# Lecture 8

#### 08.02.2018

Quantum ideal gases, Bose-Einstein distribution

# Maxwell-Bolzmann statistics

• Consider a generic ensemble of N free particles that can occupy discrete energy levels  $\{\varepsilon_i\}$  with the occupation numbers  $\{n_i\}$ 

$$N = \sum_{i} n_{i}, \qquad U = \sum_{i} n_{i} \epsilon_{i}$$

• Each energy state  $\epsilon_i$  has a «degeneracy»  $g_i$ (density of states = nr of microstates at that energy level for one particle)

# Multiplicity of a macrostate

• Number of configurations with  $n_1$  particles in the energy state  $\epsilon_1$ ,  $n_2$  particles in the energy state  $\epsilon_2$ ,  $\cdots$  etc

Each particle in ε<sub>i</sub> energy level has g<sub>i</sub> available microstates, hence g<sub>i</sub><sup>n<sub>i</sub></sup> ways of arranging n<sub>i</sub> particles in g<sub>i</sub> degenerate states.

 $N! \prod_{i=1}^{n} \frac{1}{n_i!}$ 

• The total number of configurations for *distinguishable* particles

$$W = N! \prod_{i} \frac{g_i^{n_i}}{n_i!}$$

• The total number of configurations for *indistinguishable* particles (for a given partition  $\{n_i\}$ )

$$W = \prod_{i} \frac{g_i^{n_i}}{n_i!}$$

### Maxwell-Boltzmann distribution

Equilibrium distribution of particles over energy states

$$n_i = \frac{N}{Z_1} g_i e^{-\beta \epsilon_i}, \ Z_1 = \sum_{i=1} g_i e^{-\beta \epsilon_i}$$

- Probability to find a particle in the energy level  $\epsilon_i$ :  $p_i = \frac{g_i}{z_1} e^{-\beta \epsilon_i}$
- Average energy

$$\mathbf{U} = \mathbf{N} \langle \epsilon_i \rangle = N \sum_i p_i \epsilon_i = \frac{N}{Z_1} \sum_i \epsilon_i g_i e^{-\beta \epsilon_i} = -\frac{\partial}{\partial \beta} \ln Z_1^N$$

Helmholtz free energy

$$F(T,N) = -kT \ln Z_N, \qquad Z_N \equiv Z_1^N (dist), \qquad Z_N \equiv \frac{Z_1^N}{N!} (indist),$$

• Entropy

$$\frac{S}{k} = N \log Z_1 + \frac{U}{kT} = -Nk \sum_i p_i \ln p_i$$

### Indistinguishable, classical free particles

$$Z_N(T) = \frac{Z_1^N}{N!} = e^{-\beta F_N(T)}, \qquad \Xi(T,\mu) = \sum_{n=0}^{\infty} \frac{1}{n!} Z_1^n e^{\beta n \mu} = e^{-\beta \Omega}$$

• Helmholtz free energy

$$F_N(T) = -NkT \left( \ln\left(\frac{Z_1}{N}\right) + 1 \right)$$

• Chemical potential

$$\mu(T,N) = -\left(\frac{\partial F}{\partial N}\right)_{T,V} = -kT\ln\frac{Z_1}{N} \to Z_1 = N \lambda^{-1}, \ \lambda = e^{\beta\mu}_{\text{(fugacity)}}$$

• Landau free energy:

$$\Omega = -kT \ln\left(\sum_{n=0}^{\infty} \frac{1}{n!} Z_1^n \lambda^n\right) = -kT \ln(e^{Z_1 \lambda}) = -kT \lambda Z_1 = -NkT$$

# Classical ideal gas

$$Z_N(T) = \frac{1}{N!} \left(\frac{V}{\Lambda^3}\right)^N = e^{-\beta F_N(T)}, \qquad \Xi(T,\mu) = e^{VZ} = e^{-\beta\Omega},$$
$$\Lambda(T) = \frac{h}{\sqrt{2\pi m k T}}, \qquad z = \frac{\lambda}{\Lambda^3}$$

• Helmholtz free energy

$$F_N(T) = -NkT \left( \ln\left(\frac{V}{N\Lambda^3(T)}\right) + 1 \right)$$

• Chemical potential

$$\mu(T,N) = -\left(\frac{\partial F}{\partial N}\right)_{T,V} = -kT \ln \frac{V}{N\Lambda^3(T)} \ll 0 \to N = zV$$

• Landau free energy:

$$\Omega = -kTzV = -NkT$$

# Quantum statistics: Bose-Einstein distribution

**Bosons:** quantum particles with integer values of spin

• Consider an ensemble of N free bosons that occupy energy levels  $\{\epsilon_i\}$  with the occupation numbers  $\{n_i\}$  such that

$$N = \sum_{i} n_i$$

Find the equilibrium occupation number  $n_i$  of bosons in an energy state  $\epsilon_i$ 



#### Grand-canonical ensemble for free quantum particle

Probability of the system being in a given microstate is proportional to the probability that the reservoir is in *any state that accomodate that particular microstate* 

Probability ratio between two microstates (the system can exchange energy  $\Delta U_R = -\Delta E$ , and particles  $\Delta N_R = -\Delta N$ )

$$\frac{P(s_1)}{P(s_2)} = \frac{\Omega_R(s_1)}{\Omega_R(s_2)} = e^{\frac{[S_R(s_1) - S_R(s_2)]}{k}} = e^{\beta \Delta U_R} e^{-\beta \mu \Delta N_R} = e^{-\beta \Delta E} e^{\beta \mu \Delta N}$$

Probability of the system in <u>a specific microstate</u> a fixed T and  $\mu$ 

$$P(s) = \frac{1}{\Xi(T,\mu)} e^{-\beta(E_s - \mu N_s)}$$

**Grand-canonical Partition function** 

 $\Xi(T,\mu) = \sum_{s} e^{-\beta(E_s - \mu N_s)}$  counts all the accessible microstates weighted by the Gibbs factor

#### What is the microstate *s*?



#### Grand-canonical ensemble for free quantum particle

Each particle can occupy the energy states  $\epsilon_j$ , where  $j = 0, 1, 2, \dots$  is the state number

For N identical particles, there are  $n_j$  number of particles (occupation number) in the energy state  $\epsilon_j$ 

The energy of a specific microstate with  $N_s = \sum_j n_j$  particles is  $E_s = \sum_j n_j \epsilon_j$ 

 $\sum_{s} \equiv$  sum over all particles number  $N_s$  and over all the partitions of particles  $N_s$  in the quantum states with total energy  $E_s$ 

$$\Xi(T,\mu) = \sum_{N_s} \sum_{\substack{\{n_j\}\\\sum_j n_j = N_s}} e^{-\beta(E_s - \mu N_s)} = \sum_{\substack{\{n_j\}\\\sum_j n_j = N_s}} e^{-\beta \sum_j n_j(\epsilon_j - \mu)}$$

$$\Xi(T,\mu) = \left(\sum_{n_1} e^{-\beta n_1(\epsilon_1 - \mu)}\right) \cdot \left(\sum_{n_2} e^{-\beta n_2(\epsilon_2 - \mu)}\right) \cdots \left(\sum_{n_3} e^{-\beta n_3(\epsilon_3 - \mu)}\right) \cdots$$



### **Occupation number of a microstate**

Probability that the system is in a specific microstate a fixed T and  $\mu$ 

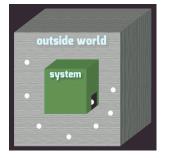
$$P(s) = \frac{1}{\Xi(T,\mu)} e^{-\beta(E_s - \mu N_s)} = \frac{e^{-\beta n_1(\epsilon_1 - \mu)} \cdot e^{-\beta n_2(\epsilon_2 - \mu)} \cdot e^{-\beta n_3(\epsilon_3 - \mu)} \dots}{\left(\sum_{n_1} e^{-\beta n_1(\epsilon_1 - \mu)}\right) \cdot \left(\sum_{n_2} e^{-\beta n_2(\epsilon_2 - \mu)}\right) \cdot \left(\sum_{n_3} e^{-\beta n_3(\epsilon_3 - \mu)}\right) \dots}$$

$$P(s) = \frac{e^{-\beta n_1(\epsilon_1 - \mu)}}{\left(\sum_{n_1} e^{-\beta n_1(\epsilon_1 - \mu)}\right)} \cdot \frac{e^{-\beta n_2(\epsilon_2 - \mu)}}{\left(\sum_{n_2} e^{-\beta n_2(\epsilon_2 - \mu)}\right)} \cdot \frac{e^{-\beta n_3(\epsilon_3 - \mu)}}{\left(\sum_{n_3} e^{-\beta n_3(\epsilon_3 - \mu)}\right)} \cdots$$

$$P(s) = P(n_1) \cdot P(n_2) \cdot P(n_3) \cdots$$

Probability for an occupation number *n* of the given energy state at fixed T and  $\mu$ 

$$P(n) = \frac{e^{-\beta n(\epsilon-\mu)}}{(\sum_{n} e^{-\beta n(\epsilon-\mu)})}$$



#### Free BOSONS in grand canonical ensemble

The number of bosons in each energy states can be any non-negative integer:  $n = 0, 1, 2 \cdots$ 

$$\sum_{n=0}^{\infty} e^{-\beta n(\epsilon-\mu)} = \frac{1}{1-e^{-\beta(\epsilon-\mu)}}, \quad for \ \mu < \epsilon \ (for \ every \ \epsilon!)$$

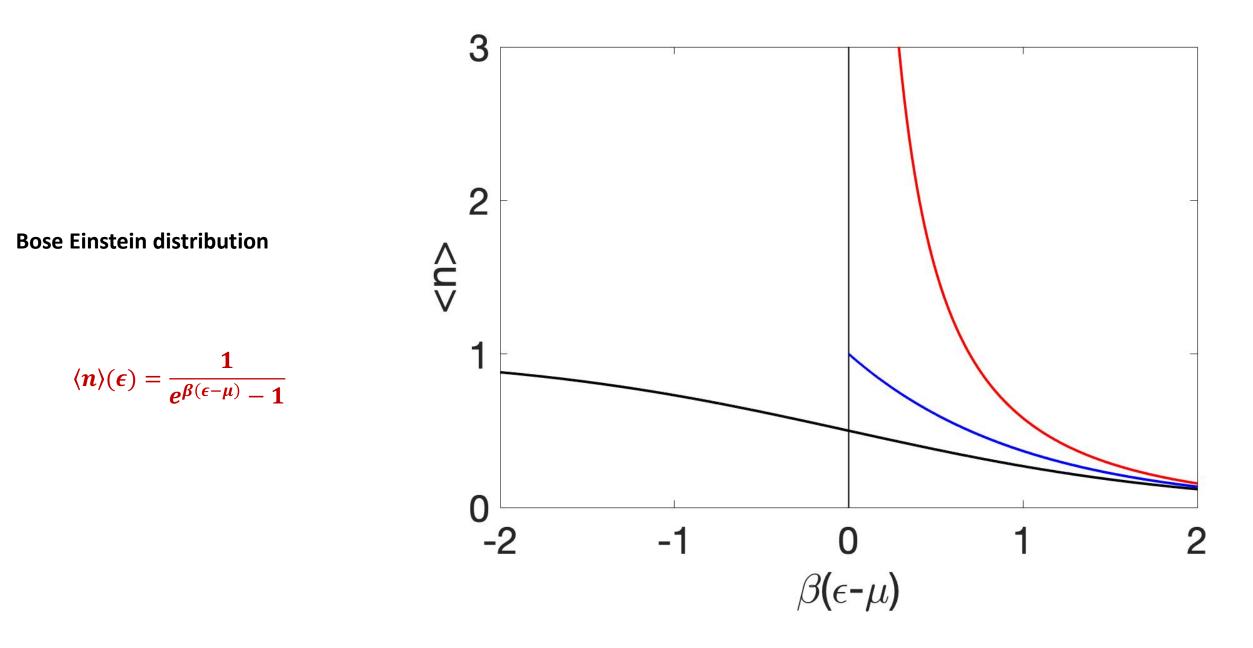
Probability for having n bosons in a given energy state a fixed T and  $\mu$ 

$$P_{\epsilon}(n) = \left(1 - e^{-\beta(\epsilon - \mu)}\right) e^{-\beta n(\epsilon - \mu)}$$

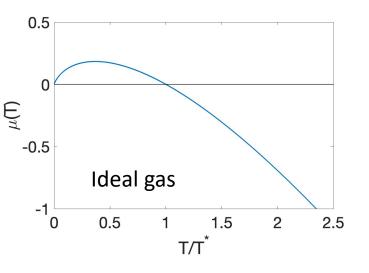
Find the average number of bosons  $\langle n\rangle$  (occupation number) in the given energy state  $\epsilon$  a fixed T and  $\mu$ 

### **Bose-Einstein distribution**

Average number of bosons  $\langle n \rangle$  with energy  $\epsilon$  a fixed T and  $\mu$  $\langle n \rangle(\epsilon) = \sum_{n=0}^{\infty} nP(n) = \left(1 - e^{-\beta(\epsilon - \mu)}\right) \sum_{n=0}^{\infty} n e^{-\beta n(\epsilon - \mu)}$  $= -(1 - e^{-x})\frac{d}{dx}\sum_{n=0}^{\infty} e^{-nx}, \qquad x = \beta(\epsilon - \mu)$  $= -(1 - e^{-x})\frac{d}{dx}\left(\frac{1}{1 - e^{-x}}\right), \qquad x = \beta(\epsilon - \mu)$  $\langle n \rangle(\epsilon) = \frac{1}{\rho \beta(\epsilon - \mu) - 1}$ 



### **Classical limit**



Bose-Einstein distribution for the average occupation number of an energy level

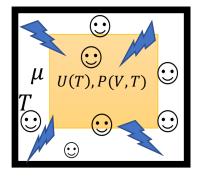
$$\langle n \rangle(\epsilon) = \frac{1}{e^{\beta(\epsilon-\mu)} - 1}$$

High T limit ( $\lambda = e^{\beta\mu} \ll 1$ )

Maxwell-Boltzmann distribution

$$\langle n \rangle(\epsilon) = rac{\lambda}{e^{\beta\epsilon} - \lambda} 
ightarrow_{\lambda 
ightarrow 0} \langle n \rangle(\epsilon) \approx \lambda e^{-\beta\epsilon}$$

$$\langle n \rangle(\epsilon) \approx N \frac{e^{-\beta\epsilon}}{Z_1}, \qquad Z_1 = N \lambda^{-1}$$



#### Grand canonical ensemble --- Classical limit

The energy of a specific microstate *s* with  $N_s = \sum_j n_j$  particles is  $E_s = \sum_j n_j \epsilon_j$ 

$$\Xi(T,\mu) = \prod_{j} \left( \sum_{n_j} e^{-\beta n_j (\epsilon_j - \mu)} \right) = e^{-\beta \Omega}$$

High T limit ( $\lambda = e^{\beta \mu(T)} \ll 1$ )

$$\Omega = -kT \sum_{j} \ln \left[ \sum_{n_j} \lambda^{n_j} e^{-\beta n_j \epsilon_j} \right]$$
$$\approx_{\lambda \to 0} -kT \sum_{j} \ln [1 + \lambda e^{-\beta \epsilon_j}]$$
$$\approx_{\lambda \to 0} -kT \sum_{j} \lambda e^{-\beta \epsilon_j} = -kT \lambda \left( \sum_{j} e^{-\beta \epsilon_j} \right) = -kT \lambda Z_1 = -kT \ln \Xi$$

$$\Xi_{\text{classical}} = e^{\lambda Z_1} = \sum_{n=0}^{\infty} \frac{1}{n!} Z_1^n e^{\beta n \mu}$$

# Bose-Einstein distribution: counting of microstates

• Each energy levels  $\epsilon_i$  has a degeneracy  $g_i$ 

Number of ways of arranging  $n_i$  bosons in  $g_i$  quantum states with energy level  $\epsilon_i$ :

- $g_i \,\,\, {
  m degenerate \, energy \, levels} \,\, \sim g_i \,\, {
  m identical \, boxes}$
- $n_i$  particles ~  $n_i$  identical balls

Number of ways of distributing  $n_i$  balls between  $g_i$  boxed equals the number of combinations with  $n_i$  balls and  $(g_i - 1)$  –walls between the lined up boxes

$$W_{i}(n_{i}, g_{i}) = \frac{(n_{i} + g_{i} - 1)!}{n_{i}! (g_{i} - 1)!}$$
The total number of configurations for all energy levels for a given partition  $\{n_{i}\}$ :  $\textcircled{\odot}$   $\textcircled{\odot}$   $\ldots$   $\textcircled{\odot}$   $\textcircled{\odot}$ 

$$W_{b}(\{n_{i}\}) = \prod_{i} W_{i}(n_{i}, g_{i}) = \prod_{i} \frac{(n_{i} + g_{i} - 1)!}{n_{i}!(g_{i} - 1)!}$$

Multiplicity of a macrostate is dominated by the largest  $W_b(\{n_i\})$ , corresponding to the equilibrium distribution

# Bose-Einstein distribution: counting of microstates

How many configurations there are with 3 bosons and 3 energy states?



...

# Bose-Einstein statistics (grand-canonical)

• Sponteneous fluctuations induce a change in the population number

 $n_i \rightarrow n_i + 1$ 

• Change in entropy:

$$\Delta S = k \left[ \ln \frac{(n_i + g_i)!}{(n_i + 1)!} - \ln \frac{(n_i + g_i - 1)!}{n_i!} \right] = k \ln \frac{g_i + n_i}{n_i + 1}$$

• Change in energy:

$$\Delta U = \epsilon_i$$

• Change in number of particles:  $\Delta N = 1$ 

• These spontaneous fluctuations are in thermodynamic equilibrium:  $T\Delta S = \Delta U - \mu \Delta N$ 

$$T\Delta S = \Delta U - \mu \Delta N$$

$$kT\ln\frac{\mathbf{g}_{i}+\mathbf{n}_{i}}{\mathbf{n}_{i}}=\epsilon_{i}-\mu$$

Occupation number of energy level  $\epsilon_i$ 

$$n_i = \frac{g_i}{e^{\beta(\epsilon_i - \mu)} - 1}$$

Filling fraction of energy level  $\epsilon_i$ 

$$f_i = \frac{1}{e^{\beta(\epsilon_i - \mu)} - 1}$$

Occupation number of energy level  $\epsilon_i$ 

$$n_i = \frac{g_i}{e^{\beta(\epsilon_i - \mu)} - 1}$$

Number of particles

$$N(T,\mu) = \sum_{i} n_{i} = \sum_{i} \frac{g_{i}}{e^{\beta(\epsilon_{i}-\mu)} - 1}$$

Internal energy

$$U(T,\mu) = \sum_{i} \epsilon n_{i} = \sum_{i} \frac{\epsilon g_{i}}{e^{\beta(\epsilon_{i}-\mu)} - 1}$$

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Occupation number of energy level  $\epsilon$ 

$$\begin{split} \langle n \rangle &= \frac{1}{e^{\beta(\epsilon-\mu)}-1} = \frac{1}{e^{\beta\epsilon}\lambda^{-1}-1}, \\ 0 &< \lambda = e^{\beta\mu} \leq 1, \qquad \mu \leq 0 \end{split}$$

