

Formularium Statistical Mechanics

KULeuven – 2013/2014

Random walks, Diffusion and Polymers

End-end vector of a random walk:

$$\langle \vec{R} \rangle = 0 \quad \langle \vec{R}^2 \rangle = a^2 N \quad (1)$$

Diffusion equation:

$$\frac{\partial P(\vec{R}, t)}{\partial t} = D \nabla^2 P(\vec{R}, t) \quad (2)$$

Solution in d -dimensions (gaussian):

$$G_{\vec{R}_0}(\vec{R}, t) = \left(\frac{1}{4\pi Dt} \right)^{d/2} e^{-\frac{(\vec{R} - \vec{R}_0)^2}{4Dt}} \quad (3)$$

End-end distance self-avoiding walks

$$\langle \vec{R}^2 \rangle \sim a^2 N^{2\nu} \quad (4)$$

Flory exponent in $d \leq 4$ dimensions

$$\nu = \frac{3}{2 + d} \quad (5)$$

General formalism of Classical Statistical Mechanics

Hamiltonian

$$\mathcal{H}(\Gamma) = \sum_{i=1}^N \frac{\vec{p}_i^2}{2m} + \Phi(\vec{q}_1, \vec{q}_2 \dots \vec{q}_N) \quad (6)$$

Equilibrium average of an observable

$$\langle A(\Gamma) \rangle = \int d\Gamma \rho(\Gamma) A(\Gamma) \quad (7)$$

Microcanonical ensemble

$$\rho(\Gamma) = \frac{\delta(E - \mathcal{H}(\Gamma))}{\omega(E, N, V) N! h^{3N}} \quad (8)$$

Microcanonical density of states

$$\omega(E, N, V) = \int \frac{d\Gamma}{N! h^{3N}} \delta(E - \mathcal{H}(\Gamma)) \quad (9)$$

$$\Omega(E, N, V) = \int \frac{d\Gamma}{N! h^{3N}} \theta(E - \mathcal{H}(\Gamma)) \quad (10)$$

$$\omega(E, N, V) = \frac{\partial \Omega(E, N, V)}{\partial E} \quad (11)$$

Entropy:

$$S(E, N, V) = k_B \log \omega(E, N, V) \quad (12)$$

Canonical ensemble

$$\rho(\Gamma) = \frac{e^{-\beta \mathcal{H}(\Gamma)}}{N! h^{3N} Z(N, V, T)} \quad (13)$$

with $\beta = 1/(k_B T)$. Partition function:

$$Z(N, V, T) = \int \frac{d\Gamma}{N! h^{3N}} e^{-\beta \mathcal{H}(\Gamma)} \quad (14)$$

Integration over momenta

$$Z(N, V, T) = \frac{Q(N, V, T)}{N! \lambda_T^{3N}} \quad (15)$$

thermal wavelength

$$\lambda_T = \frac{h}{\sqrt{2\pi m k_B T}} \quad (16)$$

Relation with canonical ensemble

$$Z(N, V, T) = \int dE e^{-\beta E} \omega(E, N, V) \quad (17)$$

Connection with thermodynamics

$$F = E - TS = -k_B T \log Z \quad (18)$$

Grandcanonical ensemble

$$\rho(\Gamma, N) = \frac{e^{-\beta\mathcal{H}(\Gamma)} e^{\beta\mu N}}{N! h^{3N} \Xi(\mu, V, T)} \quad (19)$$

Grand canonical partition function

$$\Xi(\mu, V, T) = \sum_N e^{\beta\mu N} Z(N, V, T) \quad (20)$$

Connection with thermodynamics

$$\frac{pV}{k_B T} = \log \Xi(\mu, V, T) \quad (21)$$

Equipartition Theorem

$$\left\langle x_r \frac{\partial \mathcal{H}}{\partial x_s} \right\rangle = k_B T \delta_{rs} \quad (22)$$

Law of mass action

For a reaction



the law of mass action takes the form:

$$\frac{[B_3]^2}{[B_1][B_2]} = K_{eq}(T) = \left(\frac{\lambda_1 \lambda_2}{\lambda_3^2} \right)^3 e^{-\beta \Delta F} \quad (24)$$

with ΔF internal free energies difference

Interacting Systems

Virial theorem

$$p = \frac{Nk_B T}{V} - \frac{1}{3} \sum_{i,j=1}^N \left\langle \vec{q}_i \cdot \vec{F}_{ij} \right\rangle = nk_B T - \frac{n^2}{6} \int r \frac{d\phi(r)}{dr} g(r) d\vec{r} \quad (25)$$

with $\vec{F}_{ij}$ force exerted by particle j on particle i , $\phi(r)$ interparticle potential¹ and where the pair correlation function $g(\rho)$

$$n^{(2)}(\vec{r}, \vec{r} + \vec{\rho}) = \left\langle \sum_{i=1}^N \delta(\vec{r} - \vec{q}_i) \sum_{j \neq i}^N \delta(\vec{r} + \vec{\rho} - \vec{q}_j) \right\rangle = n^2 g(\rho) \quad (26)$$

Virial expansion

$$p = nk_B T (1 + b_2 n + b_3 n^2 + \dots) \quad (27)$$

¹for spherically symmetric interactions.

Second virial coefficient

$$b_2 \equiv -\frac{1}{2} \int d\vec{r} \left(e^{-\beta\phi(r)} - 1 \right) \quad (28)$$

Bogoliubov inequality - Given $\mathcal{H} = \mathcal{H}_0 + \mathcal{H}_1$:

$$F \leq F_0 + \langle \mathcal{H} \rangle_0 \quad (29)$$

van der Waals model

$$p = \frac{Nk_B T}{V - Nb} - \frac{aN^2}{V^2} \quad (30)$$

Critical exponents

$$\begin{aligned} \delta p &\sim (\delta v)^\delta \\ \delta v &\sim (\delta t)^\beta \\ \kappa_T &\sim |\delta t|^{-\gamma} \\ c_V &\sim |\delta t|^{-\alpha} \end{aligned} \quad (31)$$

Critical exponents

	α	β	δ	γ
van der Waals	0	1/2	3	1
gas/liquid	0.13	0.33	4.8	1.24

Ising model

$$\mathcal{H} = -J \sum_{\langle i,j \rangle} s_i s_j - H \sum_i s_i \quad (32)$$

magnetization

$$M = \sum_k \langle s_k \rangle = \frac{1}{Z} \sum_{\{s_i\}} s_k e^{-\beta \mathcal{H}(\{s_i\})} \quad (33)$$

Spontaneous magnetization in 2d (exact)

$$m_0(T) = \left[1 - \sinh^{-4} \left(\frac{2J}{k_B T} \right) \right]^{1/8} \quad (34)$$

Critical temperatures

	$d = 1$ ($z = 2$)	$d = 2$ ($z = 4$)	$d = 3$ ($z = 6$)
Mean Field	$k_B T_c = 2J$	$k_B T_c = 4J$	$k_B T_c = 6J$
Exact	$T_c = 0$	$k_B T_c = 2.269J$	$k_B T_c = 4.5J$

Spontaneous magnetization ($H = 0$)

$$m_0(T) \sim (T_c - T)^\beta \quad (35)$$

Specific heat:

$$c \sim |T - T_c|^{-\alpha} \quad (36)$$

Magnetic susceptibility:

$$\chi = \frac{\partial M}{\partial H} \sim |T - T_c|^{-\gamma} \quad (37)$$

Magnetic field ($T = T_c$)

$$H \sim |M|^\delta \quad (38)$$

Correlation function

$$G^{(2)}(\vec{x}, \vec{y}) = \langle (s_{\vec{x}} - \langle s \rangle) (s_{\vec{y}} - \langle s \rangle) \rangle \sim e^{-\frac{|\vec{x} - \vec{y}|}{\xi}} \quad (39)$$

correlation length

$$\xi \sim |T_c - T|^{-\nu} \quad (40)$$

Correlation function at $T = T_c$

$$G^{(2)} \sim \frac{1}{r^{d-2+\eta}} \quad (41)$$

Critical exponents

	α	β	γ	δ	ν	$\alpha + 2\beta + \gamma$	$\beta(\delta - 1)$
Mean Field	0	1/2	1	3	1/2	2	1
2d	0	1/8	7/4	15	1	2	7/4
3d	0.11	0.32	1.24	4.8	0.68	1.99	1.22

Relations between exponents

$$\alpha + 2\beta + \gamma = 2 \quad (42)$$

$$\gamma = \beta(\delta - 1) \quad (43)$$