MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Physics Department

8.044 Statistical Physics I

Spring Term 2013

Solutions to Problem Set #3

Problem 1: Clearing Impurities

Since we are asked for an approximate answer we will resort to the central limit theorem. For this we need $\langle x \rangle$ and $\langle x^2 \rangle$ for a single sweep of the laser beam.

$$< x > = \int_{\infty}^{\infty} x \, p(x) \, dx = \frac{2}{3} a \underbrace{\int_{0}^{\infty} \xi \exp(-\xi) \, d\xi}_{1} = \frac{2}{3} a$$
$$< x^{2} > = \int_{\infty}^{\infty} x^{2} \, p(x) \, dx = \frac{2}{3} a^{2} \underbrace{\int_{0}^{\infty} \xi^{2} \exp(-\xi) \, d\xi}_{2} = \frac{4}{3} a^{2}$$

Var(x) =
$$\langle x^2 \rangle - \langle x \rangle^2 = \left(\frac{4}{3} - \frac{4}{9}\right) a^2 = \frac{8}{9}a^2$$

The general form of the central limit theorem is

$$p(d) \approx \frac{1}{\sqrt{2\pi\sigma^2}} \exp[-(d - \langle d \rangle)^2 / 2\sigma^2]$$

with

$$\langle d \rangle = 36 \times \langle x \rangle = 24 a$$

 $\sigma^2 = 36 \times \operatorname{Var}(x) = 32 a^2$

Although it was not asked for, here is a sketch of the resulting probability density.



Problem 2: Probability Densities of Macroscopic verses Microscopic Variables

a) Let E_1 be the kinetic energy of a single atom in the gas. We can begin with the expression for $p(E_1)$ found in problem 4 on Problem Set 2.

$$p(E_1) = \frac{2}{\sqrt{\pi}} \frac{1}{kT} \sqrt{\frac{E_1}{kT}} \exp(-E_1/kT)$$

$$< E_1 > = \frac{2}{\sqrt{\pi}} \frac{1}{kT} \int_0^\infty E_1 \sqrt{\frac{E_1}{kT}} \exp(-E_1/kT) dE_1$$

$$= \frac{2}{\sqrt{\pi}} kT \underbrace{\int_0^\infty \xi \sqrt{\xi} \exp(-\xi) d\xi}_{\Gamma(5/2) = (3/4)\sqrt{\pi}}$$

$$= (3/2)kT$$

$$< E_1^2 > = \frac{2}{\sqrt{\pi}} \frac{1}{kT} \int_0^\infty E_1^2 \sqrt{\frac{E_1}{kT}} \exp(-E_1/kT) \, dE_1$$
$$= \frac{2}{\sqrt{\pi}} (kT)^2 \underbrace{\int_0^\infty \xi^2 \sqrt{\xi} \exp(-\xi) \, d\xi}_{\Gamma(7/2) = (15/8)\sqrt{\pi}}$$
$$= (15/4)(kT)^2$$

$$\operatorname{Var}(E_1) = \langle E_1^2 \rangle - \langle E_1 \rangle^2 = (3/2)(kT)^2$$

$$\sigma_{E_1}/\langle E_1 \rangle = \underline{\sqrt{\frac{2}{3}}} = 0.82$$

b) For the sum of N statistically independent variables, the mean is the sum of the means and the variance is the sum of the variances. Thus if E_N is the total kinetic energy of the gas

$$\sigma_{E_N} / \langle E_N \rangle = \frac{\sqrt{N}\sqrt{3/2}\,kT}{N(3/2)\,kT} = \frac{1}{\sqrt{N}}\,\sqrt{\frac{2}{3}} = 1.6 \times 10^{-10}$$

Problem 3: Temperature

a) Solve each equation for V.

$$V = \left(\frac{nR}{P}\right)\left(\frac{cH}{M}\right) \qquad \qquad V = \left(\frac{nR}{P}\right)\left(\Theta + \frac{c'H'}{M'}\right)$$

Equate these two and factor out nR/P.

$$\frac{cH}{M} = \Theta + \frac{c'H'}{M'} = \begin{array}{c} \text{some constant,} \\ \text{call it } h \end{array}$$

Substitution into the first equation gives PV/nR = h, so at equilibrium

$$\frac{PV}{nR} = \frac{cH}{M} = \Theta + \frac{c'H'}{M'}$$

b) PV/nR = h looks like the ideal gas law with $h \to T$, so call $h \equiv T$ and thus find the following equations of state.

$$PV = nRT$$
 for an ideal gas

$$M = c \frac{H}{T}$$
 for a Curie Law Paramagnet

$$M' = c' \frac{H'}{T - \Theta}$$
 Paramagnet with ordering
phase transition to a
ferromagnet at $t = \Theta$

Problem 4: Work in a Simple Solid

Substitute the given model expression relating volume changes to changes in the pressure and the temperature, $dV = -V\mathcal{K}_T dP + V\alpha dT$, into the differential for work. As a simplification we are told to replace the actual volume V by its value at the starting point V_1 in the coefficients entering the differential for the work. Of course the volume itself can not really remain constant, for in that case dW = -P dV = 0.

$$\oint W = -P \, dV = \mathcal{K}_T P V_1 \, dP - \alpha P V_1 \, dT$$

Along path "a"

$$W_{1\to 2} = \int_{\text{where dP}=0} d W + \int_{\text{where dT}=0} d W$$

= $-\alpha P_1 V_1 \int_1^2 dT + \mathcal{K}_T V_1 \int_1^2 P \, dP$
= $-\alpha P_1 V_1 (T_2 - T_1) + \frac{1}{2} \mathcal{K}_T (P_2^2 - P_1^2) V_1$

Along path "b"

$$W_{1\to 2} = \int_{\text{where } dT=0} \mathscr{A} W + \int_{\text{where } dP=0} \mathscr{A} W$$

= $\mathcal{K}_T V_1 \int_1^2 P \, dP - \alpha P_2 V_1 \int_1^2 dT$
= $\frac{1}{2} \mathcal{K}_T (P_2^2 - P_1^2) V_1 - \alpha P_2 V_1 (T_2 - T_1)$

Along "c" dT and dP are related at every point along the path,

$$dT = \frac{T_2 - T_1}{P_2 - P_1} \, dP,$$

so the expression for the differential of work can be written as

Now we can carry out the integral along the path.

$$W_{1\to 2} = \left(\mathcal{K}_T V_1 - \alpha V_1 \frac{T_2 - T_1}{P_2 - P_1}\right) \underbrace{\int_1^2 P \, dP}_{\frac{1}{2}(P_2^2 - P_1^2) = \frac{1}{2}(P_1 + P_2)(P_2 - P_1)}$$
$$= \frac{1}{2}\mathcal{K}_T(P_2^2 - P_1^2)V_1 - \frac{1}{2}\alpha(P_1 + P_2)(T_2 - T_1)V_1$$

Note that the work done along each path is different due to the different contributions from the α (thermal expansion) term. Path "b" requires the least work; path "a" requires the most.

Problem 5: Work and the Radiation Field

The differential of work is d W = -P dV and one immediately thinks about trying to express P in terms of V in order to simplify the integral. However, along path "a" this is not necessary: along one part dV = 0 and along the other the temperature, and hence the pressure, is a constant.

$$W_{1\to 2} = \int_{1}^{2} \prod_{\text{Constant}} P \, dV - \underbrace{\int_{1}^{2} \prod_{\text{V constant}} P \, dV}_{0}$$
$$= -\frac{1}{3}\sigma T_{1}^{4} \int_{1}^{2} dV = -\frac{1}{3}\sigma T_{1}^{4} \left(V_{2} - V_{1}\right)$$
$$= \frac{1}{3}\sigma T_{1}^{4} V_{2} \left(\frac{V_{1}}{V_{2}} - 1\right)$$

Since the figure in the problem indicates that $V_1 > V_2$, the underlined result is positive.

Along path "b" there are no shortcuts and we must prepare to carry out the integral. Since $\mathcal{A}W$ is expressed in terms of dV, we convert the T dependence of P into a function of V.

$$VT^{3} = \text{a constant} \equiv V_{1}T_{1}^{3}$$

$$T = (\frac{V_{1}}{V})^{1/3}T_{1}$$

$$T^{4} = T_{1}^{4}(\frac{V_{1}}{V})^{4/3} = T_{1}^{4}(\frac{V}{V_{1}})^{-4/3}$$

Now we can carry out the integral over the path to obtain the total work done.

$$\begin{split} W_{1\to2} &= -\int_{1}^{2} P \, dV = -\frac{1}{3} \sigma \int_{1}^{2} T^{4}(V) \, dV \\ &= -\frac{1}{3} \sigma T_{1}^{4} \int_{1}^{2} (\frac{V}{V_{1}})^{-4/3} \, dV \\ &= -\frac{1}{3} \sigma T_{1}^{4} \, V_{1} \Big[_{1}^{2} - \frac{1}{1/3} (\frac{V}{V_{1}})^{-1/3} \\ &= \sigma T_{1}^{4} \, V_{1} \left((\frac{V_{2}}{V_{1}})^{-1/3} - 1 \right) \\ &= \frac{\sigma T_{1}^{4} \, V_{1} \left((\frac{V_{1}}{V_{2}})^{1/3} - 1 \right) \end{split}$$

Since $V_1 > V_2$, this quantity is also positive.

Problem 6: Equation of State for a Ferromagnet

a) We are looking for the magnetization as a function of the field and the temperature, M(H,T), so we form the differential of M as follows.

$$dM = \left(\frac{\partial M}{\partial H}\right)_T dH + \left(\frac{\partial M}{\partial T}\right)_H dT$$

We are given the two coefficients in the expansion, but must make sure that their cross derivatives are equal as is required for an exact differential.

$$\frac{\partial}{\partial T} \left(\frac{\partial M}{\partial H} \right)_T = \frac{1}{T_c} \frac{a}{(1 - T/T_c)^2}$$
$$\frac{\partial}{\partial H} \left(\frac{\partial M}{\partial T} \right)_H = \frac{1}{T_c} \frac{f'(H)}{(1 - T/T_c)^2}$$

The equality of these two expressions requires that f'(H) = a. Integration gives f(H) = aH + c but we are told that f(0) = 0 so we know that c = 0. Thus

$$f(H) = aH$$

b) Now we must integrate the exact differential to find the state function M(H,T).

$$M(H,T) = \int \left(\frac{\partial M}{\partial T}\right)_H dT + g(H)$$
$$= \frac{f(H)}{(1 - T/T_c)} + M_0(1 - T/T_c)^{1/2} + g(H)$$

$$\left(\frac{\partial M}{\partial H}\right)_T = \frac{f'(H)}{(1 - T/T_c)} + g'(H)$$
 by calculation from above
$$= \frac{a}{1 - T/T_c} + 3bH^2$$
 as given

Now we set about finding an expression for g(H).

$$g'(H) = 3bH^2$$

$$g(H) = bH^3 + K$$

$$M(H = 0, T = T_c) = 0 \implies K = 0$$

Now putting all the pieces together gives

$$M(H,T) = M_0(1 - T/T_c)^{1/2} + \frac{aH}{(1 - T/T_c)} + bH^3$$

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