

\* The meaning of the Lagrange Multipliers:

Recall that the distribution of energy is obtained by maximizing

$$S = k \left[ G = \ln(Q) + \alpha \underbrace{(N - \sum N_n)}_{\# \text{ microstates}} + \beta \underbrace{(\sum E_n - \sum N_n E_n)}_{\# \text{ particles} \quad \text{total Energy}} \right]$$

For Maxwell-Boltzmann statistics,

$$S = k G = \sum N_n (\ln d_n - \ln N_n + 1 - \alpha - \beta E_n) + \alpha N + \beta E$$

$$\frac{\partial G}{\partial N_n} = \ln d_n - \ln N_n - \alpha - \beta E_n = 0 \Rightarrow N_n(\alpha, \beta) = d_n e^{-\alpha - \beta E_n}$$

$$G(\alpha, \beta) = \sum N_n(\alpha, \beta) \left( \ln d_n - \ln \underbrace{d_n e^{-\alpha - \beta E_n}}_{N_n(\alpha, \beta)} + 1 - \alpha - \beta E_n \right) + \alpha N + \beta E$$

$= N(\alpha, \beta) + \alpha N + \beta E$ . Maximize this by setting  $\frac{\partial G}{\partial \alpha} = \frac{\partial G}{\partial \beta} = 0$

$$\text{so that } N(\alpha, \beta) = \sum N_n = \sum d_n e^{-\alpha - \beta E_n} = N \text{ and } E(\alpha, \beta) = \sum N_n E_n = E$$

$$\text{then } dN(\alpha, \beta) = \sum d_n [d_n e^{-(\alpha + \beta E_n)}] = \sum -d_n e^{-(\alpha + \beta E_n)} d(\alpha + \beta E_n) = -(N d\alpha + E d\beta)$$

$$\text{and } dG = dN(\alpha, \beta) + d\alpha N + d\beta E = (N - N) d\alpha + (E - E) d\beta = 0$$

$$\text{Also, } S = k[(\alpha + 1)N + \beta E] = Nk \left[ \ln e^\alpha + \beta \frac{E}{N} + 1 \right]$$

\* Conservation of energy: "1st Law. Thermodynamics"

Vary  $S = kG(\alpha, \beta)$  with respect to  $\alpha, \beta$  and  $N, E$  before fixing  $\alpha, \beta$ :  
so that  $\alpha, \beta$  can adjust to the new values of  $N, E$ :

$$dS = k \left[ dN(\alpha, \beta) + d(\alpha N + \beta E) \right] = k (\alpha dN + \beta dE) + \underbrace{\partial d\alpha + \partial d\beta}_{\text{same as above}} \quad [\text{const } V]$$

Solving for  $dE$  gives us the 1st law:  $dE = dQ - dW$

$$dE = \frac{1}{k\beta} dS - \frac{\mu}{\beta} dN = T dS + \mu dN \quad \text{if } \lambda = -\frac{\mu}{kT}, \beta = \frac{1}{kT}$$

Including external forces and multiple species  $N_i$ ,

$$dE = \underbrace{T dS}_{dQ} + \sum_i \mu_i dN_i - \underbrace{(pdV + BdM + \dots)}_{dW}$$

$E, S, N, V, M$ : extensive  
 $T, \mu, P, B$ : intensive

$(T, S) \nparallel (\mu, N) \nparallel (p, V)$  etc are conjugate variables wrt  $E$   
The first is constant over the material, the second scales.

- To see physical significance of taking the log of  $Q$ , divide the system (single-particle states) into 2 parts: A, B

$$Q = Q_A \cdot Q_B$$

$$\downarrow \ln(Q)$$

$$S = S_A + S_B$$

$\mu$ -states multiply  
entropy adds!  
like  $E, N, V, \dots$

..	..	..	..
$Q_A$	$Q_B$		
$N_A, E_A$	$N_B, E_B$		

- in thermal equilibrium  $dS = dS_A + dS_B = 0$  "max. ent."  
also energy balance  $dE = \frac{1}{\beta_A} k dS_A + \frac{1}{\beta_B} k dS_B = 0$   
Since  $dS_A = -dS_B$ ,  $\frac{1}{\beta_A} = \frac{1}{\beta_B} = kT$  "temperature"  
There is no "energy" gradient transferring heat between A & B  
"K" = conversion factor from units of T to E (Boltzmann const)  
and also units of  $S = k \ln(Q)$ , since  $dE = T dS$

- like wise, in chemical equilibrium,  $dE = \frac{\partial \lambda}{\beta_A} dN_A + \frac{\partial \lambda}{\beta_B} dN_B = 0$

Since  $dN_A = -dN_B$   $\frac{\partial \lambda}{\beta_A} = \frac{\partial \lambda}{\beta_B} = \mu$  "chemical potential"

There is no "energy" gradient pushing on particles.

- Other quantities:  $z = e^\lambda = e^{\mu/kT}$  "absolute activity" (normalization)

And  $Z(\beta) = \sum_n d_n e^{-E_n/kT} = \frac{N}{z}$  "partition function"

\* Example: Free Gas (recall Fermi Gas!)

In this case,  $n \rightarrow k = |\vec{k}|$ , a continuous degree of freedom

$$E_n \rightarrow E_k = \frac{\hbar^2 k^2}{2m} \quad \vec{k} = \left( \frac{\pi n_x}{\lambda_x}, \frac{\pi n_y}{\lambda_y}, \frac{\pi n_z}{\lambda_z} \right), \text{ one state per } \frac{V}{\pi^3}$$

$$d_n \rightarrow d^3n(k) = \frac{V}{\pi^3} d^3k = \frac{V}{\pi^3} \left( \frac{1}{8} 4\pi k^2 dk \right) = \frac{V}{8\pi^2} k^2 dk \quad (\text{one octant})$$

$$N = \sum_n N_n \rightarrow \int d^3n e^{-\epsilon - \beta E} = \frac{V}{2\pi^3} e^{-\epsilon} \int_0^\infty e^{-\beta \frac{\hbar^2 k^2}{2m}} k^2 dk$$

$$= \frac{V}{2\pi^3} e^{-\epsilon} \cdot \frac{1}{4} \left( \frac{\pi \hbar^2}{2m} \right)^{1/2} = V e^{-\epsilon} \underbrace{\left( \frac{m}{2\pi \beta \hbar^2} \right)^{3/2}}_{\text{solve for this.}}$$

$$\begin{aligned} \frac{d}{da} \left[ \int_0^\infty e^{-ax^2} dx = \frac{1}{2} \sqrt{\pi/a} \right] \\ = \int_0^\infty e^{-ax^2} x^2 dx = \frac{1}{4} \sqrt{\pi/a} \end{aligned}$$

$$z = e^{-\epsilon} = \frac{V}{N \lambda^3} = \frac{n_c}{n} \quad n_c = \lambda^{-3} \quad \text{"quantum concentration"}$$

$$\text{where } \lambda = \frac{\hbar}{p_{th}} = \sqrt{2\pi m k T} \quad \text{"thermal deBroglie wavelength"}$$

$$E = \sum_n N_n E_n \rightarrow \underbrace{\int d^3n e^{-\epsilon - \beta E}}_{N(\beta)} E = -\frac{d}{d\beta} N(\beta) = \frac{3N}{2\beta} = \frac{3}{2} N k T$$

"Equipartition theorem": ave. energy / degree of freedom =  $\frac{1}{2} k T$

$$S = k \left[ (\epsilon + 1) N + \beta E \right] \quad S/Nk = \ln(e^{-\epsilon}) + \frac{E}{NkT} + 1 = \ln \frac{n}{n_c} + \frac{5}{2}$$

"Sakur-Tetrode equation"