## Chapter 12

## Statistical Thermodynamics

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### 12.1 Introduction

- Toy model: Configuration of molecules in a room
> Initial state which 4 molecules exist at left side
> How many rearrangement if one molecule moves to right side?



Case 3

$\mathrm{w}={ }_{4} \mathrm{C}_{3} \times{ }_{4} \mathrm{C}_{1}=16$ : sixteen rearrangements!

### 12.1 Introduction

- Rearrangements for all states

$N_{\text {left }} 3$
Nright 1
w
16


| $N_{\text {left }}$ | 2 |
| :--- | :--- |
| $N_{\text {right }}$ | 2 |
| W | 36 |


| $N_{\text {left }}$ | 1 |
| :--- | :--- |
| $N_{\text {right }}$ | 3 |
| w | 16 |

$N_{\text {left }} 0$
$\mathrm{N}_{\text {right }} 4$
w 1




State with 2 molecules at left is most probable.

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### 12.1 Introduction

- What if there are large number of molecules and spaces?

100 molecules with 200 spaces 1000 molecules with 2000 spaces



For a large system, only most probable state is possible. Nature always converge to most probable state.

### 12.1 Introduction

- Equilibrium of macroscopic system


Thermodynamic probability : \# of microstates which leads a given microstate (\# of ways )


### 12.2 Coin-Tossing Experiment

- Coin tossing experiment: A simplified model of thermodynamic system

How many coins of heads when tossing 4 coins on the floor?
macro state : number distribution of coins of head and tails
micro state : rearrangements of coins of head and tails


### 12.2 Coin-Tossing Experiment

| Macro state level | Macro state specification |  | Micro state |  |  |  | Thermodynamic probability | True probability |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| k | $N_{1}$ | $N_{2}$ | coin 1 | coin 2 | coin 3 | coin 4 | $w_{k}$ | $p_{k}$ |
| 1 | 4 | 0 | H | H | H | H | 1 | 1/16 |
| 2 | 3 | 1 | H | H | H | T | 4 | 4/16 |
|  |  |  | H | H | T | H |  |  |
|  |  |  | H | T | H | H |  |  |
|  |  |  | T | H | H | H |  |  |
| 3 | 2 | 2 | H | H | T | T | 6 | 6/16 |
|  |  |  | T | T | H | H |  |  |
|  |  |  | H | T | H | T |  |  |
|  |  |  | T | H | T | H |  |  |
|  |  |  | H | T | T | H |  |  |
|  |  |  | T | H | H | T |  |  |
| 4 | 1 | 3 | H | T | T | T | 4 | 4/16 |
|  |  |  | T | H | T | T |  |  |
|  |  |  | T | T | H | T |  |  |
|  |  |  | T | T | T | H |  |  |
| 5 | 0 | 4 | T | T | T | T | 1 | 1/16 |

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### 12.2 Coin-Tossing Experiment

A macro state with $N_{1}=N / 2$ has largest number of $\mu$-state.

The maximum value of thermodynamic probability:

$$
w_{\max }={ }_{N} C_{N / 2}=\frac{N!}{(N / 2)!(N / 2)!}
$$

most probable micro state (equilibrium)


$$
N_{\text {coin }}=4
$$

$w_{\text {max }}=6$

$N_{\text {coin }}=8$
$w_{\max }=70$


Repeating numerous times

### 12.2 Coin-Tossing Experiment

When tossing 1000 times, $w_{\max }=\frac{1000!}{(500)!(500)!}$
For such a large numbers, Stirring's approximation can be used

$$
\ln (n!)=n \ln (n)-n
$$

Then

$$
\begin{aligned}
& \ln \left(w_{\max }\right)=\ln (1000!)-2 \ln (500!)=693 \\
& \log \left(w_{\max }\right)=\log (\mathrm{e}) \ln \left(w_{\max }\right)=0.4343 \cdot 693 \approx 300 \\
& \therefore w_{\max }=10^{300}
\end{aligned}
$$

For a large system, the total number of microstates is very nearly equal to the maximum number; $\Omega=\sum w_{k} \approx w_{\text {max }}$

### 12.3 Assembly of Distinguishable Particles

- Distribution among energy levels for equilibrium state



### 12.3 Assembly of Distinguishable Particles

- Ex) $N=3, U=3 \varepsilon$ with $\varepsilon_{j}=0, \varepsilon, 2 \varepsilon, 3 \varepsilon$

| Macro state level | Macro state specification |  |  |  | Micro state specification |  |  | Thermodynamic probability | True probability |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| k | $N_{0}$ | $N_{1}$ | $\mathrm{N}_{2}$ | $\mathrm{N}_{3}$ | A | B | C | $w_{k}$ | $p_{k}$ |
| 1 | 2 | 0 | 0 | 1 | 0 | 0 | $3 \varepsilon$ | 3 | 0.3 |
|  |  |  |  |  | 0 | $3 \varepsilon$ | 0 |  |  |
|  |  |  |  |  | $3 \varepsilon$ | 0 | 0 |  |  |
| 2 | 1 |  | 1 | 0 | 0 | $\varepsilon$ | $2 \varepsilon$ |  |  |
|  |  |  |  |  | 0 | $2 \varepsilon$ | $\varepsilon$ |  |  |  |
|  |  |  |  |  | $\varepsilon$ | 0 | $2 \varepsilon$ |  |  |  |
|  |  |  |  |  | $\varepsilon$ | $2 \varepsilon$ | 0 |  |  |  |
|  |  |  |  |  | $2 \varepsilon$ | 0 | $\varepsilon$ |  |  |  |
|  |  |  |  |  | $2 \varepsilon$ | $\varepsilon$ | 0 | Most Probable $\rightarrow$ Equilibrium |  |
| 3 | 0 | 3 | 0 | 0 | $\varepsilon$ | $\varepsilon$ | $\varepsilon$ | 1 | 0.1 |

### 12.4 Thermodynamic Probability and Entropy

- Statistical concept of entropy

Ludwig Boltzmann constructed the connection between the classical concept of entropy and the thermodynamic probability.

He interpreted entropy as a degree of organization of microscopic energy.

$$
S=f(w)
$$

### 12.4 Thermodynamic Probability and Entropy

There are a few characteristics for the function of entropy.
(1) $f(w)$ must be a single valued, monotonically increasing function.
(2) Entropy is an extensive property. That is, $S_{A+B}=S_{A}+S_{B}$
(3) Configuration of the system satisfies, $w_{A+B}=w_{A} w_{B}$

$$
f\left(w_{A+B}\right)=f\left(w_{A}\right)+f\left(w_{b}\right)
$$



$$
S_{A}=f\left(w_{A}\right)
$$


$S_{B}=f\left(w_{B}\right)$

### 12.4 Thermodynamic Probability and Entropy

The only function for which this statement is true is the logarithm. Thus,
Ludwig Boltzmann postulated the function of entropy as below.

## $S=k \ln w$

$k:$ Boltzmann constant ( $=1.38 \times 10^{-23} \mathrm{~J} / \mathrm{k}$ )
$w$ : Number of rearrangements


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### 12.5 Quantum States and Energy Levels

- Schrödinger's Equation (Postulate)

$$
\begin{array}{lll}
\Psi(x, y, z, t)=\psi(x, y, z) \phi(t) & \cdots & \begin{array}{l}
\text { time dependent } \\
\text { wave function }
\end{array} \\
|\Psi|^{2} & \cdots & \begin{array}{l}
\text { probability distribution function } \\
\text { [probability density] }
\end{array} \\
-\frac{h}{2 \pi i} \frac{\partial \Psi}{\partial t}=-\frac{h^{2}}{8 \pi^{2} m}\left(\frac{\partial^{2} \Psi}{\partial x^{2}}+\frac{\partial^{2} \Psi}{\partial y^{2}}+\frac{\partial^{2} \Psi}{\partial z^{2}}\right)+\underset{\downarrow}{V} \\
h: \text { Planck constant } & \text { potential energy }
\end{array}
$$

Postulated by Schrödinger based on physical phenomena of matter wave Also, Max born suggested statistical meaning of wave function.

### 12.5 Quantum States and Energy Levels

- Schrödinger’s Equation

$$
-\frac{h^{2}}{8 \pi^{2} m}\left(\frac{\partial^{2} \Psi}{\partial x^{2}}+\frac{\partial^{2} \Psi}{\partial y^{2}}+\frac{\partial^{2} \Psi}{\partial z^{2}}\right)+V \Psi=-\frac{h}{2 \pi i} \frac{\partial \Psi}{\partial t}
$$

- Separation of variables

$$
\begin{gathered}
\Psi(x, y, z, t)=\psi(x, y, z) \phi(t) \\
\frac{1}{\psi}\left[-\frac{h^{2}}{8 \pi^{2} m}\left(\frac{\partial^{2} \psi}{\partial x^{2}}+\frac{\partial^{2} \psi}{\partial y^{2}}+\frac{\partial^{2} \psi}{\partial z^{2}}\right)+V \psi\right] \\
\text { f(x,y,z)} \\
\begin{array}{c}
\text { Energy of the particle } \\
\text { (constant) }
\end{array} \\
\frac{h^{2}}{2 \pi i} \frac{1}{\phi} \frac{d \phi}{d t}=E
\end{gathered}
$$

### 12.5 Quantum States and Energy Levels

- Time dependent part

$$
\frac{d \phi}{d t}=-\frac{2 \pi i E}{h} \phi \quad \longrightarrow \quad \phi=-c e^{-\frac{2 \pi i E}{h} t} \quad\left[e^{i \theta}=\cos \theta+i \sin \theta\right]
$$

- Spatial part

$$
\begin{gathered}
\frac{\partial^{2} \psi}{\partial x^{2}}+\frac{\partial^{2} \psi}{\partial y^{2}}+\frac{\partial^{2} \psi}{\partial z^{2}}+\frac{8 \pi^{2} m}{h^{2}}(E-V) \psi=0 \\
\psi(x, y, z)=X(x) Y(y) Z(z), \quad E=E_{x}+E_{y}+E_{z} \\
\longrightarrow \quad \frac{\partial^{2} X}{\partial x^{2}}+\frac{8 \pi^{2} m E_{X}}{h^{2}} X=0 \quad \longrightarrow \quad X=A \cos p x+B \sin p x
\end{gathered}
$$

### 12.5 Quantum States and Energy Levels

- Boundary condition

> B.C.

$\binom{x=0, X=0}{x=L, X=0}$
from
$X=A \cos p x+B \sin p x$
$P L=n \pi \quad(n=0,1,2, \ldots)$
$P=\frac{2 \pi \sqrt{2 m E_{X}}}{h}$

### 12.5 Quantum States and Energy Levels

For linear motion of a free particle

$$
X=X_{0} \sin \frac{n \pi}{L} x=X_{0} \sin \frac{2 \pi \sqrt{2 m E_{X}}}{h} x
$$

The last step is to normalize the wave function

$$
\int_{0}^{L} X^{2} d x=1 \rightarrow X_{0}=\sqrt{\frac{2}{L}}
$$

Thus, the wave function is given as below

$$
X=\sqrt{\frac{2}{L}} \sin \frac{2 \pi \sqrt{2 m E_{X}}}{h} x
$$

### 12.5 Quantum States and Energy Levels



### 12.5 Quantum States and Energy Levels

- Energy of a particle in 3-D space

For a particle in a box,

- constrained to stay in a box
= no external force


$$
\frac{\partial^{2} \psi}{\partial x^{2}}+\frac{\partial^{2} \psi}{\partial y^{2}}+\frac{\partial^{2} \psi}{\partial z^{2}}+\frac{8 \pi^{2} m E}{h^{2}} \psi=0
$$

### 12.5 Quantum States and Energy Levels

- Outside the box $\psi=0 \quad(V \rightarrow \infty)$
$\rightarrow$ continuous wave function

$$
\left.\rightarrow \psi=0 \text { at } \begin{array}{l}
x=0, a \\
\\
\\
y=0, b \\
z=0, c
\end{array}\right\} \text { B.C. }
$$

$X=A \sin \left[\left(\frac{8 \pi^{2} m E_{X}}{h^{2}}\right)^{1 / 2} x\right]+B \cos \left[\left(\frac{8 \pi^{2} m E_{X}}{h^{2}}\right)^{1 / 2} x\right]$
$\psi=0 \quad$ at $\quad \mathrm{x}=0 \rightarrow \mathrm{~B}=0$

### 12.5 Quantum States and Energy Levels

$$
\begin{array}{r}
\psi=0 \text { at } \mathrm{x}=a \rightarrow 0=A \sin \frac{\left(\frac{8 \pi^{2} m E_{X}}{h^{2}}\right)^{1 / 2}}{\downarrow} a \\
n_{x} \pi\left(n_{x}: \text { integer }\right)
\end{array}
$$

$\rightarrow$ Energy of a particle is quantized!

$$
\begin{aligned}
E_{X} & =\frac{h^{2} n_{x}^{2}}{8 m a^{2}} \\
& \Rightarrow E=E_{X}+E_{Y}+E_{Z}=\frac{h^{2}}{8 m}\left(\frac{n_{x}^{2}}{a^{2}}+\frac{n_{y}^{2}}{b^{2}}+\frac{n_{z}^{2}}{c^{2}}\right)
\end{aligned}
$$

### 12.5 Quantum States and Energy Levels

- Wave function

$$
\begin{aligned}
& \psi=X_{0} Y_{0} Z_{0} \sin \frac{n_{x} \pi x}{a} \sin \frac{n_{y} \pi y}{b} \sin \frac{n_{z} \pi z}{c} \\
& \iiint \psi \psi^{*} d V=1 \\
& X_{0}{ }^{2} Y_{0}^{2} Z_{0}^{2}=\frac{8}{a b c} \\
& \text { If } \mathrm{a}=\mathrm{b}=\mathrm{c},(\text { cube }) \\
& E=\frac{h^{2}}{8 m} \frac{1}{a^{2}}\left(n_{x}^{2}+n_{y}^{2}+n_{z}^{2}\right)
\end{aligned}
$$

### 12.5 Quantum States and Energy Levels

- Degeneracy (statistical weight of the energy level)



### 12.5 Quantum States and Energy Levels

- Hydrogen atom in quantum mechanics

Because there exist only one proton and one electron, hydrogen atom is an easiest model to examine quantum state of an electron


### 12.5 Quantum States and Energy Levels

Wave function of an electron in spherical coordinate :

$$
\psi_{n l m}(r, \theta, \varphi)=\sqrt{\left(\frac{\rho}{r}\right)^{3} \frac{(n-l-1)!}{2 n(n+l)!}} e^{-\frac{\rho}{2}} \rho^{l} L_{n-l-1}^{2 l+1}(\rho) Y_{l}^{m}(\theta, \varphi)
$$

The wave state is discretized with 3 quantum numbers, $n, l$, and $m$

$$
\begin{array}{ll}
r-\text { coordinate, } \mathrm{n} & n=1,2,3 \cdots \infty \\
\theta-\text { coordinate, } l & l=1(s), 2(p), 3(d) \cdots n-1 \\
\varphi-\text { coordinate, } m & m=0, \pm 1, \pm 2 \cdots+l
\end{array}
$$

### 12.5 Quantum States and Energy Levels

- Hydrogen electron orbitals

Probability densities of hydrogen electron

http://chemwiki.ucdavis.edu/ogen orbitals

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### 12.5 Quantum States and Energy Levels

- Element orbital configuration

응 Group


- Orbital energy-level


### 12.6 Density of Quantum States

- Degeneracy of energy state
- For an energy level of a particle, there exist several states that meet the energy condition.
- This number of state for an energy level is defined as degeneracy, $\mathrm{g}(\epsilon)$
- For example, degeneracy of first excited energy level is as below

|  | n -combinations |  |  |  |
| :--- | ---: | ---: | ---: | :--- |
|  | $n_{x}$ | $n_{y}$ | $n_{z}$ | $\frac{h}{8 m V^{2 / 3}}\left(n_{x}{ }^{2}+n_{y}{ }^{2}+n_{z}{ }^{2}\right)=\frac{3 h}{4 m V^{2 / 3}}=2 \epsilon_{0}$ |
| State 1 | 2 | 1 | 1 |  |
| State 2 | 1 | 2 | 1 | $g\left(\epsilon_{1}\right)=3$ |
| State 3 | 1 | 1 | 2 |  |

### 12.6 Density of Quantum States

$$
\begin{aligned}
& \frac{8 m a^{2} \varepsilon}{h^{2}}=n_{x}{ }^{2}+n_{y}{ }^{2}+n_{z}^{2} \\
& \frac{8 m V^{\frac{2}{3}} \varepsilon}{h^{2}}=n^{2}=R^{2} \\
& g(\varepsilon) d \varepsilon \\
& : \text { number of quantum state } \varepsilon \ll \varepsilon+d \varepsilon \\
& g(\varepsilon) d \varepsilon=\mathrm{n}(\varepsilon+d \varepsilon)-n(\varepsilon)=\frac{d n(\varepsilon)}{d \varepsilon} d \varepsilon
\end{aligned}
$$

### 12.6 Density of Quantum States

$$
\begin{aligned}
n(\varepsilon)= & \frac{1}{8}\left(\frac{4}{3} \pi R^{3}\right)=\frac{1}{8} \frac{4}{3} \pi\left(\frac{8 m V^{2 / 3} \varepsilon}{h^{2}}\right)^{3 / 2}=\frac{\pi}{6} V\left(\frac{8 m}{h^{2}}\right)^{3 / 2} \varepsilon^{3 / 2} \\
& \downarrow \\
& \text { Positive integer area }
\end{aligned}
$$

Degeneracy

$$
\begin{aligned}
& \frac{\mathrm{g}(\varepsilon) d \varepsilon}{\substack{\downarrow \\
\# \text { of integer point }}}=\frac{\pi}{6} V\left(\frac{2^{9 / 2} m^{2 / 3}}{h^{3}}\right) \frac{3}{2} \varepsilon^{\frac{1}{2}} d \varepsilon=\frac{4 \sqrt{2} \pi V}{h^{3}} m^{\frac{3}{2}} \varepsilon^{\frac{1}{2}} d \varepsilon \\
& \hline
\end{aligned}
$$

