

$$\frac{\partial(-H)}{\partial p} = -\dot{q} \quad \text{or} \quad \frac{\partial H}{\partial p} = \dot{q} \quad \text{which is one of Hamilton's dynamic equations}$$

(the other is $\frac{\partial H}{\partial q} = -\dot{p}$)

Legendre transformation and Thermodynamics

Helmholtz Free Energy $A(T, V, N)$

If we want a formulation of Thermodynamics in which temperature T rather than entropy S is regarded as an independent variable, we take the Legendre transform of the energy, transforming from S to the conjugate variable T .

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

$$A(T, V, N) = E - TS$$

Helmholtz Free Energy
sometimes written as $F(T, V, N)$

From our results for Legendre transforms, we then have

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

To see this more clearly, we proceed as follows:

From $\left(\frac{\partial E}{\partial S}\right)_{V, N} = T(S, V, N)$ we invert this function with respect to S to get

$$S(T, V, N)$$

Then we substitute this $S(T, V, N)$ into the Legendre transform

$$A(T, V, N) = E(S(T, V, N), V, N) - TS(T, V, N)$$

Now by the chain rule

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

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

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

So

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

Similarly we can consider the other first partial derivatives of A

$$\begin{aligned} \left(\frac{\partial A}{\partial V}\right)_{T,N} &= \left(\frac{\partial E}{\partial S}\right)_{V,N} \left(\frac{\partial S}{\partial V}\right)_{T,N} + \left(\frac{\partial E}{\partial V}\right)_{S,N} - T \left(\frac{\partial S}{\partial V}\right)_{T,N} \\ &= T \left(\frac{\partial S}{\partial V}\right)_{T,N} + \left(\frac{\partial E}{\partial V}\right)_{S,N} - T \left(\frac{\partial S}{\partial V}\right)_{T,N} \\ &= \left(\frac{\partial E}{\partial V}\right)_{S,N} = -P \end{aligned}$$

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

Similarly we can show,

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

So now we can write

$$dA = \left(\frac{\partial A}{\partial T}\right)_{V,N} dT + \left(\frac{\partial A}{\partial V}\right)_{T,N} dV + \left(\frac{\partial A}{\partial N}\right)_{T,V} dN$$
$$= -SdT - pdV + \mu dN$$

Also, since the Euler relation gives

$$E = TS - pV + \mu N$$

and

$$A = E - TS$$

(follows from fact that
E is a homogeneous
function of first degree)

we have

$$A = -pV + \mu N$$

Enthalpy $H(S, p, N)$

use pressure instead of volume

$$E(S, V, N) , \quad \phi = -\left(\frac{\partial E}{\partial V}\right)_{S, N}$$

$$H(S, p, N) = E + pV$$

$$\left(\frac{\partial H}{\partial p}\right)_{S, N} = V$$

$$dH = TdS + Vdp + \mu dN$$

$$\text{since } E = TS - pV + \mu N$$

$$H = E + pV = TS + \mu N$$

Gibbs Free Energy $G(T, p, N)$

use temperature and pressure instead of entropy and volume

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

$$G(T, p, N) = E - TS + \phi V$$

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

$$dG = -SdT + Vdp + \mu dN$$

Since $E = TS - PV + \mu N$

$$G = E - TS + PV = \mu N$$

or $\boxed{\frac{G}{N} = g = \mu}$

the chemical potential is the Gibbs free energy per particle

From $G = \mu N$ we get $dG = \mu dN + N d\mu$

Combining with $dG = -SdT + Vdp + \mu dN$

$$\mu dN + N d\mu = -SdT + Vdp + \mu dN$$

$$\Rightarrow SdT - Vdp + N d\mu = 0$$

we regain the Gibbs-Duhem relation

Note: If we are dealing with a system with more than one species of particles, N_1, N_2, \dots then

$$G(T, P, N_1, N_2, \dots) = \mu_1 N_1 + \mu_2 N_2 + \mu_3 N_3 + \dots$$

where $\mu_i = \left(\frac{\partial G}{\partial N_i} \right)_{T, P, N_j \neq i}$

Grand potential $\Sigma(T, V, \mu)$

use temperature and chemical potential instead of entropy and particle number

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

$$\Sigma(T, V, \mu) = E - TS - \mu N$$

$$\left(\frac{\partial \Sigma}{\partial T}\right)_{V, \mu} = -S, \quad \left(\frac{\partial \Sigma}{\partial \mu}\right)_{T, V} = -N$$

$$d\Sigma = -SdT - \mu dN - Nd\mu$$

Since $E = TS - PV + \mu N$

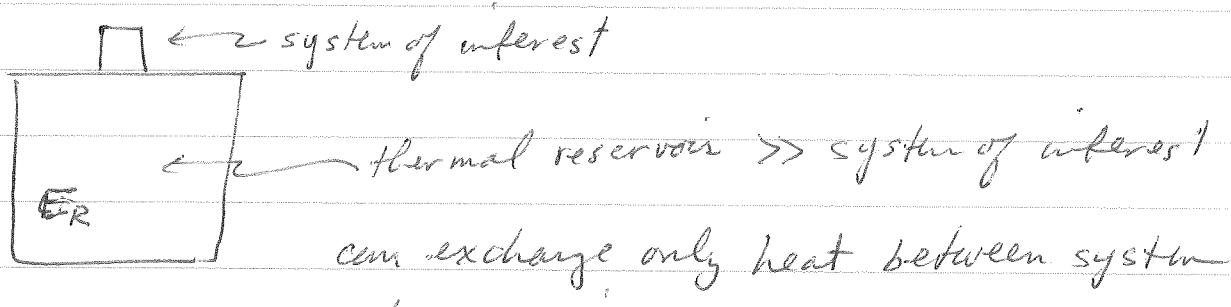
$$\Sigma = E - TS - \mu N = -PV$$

$$-\frac{\Sigma}{V} = P$$

the pressure is (-) the grand potential per unit volume.

Extremum Principles for Free Energies

Concept of a thermal reservoir



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

Suppose we add heat $dQ = Tds$ 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

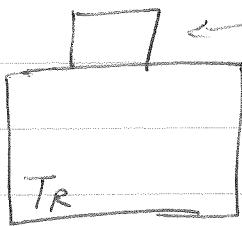
$$\left(\frac{\partial^2 E_R}{\partial S_R^2}\right) \sim \frac{1}{N_R} \rightarrow 0 \quad \left. \begin{array}{l} \text{for infinitely large reservoir} \\ \Rightarrow \Delta T_R \rightarrow 0 \end{array} \right\}$$

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



system - energy E
entropy S

reservoir - energy E_R
entropy S_R

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 $E = E_R + E^{tot}$
total entropy is maximized

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

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

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

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

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

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

system
temp

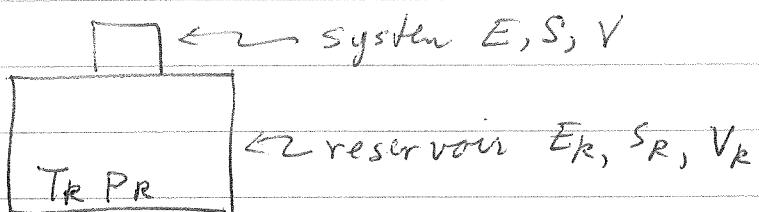
constant Helmholtz free energy

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

\Rightarrow the equilib 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 equilib with reservoir $\Rightarrow T = T_R, \quad p = p_R$

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

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

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

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

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

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

\Rightarrow 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_p stays constant) will be the one that minimizes the grand potential $\Sigma(T, V, \mu)$

Maxwell Relations

Follow from 2nd derivatives of the thermodynamic potentials
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

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

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

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

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