

example: The ideal monatomic gas

$$\text{From expt: } PV = Nk_B T \quad \Rightarrow \quad \frac{P}{T} = \frac{N}{V} k_B = \frac{k_B}{v}$$
$$E = \frac{3}{2} Nk_B T \quad \Rightarrow \quad \frac{1}{T} = \frac{3}{2} k_B \frac{N}{E} = \frac{3}{2} \frac{k_B}{u}$$

if we can find  $\mu$ , then we have entropy  $S$  via

$$S = \frac{E}{T} + \frac{P}{T} V - \frac{\mu}{T} N$$

From Gibbs-Duhem relation in entropy representation

$$d\left(\frac{\mu}{T}\right) = u d\left(\frac{1}{T}\right) + v d\left(\frac{P}{T}\right)$$
$$= u \frac{3}{2} k_B d\left(\frac{1}{u}\right) + v k_B d\left(\frac{1}{v}\right)$$

$$d\left(\frac{\mu}{T}\right) = -\frac{3}{2} \frac{k_B}{u} du - \frac{k_B}{v} dv$$

integrate to get

$$\left(\frac{\mu}{T}\right) - \left(\frac{\mu}{T}\right)_0 = -\frac{3}{2} k_B \ln\left(\frac{u}{u_0}\right) - k_B \ln\left(\frac{v}{v_0}\right)$$

where  $u_0$  and  $v_0$  are some reference state, and  $\left(\frac{\mu}{T}\right)_0$  is an unknown constant of integration. Then one gets

$$S = \frac{E}{T} + \frac{P}{T} V - \frac{\mu}{T} N = \frac{3}{2} \frac{k_B E}{(E/N)} + \frac{k_B V}{(V/N)}$$
$$+ \frac{3}{2} Nk_B \ln\left(\frac{u}{u_0}\right) + k_B N \ln\left(\frac{v}{v_0}\right) - \left(\frac{\mu}{T}\right)_0 N$$

$$S = \frac{3}{2} k_B N + k_B N - \left(\frac{\mu}{T}\right)_0 N + Nk_B \ln\left[\left(\frac{u}{u_0}\right)^{3/2} \left(\frac{v}{v_0}\right)\right]$$

use  $E = uN$ ,  $E_0 \equiv u_0 N_0$ ,  $V = vN$ ,  $V_0 \equiv v_0 N_0$

$$\Rightarrow S(E, V, N) = \frac{N}{N_0} S_0 + N k_B \ln \left[ \left( \frac{E}{E_0} \right)^{3/2} \left( \frac{V}{V_0} \right) \left( \frac{N}{N_0} \right)^{-5/2} \right]$$

where  $S_0 = \frac{5}{2} k_B N_0 - \left( \frac{\mu}{T} \right)_0 N_0$  is a constant

So from experimental knowledge of two of the equations of state  $\frac{1}{T}$  and  $\frac{P}{T}$  as functions of  $E, N, V$ , we have derived the entropy  $S(E, V, N)$ . All behaviors of the ideal gas can now be deduced from knowledge of  $S$ .

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Alternatively, we could derive  $a = \frac{S}{N}$  as follows:

$$E = TS - PV + \mu N \Rightarrow S = \frac{E}{T} + \frac{P}{T} V - \frac{\mu}{T} N$$

$$\Rightarrow a = \frac{u}{T} + \frac{P}{T} v - \frac{\mu}{T} \quad \text{where } u = \frac{E}{N}, v = \frac{V}{N}$$

$$da = \frac{1}{T} du + \frac{P}{T} dv + u d\left(\frac{1}{T}\right) + v d\left(\frac{P}{T}\right) - d\left(\frac{\mu}{T}\right)$$

these cancel due to the Gibbs-Duhem relation as expressed in the entropy formulation

So

$$\Rightarrow da = \frac{1}{T} du + \frac{P}{T} dv$$

$$d\alpha = \frac{1}{T} du + \frac{P}{T} dv$$

$$= \frac{3}{2} \frac{k_B}{u} du + \frac{k_B}{v} dv \quad \text{since } \int \frac{1}{T} = \frac{3}{2} \frac{k_B}{u}$$

integrate

$$\left\{ \begin{array}{l} \frac{P}{T} = \frac{k_B}{v} \end{array} \right.$$

$$\alpha - \alpha_0 = \frac{3}{2} k_B \ln(u/u_0) + k_B \ln(v/v_0)$$

$$\boxed{\alpha = \alpha_0 + k_B \ln \left[ \left( \frac{u}{u_0} \right)^{3/2} \left( \frac{v}{v_0} \right) \right]}$$

substitute in  $S = N\alpha$ ,  $E = Nu$ ,  $V = Nv$

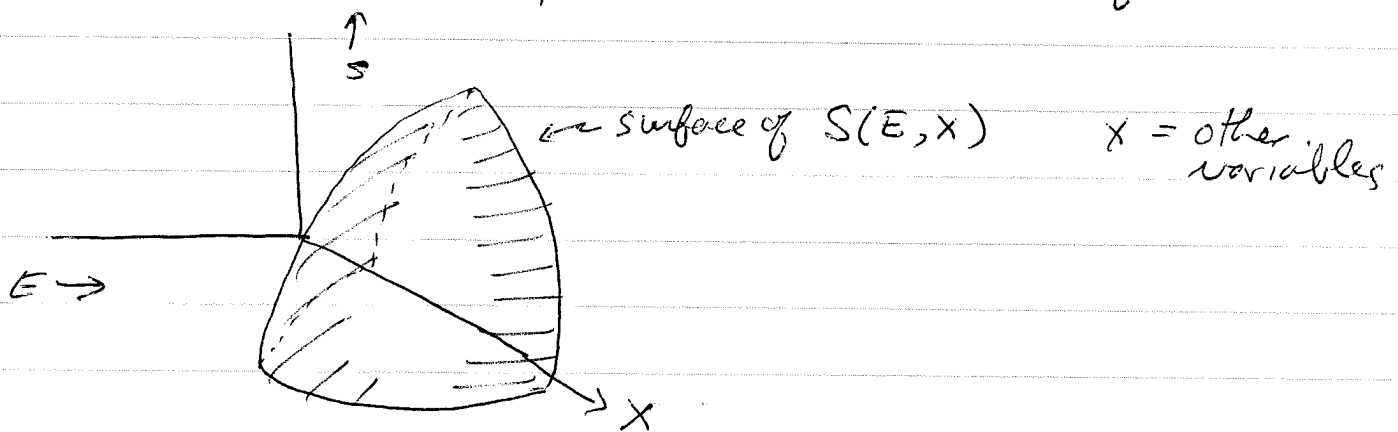
$$S_0 = N_0 \alpha_0, \quad E_0 = N_0 u_0, \quad V_0 = N_0 v_0$$

and we recover the earlier result for  $S(E, V, N)$

# Energy Minimum Principle

Postulate II stated that when constraints are removed, the equilibrium state will be the one that maximizes the entropy  $S(E, V, N, \dots)$

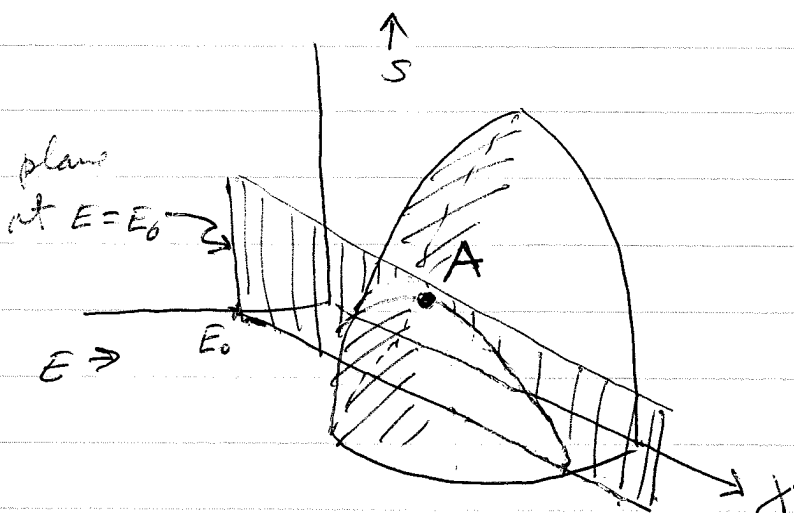
We saw that entropy is a ~~convex~~ <sup>concave</sup> function of its variables



For a situation where the total  $E$  is held fixed, at value  $E_0$ , then if  $X$  is an unconstrained degree of freedom, it will take in equilibrium that value  $X_0$  that maximizes  $S$  for the given fixed  $E_0$ . This is determined by the intersection of the surface  $S(E, X)$  with the plane at fixed  $E = E_0$ .

$X_0$  is given by the point  $A$  that maximizes  $S$  along this curve of intersection

$$S_0 = \max_X [S(E_0, X)]$$

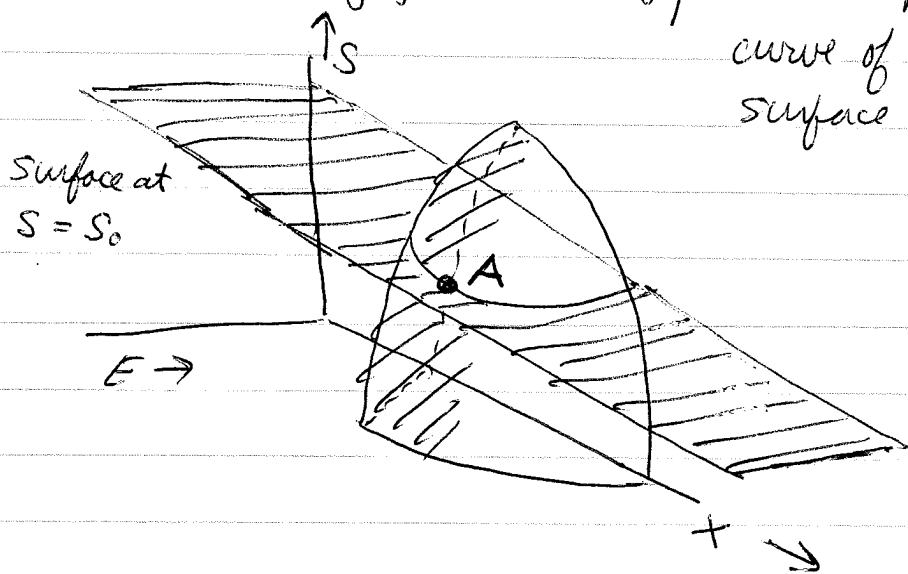


Callen Fig 5.1

Suppose now an alternative situation in which the total entropy  $S$  is held fixed at value  $S_0$ .

Then if  $X$  is an unconstrained degree of freedom we see that the equilibrium state at  $S_0, E_0$  corresponds to minimizing the energy with respect to  $X$ , along the

curve of intersection between  $S(E, X)$  surface and plane of const  $S = S_0$ .



Callen Fig 5.2

$$E_0 = \min_X [E(S_0, X)]$$

We thus have two contrasting formulations:

entropy formulation: fundamental function is  $S(E, X_1, X_2, \dots)$   
 if constraint on some  $X_i$  is removed,  $X_i$  will take the value that maximizes  $S$  for the fixed total energy  $E$ . In equilib,  $d^2S < 0$ .  $S$  ~~convex~~ <sup>concave</sup>

energy formulation: fundamental function is  $E(S, X_1, X_2, \dots)$   
 if constraint on some  $X_i$  is removed,  $X_i$  will take the value that minimizes  $E$  for the fixed total entropy  $S$ . In equilib  $d^2E > 0$   
 $E$  ~~concave~~ <sup>convex</sup>

Suppose we had some equilib state for which  $E$  was not the minimum possible value for the given  $S$ .

Then can withdraw energy from the system by doing mechanical work (for example drive a piston) while keeping  $S$  constant.

start  $E_0, S_0$   $\xrightarrow[\text{work}]{\text{do mechanical}}$   $E_1, S_0$   $\xrightarrow{\text{add heat}}$   $E_0, S_1$   
where  $E_1 < E_0$  where  $S_1 > S_0$

now return this energy to the system in the form of heat  $E_0 - E_1 = dQ = T dS$ . The energy is now back to  $E_0$ , but the entropy has increased by  $dS = (E_0 - E_1)/T$ .

The system is restored to its original energy but with a higher value of entropy. But this contradicts the requirement that the original equilib state was a maximum of entropy.  $\Rightarrow$  original  $E$  had to have been the minimum.

We have now two equivalent representations

- 1) entropy  $S(E, V, N)$  energy  $E$ , volume  $V$ , number  $N$  held fixed
- 2) energy  $E(S, V, N)$  entropy  $S$ , volume  $V$ , number  $N$  held fixed

In certain cases it is more natural to regard temperature  $T$  as held constant, rather than  $S$ ; or to regard pressure  $p$  as held constant, rather than  $V$ ; or to regard chemical potential  $\mu$  as held constant, rather than  $N$ .

We therefore wish to develop new formulations of thermodynamics that will allow us to regard  $T$ ,  $p$ , or  $\mu$  as a fundamental variable rather than  $S$ ,  $V$ , or  $N$ . These new formulations will lead to the Helmholtz and Gibbs free energies that play the role of ~~entropy~~ <sup>energy</sup> analogous to ~~entropy~~ as the fundamental thermodynamic function of these new formulations.

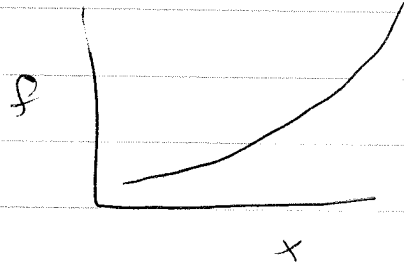
For example, we have  $E(S, V, N)$  with  $T = \left(\frac{\partial E}{\partial S}\right)_{V, N}$

How can we make a thermodynamic "potential" that contains all the information of  $E(S, V, N)$  but depends on  $T$  rather than  $S$ .

## Legendre Transformations

We treat this problem in general.

a general function  $f(x)$



define the variable  $p \equiv \frac{df}{dx}$

How do we find a function that contains all the information in  $f(x)$ , but depends on  $p$  rather than  $x$ ?

First guess is just to invert  $p(x) \equiv \frac{df}{dx}$  to solve for  $x$  as a function of  $p$ , i.e.  $x(p)$ . Then one could substitute this into  $f(x)$  to get

$$g(p) = f(x(p))$$

This does not have the complete information contained in  $f(x)$ !

For example:  $f = ax^2 + bx + c$ .

$$p = \frac{df}{dx} = 2ax + b \Rightarrow x = \frac{p-b}{2a}$$

$$g(p) = f(x(p)) = a\left(\frac{p-b}{2a}\right)^2 + b\left(\frac{p-b}{2a}\right) + c$$

$$= \frac{a}{4a^2} (p^2 - 2pb + b^2) + \frac{bp}{2a} - \frac{b^2}{2a} + c$$

$$= \frac{p^2}{4a} - \frac{b}{2a}p + \frac{b^2}{4a} + \frac{bp}{2a} - \frac{b^2}{2a} + c$$

$$g(p) = \frac{p^2}{4a} - \frac{b^2}{4a} + c$$



Consider now  $f'(x) = a(x-x_0)^2 + b(x-x_0) + c$

$$= ax^2 - 2axx_0 + ax_0^2 + bx - bx_0 + c$$

$$= ax^2 + b'x + c'$$

where  $b' = b - 2ax_0$

$$c' = c + bx_0 + ax_0^2$$

$$\Rightarrow g'(p) = \frac{p^2}{4a} - \frac{b'^2}{4a} + c'$$

$$= \frac{p^2}{4a} - \frac{(b^2 - 4abx_0 + 4a^2x_0^2)}{4a} + c - bx_0 + ax_0^2$$

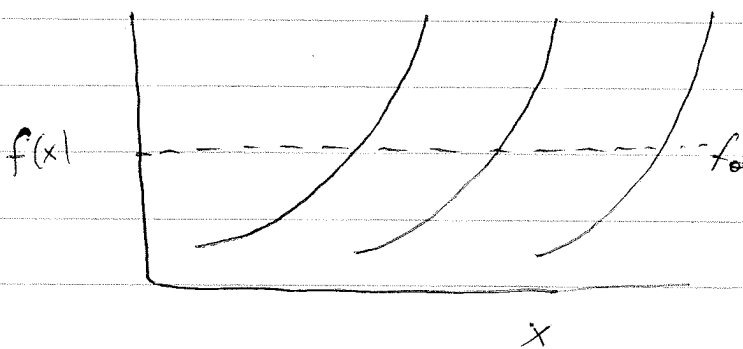
$$= \frac{p^2}{4a} - \frac{b^2}{4a} + bx_0 - ax_0^2 + c - bx_0 + ax_0^2$$

$$= \frac{p^2}{4a} - \frac{b^2}{4a} + c$$

$$g'(p) = g(p)$$

clearly  $g(p)$  has lost some information since we get the same  $g(p)$  for  $f(x)$  and  $f(x-x_0)$ .

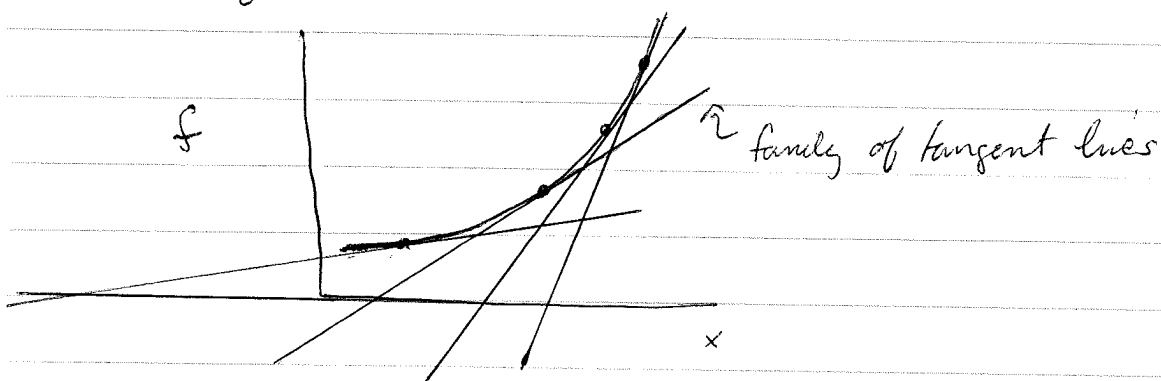
In general this is true: the procedure above cannot distinguish between  $f(x)$  and  $f(x-x_0)$  for any function  $f(x)$ .



← set of functions displaced from each other by fixed amount along  $x$  axis. For each function, the slope at constant  $f = f_0$  is the same

hence writing the function as a function of the derivative  $p = \frac{df}{dx}$ , rather than  $x$ , results in the same  $g(p)$  in each case.

However an alternate, correct, approach is given by noting that any curve can be described by the envelope of its tangent lines



the line tangent to the curve  $f(x)$  at point  $x_0$  is given by the equation

$$y = px + b \quad \text{where} \quad p = \left. \frac{df}{dx} \right|_{x=x_0}$$

$$\text{and} \quad f(x_0) = px_0 + b \Rightarrow b = f(x_0) - px_0$$

$b$  is the  $y$ -intercept, i.e.  $y = b$  when  $x = 0$ .

Define the function

$$g(p) = f(x) - px$$

$$\text{where} \quad p = \frac{df}{dx}$$

Gives the  $y$ -intercept of the tangent to the curve at the point where the curve has slope  $p$

In above one solves  $p(x) = \frac{df}{dx}$  to get the inverse function  $x(p)$ , and substitutes this  $x(p)$  in above expression for  $g$  to get a

function of only  $p$ .

Alternatively, one can define  $g(p)$  by

$$g(p) = \underset{x}{\text{extremum}} [f(x) - px]$$

↑ take the value of  $x$  that gives an extremum of  $[f(x) - px]$

In this way,  $g(p)$  is independent of  $x$ , and the extremum condition guarantees that

$$\frac{df}{dx} - p = 0 \Rightarrow p = \frac{df}{dx}$$

When  $f(x)$  is ~~concave~~ <sup>convex</sup>, i.e.  $\frac{d^2f}{dx^2} > 0$ , then the extremum is the minimum of  $f - px$ .

When  $f(x)$  is concave, i.e.  $\frac{d^2f}{dx^2} < 0$ , then the extremum is the maximum of  $f - px$ .

Note:

$$\frac{dg}{dp} = \frac{d}{dp} [f(x) - px] = \frac{df}{dx} \frac{dx}{dp} - x - p \frac{dx}{dp}$$

$$= \left[ \frac{df}{dx} - p \right] \frac{dx}{dp} - x = 0 - x$$

$$= -x$$

$$\text{since } \frac{df}{dx} = p$$