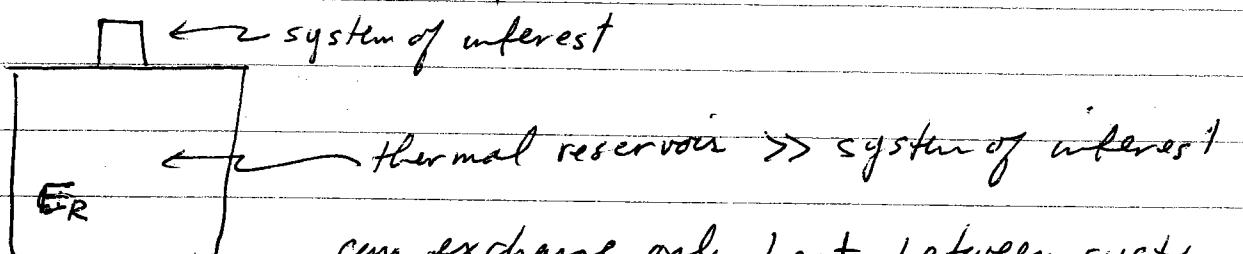


Extremum Principles for Free Energies

Concept of a thermal reservoir



can exchange only heat between system
and reservoir

$$\left(\frac{\partial E_R}{\partial S_R}\right)_{V,N} = T_R$$

Suppose we add heat $dQ = T dS$ to the reservoir.

The change in the reservoir's temperature T_R will be

$$\Delta T_R = \left(\frac{\partial T_R}{\partial S_R}\right) dS = \left(\frac{\partial^2 E_R}{\partial S_R^2}\right) dS$$

Since E_R and S_R are both extensive variables, they scale with the number of particles in the reservoir N_R .

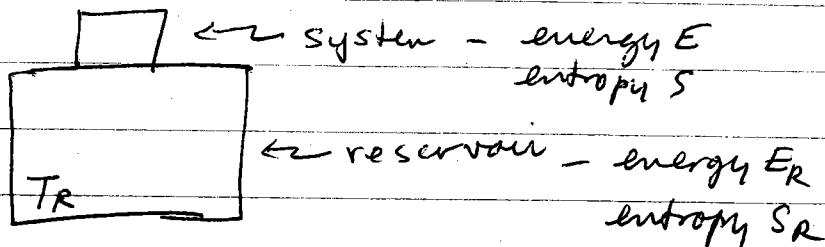
So

$$\left(\frac{\partial^2 E_R}{\partial S_R^2}\right) \sim \frac{1}{N_R} \rightarrow 0 \quad \text{for infinitely large reservoir}$$

$\Rightarrow \Delta T_R \rightarrow 0$

Formally, a thermal reservoir is a system so large that its temperature does not change when it exchanges heat with the system of interest.

Consider a system in contact with a thermal reservoir.
 Only energy can be exchanged between system + reservoir
 Temperature T_R of reservoir is const by definition



Since system is in equilib with reservoir, the system temp $T = T_R$

If an internal constraint in the system is relaxed, what determines the new equilb state?

Use entropy formulation - total energy is conserved $E = E_R + E^{\text{tot}}$
 Total entropy is maximized

$$S^{\text{tot}} = S_R(E_R) + S(E)$$

$$= S_R(E^{\text{tot}} - E) + S(E)$$

Since $E \ll E^{\text{tot}}$ (as $E_R \gg E$ by def of reservoir)
 we can expand

$$S^{\text{tot}} \approx S_R(E^{\text{tot}}) - \left(\frac{\partial S_R}{\partial E_R} \right) E + S(E)$$

$$= S_R(E^{\text{tot}}) - \frac{E}{T_R} + S(E)$$

$$= S_R(E^{\text{tot}}) - (E - T_R S)/T_R \quad T_R = T$$

$$= S_R(E^{\text{tot}}) - A/T_R$$

Constant Helmholtz free energy

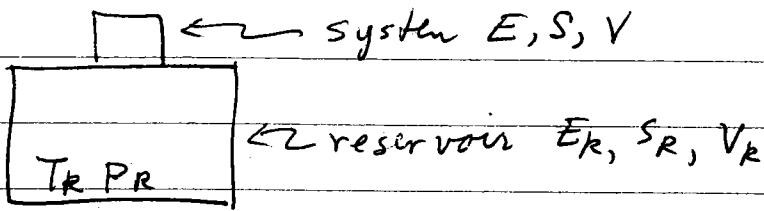
↑
system temp

S^{tot} maximized $\Rightarrow A$ minimized

\Rightarrow the equilibrium state of a system in contact with a thermal reservoir will be the one that minimizes the Helmholtz free energy $A(T, V, N)$

Now consider a system in contact with a thermal + pressure reservoir

pressure reservoir always has fixed pressure p_R



total energy conserved $E^{\text{tot}} = E_R + E = \text{constant}$

total volume conserved $V^{\text{tot}} = V_R + V = \text{const}$

System in equilibrium with reservoir $\Rightarrow T = T_R, p = p_R$

$$S^{\text{tot}} = S_R(E_R, V_R) + S(E, V)$$

$$= S_R(E^{\text{tot}} - E, V^{\text{tot}} - V) + S(E, V)$$

$$\approx S_R(E^{\text{tot}}, V^{\text{tot}}) - \left(\frac{\partial S_R}{\partial E_R}\right) E - \left(\frac{\partial S_R}{\partial V_R}\right) V + S(E, V)$$

$$= \text{constant} - \frac{E}{T_R} - \frac{p_R}{T_R} V + S$$

$$= \text{const} - (E + pV - ST)/T = \text{const} - G/T$$

S^{tot} maximized $\Rightarrow G$, Gibbs Free Energy is minimized

⇒ the equilibrium state of a system in contact with a thermal + pressure reservoir will be the one that minimizes the Gibbs free energy $G(T, p, N)$

Similarly - the equilibrium state of a system in contact with a pressure reservoir will be the one that minimizes the enthalpy $H(S, p, N)$

and - the equilibrium state of a system in contact with a thermal and a particle reservoir (a particle reservoir can exchange particles with the system, but is so large that its chemical potential μ_R stays constant) will be the one that minimizes the grand potential $\sum(T, V, \mu)$

Maxwell Relations

Follow from 2nd derivatives of the thermodynamic potential Energy:

$$E(S, V, N) \Rightarrow \left(\frac{\partial E}{\partial S}\right)_{V,N} = T(S, V, N)$$

$$\text{so } \left(\frac{\partial^2 E}{\partial S \partial V}\right)_N = \left(\frac{\partial T}{\partial V}\right)_{S,N}$$

$$\text{but } \left(\frac{\partial E}{\partial V}\right)_{S,N} = -P(S, V, N)$$

$$\text{so } \left(\frac{\partial^2 E}{\partial V \partial S}\right)_N = -\left(\frac{\partial P}{\partial S}\right)_{V,N}$$

$$\Rightarrow \left(\frac{\partial T}{\partial V}\right)_{S,N} = -\left(\frac{\partial P}{\partial S}\right)_{V,N}$$

Can do the same for any thermodynamic potential

Helmholtz free energy

$$A(T, V, N) \Rightarrow -\left(\frac{\partial A}{\partial T}\right)_{V,N} = S(T, V, N)$$

$$\text{so } -\left(\frac{\partial^2 A}{\partial T \partial V}\right)_N = \left(\frac{\partial S}{\partial V}\right)_{T,N}$$

$$\text{but: } -\left(\frac{\partial A}{\partial V}\right)_{T,N} = P(T, V, N)$$

$$\text{so } -\left(\frac{\partial^2 A}{\partial V \partial T}\right)_N = \left(\frac{\partial P}{\partial T}\right)_{V,N}$$

$$\Rightarrow \left(\frac{\partial S}{\partial V}\right)_{T,N} = \left(\frac{\partial P}{\partial T}\right)_{V,N}$$

Or Gibbs free energy

$$G(T, p, N) \Rightarrow \left(\frac{\partial G}{\partial p}\right)_{T, N} = V(T, p, N)$$

$$\text{so } \left(\frac{\partial^2 G}{\partial p \partial N}\right)_T = \left(\frac{\partial V}{\partial N}\right)_{T, p}$$

but

$$\left(\frac{\partial G}{\partial N}\right)_{T, p} = \mu(T, p, N)$$

$$\text{so } \left(\frac{\partial^2 G}{\partial N \partial p}\right)_T = \left(\frac{\partial \mu}{\partial p}\right)_{T, N}$$

$$\Rightarrow \left(\frac{\partial V}{\partial N}\right)_{T, p} = \left(\frac{\partial \mu}{\partial p}\right)_{T, N}$$

These equivalences, which follow from the independence of the order of taking 2nd derivatives, are called the Maxwell Relations

See Callen Chpt 7 for a complete list

Response functions

specific heat at const volume $C_V = \left(\frac{\partial Q}{\partial T}\right)_{V,N} = T \left(\frac{\partial S}{\partial T}\right)_{V,N}$

specific heat at const pressure $C_P = \left(\frac{\partial Q}{\partial T}\right)_{P,N} = T \left(\frac{\partial S}{\partial T}\right)_{P,N}$

isothermal compressibility $\kappa_T = -\frac{1}{V} \left(\frac{\partial V}{\partial P}\right)_{T,N}$

adiabatic compressibility $\kappa_s = -\frac{1}{V} \left(\frac{\partial V}{\partial P}\right)_{S,N}$

coefficient of thermal expansion $\alpha = \frac{1}{V} \left(\frac{\partial V}{\partial T}\right)_{P,N}$

All the above may be viewed as a second derivative of an appropriate thermodynamic potential

$$C_V = T \left(\frac{\partial S}{\partial T}\right)_V = -T \left(\frac{\partial^2 A}{\partial T^2}\right)_{V,N} \quad \text{since } \left(\frac{\partial A}{\partial T}\right)_{Y,N} = -S(T,V,N)$$

$$C_P = + \left(\frac{\partial S}{\partial T}\right)_P = -T \left(\frac{\partial^2 G}{\partial T^2}\right)_{P,N} \quad \text{since } \left(\frac{\partial G}{\partial T}\right)_{P,N} = -S(T,P,N)$$

$$\kappa_T = -\frac{1}{V} \left(\frac{\partial V}{\partial P}\right)_T = -\frac{1}{V} \left(\frac{\partial^2 G}{\partial P^2}\right)_{T,N} \quad \text{since } \left(\frac{\partial G}{\partial P}\right)_{T,N} = V(T,P,N)$$

$$\kappa_s = -\frac{1}{V} \left(\frac{\partial V}{\partial P}\right)_S = -\frac{1}{V} \left(\frac{\partial^2 H}{\partial P^2}\right)_{S,N} \quad \text{since } \left(\frac{\partial H}{\partial P}\right)_{S,N} = V(S,P,N)$$

$$\alpha = \frac{1}{V} \left(\frac{\partial V}{\partial T}\right)_P = \frac{1}{V} \left(\frac{\partial^2 G}{\partial T \partial P}\right)_N \quad \text{since } \left(\frac{\partial G}{\partial P}\right)_{T,N} = V(T,P,N)$$

Since all the various thermodynamic potentials can all be derived from one another, the various second derivatives must ~~not~~ be related. If we consider

cases where N is held constant (as in all the above response functions) then there ~~are only~~ can be only three independent second derivatives, for example

$$\left(\frac{\partial^2 G}{\partial T^2}\right)_{p,N} = -C_p/T$$

$$\left(\frac{\partial^2 G}{\partial P^2}\right)_{T,N} = -V K_T$$

$$\left(\frac{\partial^2 G}{\partial T \partial P}\right)_N = V \alpha$$

All the other second derivatives of the other potentials must be some combination of these three.

Consider C_V we will show how to write it in terms of the above.

Consider Helmholtz free energy $A(T, V)$
since N is kept constant, we will not write it

$$-S(T, V) = \left(\frac{\partial A}{\partial T}\right)_V$$

Viewing S as a function of T , and V we have

$$dS = \left(\frac{\partial S}{\partial T}\right)_V dT + \left(\frac{\partial S}{\partial V}\right)_T dV$$

$$\Rightarrow T \left(\frac{\partial S}{\partial T}\right)_P = T \left(\frac{\partial S}{\partial T}\right)_V + T \left(\frac{\partial S}{\partial V}\right)_T \left(\frac{\partial V}{\partial T}\right)_P$$

$$\Rightarrow C_p = C_V + T \left(\frac{\partial S}{\partial V} \right)_T \left(\frac{\partial V}{\partial T} \right)_p$$

Now $\left(\frac{\partial S}{\partial V} \right)_T = - \frac{\partial^2 A}{\partial T \partial V} = \left(\frac{\partial P}{\partial T} \right)_V$

and $\left(\frac{\partial P}{\partial T} \right)_V \left(\frac{\partial T}{\partial V} \right)_P \left(\frac{\partial V}{\partial P} \right)_T = -1 \quad \leftarrow \begin{matrix} \text{see general result} \\ \text{next page} \end{matrix}$

$$\text{So } \left(\frac{\partial P}{\partial T} \right)_V = \frac{-1}{\left(\frac{\partial T}{\partial V} \right)_P \left(\frac{\partial V}{\partial P} \right)_T} = - \frac{\left(\frac{\partial V}{\partial T} \right)_P}{\left(\frac{\partial V}{\partial P} \right)_T}$$

$$C_p = C_V - T \left(\frac{\partial V}{\partial T} \right)_P \frac{\left(\frac{\partial V}{\partial T} \right)_P}{\left(\frac{\partial V}{\partial P} \right)_T}$$

$$= C_V - T \frac{(V\alpha)^2}{-V K_T} = C_V + T V \frac{\alpha^2}{K_T}$$

$$\text{So } C_V = C_p - \frac{T V \alpha^2}{K_T}$$

A general result for partial derivatives

Consider any three variables satisfying a constraint

$$f(x, y, z) = 0 \Rightarrow z \text{ for example, is function of } x \text{ and } y \\ \text{or } y \text{ is function of } x, z \text{ etc.}$$

\Rightarrow exists a relation between partial derivatives of the variables with respect to each other.

$$\text{constraint} \Rightarrow df = \left(\frac{\partial f}{\partial x}\right)_{y,z} dx + \left(\frac{\partial f}{\partial y}\right)_{x,z} dy + \left(\frac{\partial f}{\partial z}\right)_{x,y} dz = 0$$

If hold z const, i.e. $dz = 0$, then

$$\left(\frac{\partial x}{\partial y}\right)_z = - \frac{(\partial f/\partial y)_{x,z}}{(\partial f/\partial x)_{y,z}}$$

If hold y const, i.e. $dy = 0$, then

$$\left(\frac{\partial x}{\partial z}\right)_y = - \frac{(\partial f/\partial x)_{y,z}}{(\partial f/\partial z)_{y,x}}$$

If hold x const, i.e. $dx = 0$, then

$$\left(\frac{\partial y}{\partial z}\right)_x = - \frac{(\partial f/\partial z)_{x,y}}{(\partial f/\partial y)_{x,z}}$$

Multiplying together we get

$$\left(\frac{\partial x}{\partial y}\right)_z \left(\frac{\partial y}{\partial z}\right)_x \left(\frac{\partial z}{\partial x}\right)_y = -1$$

(x, y, z) with constraint among them

Solve for $x(y, z)$ or for $y(x, z)$

then $dx = \left(\frac{\partial x}{\partial y}\right)_z dy + \left(\frac{\partial x}{\partial z}\right)_y dz$ ①

$$dy = \left(\frac{\partial y}{\partial x}\right)_z dx + \left(\frac{\partial y}{\partial z}\right)_x dz \quad ②$$

Suppose way dx keeping $dz = 0$

$$\textcircled{1} \Rightarrow dx = \left(\frac{\partial x}{\partial y}\right)_z dy \rightarrow \frac{dy}{dx} = \frac{1}{\left(\frac{\partial x}{\partial y}\right)_z}$$

$$\textcircled{2} \Rightarrow dy = \left(\frac{\partial y}{\partial x}\right)_z dx \rightarrow \frac{dx}{dy} = \left(\frac{\partial x}{\partial y}\right)_z$$

$$\Rightarrow \boxed{\left(\frac{\partial y}{\partial x}\right)_z = \frac{1}{\left(\frac{\partial x}{\partial y}\right)_z}}$$

Similarly we must be able to write k_s in terms of C_p , k_T , α

Consider enthalpy $H(s, p)$

$$\left(\frac{\partial H}{\partial p}\right)_S = V(s, p)$$

regarding V as a function of s and p we have

$$dV = \left(\frac{\partial V}{\partial p}\right)_S dp + \left(\frac{\partial V}{\partial s}\right)_p ds$$

$$-\frac{1}{V} \left(\frac{\partial V}{\partial p}\right)_T = -\frac{1}{V} \left(\frac{\partial V}{\partial p}\right)_S - \frac{1}{V} \left(\frac{\partial V}{\partial s}\right)_p \left(\frac{\partial s}{\partial p}\right)_T$$

$$k_T = k_S - \frac{1}{V} \left(\frac{\partial V}{\partial s}\right)_p \left(\frac{\partial s}{\partial p}\right)_T$$

$$\text{Now } \left(\frac{\partial s}{\partial p}\right)_T = -\frac{\partial^2 G}{\partial T \partial p} = -\left(\frac{\partial V}{\partial T}\right)_p$$

$$\text{and } \left(\frac{\partial V}{\partial s}\right)_p = \frac{(2V/2T)_p}{(2S/2T)_p}$$

$$\text{above follows from: } \frac{\partial G}{\partial p} = V(T, p) \Rightarrow dV = \left(\frac{\partial V}{\partial T}\right)_p dT + \left(\frac{\partial V}{\partial p}\right)_T dp$$

$$-\frac{\partial G}{\partial T} = S(T, p) \Rightarrow ds = \left(\frac{\partial S}{\partial T}\right)_p dT + \left(\frac{\partial S}{\partial p}\right)_T dp$$

$$\Rightarrow \left(\frac{\partial V}{\partial s}\right)_p = \frac{\left(\frac{\partial V}{\partial T}\right)_p}{\left(\frac{\partial S}{\partial T}\right)_p}$$

$$\text{or in general } \left(\frac{\partial z}{\partial y}\right)_x = \frac{\left(\frac{\partial z}{\partial u}\right)_x}{\left(\frac{\partial y}{\partial u}\right)_x}$$

substitute in to get

$$k_T = k_S + \frac{1}{V} \left(\frac{\partial V}{\partial T} \right)_P \frac{\left(\frac{\partial V}{\partial T} \right)_P}{\left(\frac{\partial S}{\partial T} \right)_P} = k_S + \frac{1}{V} \frac{(V\alpha)^2}{C_P T}$$

$$k_T = k_S + \frac{TV\alpha^2}{C_P}$$

$$k_S = k_T - \frac{TV\alpha^2}{C_P}$$

See Callen for a systematic way to reduce all such derivatives to combinations of C_P , k_T , α

The main point is not to remember how to do this, but that it can be done! There are only a finite number of independent 2nd derivatives of the thermodynamic potentials! [if consider only those N fixed, there are only C_P , k_T , α]

Another useful relation

$$C_V = T \left(\frac{\partial S}{\partial T} \right)_V$$

$$\text{since } dE = TdS - pdV \quad (N \text{ fixed})$$

it follows that

$$C_V = \left(\frac{dE}{dT} \right)_V = T \left(\frac{dS}{dT} \right)_V$$