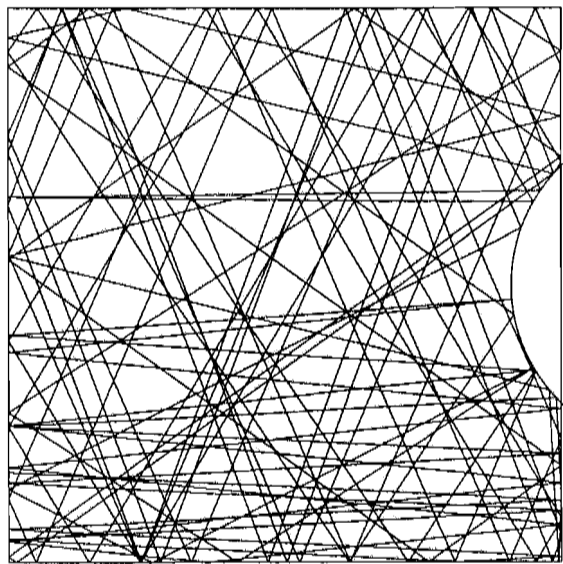
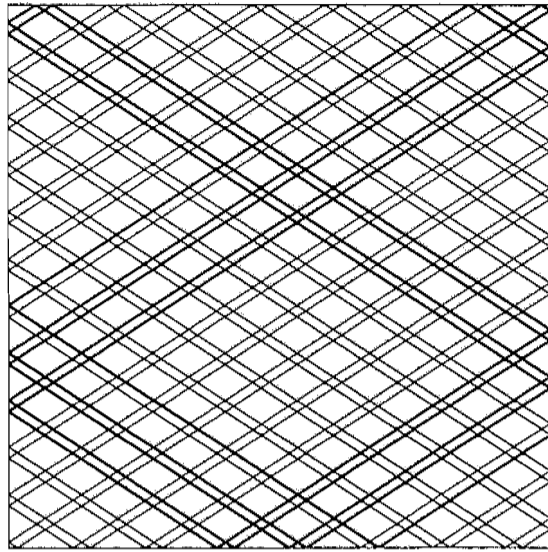


Lecture #5

(1)



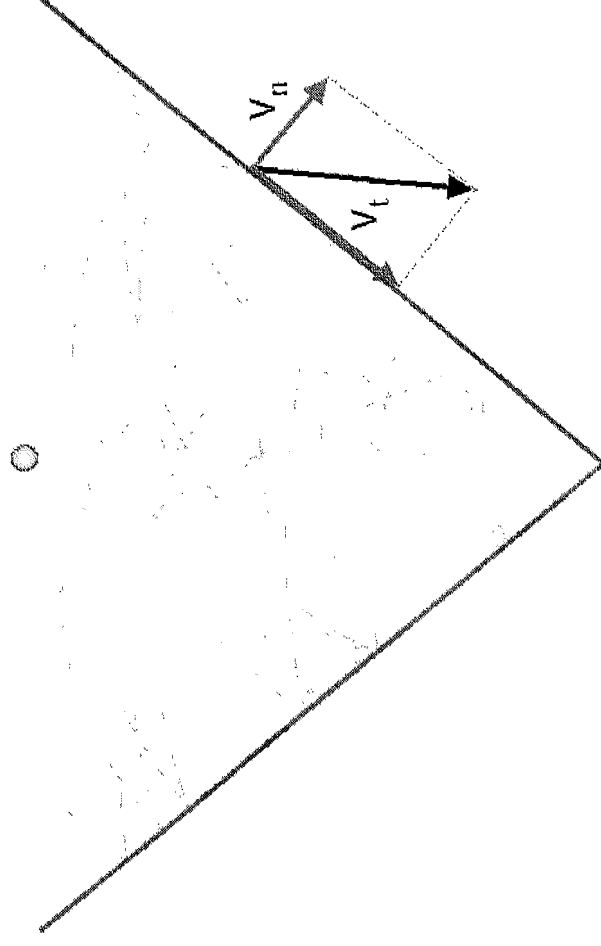
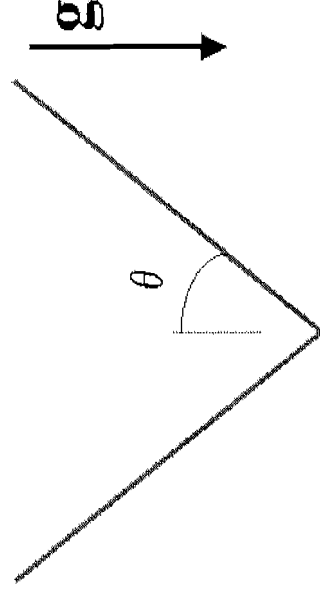
# Gravitational Wedge Billiard

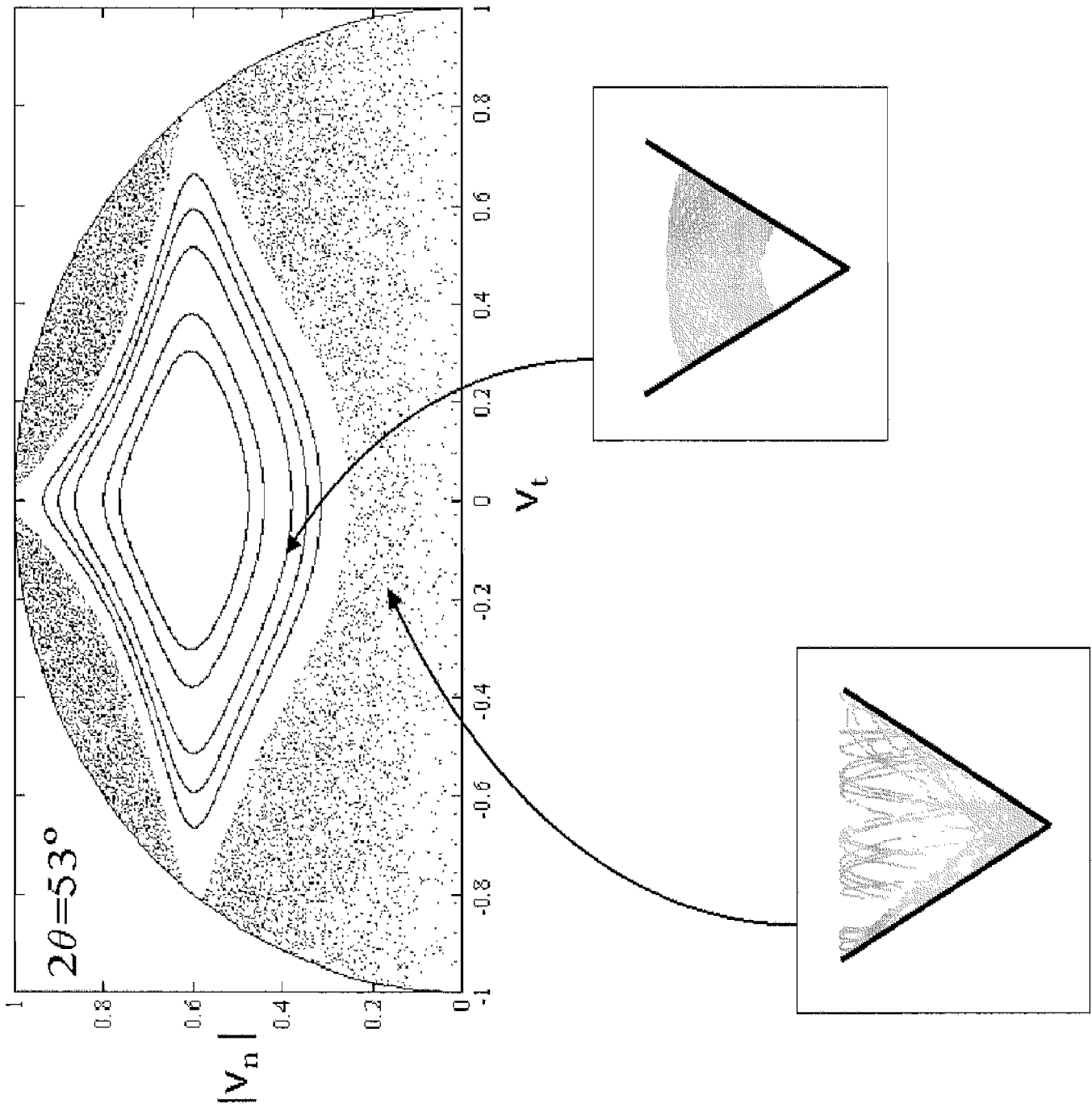
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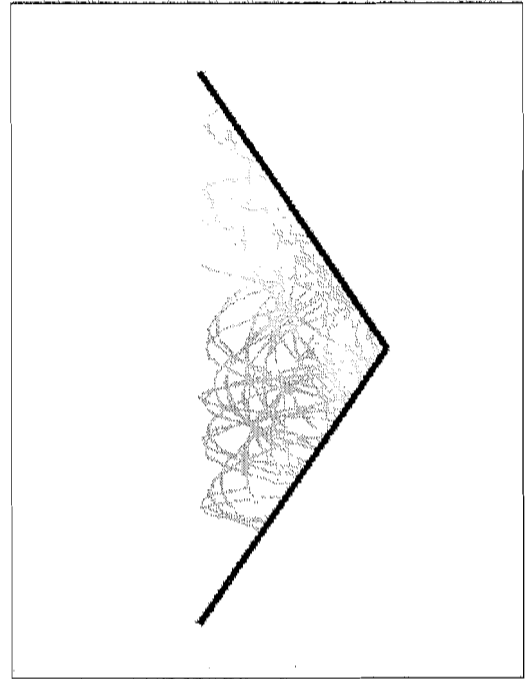
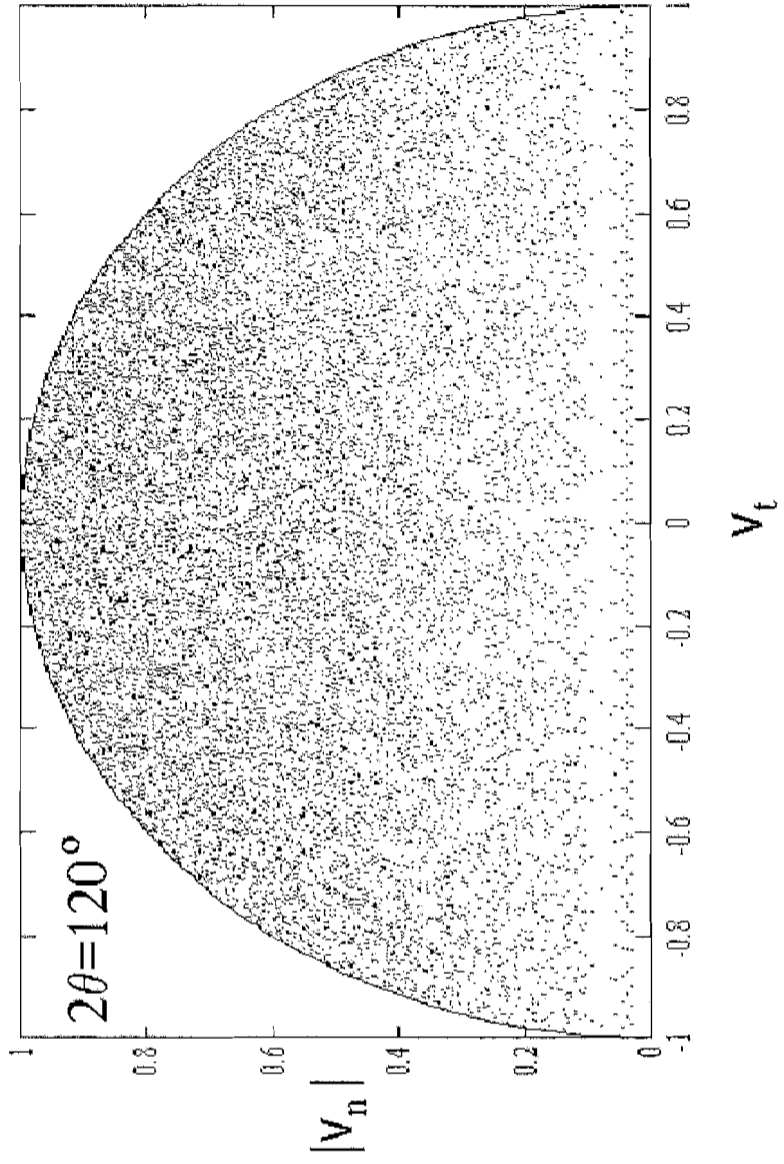
&

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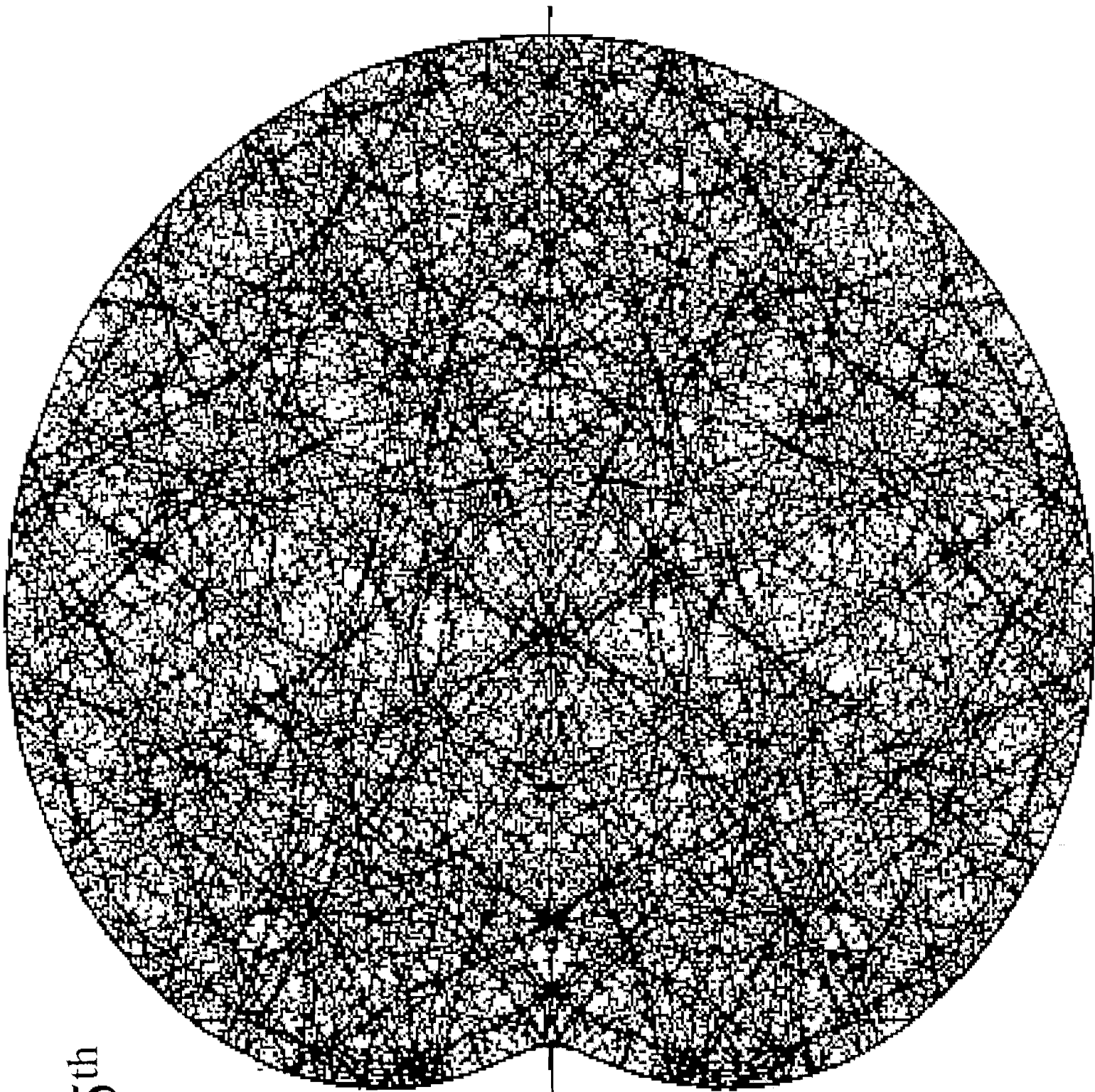
'86







100,015<sup>th</sup>  
state



Li &  
Robnik  
'96

(6)

If the system is ergodic, the ~~avg~~  $(N-1)$  system phase space will be explored uniformly.

If one wants to compute a time-average -

$$\langle f \rangle_t = \frac{1}{T} \int_{t_0}^{t_0+T} dt f(q_i(t), p_i(t))$$

we invoke the ergodic hypothesis, and argue that the system is equally likely to be anywhere on the constant energy surface.

$$\langle f \rangle_t = \langle f \rangle = \int \prod_i dp_i dq_i f(q_i, p_i) \rho(q_i, p_i)$$

\*  $\rho$  is probability distribution in phase-space

$$\rho \propto \delta(E - H(p_i, q_i)), \quad \delta(x) \text{ is Dirac-}\delta \text{ function}$$

~~$$\int \prod_i dp_i dq_i \rho = 1 = C \int \prod_i dp_i dq_i \delta(E - H(p_i, q_i))$$~~

$$\therefore \rho = C \delta[E - H(p_i, q_i)]$$

$\Rightarrow$  uniform-distribution on the constant  $E$  surface.

It is important to stress that the ensemble-average will coincide with the time average only if the system is ergodic, and the time-average is over a time longer than any microscopic time. (7)

If the ergodic hypothesis is false, there would be parts of phase space that are effectively disconnected from one another.  $\rightarrow$  they might have thermodynamically distinguishable states  $\Rightarrow$  more variables besides Energy  $U$  are important

If we generalize  $\rho$  to describe the probability of a configuration of  $(q, p)$  it will evolve in time as

$$\frac{d\rho}{dt} = \frac{\partial \rho}{\partial t} + \{ \rho, H \}; \quad \{A, B\} = \left[ \begin{array}{l} \frac{\partial A}{\partial q_i} \frac{\partial B}{\partial p_i} \\ - \frac{\partial A}{\partial p_i} \frac{\partial B}{\partial q_i} \end{array} \right]$$

(Poisson bracket)

In equilibrium,  $\rho$  reaches a steady-state,  $\frac{d\rho}{dt} = \frac{\partial \rho}{\partial t} = 0$

$\Rightarrow \{ \rho, H \} = 0$ ; one way this is for  $\rho = \rho(H(q, p))$

# Micro-Canonical Ensemble

(8)

$$\rho \sim \delta(E-H)$$

Canonical Ensemble,

$$\rho \sim e^{-\frac{H}{k_B T}}$$

//

From a microscopic point of view,  $\rho(q, p) / \int dp dq \rho(p, q)$  is the probability density that the system will be found in phase-space at  $(q_i, p_i)$

write  ~~$g(E)$~~   $g(E) = \int \frac{dp_i dq_i}{h^{3N}} \delta[E - H(p_i, q_i)] = \int dp_i dq_i \rho$

~~$[h]$~~   $[h] \sim [p][q]$ , so  $[g] = \frac{1}{E}$

$g(E)$  is the normalization of the distribution  $\rho(q, p)$

$= \frac{\text{total \# of "micro-states"}}{\text{Energy interval}}$

Classically,  $h$  is arbitrary,

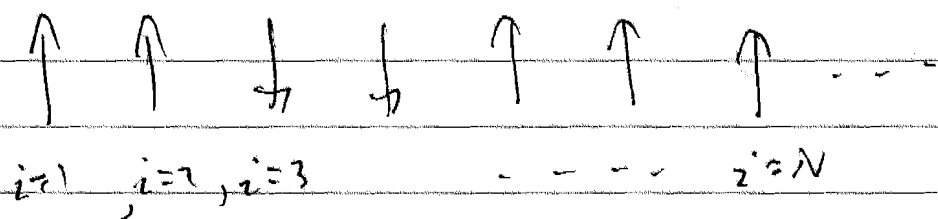
Quantum-Mechanically,  $g(E)$  is <sup>the</sup> density of states, and  $h$  is Planck's constant.

9

We now turn to a quantum mechanical treatment of the problem.

Start with simple observation that quantum mechanics gives quantization: There are many microstates that correspond to given Macrostate.

Example:  $N$  spins on a 1D lattice:



The Magnetization  $M \equiv N_{\uparrow} - N_{\downarrow}$  is just the number "up" - the number "down"

$$\sum_z S_z |\chi_s\rangle = \pm \frac{\hbar}{2} |\chi_s\rangle$$

$\uparrow\downarrow\downarrow, \downarrow\downarrow\uparrow, \downarrow\uparrow\downarrow$  are 3 different configurations that have the same "Magnetization"

Underlying Assumption of statistical mechanics is that every microstate corresponding to the same macrostate is equally probable.

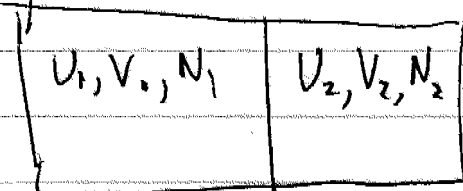
A.K.A. Ergodic Hypothesis.

Denote the total number of microstates corresponding to the thermodynamic variables  $(U, V, N)$  as

$$\Omega(U, V, N).$$

Now, imagine two physical systems that are separately in equilibrium:

now, let heat flow between the systems:



$$U = U_1 + U_2$$

The total # of microstates of the total combined system is simply

$$\begin{aligned}\Omega(U, V, N) &= \Omega_1(U_1, V_1, N_1) \Omega_2(U_2, V_2, N_2) \\ &= \Omega_1(U_1, V_1, N_1) \Omega_2(U - U_1, V_2, N_2)\end{aligned}$$

However,  $U_1$  is undetermined,  $0 \leq U_1 \leq U$ .

What state do we actually see?

The system should occupy the macrostate that has the largest number of microstates

$\Rightarrow$  Maximize  $\Omega$  over values of  $U_1$ .

$$d\Omega = \left. \frac{\partial \Omega_1}{\partial U_1} \right|_{V,N} d\Omega_2 dU_1 + \left. \frac{\partial \Omega_2}{\partial U_2} \right|_{V,N} \Omega_1 dU_2 = 0$$

$$U = U_1 + U_2 \Rightarrow dU_1 = -dU_2$$

$$d\Omega = \left( \left. \frac{\partial \Omega_1}{\partial U_1} \right|_{V,N} \Omega_2 - \left. \frac{\partial \Omega_2}{\partial U_2} \right|_{V,N} \Omega_1 \right) dU_1 = 0 \quad \forall dU_1$$

$$\Rightarrow \left. \frac{\partial \ln \Omega_1}{\partial U_1} \right|_{V,N} = \left. \frac{\partial \ln \Omega_2}{\partial U_2} \right|_{V,N} ; \text{ or } \beta_1 = \beta_2$$

$\beta = \frac{\partial \ln \Omega}{\partial U}$

So the condition for equilibrium should be the common temperature.

$\Rightarrow$  we associate  $\beta$  with  $\frac{1}{T}$ .

$$\Leftrightarrow \left. \frac{\partial \ln \Omega}{\partial U} \right|_{V,N} = \left. \frac{\partial S}{\partial U} \right|_{V,N} = \frac{1}{T} \Rightarrow \frac{\Delta S}{\Delta \ln \Omega} \sim \text{const} \quad (\text{Boltzmann})$$

$$\text{or } S = k_B \ln \Omega \quad (\text{Planck})$$

↑ (Boltzmann constant) (no additive constant)

$\Rightarrow$  if the system is perfectly ordered, there is no entropy,  $S = 0$

eg.  $\uparrow \uparrow \uparrow \uparrow \uparrow \Rightarrow$  only 1 microstate.