Contents

Preface *page* xi

1 Introduction 1
- 1.1 What is Statistical Mechanics? 1
- 1.2 Probabilistic Behaviour 2
  - 1.2.1 Axioms of Probability 3
  - 1.2.2 Example: Coin Toss Experiment 4
  - 1.2.3 Probability Distributions 5
  - 1.2.4 Example: Random Walk 7
  - 1.2.5 Large-N Limit of the Binomial Distribution 11
  - 1.2.6 Central Limit Theorem 15
- 1.3 Microstates and Macrostates 16
  - 1.3.1 Example: Non-interacting Spins in a Solid 17
- 1.4 Information, Ignorance and Entropy 19
- 1.5 Summary 21

Problems 21

2 The Microcanonical Ensemble 25
- 2.1 Thermal Contact 26
  - 2.1.1 Heat Flow in the Approach to Equilibrium 28
  - 2.1.2 Principle of Maximum Entropy 29
  - 2.1.3 Energy Resolution and Entropy 30
- 2.2 Gibbs Entropy 31
- 2.3 Shannon Entropy 32
- 2.4 Example: Non-interacting Spins in a Solid 34
- 2.5 Summary 36

Problems 37

3 Liouville's Theorem 41
- 3.1 Phase Space and Hamiltonian Dynamics 41
- 3.2 Ergodic Hypothesis 45
  - 3.2.1 Non-ergodic Systems 46
- 3.3 Summary 46

Problems 46

4 The Canonical Ensemble 48
4.1 Partition Function 48
4.2 Bridge Equation in the Canonical Ensemble 50
4.2.1 Boltzmann Distribution 52
4.2.2 Derivatives of the Partition Function 52
4.2.3 Equivalence of the Canonical and Microcanonical Ensembles 54
4.3 Connections to Thermodynamics 55
4.4 Examples 56
4.4.1 Two-Level System 56
4.4.2 Quantum Simple Harmonic Oscillator 59
4.4.3 Classical Partition Function and Classical Harmonic Oscillator 61
4.4.4 Rigid Rotor 62
4.4.5 Particle in a Box 64
4.5 Ideal Gas 65
4.5.1 Uncoupled Subsystems 65
4.5.2 Distinguishable and Indistinguishable Particles 67
4.5.3 Ideal Gas 70
4.5.4 Example: Entropy of Mixing 73
4.6 Non-ideal Gases 75
4.7 The Equipartition Theorem 78
4.7.1 Example: The Ideal Gas 79
4.7.2 Dulong and Petit Law 79
4.8 Summary 80
Problems 81

5 Kinetic Theory 86
5.1 Maxwell–Boltzmann Velocity Distribution 86
5.1.1 Density of States 87
5.1.2 Maxwell–Boltzmann Velocity Distribution 87
5.2 Properties of the Maxwell–Boltzmann Velocity Distribution 89
5.2.1 Distribution of Speeds 90
5.3 Kinetic Theory for an Ideal Gas 91
5.3.1 Pressure in an Ideal Gas 92
5.3.2 Effusion 94
5.4 Brownian Motion 95
5.5 Diffusion 98
5.5.1 Mean Free Path and Collision Time 98
5.5.2 Fick's Law 100
5.6 Transport 102
5.7 Summary 103
Problems 104

6 The Grand Canonical Ensemble 107
6.1 Chemical Potential 107
6.1.1 Example: Ideal Gas 109
6.2 Grand Canonical Partition Function 111
6.2.1 Bridge Equation 112
6.2.2 Derivatives of the Grand Potential 114
6.3 Examples 115
6.3.1 Fermions in a Two-Level System 115
6.3.2 The Langmuir Adsorption Isotherm 117
6.4 Chemical Equilibrium and the Law of Mass Action 118
6.4.1 The Law of Mass Action 119
6.5 Summary 121
Problems 122

7 Quantum Statistical Mechanics 125
7.1 Quantum Statistics 125
7.2 Distinguishable Particles and Maxwell–Boltzmann Statistics 127
7.2.1 Maxwell–Boltzmann Statistics 128
7.3 Quantum Particles in the Grand Canonical Ensemble 129
7.3.1 Fermi–Dirac Distribution 131
7.3.2 Bose–Einstein Distribution 132
7.4 Density of States and Thermal Averages 133
7.4.1 Thermal Averages Using the Density of States 135
7.5 Summary 136
Problems 137

8 Fermions 139
8.1 Chemical Potential for Fermions 139
8.1.1 Zero Temperature: The Fermi Energy 139
8.1.2 Non-zero Temperature: Sommerfeld Expansion 140
8.1.3 Temperature Dependence of the Chemical Potential 143
8.2 Thermodynamic Properties of a Fermi Gas 144
8.2.1 Energy and Heat Capacity 144
8.2.2 Pressure of a Fermi Gas 145
8.2.3 Entropy of a Fermi Gas 146
8.2.4 Number Fluctuations 147
8.2.5 Another View of Temperature Dependence of Thermodynamic Properties 148
8.3 Applications 148
8.3.1 Metals and the Fermi Sea 148
8.3.2 White Dwarf Stars 151
8.3.3 Neutron Stars 157
8.4 Summary 157
Problems 157

9 Bosons 161
9.1 Photons and Blackbody Radiation 161
9.1.1 Blackbody Radiation 162
9.1.2 Density of States 162
9.1.3 Number Density 163
9.1.4 Energy Density 164
9.1.5 Example: Cosmic Microwave Background Radiation 167
9.1.6 Radiation Pressure 168
9.1.7 Stefan–Boltzmann Law 169
9.2 Bose–Einstein Condensation 170
9.2.1 Superfluidity 174
9.3 Low-Temperature Properties of a Bose Gas 176
9.3.1 Chemical Potential 176
9.3.2 Internal Energy and Heat Capacity 177
9.4 Bosonic Excitations: Phonons and Magnons 180
9.4.1 Phonons 180
9.4.2 The Debye Model 181
9.4.3 Magnons 184
9.5 Summary 185
Problems 186

10 Phase Transitions and Order 190
10.1 Introduction to the Ising Model 190
10.2 Solution of the Ising Model 193
10.2.1 Order Parameters and Broken Symmetry 193
10.2.2 General Strategy for Solution of the Ising Model 194
10.2.3 Mean Field Theory 195
10.3 Role of Dimensionality 202
10.3.1 One Dimension 202
10.3.2 Two Dimensions 203
10.4 Exact Solutions of the Ising Model 205
10.4.1 Exact Solution in One Dimension 205
10.4.2 Exact Solution in Two Dimensions 208
10.5 Monte Carlo Simulation of the Ising Model 209
10.5.1 Importance Sampling 209
10.5.2 Metropolis Algorithm 210
10.5.3 Initial Conditions and Equilibration 210
10.6 Connection between the Ising Model and the Liquid–Gas Transition 212
10.7 Landau Theory 213
10.7.1 Symmetry-Breaking Fields 214
10.7.2 Landau Theory and First-Order Phase Transitions 216
10.8 Summary 216
Problems 217

Appendix A Gaussian Integrals and Stirling's Formula 222
A.1 Gaussian Integrals 222
A.2 Gamma Function 223
A.3 Stirling's Formula 224

Appendix B Primer on Thermal Physics 227
B.1 Thermodynamic Equilibrium 227
B.1.1 Reversible and Irreversible Processes 227
B.1.2 State Functions 228
B.1.3 Work and Heat 230
B.2 The Laws of Thermodynamics 231
B.3 Thermodynamic Potentials 233
B.3.1 Legendre Transforms and Free Energies 235
B.4 Maxwell Relations 236
B.4.1 Useful Partial Derivative Relations 237
B.4.2 Example: Relationship between C_V and C_P 238

Appendix C Heat Capacity Cusp in Bose Systems 239
C.1 Heat Capacity 241

References 243
Index 244