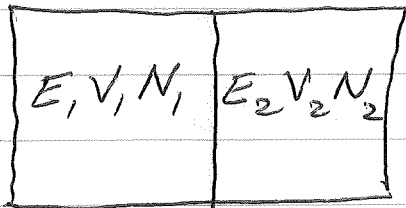


## Thermal Equilibrium



$$E = E_1 + E_2$$
$$S = S_1(E_1, V_1, N_1) + S_2(E_2, V_2, N_2)$$



immoveable, impermeable, thermally insulating wall

thermally insulating wall is often called an "adiabatic" wall — no heat can flow across it, (A "diathermal" wall is a wall that can conduct heat)

As long as the wall is in place, the two subsystems cannot exchange energy, volume, or particles.

1) Suppose now that the wall is changed to a thermally conducting one, so the systems can exchange energy? What will be the new  $E_1$  and  $E_2$  after the system equilibrates?

$E = E_1 + E_2$  is a fixed constant by conservation of energy

But  $E_1$  and  $E_2 = E - E_1$  can change,

$$E = E_1 + E_2 \text{ fixed} \Rightarrow dE = dE_1 + dE_2 = 0$$

$$\text{so } dE_2 = -dE_1$$

Change in entropy  $S = S_1 + S_2$  as system equilibrates is then

$$dS = \left( \frac{\partial S_1}{\partial E_1} \right)_{V_1, N_1} dE_1 + \left( \frac{\partial S_2}{\partial E_2} \right)_{V_2, N_2} dE_2$$

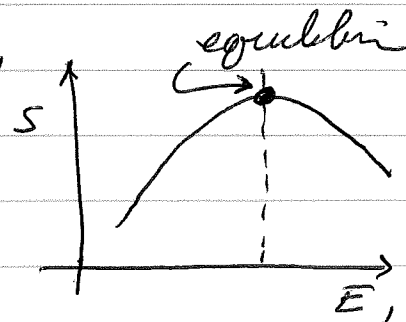
$$= \frac{1}{T_1} dE_1 + \frac{1}{T_2} dE_2$$

$$= \left( \frac{1}{T_1} - \frac{1}{T_2} \right) dE_1 \quad \text{as } dE_2 = -dE_1$$

equilibrium is when S becomes maximum

At the maximum,  $dS = 0$ , i.e. S will not change for small changes in  $dE_1$ .

$$dS = 0 \Rightarrow \boxed{T_1 = T_2}$$



System is in equilibrium when the two sub-systems have the same temperature.

Note:  $dS = \left( \frac{1}{T_1} - \frac{1}{T_2} \right) dE_1 \Rightarrow$  If  $T_1 > T_2$  then since system evolves so that  $dS > 0$  always (entropy increases as one approaches equilibrium)  $\Rightarrow dE_1 < 0$ . So energy flows from (1) to (2) i.e. from higher  $T_1$  to lower  $T_2$ . Agrees with our intuition about temperature that heat flows from hot to cold.

## Mechanical Equilibrium

2) Now suppose the wall is thermally conducting AND it is allowed to slide so that volumes  $V_1$  and  $V_2$  can change.

Still the total volume  $V = V_1 + V_2$  is fixed  
so  $V_2 = V - V_1$  and  $dV_2 = -dV_1$

We have

$$E = E_1 + E_2 \text{ fixed} \Rightarrow dE_2 = -dE_1$$

$$V = V_1 + V_2 \text{ fixed} \Rightarrow dV_2 = -dV_1$$

We will also assume that the wall moves slowly so that no energy is dissipated in friction of the moving wall

as system equilibrates the change in entropy is

$$dS = \left( \frac{\partial S_1}{\partial E_1} \right)_{V_1, N_1} dE_1 + \left( \frac{\partial S_1}{\partial V_1} \right)_{E_1, N_1} dV_1 + \left( \frac{\partial S_2}{\partial E_2} \right)_{V_2, N_2} dE_2 + \left( \frac{\partial S_2}{\partial V_2} \right)_{E_2, N_2} dV_2$$

$$= \frac{1}{T_1} dE_1 + \frac{P_1}{T_1} dV_1 + \frac{1}{T_2} dE_2 + \frac{P_2}{T_2} dV_2$$

$$= \left( \frac{1}{T_1} - \frac{1}{T_2} \right) dE_1 + \left( \frac{P_1}{T_1} - \frac{P_2}{T_2} \right) dV_2$$

$$dS = 0 \text{ at equilib so } \Rightarrow T_1 = T_2$$

$$P_1 = P_2$$

When volume can change, equilib is reached when pressure of ~~sub~~ subsystems are equal.

### Chemical Equilib

3) Now suppose wall becomes conducting, can slide, and is permeable to particles?

$$E = E_1 + E_2 \Rightarrow dE_1 = -dE_2$$

$$V = V_1 + V_2 \Rightarrow dV_1 = -dV_2$$

$$N = N_1 + N_2 \Rightarrow dN_1 = -dN_2$$

tot number  $N$  fixed, but  $N_1$  and  $N_2 = N - N_1$  vary

$$dS = \left( \frac{\partial S_1}{\partial E_1} \right)_{V_1, N_1} dE_1 + \left( \frac{\partial S_1}{\partial V_1} \right)_{E_1, N_1} dV_1 + \left( \frac{\partial S_1}{\partial N_1} \right)_{E_1, V_1} dN_1$$

$$+ \left( \frac{\partial S_2}{\partial E_2} \right)_{V_2, N_2} dE_2 + \left( \frac{\partial S_2}{\partial V_2} \right)_{E_2, N_2} dV_2 + \left( \frac{\partial S_2}{\partial N_2} \right)_{E_2, V_2} dN_2$$

$$= \left( \frac{1}{T_1} - \frac{1}{T_2} \right) dE_1 + \left( \frac{P_1}{T_1} - \frac{P_2}{T_2} \right) dV_1 - \left( \frac{\mu_1}{T_1} - \frac{\mu_2}{T_2} \right) dN_1$$

$$dS = 0 \Rightarrow T_1 = T_2, \quad p_1 = p_2, \quad \mu_1 = \mu_2$$

When particles can be exchanged, equilibrium is reached when the subsystems have equal chemical potential.

The role of statistical mechanics is to calculate the entropy from the microscopic details of the system. Once the entropy is known, all thermodynamic properties follow.

## Convexity of the Entropy

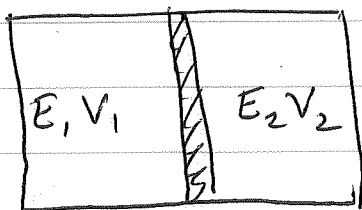
From postulate II we know  $S$  will be maximized whenever a constraint is removed. We can use this to show that  $S$  is a convex function of its variables. Consider a system that we conceptually split in half (no physical wall)

$\frac{E}{2} + \Delta E$	$\frac{E}{2} - \Delta E$
$\frac{N}{2} \quad \frac{V}{2}$	$\frac{N}{2} \quad \frac{V}{2}$

in equilibrium,  $\Delta E = 0$ , as the two halves must have equal energy. But consider how the entropy changes if  $\Delta E$  is allowed to vary.

## Return to a previous problem

① another way to look at the problem of thermal + mechanical equilibrium



$N_1, N_2$  fixed so we ignore them

Initially wall is adiabatic and immoveable - subsystems are in equilibrium with energies and volumes  $E_1, V_1$  on left,  $E_2, V_2$  on right

Now wall is allowed to move and to conduct heat,

$$E = E_1 + E_2 \quad \text{stays fixed} \Rightarrow E_2 = E - E_1$$

$$V = V_1 + V_2 \quad \text{stays fixed} \Rightarrow V_2 = V - V_1$$

total entropy is

$$S = S_1(E_1, V_1) + S_2(E - E_1, V - V_1)$$

is maximized when system reaches equilibrium

$\Rightarrow$  equilibrium is when

$$0 = \left( \frac{\partial S}{\partial E_1} \right)_{V_1} = \left( \frac{\partial S_1}{\partial E_1} \right)_{V_1} + \left( \frac{\partial S_2}{\partial E_2} \right)_{V_2} \frac{\partial E_2}{\partial E_1} = \frac{1}{T_1} - \frac{1}{T_2}$$

$$0 = \left( \frac{\partial S}{\partial V_1} \right)_{E_1} = \left( \frac{\partial S_1}{\partial V_1} \right)_{E_1} + \left( \frac{\partial S_2}{\partial V_2} \right)_{E_2} \frac{\partial V_2}{\partial V_1} = \frac{p_1}{T_1} - \frac{p_2}{T_2}$$

$$\Rightarrow T_1 = T_2 \quad \text{and} \quad p_1 = p_2$$

or more specifically, since  $T$  and  $p$  are functions of  $E$  and  $V$ ,

$$\begin{cases} T_1(E_1, V_1) = T_2(E-E_1, V-V_1) \\ p_1(E_1, V_1) = p_2(E-E_1, V-V_1) \end{cases}$$

above is two equations for the two unknowns  $E_1$  and  $V_1$ . In principle one can therefore solve them to find  $E_1$  and  $V_1$  (and hence  $E_2 = E - E_1$ ,  $V_2 = V - V_1$ ) of the new equilibrium state.

(2) However, consider the same initial situation, but now the wall is made moveable but stays adiabatic i.e. still no heat can be transported across the wall between the two subsystems. Since  $dQ = TdS = 0$  (no heat flows through wall)

$$\Rightarrow dS_1 = dS_2 = 0 \quad \text{total entropy of system cannot change}$$

$$\begin{aligned} dS_1 &= \left( \frac{\partial S_1}{\partial E_1} \right)_{V_1} dE_1 + \left( \frac{\partial S_1}{\partial V_1} \right)_{E_1} dV_1 \\ &= \frac{1}{T_1} dE_1 + \frac{p_1}{T_1} dV_1 = 0 \end{aligned}$$

$$\begin{aligned} \Rightarrow dE_1 &= -p_1 dV_1 \\ \text{similarly} \quad dE_2 &= -p_2 dV_2 \end{aligned} \quad \left. \vphantom{\begin{aligned} \Rightarrow dE_1 &= -p_1 dV_1 \\ dE_2 &= -p_2 dV_2 \end{aligned}} \right\} \begin{array}{l} \text{energy of each side} \\ \text{can change only due} \\ \text{to mechanical work} \\ \text{done in moving the wall} \end{array}$$

Total energy is still conserved  $\Rightarrow E = E_1 + E_2$  is fixed  
 $\Rightarrow dE_2 = -dE_1$

Total Volume is fixed  $\Rightarrow V = V_1 + V_2$  fixed  
 $\Rightarrow dV_2 = -dV_1$

$$\left. \begin{aligned} dE_1 &= -p_1 dV_1 \\ dE_2 &= -p_2 dV_2 \Rightarrow -dE_1 = p_2 dV_1 \end{aligned} \right\} \Rightarrow p_1 = p_2$$

$$\text{or } p_1(E_1, V_1) = p_2(E - E_1, V - V_1)$$

in equilibrium the pressures of the two subsystems must be equal - so net force on the wall is zero.

But above is just one equation for two unknowns  $E_1$  and  $V_1$ . Thermodynamics alone does not give us enough information to determine the new equilibrium state, [postulate of maximizing the entropy does not help here since total entropy does not change  $dS = dS_1 + dS_2 = 0$  when the wall is adiabatic].

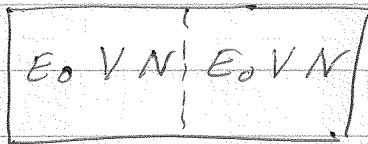
The new equilibrium state will depend on details such as the viscosity of the gases in each subsystem. Viscosity is the mechanism by which the energy added to one subsystem via the mechanical work done by the wall goes into increasing the temperature of that gas. If the gases had no viscosity, the wall would just oscillate in simple harmonic motion, and no equilibrium would ever be reached.



# Concavity

## Concavity of the Entropy

Callen Chpt 3 + 5

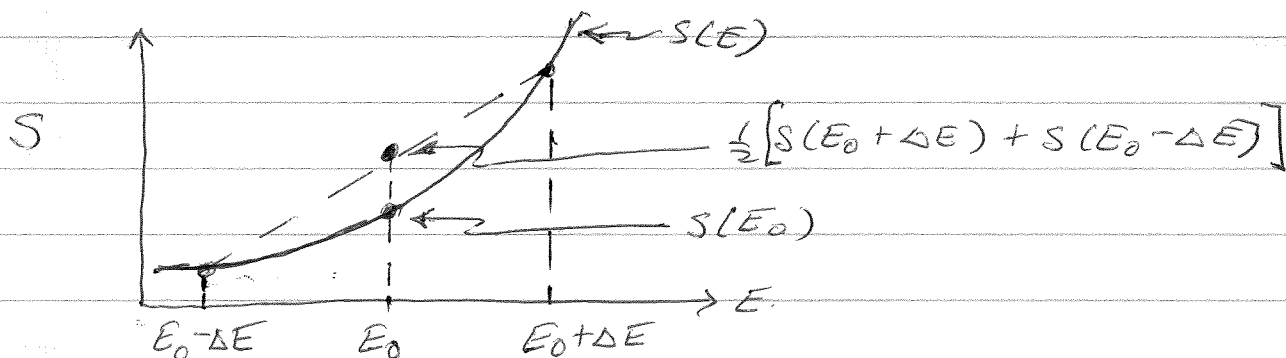


consider a container of gas  
conceptually divide into two  
equal halves (no physical wall)

If  $N$  and  $V$  are fixed to be the same on both sides,  
we expect the energy will be equal on both sides

$$S^{\text{total}} = S(2E_0, 2V, 2N) = S(E_0, V, N) + S(E_0, V, N)$$

Consider how  $S$  depends on  $E$ . If  $S$  were not  
<sup>concave</sup> a ~~convex~~ function of  $E$  (i.e. if  $\partial^2 S / \partial E^2 > 0$ ) then  
the system would be unstable as follows:



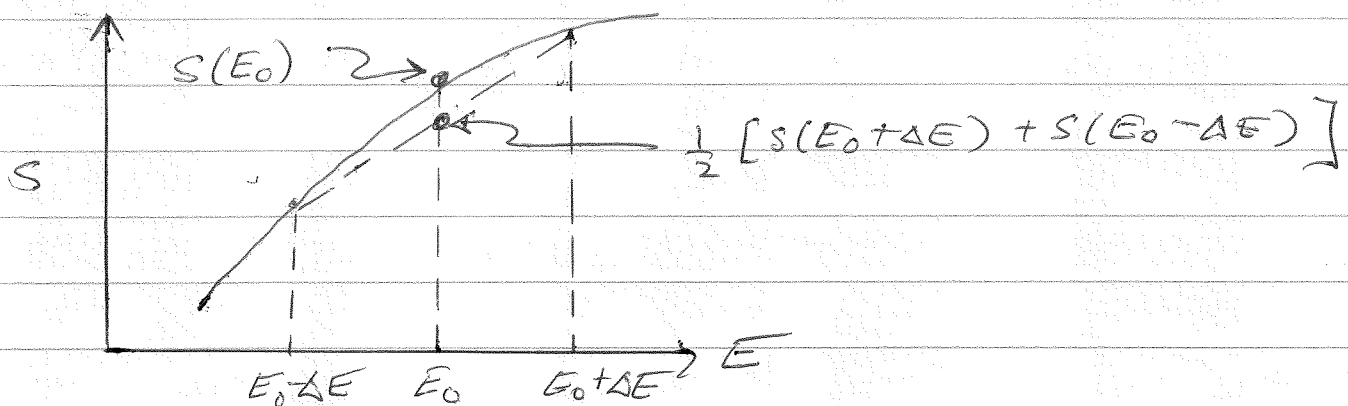
If  $S(E)$  is not <sup>concave</sup> ~~convex~~, then we have from above

$$S^{\text{total}} = 2S(E_0) < S(E_0 + \Delta E) + S(E_0 - \Delta E)$$

Therefore, the total system would increase its  
entropy by having the LHS with  $E_0 - \Delta E$ , and  
the RHS with  $E_0 + \Delta E$  — the system would  
not be stable with equal energies on both sides!

Since, by Postulate II, the system acts so as to maximize its entropy, we see that the system will be unstable if  $S(E)$  is not ~~convex~~ <sup>concave</sup>.

If  $S(E)$  is ~~convex~~ <sup>concave</sup>, i.e.  $\frac{\partial^2 S}{\partial E^2} < 0$ , this does not happen



$$\text{Now } 2S(E_0) > S(E_0 + \Delta E) + S(E_0 - \Delta E)$$

The maximum total entropy  $S^{\text{total}}$  will be when both halves have equal energy  $E_0$ .

$\Rightarrow S(E)$  is ~~convex~~ concave

By similar argument,  $S$  must be a ~~convex~~ <sup>concave</sup> function of all its variables.

$$d^2 S < 0 \quad \text{convex concave}$$

Further consequences of  $S$  being a 1<sup>st</sup> order homogeneous function

$$\lambda S(E, V, N) = S(\lambda E, \lambda V, \lambda N)$$

$$\Rightarrow \lambda E(S, V, N) = E(\lambda S, \lambda V, \lambda N) \quad E \text{ is also a 1<sup>st</sup> order homogeneous function}$$

differentiate with respect to  $S$ .

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

$$\Rightarrow \lambda T(S, V, N) = T(\lambda S, \lambda V, \lambda N) \lambda$$

$$T(S, V, N) = T(\lambda S, \lambda V, \lambda N)$$

similarly from  $p = -\left(\frac{\partial E}{\partial V}\right)_{S, N}$  and  $\mu = \left(\frac{\partial E}{\partial N}\right)_{S, V}$   
we conclude

$$\left. \begin{aligned} T(S, V, N) &= T(\lambda S, \lambda V, \lambda N) \\ p(S, V, N) &= p(\lambda S, \lambda V, \lambda N) \\ \mu(S, V, N) &= \mu(\lambda S, \lambda V, \lambda N) \end{aligned} \right\}$$

$T, p, \mu$  are homogeneous functions of zeroth order

let  $\lambda = \frac{1}{N}$ , then

$$\left. \begin{aligned} T(S, V, N) &= T\left(\frac{S}{N}, \frac{V}{N}, 1\right) = T(\alpha, \nu) \\ p(S, V, N) &= p\left(\frac{S}{N}, \frac{V}{N}, 1\right) = p(\alpha, \nu) \\ \mu(S, V, N) &= \mu\left(\frac{S}{N}, \frac{V}{N}, 1\right) = \mu(\alpha, \nu) \end{aligned} \right\} \text{ "equations of state"}$$

$T, p, \mu$  are really functions of only two intensive variables  $s = S/N$  and  $v = V/N$

Since the three variables  $T, p, \mu$  are all functions of the two variables  $u, v$ , there must exist a relation among them -  $T, p, \mu$  are not independent.

For example, one could imagine taking the two equations  $T = T(s, v)$  and  $p = p(s, v)$  and solving for  $s$  and  $v$  in terms of  $T$  and  $p$ , one could then take this result and substitute it into the third equation  $\mu = \mu(s, v)$  to get a relation  $\mu = \mu(T, p)$ .

The differential form for this constraint on  $T, p, \mu$  is known as the Gibbs-Duhem relation. We derive it as follows:

Consider:

$$\lambda E(S, V, N) = E(\lambda S, \lambda V, \lambda N)$$

differentiate with respect to  $\lambda$

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

$$\Rightarrow E(S, V, N) = T(\lambda S, \lambda V, \lambda N) S \\ - p(\lambda S, \lambda V, \lambda N) V \\ + \mu(\lambda S, \lambda V, \lambda N) N$$

Now take  $\lambda=1$ ,

$$E(S, V, N) = T(S, V, N) S - p(S, V, N) V + \mu(S, V, N) N$$

$$(*) \quad \boxed{E = TS - pV + \mu N} \quad \text{Euler relation}$$

or dividing by  $N$

$$u = Ts - pv + \mu$$

Now from the fundamental definitions of  $T, p, \mu$  we can write

$$dE = \left( \frac{\partial E}{\partial S} \right)_{V, N} dS + \left( \frac{\partial E}{\partial V} \right)_{S, N} dV + \left( \frac{\partial E}{\partial N} \right)_{S, V} dN$$

$$\Rightarrow dE = TdS - pdV + \mu dN$$

But from (\*) above we can write

$$dE = TdS + SdT - pdV - Vdp + \mu dN + Nd\mu$$

Subtracting these two differential relations gives

$$\boxed{SdT - Vdp + Nd\mu = 0}$$

or

$$\boxed{d\mu = -s dT + v dp}$$

Gibbs-Duhem  
relation

one cannot vary  $T, P, \text{ and } \mu$  independently.

The Gibbs-Duhem relation gives the variation of one in terms of the variation in the other two.

We can also derive a Gibbs-Duhem relation in the entropy formulation:

$$S = \frac{E}{T} + \frac{P}{T} V - \frac{\mu}{T} N \quad \text{from Euler relation}$$

$$\Rightarrow dS = E d\left(\frac{1}{T}\right) + \frac{1}{T} dE + V d\left(\frac{P}{T}\right) + \frac{P}{T} dV - N d\left(\frac{\mu}{T}\right) - \frac{\mu}{T} dN$$

but from definitions  $\left(\frac{\partial S}{\partial E}\right)_{V,N} = \frac{1}{T}$ ,  $\left(\frac{\partial S}{\partial V}\right)_{E,N} = \frac{P}{T}$ ,  $\left(\frac{\partial S}{\partial N}\right)_{E,V} = -\frac{\mu}{T}$   
we get

$$dS = \left(\frac{1}{T}\right) dE + \left(\frac{P}{T}\right) dV - \left(\frac{\mu}{T}\right) dN$$

combining with the above we get

$$E d\left(\frac{1}{T}\right) + V d\left(\frac{P}{T}\right) - N d\left(\frac{\mu}{T}\right) = 0$$

$$\text{or } d\left(\frac{\mu}{T}\right) = u d\left(\frac{1}{T}\right) + v d\left(\frac{P}{T}\right)$$