution heavy vs. light.

heavy - heavy vs heavy - light collision

$\partial_t w = \int d^3 q [T_{p \leftarrow p+q} (w(p+q) - T_{p+q \leftarrow p} w(p))]$

$= \partial_{p_\alpha} (A_\alpha w + \partial_{p_\beta} (B_{\alpha\beta} w))$

$A_\alpha = \int d^3 q q_\alpha T_{p \leftarrow q} = \frac{\Sigma q_\alpha}{\Delta t}$ collision sum $\approx \langle q_\alpha \rangle$

$B_{\alpha\beta} = \int d^3 q q_\alpha q_\beta T_{p \leftarrow q} = \frac{\Sigma q_\alpha q_\beta}{2\Delta t}$ collision sum $= \langle q_\alpha q_\beta \rangle$

34.

$$\Rightarrow \partial_t W = \partial_{p_\alpha} [A_\alpha W + B_{\alpha\beta} \partial_{p_\beta} W]$$

$\hat{A}_\alpha + \partial_{p_\beta} B_{\alpha\beta}$, $B_{\alpha\beta}$ stationary.

Stationary solution tells me: $W \propto \exp(-\frac{p^2}{2mT}) \Rightarrow A_\alpha = \frac{B}{mT} p_\alpha$

$$\Rightarrow \partial_t W = \partial_{p_\alpha} \left[\frac{B}{mT} p_\alpha W + B \partial_{p_\alpha} W \right]$$

interesting problem:

$$H_{MF} = \int \left[\frac{1}{2} \sigma_z^{(i)} \sigma_z^{(j)} + g \sum \sigma_x^{(i)} \right], \quad \langle \sigma_z \rangle = \text{matrix !! } \sigma \dots$$

$$= -J \left[\sum g m_z \sigma_z^{(i)} + g \sum \sigma_x^{(i)} \right] = -J \sum_i \vec{R} \cdot \vec{\sigma}^{(i)} \quad \vec{R} = (g, 0, g m_z)$$

$$Z_{MF}^{spin} = \text{tr}(e^{-\beta H_{MF}}) = 2 \cosh(\beta J R)$$

$$I \text{ feel that } \Sigma_E = \int d\vec{r} |\psi_{\vec{r}}\rangle \langle \psi_{\vec{r}}|$$

$\sim \text{tr}(1)$. thus we could directly use tr . and

also maintain H as matrix

$$\text{i.e. } Z = \text{tr}(e^{-\beta H})$$

$$= \text{tr}(\int e^{-\beta H} |\psi\rangle \langle \psi| d\psi) \text{ exactly the form in QFT!}$$

$$= \int \langle \psi | e^{-\beta H} | \psi \rangle d\psi$$