04a. Entropy in Statistical Mechanics: Boltzmann

- *Goal*: To explain the behavior of *macroscopic* systems in terms of the dynamical laws governing their *microscopic* consituents.
	- *- To provide a micro-dynamical explanation of the Minus 1st and 2nd Laws.*
- **1. Boltzmann Entropy** S_{Boltz}
- Consider different "macrostates" of a thermally isolated gas at constant energy:

- Equilibrium macrostate = state characterized by thermodynamic properties (temp, volume, pressure, etc.) that do not change with time.

- Maximizes S_{TD} *!*

2. Max-Boltz Distribution 3. S_{Boltz} vs. S_{TD}

1. Boltzmann Entropy S_{Roltz}

• Suppose the gas consists of N particles governed by Hamilton's equations of motion (the micro-dynamics).

Def. 1 (*Microstate*). A **microstate** x of an *N*-particle system is a specification of the position (3 values) and momentum (3 values) for each of its N particles.

Let $\Gamma =$ *phase space* = 6N-dim space of all possible microstates.

Let Γ_E = region of Γ that consists of all microstates with constant energy E.

Def. 2 (*Macrostate*). A **macrostate** Γ_M of a physical system is a specification of the system in terms of macroscopic properties (pressure, temperature, volume, *etc.*).

Relation between microstates and macrostates:

Macrostates supervene on microstates!

- *To each microstate there corresponds exactly one macrostate.* - *Many distinct microstates can correspond to the same macrostate.*

• *So*: Γ_F is partitioned into a finite number of regions Γ_M corresponding to macrostates, with each microstate x belonging to one macrostate.

energy is given by $S_{Boltz}(\Gamma_M) \equiv k \ln |\Gamma_M|$, where $|\Gamma_M|$ is the size of Γ_M .

Claim. S_{Boltz} increases over time because, for any initial microstate x_i , the dynamics will map x_i into $\Gamma_{M_{eq}}$ very quickly, and then keep it there for an extremely long time. \vert

But why?

Two Ways to Explain the Approach to Equilibrium:

(a) *Appeal to typicality of microstates* Goldstein (2001)

Claim. A system approaches equilibrium because equilibrium microstates are *typical* and nonequilibrium microstates are *atypical*.

- *Why?* For large N, Γ is almost entirely filled up with equilibrium microstates. Hence they are "typical".
	- **But:** What is it about the *dynamics* that evolves atypical states to typical states?
		- "If a system is in an atypical microstate, it does not evolve into an equilibrium microstate *just because* the latter is typical." (Frigg 2009)
	- Need to identify properties of the dynamics that guarantee atypical states evolve into typical states.
	- And: Need to show that these properties are typical.
		- *Ex*: If the dynamics is *chaotic* (in an appropriate "ergodic" sense), then (under certain conditions), any initial microstate x_i will quickly be mapped into Γ_{eq} and remain there for long periods of time. (Frigg 2009)

(b) *Appeal to probability of macrostates*

Claim. A system approaches equilibrium because it evolves from low probability macrostates to high probability macrostates, and the equilibrium macrostate has the highest probabililty.

"In most cases, the initial state will be a very unlikely state. From this state the system will steadily evolve towards more likely states until it has finally reached the most likely state, i.e., the state of thermal equilibrium."

Task: Come up with a way to assign probabilites to macrostates such that the larger the macrostate, the greater the probability of finding a microstate in it.

Story to come: Associate the probability of a macrostate with the number of microstates it contains!

But: What determines the number of microstates in a macrostate?

- If we had a measure function defined on Γ *(i.e., a "density" function), then we could use it to calculate the number of points in a given macrostate region.*

- *Boltzmann's approach*:
	- A point in a macrostate region of Γ_E is an N-particle microstate, and it corresponds to N points in a *single-particle phase space*, call it Γ_{μ} .
	- A macrostate region of Γ_E corresponds to a *distribution* of N singleparticle microstates.
	- The number of points in a macrostate region then is the number of possible ways to arrange N single-particle microstates with respect to the corresponding *single-particle distribution!*

To define this thing, Boltzmann coarsegrains the single-particle phase space...

Coarse-graining the single-particle phase space

Coarse-graining the single-particle phase space

Arrangement #1: microstate s_6 in ω_1 , microstate s_{89} in ω_3 , *etc*.

Arrangement #2: microstate s_{89} in ω_1 , microstate s_6 in ω_3 , *etc*.

Distribution: $D = (1, 0, 2, 0, 1, 1, ...)$ 1 *state in* ω_1 , 0 *states in* ω_2 , 2 *states in* ω_3 , *etc.*

> \leq $-$ *A point in* Γ_{μ} *is a singleparticle microstate. -* $\Gamma_E = N$ copies of Γ_u

> > *correspond to one point in* Γ

More than one arrangement can correspond to the same distribution!

• Start with the *6-dim* phase space Γ_{μ} of a single particle.

- Partition Γ_{μ} into ℓ cells ω_1 , ..., ω_{ℓ} of volume $\Delta \omega = \Delta x^3 \Delta p^3$.
- A microstate of an *N*-particle system is given by *N* points in Γ_{μ} . $\iff N$ points in Γ_{μ}

 Γ_{μ}

Def. 4. An **arrangement** is a specification of *which* single-particle microstates lie in which cells.

Def. 5. A single-particle distribution $D = (n_1, n_2, ..., n_\ell)$ is a specification of *how many* single-particle microstates (regardless of *which* ones) lie in each cell.

How many arrangements $G(D)$ are compatible with a given $D = (n_1, n_2, ..., n_\ell)$?

• *Answer*:

$$
G(D) = \frac{N!}{n_1! n_2! \cdots n_\ell!} =
$$

Number of ways to arrange N *distinguishable objects into* ℓ *bins with capacities* n_{1} , n_{2} , ..., n_{ℓ} .

$$
\begin{array}{l}\n r \rightarrow - - - - - - - - - - - - - - - - - \\
1 \quad n! = n(n-1)(n-2)\cdots 1 \\
1 \quad = \# \text{ of ways to arrange } n \\
1 \quad \text{distinguishable objects} \\
1 \quad 0! = 1 \\
1 \quad \text{or} \\
1 \quad \text{or}
$$

Check: Let $D_1 = (N, 0, ..., 0)$ and $D_2 = (N - 1, 1, 0, ..., 0)$.

 $G(D_1) =$ N! N! $= 1$ \longleftrightarrow *Only one way for all N particle states to be in* ω_1 *.*

$$
G(D_2) = \frac{N!}{(N-1)!} = \frac{N(N-1)(N-2)\cdots 1}{(N-1)(N-2)\cdots 1} = N \qquad \Longleftrightarrow \text{There are } N \text{ different ways } \omega_2
$$
\n
$$
\text{could have one state in it; } \text{namely, if } s_1 \text{ was in it, or if } s_2 \text{ was in it, or if } s_3 \text{ was in it, etc.}
$$

How many arrangements $G(D)$ are compatible with a given $D = (n_1, n_2, ..., n_\ell)$?

• *Answer*:

$$
G(D) = \frac{N!}{n_1! n_2! \cdots n_\ell!} =
$$

Number of ways to arrange N distinguishable objects into ℓ *bins* with capacities n_1 , n_2 , ..., n_{ℓ} .

$$
\begin{array}{l}\n r \rightarrow - - - - - - - - - - - - - - - - - \\
1 \quad n! = n(n-1)(n-2)\cdots 1 \\
1 \quad = \# \text{ of ways to arrange } n \\
1 \quad \text{distinguishable objects } 1 \\
1 \quad 0! = 1 \\
1 \quad \text{or} \quad 1 \quad \text{or} \quad 1\n \end{array}
$$

Assumption 1. The *probability* of a single-particle distribution D is given by $G(D)$.

"The probability of this distribution $[D]$ is then given by the number of permutations of which the elements of this distribution are capable, that is by the number $[G(D)]$. As the most probable distribution, i.e., as the one corresponding to thermal equilibrium, we again regard that distribution for which this expression is maximal..."

In other words:

Claim. The equilibrium distribution is the distribution that maximizes $G(D)$.

Assumption 2. Each single-particle distribution D corresponds to a macrostate $\Gamma_{M_{D^*}}$

Why? A system's macroscopic properties (volume, pressure, temp, etc) only depend on how many particles are in particular microstates, and not on which particles are in which microstates.

What is the size of this macrostate?

- A point (multi-particle microstate) in Γ_F corresponds to an arrangement of singleparticle microstates in Γ_{μ} .
- The size of a macrostate Γ_{M_D} in Γ_E is given by the number of points it contains (the number of arrangements compatible with D) multiplied by a *volume element* of Γ_{E} .
- $\frac{1}{1}$ A volume element of Γ_E is given by N copies of a volume element Δω of Γ_{μ} .

\n- \n
$$
\underline{\text{So: The size of } \Gamma_{M_D} \text{ is } |\Gamma_{M_D}| = \begin{cases} \n \# \text{ arrangements} \\ \text{compatible with } D \n \end{cases} \times \begin{cases} \text{volume} \\ \text{element of } \Gamma_E \n \end{cases}
$$
\n
\n- \n
$$
= G(D) \Delta \omega^N
$$
\n
\n- \n
$$
\underline{\text{Hence: } S_{Boltz}(\Gamma_{M_D}) = k \ln(G(D) \Delta \omega^N)}
$$
\n
\n- \n
$$
= k \ln(G(D)) + N k \ln(\Delta \omega)
$$
\n
\n- \n
$$
= \frac{k \ln(G(D)) + \text{const.}}{k \ln(G(D)) + \text{const.}} \leftarrow \sum_{\text{probable a measure of how probabilities } \Gamma_{M_D} \text{ is the same at the same point.}
$$
\n
\n

Other formulations of SBoltz:

$$
S_{Boltz}(\Gamma_{M_D}) = k \ln (G(D)) + \text{const.}
$$
\n
$$
= k \ln \left(\frac{N!}{n_1! \cdots n_\ell!}\right) + \text{const.}
$$
\n
$$
= k \ln (N!) - k \ln (n_1!) - \cdots - k \ln (n_\ell!) + \text{const.}
$$
\n
$$
\approx (N k \ln N - N) - (n_1 k \ln n_1 - n_1) - \cdots - (n_\ell k \ln n_\ell - n_\ell) + \text{const.}
$$
\n
$$
\approx (N k \ln N - N) - (n_1 k \ln n_1 - n_1) - \cdots - (n_\ell k \ln n_\ell - n_\ell) + \text{const.}
$$
\n
$$
= \frac{-k \sum_{i=1}^{\ell} n_i \ln n_i + \text{const.}}{-k \sum_{i=1}^{\ell} n_i \ln n_i + \text{const.}}
$$
\n
$$
S_{Boltz} \text{ in terms of single-particle}
$$
\n
$$
\text{microstate numbers } n_i.
$$
\n
$$
\text{Let: } p_i = n_i/N = \begin{bmatrix} \text{probability of finding a} \\ \text{randomly chosen single} \\ \text{particle microstate in cell } \omega_i \end{bmatrix} \qquad \text{Probabilities for single-particle}
$$
\n
$$
\text{microstate probabilities (not macrostates))}
$$
\n
$$
\text{microstate probabilities } p_i.
$$
\n
$$
\text{S}_{Boltz}(\Gamma_{M_D}) = -N k \int_{\Gamma_\mu} \rho_\mu(x_\mu) \ln \rho_\mu(x_\mu) dx_\mu
$$
\n
$$
\text{single-particle probability distribution over } \Gamma_\mu
$$

2. The Maxwell-Boltzmann Equilibrium Distribution

• What distribution $D^* = (n_1^*, ..., n_\ell^*)$ maximizes $S_{\text{Boltz}}(n_i)$?

Assume: The n_i are constrained by (a) $\sum_{i=1}^{l} n_i = N$ (b) $\sum_{i=1}^{l} \varepsilon_i n_i = U$

Weak interaction assumption: The total internal energy $U =$ *sum of the energies of single-particle microstates*

• To maximize $S_{\text{Boltz}}(n_i)$, set its derivative to zero and solve for n_i :

 $(d/dn_i)S_{Boltz}(n_i) = -k\sum_i (d/dn_i)(n_i \ln n_i + \text{const.}) = -k\sum_i (\ln n_i + 1)$

- $S_{Boltz} = k \sum_i (\ln n_i + 1) dn_i$ and changes to S_{Boltz} due *only to small changes to*
- Now find values n_i^* that solve: $dS_{\text{Boltz}} = - k \sum_i (\ln n^*_i + 1) d n_i = 0$ $\qquad \qquad \Longleftrightarrow$ subject to constraints $dN=\sum_i dn_i=0$ $dU = \sum_i \varepsilon_i d n_i = 0$
- Can add arbitrary multiples of the constraints and still get zero:

$$
dS_{\text{Boltz}} = \sum_{i} (-k \ln n_i^* - \alpha - \beta \varepsilon_i) dn_i = 0
$$

• <u>So</u>: $k \ln n_i^* + \alpha + \beta \varepsilon_i = 0$ or $n_i^* = e^{-(\alpha + \beta \varepsilon_i)/k} = e^{-\alpha/k} e^{-\beta \varepsilon_i/k}$

Now put this into a (slightly) nicer form...

$$
n_i^* = e^{-(\alpha + \beta \varepsilon_i)/k} = e^{-\alpha/k} e^{-\beta \varepsilon_i/k} \qquad \text{(a)} \ \sum_{i=1}^{\ell} n_i = N \qquad \text{(b)} \ \sum_{i=1}^{\ell} \varepsilon_i n_i = U
$$

• Enforce (a) on n_i^*

$$
\sum_{i} n_{i}^{*} = N = e^{-\alpha/k} \sum_{i} e^{-\beta \varepsilon_{i}/k} \quad \text{or} \quad e^{-\alpha/k} = N/Z, \quad Z \equiv \sum_{i} e^{-\beta \varepsilon_{i}/k}
$$

• So:
$$
n_i^* = (N/Z)e^{-\beta \epsilon_i/k}
$$

\n• Hence: $D^* = (n_1^*, ..., n_\ell^*) = (\frac{N}{Z}e^{-\beta \epsilon_1/k}, ..., \frac{N}{Z}e^{-\beta \epsilon_\ell/k})$
\n• Hence: $D^* = (n_1^*, ..., n_\ell^*) = (\frac{N}{Z}e^{-\beta \epsilon_1/k}, ..., \frac{N}{Z}e^{-\beta \epsilon_\ell/k})$
\n• Boltzmann's claim: D^* is the equilibrium distribution

3. Boltzmann Entropy S_{Boltz} **vs. Thermodynamic Entropy** S_{TD} *Attempt* #1

• *Consider*: Small changes in internal energy of a reversible process:

Assume:

- A change in V is related to a change in single-particle energies $\varepsilon_{i\cdot}$
- A change in S_{TD} is related to a change in microstate number n_{i} .
- <u>*Suggests*</u>: $PdV = -\sum_{i} n_{i} d\varepsilon_{i}$ and $dS_{\text{TD}} = (1/T) \sum_{i} \varepsilon_{i} dn_{i}$
- <u>*Note*</u>: For the Max-Boltz equilibrium distribution $n_i^* = \frac{N}{Z}$ Z $e^{-\beta \varepsilon_i/k}$:

$$
dS_{\text{Boltz}}(n_i^*) = -k \sum_i (\ln n_i^* + 1) dn_i = -k \sum_i {\ln \frac{N}{Z} + 1 - \beta \varepsilon_i / k} dn_i
$$

= $\beta \sum_i \varepsilon_i dn_i$
$$
\sum_i (\ln \frac{N}{Z} + 1) \sum_i dn_i = 0
$$

• <u>*So*</u>: For the M-B equilibrium distribution, $S_{Boltz} = S_{TD}$, provided $\beta = 1/T$.

What this shows:

- For a *large number* of *weakly interacting* particles in an equilibrium state, it is *consistent* to identify the Boltzmann entropy S_{Boltz} with the thermodynamic entropy S_{TD} .
- *But*:
	- Assumes the Maxwell-Boltzmann distribution D^* that maximizes S_{Boltz} is the equilibrium distribution.
	- Assumes a change in S_{TD} is related to a change in microstate number n_i .
	- requires S_{Boltz} to increase or remain constant. No What about the dynamics of a system - For thermally isolated processes, S_{TD} absolutely increases or remains constant; whereas there is no absolute law that

Just another way of assuming that the largest macrostate is the equilibrium macrostate.

Isn't this what we're trying to show (i.e., $S_{\text{TD}} = S_{\text{Boltz}}$)?

entails that it will evolve:

- *- to the largest macrostate?*
- *- to the most typical macrostate?*
- *- to the most probable macrostate?*

Attempt #2

Claim. $\Delta S_{\text{Boltz}} = \Delta S_{\text{TD}}$ for free expansion of an ideal gas.

Macroscopic point of view - Irreversible: $W = 0$, $T =$ const., $\Delta U = 0$. - Reversible: $\delta W = -PdV$, $T = \text{const.}$, $\Delta U = 0$. \mathcal{Y} $dS_{\text{TD}} = \delta Q/T$ $\delta Q = dU - \delta W$ $= 0 + PdV$ $=(P/T)dV$ $= (nR/V)dV$ $n = \text{\#moles}$ $R = \text{const.}$ 2V dV $\Delta S_{\text{TD}} = nR$ | $= nRln2$ \overline{V} \boldsymbol{V}

irreversible free expansion

reversible free expansion

- **Microscopic point of view**
	- $N =$ number of gas particles.
	- $\Omega = \#$ arrangements of single-particle microstates before expansion.

Claim. $2^N\Omega = \text{\#}$ arrangements of single-particle microstates after expansion.

- *So*:

 $\Delta S_{\text{Boltz}} = k \ln(2^N \Omega) - k \ln \Omega = k \ln 2^N = N k \ln 2 = nR \ln 2$

$$
\mathcal{L}
$$

Same expression as ΔS_{TD}

What this shows:

- For the free expansion of an ideal gas, it is consistent to identify ΔS_{TD} with ΔS_{Boltz} .
- *But*:
	- For this particular physical system, ΔS_{TD} and ΔS_{Boltz} take the same value.
^{*M*} *Does this necessarily entail they measure the same quantity?*
	- requires S_{Boltz} to increase or remain constant. No What about the dynamics of a system - For thermally isolated processes, S_{TD} absolutely increases or remains constant; whereas there is no absolute law that

measure the same quantity?

entails that it will evolve:

- *- to the largest macrostate?*
- *- to the most typical macrostate?*
- *- to the most probable macrostate?*

Attempt #3

Claim. $S_{Boltz} = S_{TD}$ for an ideal gas.

Macroscopic point of view

 $dU = \delta Q + \delta W = T dS_{\text{TD}} - P dV$ \Rightarrow ^{1st Law for reversible process}

$$
dS_{\text{TD}} = dU/T + (P/T)dV
$$

= $(C_V/T)dT + (nR/V)dV$
= dU/dT , for $U = U(T)$

Def. The **heat capacity** C of a physical system is the amount of absorbed heat δQ needed to change the temperature of the system by $dT: C \equiv \delta Q/dT$.

- *Or*:

$$
ds_{\text{TD}} = (c_v/T)dT + (R/v)dv \quad \Longleftrightarrow \quad \frac{\text{Molar quantities}}{s_{\text{TD}} = S_{\text{TD}}/n} \n c_v = c_v/n \n v = V/n
$$

- *So*:

 $S_{\text{TD}} = c_v \ln T + R \ln v + \text{const.}$

- **Microscopic point of view**
	- What is S_{Boltz} of a macrostate of an ideal gas with N particles at temp T, heat capacity C_V , volume V ?
	- Need to first determine number of possible microstates Ω it can be in.

Claim. $\Omega = \Omega_{\text{position}} \Omega_{\text{momentum}} = [V/\Delta x^3]^N [p_{\text{rms}}^3/\Delta p^3]^N$

Momentum multi-particle microstates Ωmomentum $p_{\text{rms}} \equiv (\overline{p^2})^{\frac{1}{2}} = \text{root mean square momentum.}$ What gets measured: $- p_{\rm rms}^3/\Delta p^3 =$ # occupied cells in region of single-particle momentum phase space. = coarse-grained # momentum single-particle microstates. $[-[p^3_{\rm rms}/\Delta p^3]^N]$ = coarse-grained # momentum multi-particle microstates. Ave. kinetic energy $= \frac{1}{2m} \overline{p^2} = \frac{1}{2m} p_{\rm rms}^2$ • *Now simplify* Ω

 \overline{n}

 \overline{n}

 $N_A^{5/2} h^3$

 $\Omega_{\text{pos}}\Omega_{\text{mo}} = [V/\Delta x^3]^N[p_{\text{rms}}^3/\Delta p^3]^N = [p_{\text{rms}}^3V/\Delta x^3\Delta p^3]^N$ *Stirling's approx:* $N! \approx (N/e)^N$, for large N ≈ $eVp_{\rm rms}^3$ $N(\Delta x \Delta p)^3$ \overline{N} $=\left[\frac{eV(2mU)^{3/2}}{N^{5/2}L^{2}}\right]^{N}$ \leq quantum hypothesis: $\Delta x\Delta p = h$ $N^{5/2}h^3$ \overline{N} $N = nN_A$, $n = #$ moles, $N_A =$ Avogadro's number = $eV(2mU)^{3/2}$ nN_A)^{5/2} h^3 n_{A} = \boldsymbol{V} \overline{U} $^{3/2}$ $\left[e(2m)^{3/2} \right]$ n_{A} *Assume indistinguishable particles, so* $=\frac{1}{N!}\left|\frac{P_{\perp\text{HIS}}}{(\Lambda\gamma\Lambda n)^3}\right|$ $\left|\frac{P_{\perp\text{HIS}}}{(P_{\perp\text{HIS}})^3}\right|$ $\left|\frac{P_{\perp\text{HIS}}}{(P_{\perp\text{HIS}})^3}\right|$ 1 N! $p_{\rm rms}^3 V$ $(\Delta x \Delta p)^3$ \overline{N} $p_{\rm rms} = (\overline{p^2})^{\frac{1}{2}}$ $= (\sum_i p_i^2/N)^{1/2}$ $=(2mU/N)^{1/2}$ = $eV(2mU)^{3/2}$ $N^{5/2}(\Delta x \Delta p)^3$ \overline{N} *Assume weakly interacting: Total* = *sum of single-particle 's.*

• Can now calculate S_{Boltz} !

$$
S_{\text{Boltz}} = k \ln \Omega = k \ln \left\{ \left(\frac{V}{n} \right) \left(\frac{U}{n} \right)^{3/2} \left[\frac{e(2m)^{3/2}}{N_A^{5/2} h^3} \right] \right\}^{nN_A}
$$

$$
= n k N_A \left[\ln \left(\frac{V}{n} \right) + \frac{3}{2} \ln \left(\frac{U}{n} \right) + \text{const.} \right]
$$

- Or:
\n
$$
S_{Boltz} = R [\ln v + \frac{3}{2}ln u + \text{const.}]
$$
\n
$$
= R \ln v + \frac{3}{2}R \ln T + \text{const.}
$$
\n
$$
= R \ln v + c_v \ln T + \text{const.}
$$
\n
$$
= \frac{1}{2}R \ln v + \frac{3}{2}R \ln T + \text{const.}
$$
\n
$$
= \frac{1}{2}R \ln v + \frac{3}{2}R \ln T + \text{const.}
$$
\n
$$
C_v = \frac{3}{2}R
$$
\n
$$
= \frac{3}{2}R
$$

$$
S_{Boltz} = R \ln v + c_v \ln T + \text{const.}
$$

Same expression as s_{TD}

What this shows:

- S_{TD} and S_{Boltz} take the same value for an N particle gas under the following assumptions:
	- (i) The gas particles are indistinguishable.
	- (ii) N is very large (Stirling's approx.).
	- (iii) The gas particles are weakly interacting.
	- (iv) The gas particles obey the (quantum) uncertainty relation $\Delta x \Delta p = h$.
	- (v) The gas is monatomic.
	- (vi) The gas obeys the ideal gas law.
- *But (again)*:
	- Does this mean S_{TD} and S_{Boltz} measure the same quantity?
	- S_{TD} absolutely obeys 2nd Law, while S_{Boltz} does not.