## 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 $\left\{\epsilon_{i}\right\}$ with the occupation numbers $\left\{n_{i}\right\}$

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

- Each energy state $\epsilon_{i}$ has a «degeneracy» $g_{i}$ (density of states $=\mathrm{nr}$ 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

$$
N!\prod_{i} \frac{1}{n_{i}!}
$$

- Each particle in $\epsilon_{i}$ energy level has $g_{i}$ available microstates, hence $g_{i}^{n_{i}}$ ways of arranging $n_{i}$ particles in $g_{i}$ degenerate states.
- 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 $\left\{n_{i}\right\}$ )

$$
W=\prod_{i} \frac{g_{i}^{n_{i}}}{n_{i}!}
$$

## Maxwell-Boltzmann distribution

Equilibrium distribution of particles over energy states

$$
n_{i}=\frac{N}{Z_{1}} g_{i} \mathrm{e}^{-\beta \epsilon_{i}}, Z_{1}=\sum_{i=1} g_{i} e^{-\beta \epsilon_{i}}
$$

- Probability to find a particle in the energy level $\epsilon_{i}: \boldsymbol{p}_{\boldsymbol{i}}=\frac{\boldsymbol{g}_{\boldsymbol{i}}}{\boldsymbol{Z}_{\mathbf{1}}} \mathbf{e}^{-\boldsymbol{\beta} \boldsymbol{\epsilon}_{\boldsymbol{i}}}$
- Average energy

$$
\mathrm{U}=\mathrm{N}\left\langle\epsilon_{i}\right\rangle=N \sum_{i} p_{i} \epsilon_{i}=\frac{N}{Z_{1}} \sum_{i} \epsilon_{i} g_{i} e^{-\beta \epsilon_{i}}=-\frac{\partial}{\partial \beta} \ln Z_{1}^{N}
$$

- Helmholtz free energy

$$
F(T, N)=-k T \ln Z_{N}, \quad Z_{N} \equiv Z_{1}^{N}(\text { dist }), \quad Z_{N} \equiv \frac{Z_{1}^{N}}{N!}(\text { indist })
$$

- Entropy

$$
\frac{S}{k}=N \log Z_{1}+\frac{U}{k T}=-N k \sum_{i} p_{i} \ln p_{i}
$$

## Indistinguishable, classical free particles

$$
Z_{N}(T)=\frac{Z_{1}^{N}}{N!}=e^{-\beta F_{N}(T)}, \quad \Xi(T, \mu)=\sum_{n=0}^{\infty} \frac{1}{n!} Z_{1}^{n} e^{\beta n \mu}=e^{-\beta \Omega}
$$

- Helmholtz free energy

$$
F_{N}(T)=-N k T\left(\ln \left(\frac{Z_{1}}{N}\right)+1\right)
$$

- Chemical potential

$$
\mu(T, N)=-\left(\frac{\partial F}{\partial N}\right)_{T, V}=-k T \ln \frac{Z_{1}}{N} \rightarrow Z_{1}=N \lambda^{-1}, \lambda=e^{\beta \mu_{\text {(fugacity) }}}
$$

- Landau free energy:

$$
\Omega=-k T \ln \left(\sum_{n=0}^{\infty} \frac{1}{n!} Z_{1}^{n} \lambda^{n}\right)=-k T \ln \left(e^{Z_{1} \lambda}\right)=-k T \lambda Z_{1}=-N k T
$$

## Classical ideal gas

$$
\begin{gathered}
Z_{N}(T)=\frac{1}{N!}\left(\frac{V}{\Lambda^{3}}\right)^{N}=e^{-\beta F_{N}(T)}, \quad \Xi(T, \mu)=e^{V z}=e^{-\beta \Omega}, \\
\Lambda(T)=\frac{h}{\sqrt{2 \pi m k T}}, \quad z=\frac{\lambda}{\Lambda^{3}}
\end{gathered}
$$

- Helmholtz free energy

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

- Chemical potential

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

- Landau free energy:

$$
\Omega=-k T z V=-N k T
$$

## Quantum statistics: Bose-Einstein distribution

Bosons: quantum particles with integer values of spin

- Consider an ensemble of $N$ free bosons that occupy energy levels $\left\{\epsilon_{i}\right\}$ with the occupation numbers $\left\{n_{i}\right\}$ 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 $\Delta \mathrm{U}_{\mathrm{R}}=-\Delta \mathrm{E}$, and particles $\Delta \mathrm{N}_{\mathrm{R}}=-\Delta \mathrm{N}$ )

$$
\frac{P\left(s_{1}\right)}{P\left(s_{2}\right)}=\frac{\Omega_{R}\left(s_{1}\right)}{\Omega_{R}\left(s_{2}\right)}=e^{\frac{\left[s_{R}\left(s_{1}\right)-S_{R}\left(s_{2}\right)\right]}{k}}=e^{\beta \Delta U_{R}} e^{-\beta \mu \Delta N_{R}}=e^{-\beta \Delta E} e^{\beta \mu \Delta N}
$$

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

$$
P(s)=\frac{1}{\Xi(T, \mu)} e^{-\beta\left(E_{s}-\mu N_{s}\right)}
$$

Grand-canonical Partition function
$\Xi(T, \mu)=\sum_{s} e^{-\beta\left(E_{s}-\mu N_{s}\right)}$ counts all the accessible microstates weighted by the Gibbs factor

What is the microstate $s$ ?

Each particle can occupy the energy states $\boldsymbol{\epsilon}_{\boldsymbol{j}}$, where $\boldsymbol{j}=\mathbf{0}, \mathbf{1}, 2, \cdots$ is the state number
For N identical particles, there are $\boldsymbol{n}_{\boldsymbol{j}}$ number of particles (occupation number) in the energy state $\boldsymbol{\epsilon}_{\boldsymbol{j}}$

The energy of a specific microstate with $N_{s}=\sum_{j} n_{j}$ particles is $\boldsymbol{E}_{\boldsymbol{s}}=\sum_{j} \boldsymbol{n}_{\boldsymbol{j}} \boldsymbol{\epsilon}_{\boldsymbol{j}}$
$\sum_{S} \equiv$ sum over all particles number $N_{s}$ and over all the partitions of particles $N_{s}$ in the quantum states with total energy $\boldsymbol{E}_{\boldsymbol{s}}$

$$
\begin{gathered}
\Xi(T, \mu)=\sum_{N_{s}} \sum_{\substack{\left\{n_{j}\right\} \\
\sum_{j} n_{j}=N_{S}}} e^{-\beta\left(E_{S}-\mu N_{s}\right)}=\sum_{\left\{n_{j}\right\}} e^{-\beta \sum_{j} n_{j}\left(\epsilon_{j}-\mu\right)} \\
\Xi(T, \mu)=\left(\sum_{n_{1}} e^{-\beta n_{1}\left(\epsilon_{1}-\mu\right)}\right) \cdot\left(\sum_{n_{2}} e^{-\beta n_{2}\left(\epsilon_{2}-\mu\right)}\right) \cdot \cdot\left(\sum_{n_{3}} e^{-\beta n_{3}\left(\epsilon_{3}-\mu\right)}\right) \cdots
\end{gathered}
$$

## Occupation number of a microstate

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

$$
\begin{gathered}
P(s)=\frac{1}{\Xi(T, \mu)} e^{-\beta\left(E_{s}-\mu N_{s}\right)}=\frac{e^{-\beta n_{1}\left(\epsilon_{1}-\mu\right)} \cdot e^{-\beta n_{2}\left(\epsilon_{2}-\mu\right)} \cdot e^{-\beta n_{3}\left(\epsilon_{3}-\mu\right)} \ldots}{\left(\sum_{n_{1}} e^{-\beta n_{1}\left(\epsilon_{1}-\mu\right)}\right) \cdot\left(\sum_{n_{2}} e^{-\beta n_{2}\left(\epsilon_{2}-\mu\right)}\right) \cdot\left(\sum_{n_{3}} e^{-\beta n_{3}\left(\epsilon_{3}-\mu\right)}\right) \cdots} \\
P(s)=\frac{e^{-\beta n_{1}\left(\epsilon_{1}-\mu\right)}}{\left(\sum_{n_{1}} e^{-\beta n_{1}\left(\epsilon_{1}-\mu\right)}\right)} \cdot \frac{e^{-\beta n_{2}\left(\epsilon_{2}-\mu\right)}}{\left(\sum_{n_{2}} e^{-\beta n_{2}\left(\epsilon_{2}-\mu\right)}\right)} \cdot \frac{e^{-\beta n_{3}\left(\epsilon_{3}-\mu\right)}}{\left(\sum_{n_{3}} e^{-\beta n_{3}\left(\epsilon_{3}-\mu\right)} \cdots\right.} \\
\boldsymbol{P}(\boldsymbol{s})=\boldsymbol{P}\left(\boldsymbol{n}_{1}\right) \cdot \boldsymbol{P}\left(\boldsymbol{n}_{2}\right) \cdot \boldsymbol{P}\left(\boldsymbol{n}_{3}\right) \cdots
\end{gathered}
$$

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

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

## Free BOSONS in grand canonical ensemble

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

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

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

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

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

## Bose-Einstein distribution

Average number of bosons $\langle\boldsymbol{n}\rangle$ with energy $\epsilon$ a fixed T and $\boldsymbol{\mu}$

$$
\begin{gathered}
\langle n\rangle(\epsilon)=\sum_{n=0}^{\infty} n P(n)=\left(1-e^{-\beta(\epsilon-\mu)}\right) \sum_{n=0}^{\infty} n e^{-\beta n(\epsilon-\mu)} \\
=-\left(1-e^{-x}\right) \frac{d}{d x} \sum_{n=0}^{\infty} e^{-n x}, \quad x=\beta(\epsilon-\mu) \\
=-\left(1-e^{-x}\right) \frac{d}{d x}\left(\frac{1}{1-e^{-x}}\right), \quad x=\beta(\epsilon-\mu) \\
\langle n\rangle(\epsilon)=\frac{1}{e^{\beta(\epsilon-\mu)}-1}
\end{gathered}
$$



## 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 $\left(\lambda=e^{\beta \mu} \ll 1\right)$

Maxwell-Boltzmann distribution

$$
\begin{gathered}
\langle n\rangle(\epsilon)=\frac{\lambda}{e^{\beta \epsilon}-\lambda} \rightarrow_{\lambda \rightarrow 0}\langle n\rangle(\epsilon) \approx \lambda e^{-\beta \epsilon} \\
\langle n\rangle(\epsilon) \approx N \frac{e^{-\beta \epsilon}}{Z_{1}}, \quad Z_{1}=N \lambda^{-1}
\end{gathered}
$$

## Grand canonical ensemble --- Classical limit

The energy of a specific microstate $\boldsymbol{s}$ with $\boldsymbol{N}_{\boldsymbol{s}}=\sum_{j} \boldsymbol{n}_{\boldsymbol{j}}$ particles is $\boldsymbol{E}_{\boldsymbol{s}}=\sum_{j} \boldsymbol{n}_{\boldsymbol{j}} \boldsymbol{\epsilon}_{\boldsymbol{j}}$

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

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

$$
\begin{gathered}
\Omega=-k T \sum_{j} \ln \left[\sum_{n_{j}} \lambda^{n_{j}} e^{-\beta n_{j} \epsilon_{j}}\right] \\
\approx_{\lambda \rightarrow 0}-k T \sum_{j} \ln \left[1+\lambda e^{-\beta \epsilon_{j}}\right] \\
\approx_{\lambda \rightarrow 0}-k T \sum_{j} \lambda e^{-\beta \epsilon_{j}}=-k T \lambda\left(\sum_{j} e^{-\beta \epsilon_{j}}\right)=-k T \lambda Z_{1}=-k T \ln \Xi \\
\Xi_{\text {classical }}=e^{\lambda Z_{1}}=\sum_{n=0}^{\infty} \frac{1}{n!} Z_{1}^{n} e^{\beta n \mu}
\end{gathered}
$$

## 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 $\epsilon_{i}$ :
$g_{i}$ degenerate energy levels $\sim g_{i}$ identical boxes
$n_{i}$ particles $\sim n_{i}$ 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

$$
\mathrm{W}_{\mathrm{i}}\left(n_{i}, g_{i}\right)=\frac{\left(n_{i}+g_{i}-1\right)!}{n_{i}!\left(g_{i}-1\right)!}
$$

The total number of configurations for all energy levels for a given partition $\left\{n_{i}\right\}$ :

$$
\mathrm{W}_{\mathrm{b}}\left(\left\{n_{i}\right\}\right)=\prod_{i} \mathrm{~W}_{i}\left(n_{i}, g_{i}\right)=\prod_{i} \frac{\left(n_{i}+g_{i}-1\right)!}{n_{i}!\left(g_{i}-1\right)!}
$$

Multiplicity of a macrostate is dominated by the largest $\mathrm{W}_{\mathrm{b}}\left(\left\{n_{i}\right\}\right)$, 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:

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

- Change in energy:

$$
\Delta U=\epsilon_{i}
$$

- Change in number of particles: $\Delta N=1$
- These spontaneous fluctuations are in thermodynamic equilibrium: $T \Delta S=\Delta U-\mu \Delta N$


## Bose-Einstein statistics

$$
\begin{gathered}
T \Delta S=\Delta U-\mu \Delta N \\
k T \ln \frac{\mathrm{~g}_{\mathrm{i}}+\mathrm{n}_{\mathrm{i}}}{\mathrm{n}_{\mathrm{i}}}=\epsilon_{i}-\mu
\end{gathered}
$$

Occupation number of energy level $\epsilon_{i}$

$$
n_{i}=\frac{g_{i}}{e^{\beta\left(\epsilon_{i}-\mu\right)}-1}
$$

Filling fraction of energy level $\epsilon_{i}$

$$
f_{i}=\frac{1}{e^{\beta\left(\epsilon_{i}-\mu\right)}-1}
$$

## Bose-Einstein statistics

Occupation number of energy level $\epsilon_{i}$

$$
n_{i}=\frac{g_{i}}{e^{\beta\left(\epsilon_{i}-\mu\right)}-1}
$$

Number of particles

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

Internal energy

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

## Bose-Einstein statistics

Occupation number of energy level $\epsilon$

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



## Bose-Einstein statistics

Occupation number of energy level $\epsilon$

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



