Problem 1: Comparison of the microcanonical and canonical ensembles: system of two-level atoms

a) Microcanonical ensemble

$$N_0 + N_1 = N, n_0 = N_0/N, n_1 = N_1/N, n_0 + n_1 = 1$$

 $E = N_0 E_0 + N_1 E_1 = N_1 \epsilon$

(i) $\Omega = N!/(N_0!N_1!)$ $S = k_B \ln \Omega = k_B [\ln(N!) - \ln(N_0!) - \ln(N_1!)]$ minimum S: S = 0 for $N_0 = 0, N_1 = N$ or $N_0 = N, N_1 = 0$ (just a single microstate, i.e maximum order) maximum S: $S = k_B [\ln(N!) - 2\ln(N/2!)]$ (maximum disorder) $S/N = (k_B/N)[N \ln N - N - N_0 \ln N_0 + N_0 - N_1 \ln N_1 + N_1]$ $S/N = k_B [-(N_0/N) \ln N_0 - (N_1/N) \ln N_1 + \ln N]$ $S/N = k_B [-(N_0/N) \ln (N_0/N) - (N_1/N) \ln (N_1/N)]$ $S/N = k_B [-n_0 \ln n_0 - n_1 \ln n_1]$ (ii) $1/T = (\partial S/\partial E), E = N_1 \epsilon$

(ii)
$$T/T = (\partial B/\partial D), D = N_1 e^{-1}$$

 $1/T = (1/\epsilon)(\partial S/\partial N_1) = (1/\epsilon)(\partial (S/N)/\partial (N_1/N))$
 $1/T = (k_B/\epsilon)(\partial/\partial n_1)[-(1-n_1)\ln(1-n_1) - n_1\ln n_1]$
 $1/T = (k_B/\epsilon)[\ln(1-n_1) + 1 - \ln n_1 - 1]$
 $1/T = (k_B/\epsilon)\ln(n_0/n_1)$
 $k_BT = \epsilon/\ln(n_0/n_1)$
 $T > 0 \text{ if } n_0 > n_1$, usual case – occupation probability dec

T > 0 if $n_0 > n_1$, usual case – occupation probability decreases with increasing energy T < 0 if $n_0 < n_1$, inversion, important i.e in lasers, in *equilibrium* only possible with bounded energy spectrum

with increasing energy the temperature goes $T = 0 + \rightarrow +\infty \rightarrow -\infty \rightarrow 0 -$

(iii)
$$C = (\partial E/\partial T) = \epsilon(\partial N_1/\partial T)$$

 $1/C = (1/\epsilon)(\partial T/\partial N_1) = 1/(Nk_B)(\partial/\partial n_1)[1/\ln((1-n_1)/n_1)]$
 $1/C = -1/(Nk_B)1/\ln^2(n_0/n_1)(-1/n_0 - 1/n_1)$
 $C = Nk_B n_0 n_1 \ln^2(n_0/n_1)$
 $C > 0$ for all temperatures!

b) Canonical ensemble

(i)

$$Z_1(\beta) = 1 + e^{-\beta\epsilon}, \quad p_0 = 1/(1 + e^{-\beta\epsilon}), \quad p_1 = e^{-\beta\epsilon}/(1 + e^{-\beta\epsilon})$$
$$A = -Nk_B T \ln Z_1(\beta) = -Nk_B T \ln(1 + e^{-\beta\epsilon})$$

(ii)

$$U = -N(\partial \ln Z_1/\partial \beta) = N\epsilon e^{-\beta\epsilon}/(1 + e^{-\beta\epsilon}) = N\epsilon p_1$$

$$TS = (U - A) = N\epsilon e^{-\beta\epsilon} / (1 + e^{-\beta\epsilon}) + Nk_B T \ln(1 + e^{-\beta\epsilon})$$
$$C = (\partial U / \partial T) = \frac{N\epsilon^2}{k_B T^2} \frac{e^{\epsilon/k_B T}}{(1 + e^{\epsilon/k_B T})^2}$$

(iii)

$$k_B T = \epsilon / \ln(p_0/p_1)$$

$$U = N\epsilon p_1$$

$$C = Nk_B \ln^2(p_0/p_1)p_0 p_1$$

$$S = -k_B(p_0 \ln p_0 + p_1 \ln p_1)$$

Results are identical to those obtained from the microcanonical approach above.

Problem 2: Two interacting magnetic moments (10 points)

a) In the ground state, the two moments will be parallel.

b)

$$Q = \int d\phi d\theta \,\sin\theta \,\exp(\beta J\cos\theta) = 2\pi \int_{-1}^{1} dx \,\exp(\beta Jx) = \frac{4\pi}{\beta J} \sinh(\beta J)$$
$$A = -k_B T \ln\left[\frac{4\pi}{\beta J} \sinh(\beta J)\right]$$

c)

$$\langle E \rangle = -\frac{\partial \ln Q}{\partial \beta} = -J \coth(\beta J) + 1/\beta$$
$$C = \frac{\partial \langle E \rangle}{\partial T} = k_B \left[1 + \frac{J^2}{k_B^2 T^2} (1 - \coth^2(\beta J)) \right]$$

d) At low temperatures, the angle θ will be small. Thus we can expand $\sin \theta \approx \theta$ and $\cos \theta \approx 1 - \theta^2/2$.

$$\begin{split} \langle \theta \rangle &= \frac{\int_0^\infty \theta d\theta \ \theta \exp(-\beta J \theta^2/2)}{\int_0^\infty \theta d\theta \ \exp(-\beta J \theta^2/2)} = \sqrt{\pi/(2\beta J)} \\ \langle \theta^2 \rangle &= \frac{\int_0^\infty \theta d\theta \ \theta^2 \exp(-\beta J \theta^2/2)}{\int_0^\infty \theta d\theta \ \exp(-\beta J \theta^2/2)} = 2/(\beta J) \\ \langle \theta^2 \rangle - \langle \theta \rangle^2 &= \frac{k_B T}{J} (2 - \pi/2) \end{split}$$

One could argue that $\langle \theta \rangle = 0$ because of symmetry. This depends on how exactly you define θ . I count both answers as correct.

Problem 3: Specific heat of an anharmonic oscillator

At low temperatures, the particle is close to the minimum of the potential at x = 0! We can therefore expand the potential in a power series about x = 0. The kinetic energy is quadratic in the momentum, it thus contributes $k_B/2$ to the specific heat, and we can focus on the positional part of Q.

$$Q_{pot} = \int_{-\infty}^{\infty} dx \exp[-\beta V_0 \cosh(x/x_0)] = \int_{-\infty}^{\infty} dx \exp[-\beta V_0 (1 + x^2/(2x_0^2) + x^4/(4!x_0^4) + x^6/(6!x_0^6) + O(x^8))]$$

The quadratic term restricts the x values to $|x| \leq x_{max} = \sqrt{x_0^2/\beta}$. Therefore, the higher order terms in the expansion are of order T or smaller for small T, and we can expand the exponentials of these terms.

$$\begin{aligned} Q_{pot} \sim \int_{-\infty}^{\infty} dx \exp[-\beta V_0 x^2 / (2x_0^2)] \left\{ 1 - \beta V_0 x^4 / (4! \, x_0^4) - \beta V_0 x^6 / (6! \, x_0^6) + (\beta V_0 x^4 / (4! \, x_0^4))^2 / 2 + O(\beta x^8) \right\} = \\ &= \sqrt{2\pi x_0^2 / \beta V_0} \left[1 - 3 / (4! \beta V_0) - 15 / (6! \beta^2 V_0^2) + 105 / [2 * 4!^2 \beta^2 V_0^2] \right] \\ &\quad \ln Q_{pot} = -\frac{1}{2} \ln \beta + \ln \left[1 - 1 / (8\beta V_0) + 9 / (128\beta^2 V_0^2) \right] \end{aligned}$$

For small T, the log can be expanded $\ln(1+x) = 1 + x - x^2/2 + \dots$

$$\ln Q_{pot} = -\frac{1}{2} \ln \beta - 1/(8\beta V_0) + 1/(16\beta^2 V_0^2)$$
$$\langle E_{pot} \rangle = -\frac{\partial \ln Q_{pot}}{\partial \beta} = 1/(2\beta) - 1/(8\beta^2 V_0) + 1/(8\beta^3 V_0^2)$$
$$C = \frac{\partial \langle E \rangle}{\partial T} = \frac{k_B}{2} + \frac{k_B}{2} - \frac{k_B^2 T}{4V_0} + \frac{3k_B^3 T^2}{8V_0^2}$$