## Brennan 5.4

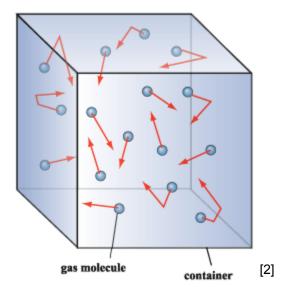
Lecture prepared by Melanie Hill

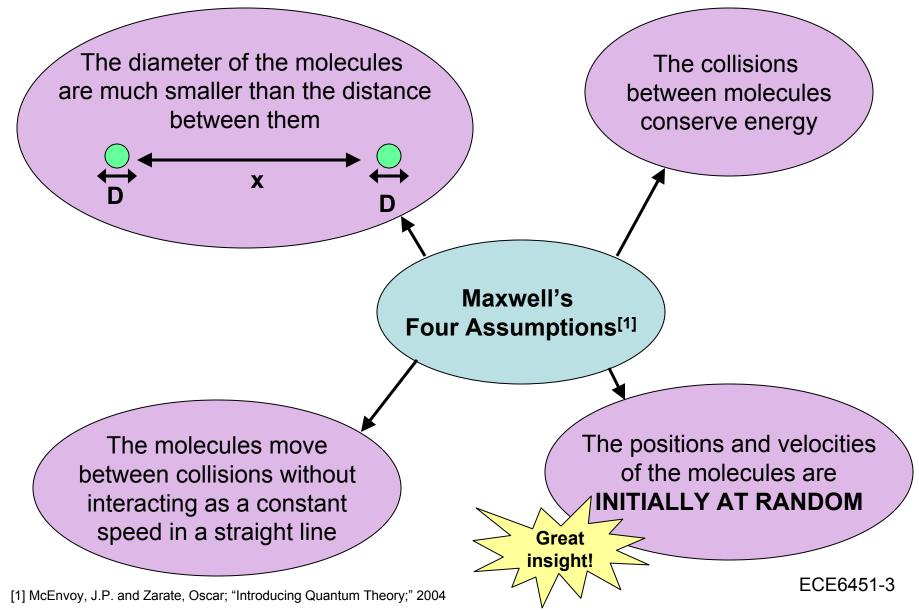
Scottish physicist James Clerk Maxwell developed his kinetic theory of gases in 1859. Maxwell determined the distribution of velocities among the molecules of a gas. Maxwell's finding was later generalized in 1871 by a German physicist, Ludwig Boltzmann, to express the distribution of energies among the molecules.

Maxwell pictured the gas to consist of billions of molecules moving rapidly at random, colliding with each other and the walls of the container.

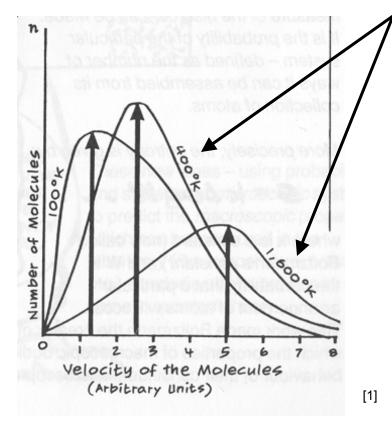
This was qualitatively consistent with the physical properties of gases, if we accept the notion that raising the temperature causes the molecules to move faster and collide with the walls of the container more frequently.<sup>[1]</sup>

Maxwell made four assumptions...





By making these assumptions, Maxwell could compute the probability that a molecule chosen at random would have a particular velocity.



Raising the temperature causes the curve to skew to the right, increasing the most probable velocity.

This set of curves is called the Maxwell Distribution. It provides useful information about the billions and billions of molecules within a system; when the motion of an individual molecule can't be calculated in practice. <sup>[1]</sup>

We will derive the Maxwell-Boltzmann Distribution, which will provide useful information about the energy.

Why use statistical mechanics to predict molecule behavior? Why not just calculate the motion of the molecules exactly?

Even though we are discussing classical physics, there exists a degree of "uncertainty" with respect to the fact that the motion of every single particle at all times cannot be determined in practice in any large system.

Even if we were only dealing with one mole of gas, we would still have to determine characteristics of  $6x10^{23}$  molecules!!

Maxwell's theory was based on statistical averages to see if the macrostates, (i.e. measurable, observable) could be predicted from the microstates.

In Section 5.3, it was determined that the thermal equilibrium is established when the temperatures of the subsystems are equal. So...

What is the nature of the equilibrium distribution for a system of *N* noninteracting gas particles?

The equilibrium configuration corresponds to the most probable (most likely) configuration of the system.

Consider the simplest case, a system of *N* non-interacting *classical* gas particles.

- Classical system:
  - there are no restrictions on how many particles can be put into any one state simultaneously
  - the particles are distinguishable, i.e. each particle is labeled for all time

First, we'll need to determine the number of microstates within any given configuration, i.e. the number of ways in which *N* objects can be arranged into *n* distinct groups, also called the Multiplicity Function.

The Multiplicity Function - determine the number of ways in which *N* objects can be arranged into *n* containers.

Consider the first twelve letters of the alphabet:

abcdefghijkl

Arrange the letters into 3 containers without replacement. Container 1 holds 3 letters, Container 2 holds 4 letters, and Container 3 holds 5 letters.

For the 1st slot, there are 12 possibilities. $c \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$  $| \_$ 

There are **12!** possible arrangements if the containers are ignored.

(cont.) The Multiplicity Function - determine the number of ways in which *N* objects can be arranged into *n* containers

Since we care about the containers but we don't care about the order of the letters within each container, we divide out the number of arrangements within each given container, resulting in:

$$\frac{12!}{3! \cdot 4! \cdot 5!} = 27,720$$
There are **27,720** ways of partitioning 12 letters into the 3 containers

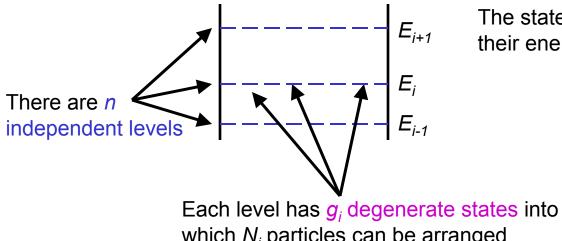
In general, the number of distinct arrangements of *N* particles into *n* groups containing  $N_1, N_2, ..., N_i, ..., N_n$  objects becomes:

$$\frac{N!}{N_1! \cdot N_2! \cdot \ldots \cdot N_i! \cdot \ldots \cdot N_n!}$$
 Where  $N_i$  is the number of objects in container *i*

$$Q(N_1, N_2, ..., N_i, ..., N_n) = \frac{N!}{N_1! N_2! ... N_i! ... N_n!} = \frac{N!}{\prod_{i=1}^n N_i!}$$

Physically, each container corresponds to a state in which each particle can be put.

- In the *classical case*, there are no restrictions on how many particles that can be put into any one container or state
- See Section 5.7 for the *quantum case* where there are restrictions for some particles



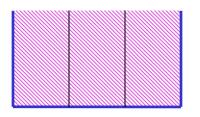
The states are classified in terms of their energy,  $E_i$ , and degeneracy,  $g_i$ 

> Degenerate states are different states that have the same energy level. The number of states available is known as the degeneracy of that level.

which  $N_i$  particles can be arranged

Think of the system as *n* containers with  $g_i$  subcontainers.

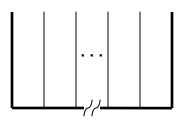
So, how can we arrange  $N_i$  particles in these  $g_i$ subcontainers?





Since we are dealing with the *classical case:* 

- there are no restrictions on how many particles can be put into any one subcontainer or state simultaneously
- the particles are distinguishable, i.e. each particle is labeled for all time



n containers with  $g_i$  subcontainers.

So, how many arrangements of  $N_i$  particles in these  $g_i$  subcontainers are possible?

Consider an example where we have 3 particles and 2 subcontainers:



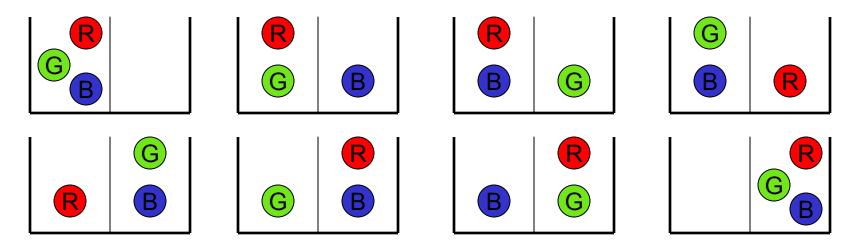


3 particles

2 subcontainers

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(cont.) How many arrangements of  $N_i$  particles in these  $g_i$  subcontainers are possible?



There are 8 possible arrangements, or 2<sup>3</sup>

In general, the possible arrangements of  $N_i$  particles into  $g_i$  subcontainers is:

$$\boldsymbol{g}_i^{N_i}$$

Therefore, if our system has a particular state that has a particular degeneracy, there is an additional multiplicity of  $g_i^{N_i}$  for that particular state.

(cont.) Therefore, the *total* Multiplicity Function for a collection of classical particles is:

$$Q(N_1, N_2, ..., N_i, ..., N_n) = \left[\frac{N!}{\prod_{i=1}^n N_i!}\right] \prod_{i=1}^n g_i^{N_i}$$

The equilibrium configuration corresponds to the most probable (most likely) configuration of the system, i.e. the configuration with the greatest multiplicity! To find the greatest multiplicity, we need to maximize Q subject to constraints.

There are two physical constraints on our *classical* system:

- 1. the total number of particles must be conserved
- 2. the total energy of the system must be conserved

Constraint 1 implies:  

$$\phi = \sum_{i=1}^{n} N_i = N \quad \text{Constant} \quad \psi = \sum_{i=1}^{n} E_i N_i = U \quad \text{Constant}$$

where U is the total energy for the system

From previous slide:

$$Q(N_1, N_2, ..., N_i, ..., N_n) = \left[\frac{N!}{\prod_{i=1}^n N_i!}\right] \prod_{i=1}^n g_i^{N_i}$$

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This equation will be easier to deal with if we take the logarithm of both sides:

$$\ln Q = \ln N! + \sum_{i=1}^{n} N_i \ln g_i - \sum_{i=1}^{n} \ln N_i!$$
Almost exact  
because we're  
dealing with *very*  
large *x*, 10<sup>23</sup> particles!  
$$\ln Q = N \ln N - N + \sum_{i=1}^{n} N_i \ln g_i - \sum_{i=1}^{n} N_i \ln N_i + \sum_{i=1}^{n} N_i$$

In order to maximize, we need to make use of Lagrange multipliers and Constraints 1 and 2:

The derivatives of the 1<sup>st</sup> and 2<sup>nd</sup> constraints are zero  $\frac{\partial}{\partial N_j} \ln Q + \alpha \frac{\partial \phi}{\partial N_j} - \beta \frac{\partial \psi}{\partial N_j} = 0$ The derivatives of the 1<sup>st</sup> and 2<sup>nd</sup> constraints are zero because the constraints are equal to constants ECE6451-13 Constants multiplied by zero!

From previous slide:

$$\ln Q = N \ln N - N + \sum_{i=1}^{n} N_i \ln g_i - \sum_{i=1}^{n} N_i \ln N_i + \sum_{i=1}^{n} N_i$$
$$\frac{\partial}{\partial N_j} \ln Q + \alpha \frac{\partial \phi}{\partial N_j} - \beta \frac{\partial \psi}{\partial N_j} = 0$$

Substituting in *In Q* and Constraints 1 and 2:

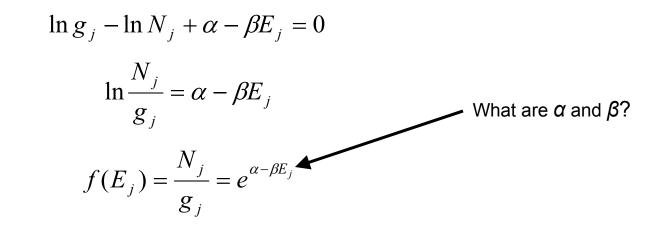
$$\frac{\partial}{\partial N_j} \left( N \ln N - N + \sum_{i=1}^n N_i \ln g_i - \sum_{i=1}^n N_i \ln N_i + \sum_{i=1}^n N_i \right) + \alpha \frac{\partial}{\partial N_j} \left( \sum_{i=1}^n N_i \right) - \beta \frac{\partial}{\partial N_j} \left( \sum_{i=1}^n E_i N_i \right) = 0$$

Taking the derivative, noting that *N* is constant and the only terms that are nonzero are when *i* = *j*:  $\ln g_{i} - \left(1 \cdot \ln N_{i} + N_{i} \cdot \frac{1}{m}\right) + 1 + \alpha - \beta E_{i} = 0$ 

$$\ln g_j - \left(1 \cdot \ln N_j + N_j \cdot \frac{1}{N_j}\right) + 1 + \alpha - \beta E_j = 0$$

$$\ln g_j - \ln N_j + \alpha - \beta E_j = 0$$

From previous slide:



To find  $\beta$ , we need to determine the total number of particles, *N*, in the system and the total energy, *E*, of the system.

If the states are closely spaced in energy, they form a quasi-continuum and the total number of particles, *N*, is given by:

$$N = \int_{0}^{\infty} f(E)D(E)dE$$

Where D(E) is the Density of States Function found in Section 5.1

From previous slide:

$$N = \int_{0}^{\infty} f(E)D(E)dE$$

$$f(E) = \frac{N_{j}}{g_{j}} = e^{\alpha - \beta E} \qquad D(E) = \frac{m^{\frac{3}{2}}\sqrt{2E}}{\hbar^{3}\pi^{2}}$$

$$N = \frac{m^{\frac{3}{2}}\sqrt{2}}{\hbar^{3}\pi^{2}}e^{\alpha}\int_{0}^{\infty}\sqrt{E}e^{-\beta E}dE$$

Using the standard integral:

$$\int_{0}^{\infty} x^{n} e^{-ax} dx = \frac{\Gamma(n+1)}{a^{n+1}}$$
$$N = \frac{m^{\frac{3}{2}}\sqrt{2}}{\hbar^{3}\pi^{2}} e^{\alpha} \frac{\Gamma\left(\frac{3}{2}\right)}{\beta^{\frac{3}{2}}}$$

The total energy, *E*, of the system can be found by:

$$E = \int_{0}^{\infty} Ef(E)D(E)dE$$
  
$$f(E) = \frac{N_{j}}{g_{j}} = e^{\alpha - \beta E} \qquad D(E) = \frac{m^{\frac{3}{2}}\sqrt{2E}}{\hbar^{3}\pi^{2}}$$
  
$$E = \frac{m^{\frac{3}{2}}\sqrt{2}}{\hbar^{3}\pi^{2}}e^{\alpha}\int_{0}^{\infty} E^{\frac{3}{2}}e^{-\beta E}dE$$

Using the standard integral again:

$$\int_{0}^{\infty} x^{n} e^{-ax} dx = \frac{\Gamma(n+1)}{a^{n+1}}$$
$$E = \frac{m^{\frac{3}{2}}\sqrt{2}}{\hbar^{3}\pi^{2}} e^{\alpha} \frac{\Gamma\left(\frac{5}{2}\right)}{\beta^{\frac{5}{2}}}$$

The average energy per particle is given as:

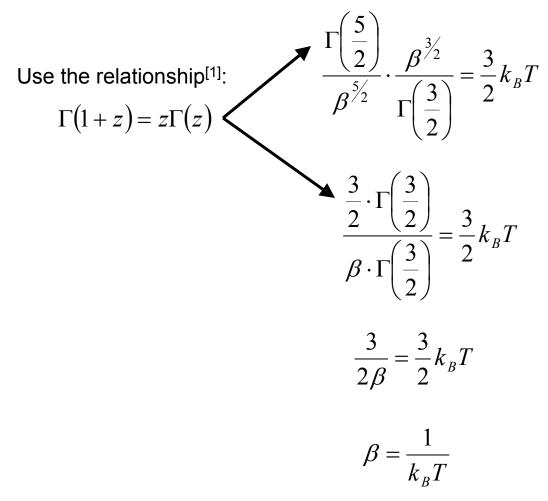
$$\frac{\overline{E}}{N} = \frac{3}{2}k_B T$$
  $k_B = 8.6175 \times 10^{-5} \, eV/_K$ 

Where  $k_B$  is the Boltzmann constant.

Equating the average energy per particle with the ratio of our equations for *E* and *N*:

$$\frac{E}{N} = \frac{\frac{m^{\frac{3}{2}}\sqrt{2}}{\hbar^{3}\pi^{2}}e^{\alpha}\frac{\Gamma\left(\frac{5}{2}\right)}{\beta^{\frac{5}{2}}}}{\frac{m^{\frac{3}{2}}\sqrt{2}}{\hbar^{3}\pi^{2}}e^{\alpha}\frac{\Gamma\left(\frac{3}{2}\right)}{\beta^{\frac{3}{2}}}} = \frac{3}{2}k_{B}T = \frac{\overline{E}}{N}$$
$$\frac{\Gamma\left(\frac{5}{2}\right)}{\hbar^{3}\pi^{2}}e^{\alpha}\frac{\Gamma\left(\frac{3}{2}\right)}{\beta^{\frac{3}{2}}}$$

From previous slide:



Now we have  $\beta$  but we still need  $\alpha$ .  $\alpha$  will be derived in Section 5.7.

$$\alpha = \frac{\mu}{k_B T}$$
(Eq. 5.7.26)

Where  $\mu$  is the chemical potential. In Section 5.8, we will find out that the chemical potential,  $\mu$ , is exactly equal to the Fermi Energy,  $E_F$ — Leaving us with an  $\alpha$  of:

$$\alpha = \frac{E_F}{k_B T}$$

From previous slides:

$$f(E_j) = \frac{N_j}{g_j} = e^{\alpha - \beta E_j} \qquad \beta = \frac{1}{k_B T}$$

Substituting  $\alpha$  and  $\beta$  into  $f(E_i)$ :

$$f(E_j) = \frac{N_j}{g_j} = e^{\frac{E_F - E_j}{k_B T}}$$

From previous slide:

Maxwell-Boltzmann

Distribution

$$f(E_j) = \frac{N_j}{g_j} = e^{\frac{E_F - E}{k_B T}}$$

 $\checkmark f(E_j) = \frac{N_j}{g_j} = e^{\frac{-(E_j - E_F)}{k_B T}}$ 

Reversing terms in the numerator of the exponent:

 It's intuitive! For a given temperature, the chance of higher energy states being occupied decreases exponentially.

This distribution gives the number of particles in the  $j^{th}$  state, where the  $j^{th}$  state has a degeneracy,  $g_{j}$ .

If we want to find the probability of finding the particle in the  $j^{th}$  state, we need to normalize. We'll start by dividing the number of particles in the  $j^{th}$  state,  $N_j$ , by the total number of particles, N.

Using Constraint 1 and *f*(*E*):

$$N = \sum_{j=1}^{n} N_{j} = e^{\alpha} \sum_{j=1}^{n} g_{j} e^{-\frac{E_{j}}{k_{B}T}}$$

From previous slide:

$$N = \sum_{j=1}^{n} N_{j} = e^{\alpha} \sum_{j=1}^{n} g_{j} e^{-E_{j}/k_{B}T}$$

Solving for  $e^{\alpha}$ :

$$e^{\alpha} = \frac{N}{\sum_{j=1}^{n} g_{j} e^{-E_{j}/k_{B}T}}$$

Substituting  $e^{\alpha}$  into  $f(E_j)$ :

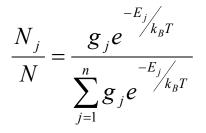
$$f(E_j) = N_j = g_j e^{\alpha} e^{-E_j / k_B T}$$

$$N_{j} = \frac{Ng_{j}e^{-E_{j}/k_{B}T}}{\sum_{j=1}^{n}g_{j}e^{-E_{j}/k_{B}T}}$$

Normalizing:

$$\frac{N_{j}}{N} = \frac{g_{j}e^{-E_{j}/k_{B}T}}{\sum_{j=1}^{n}g_{j}e^{-E_{j}/k_{B}T}}$$

From previous slide:



This normalized distribution is the probability,  $P_j$ , of finding the particle in the *j*<sup>th</sup> state with energy  $E_j$ :

$$P_{j} = \frac{N_{j}}{N} = \frac{g_{j}e^{-E_{j}/k_{B}T}}{\sum_{j=1}^{n}g_{j}e^{-E_{j}/k_{B}T}}$$

Since *j* is just a dummy index, the probability of finding of a particle having an energy  $E_r$  is:

$$P_{r} = \frac{g_{r}e^{-E_{r}/k_{B}T}}{\sum_{j=1}^{n}g_{j}e^{-E_{j}/k_{B}T}}$$

If the degeneracy factor is 1, i.e. no repeatable arrangements, the probability becomes:

$$P_r = \frac{e^{-E_r/k_BT}}{\sum_{j=1}^n e^{-E_j/k_BT}}$$

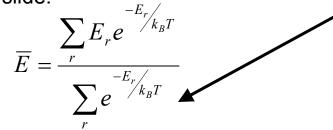
If we want to find out the mean value of a physical observable, *y*, we can make use of the following equation derived in Chapter 1:

$$\overline{y} = \frac{\sum_{r} P_{r} y_{r}}{\sum_{r} P_{r}}$$

For example, the mean energy of a system can be determined by:

$$\overline{E} = \frac{\sum_{r} E_{r} e^{-E_{r}/k_{B}T}}{\sum_{r} e^{-E_{r}/k_{B}T}}$$

From previous slide:



This denominator occurs very often every time a mean value is calculated in the Maxwell-Boltzmann Distribution. Since it occurs so often, it is given a special name, the classical Partition Function, *Z*.

The classical partition function:

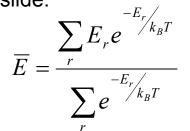
$$Z = \sum_{r} e^{-E_{r}/k_{B}T} \quad ; \quad \beta = \frac{1}{k_{B}T} \quad \Longrightarrow \quad Z = \sum_{r} e^{-\beta E_{r}}$$

We can use the classical partition function to easily calculate the mean value of the energy.

First, we need to note the following relationships:

$$\sum_{r} E_{r} e^{-\beta E_{r}} = -\sum_{r} \frac{\partial}{\partial \beta} e^{-\beta E_{r}}$$
$$-\sum_{r} \frac{\partial}{\partial \beta} e^{-\beta E_{r}} = -\frac{\partial}{\partial \beta} \left(\sum_{r} e^{-\beta E_{r}}\right) = -\frac{\partial}{\partial \beta} Z$$

From previous slide:



$$\sum_{r} E_{r} e^{-\beta E_{r}} = -\frac{\partial}{\partial \beta} Z$$

$$Z = \sum_{r} e^{-\beta E_{r}}$$

Substituting into the mean energy equation:

$$\overline{E} = -\frac{\partial}{\partial\beta} Z$$

$$\overline{E} = -\left(\frac{1}{Z}\right) \frac{\partial}{\partial\beta} Z$$
The mean energy equation
$$\overline{E} = -\frac{\partial}{\partial\beta} (\ln Z)$$

Summarizing:

$$f(E_{j}) = \frac{N_{j}}{g_{j}} = e^{\frac{-(E_{j}-E_{F})}{k_{B}T}} \qquad \alpha = \frac{E_{F}}{k_{B}T}$$

$$f(E) = e^{\frac{-(E-E_{F})}{k_{B}T}} \qquad \beta = \frac{1}{k_{B}T}$$

$$P_{r} = \frac{g_{r}e^{\frac{-E_{r}}{k_{B}T}}}{\sum_{j=1}^{n}g_{j}e^{\frac{-E_{r}}{k_{B}T}}} \qquad \overline{E} = \frac{\sum_{r}E_{r}e^{\frac{-E_{r}}{k_{B}T}}}{\sum_{r}e^{\frac{-E_{r}}{k_{B}T}}}$$

$$Z = \sum_{r}e^{-\beta E_{r}} \qquad \overline{E} = -\frac{\partial}{\partial\beta}(\ln Z)$$

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Summarizing:

$$f(E) = e^{\frac{-(E-E_F)}{k_B T}} \qquad \overline{E} = -\frac{\partial}{\partial \beta} (\ln Z)$$

- For a given temperature, the chance of higher energy states being occupied decreases exponentially
- The area under the curve, i.e. the total number of molecules in the system, does **NOT** change
- The most probable energy value is at the peak of the curve, when dP/dE = 0
- The average energy value is greater than the most probable energy value
- If the temperature of the system is increased, the most probable energy and the average energy also increase because the distribution skews to the right **BUT** the area under the curve remains the same

