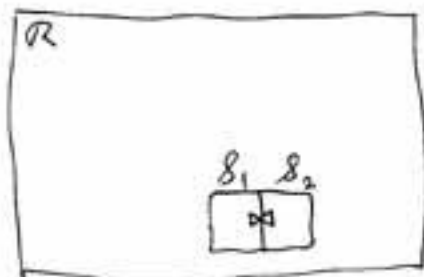


## Previously



Exchange  $U, N$   
between  $S_1$  and  $S_2$

Minimize  $F$  @ constant  $T, V$

$\Rightarrow$  chemical potential  $\mu = \left(\frac{\partial F}{\partial N}\right)_{V, T, \dots}$

and  $\begin{cases} \mu_1 = \mu_2 \\ T_1 = T_2 \end{cases}$  @ equilibrium

We also found that

$$\mu = -T \left(\frac{\partial \sigma}{\partial N}\right)_{U, T, V}$$

$\Leftrightarrow$

$$\left(\frac{\partial \sigma}{\partial N}\right)_{U, T, V} = -\frac{\mu}{T} \rightarrow$$

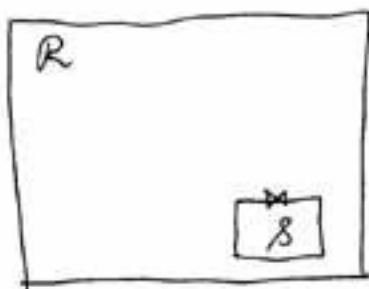
and we had the thermodynamic relation

$$dU = Td\sigma - pdV + \mu dN$$

And before we introduced  $\mu$ , we had  
the Boltzmann factor

$$\frac{P(E_1)}{P(E_2)} = \frac{e^{-E_1/T}}{e^{-E_2/T}}$$

Today we will derive the generalization of this formula for systems which can exchange  $N$ , not just  $U$ .



Total energy fixed

$$U_R + U_S = U_0$$

Total particle # fixed

$$N_R + N_S = N_0$$

System has  $(U, N) \Rightarrow$  reservoir has  $(U_0 - U, N_0 - N)$

- \* To find bulk thermodynamics, ask as before about  $S$  in particular quantum states and calculate relative probabilities.

Let probability of system being in state with energy  $E_S$  and particle #  $N$  be

$$P(N, E_S)$$

Since the state of  $S$  is specified, we are interested in

$$g(R+S) = g(R)g(S)$$

$$= g(R)$$

← multiplicity function

The states here have  $(N_0 - N, U_0 - E_S)$

(↑ of the reservoir)

So the relative probability

$$\frac{P(N_1, E_1)}{P(N_2, E_2)} \cong \frac{g_R(U_0 - E_1, N_0 - N_1)}{g_R(U_0 - E_2, N_0 - N_2)}$$

but  $g = \exp(\sigma)$  because  $\sigma = \log(g)$

thus

$$\frac{P(N_1, \epsilon_1)}{P(N_2, \epsilon_2)} = \frac{\exp[\sigma_R(u_0 - \epsilon_1, N_0 - N_1)]}{\exp[\sigma_R(u_0 - \epsilon_2, N_0 - N_2)]} \equiv \exp[\Delta\sigma_R]$$

Now we use the Math Taylor expansion story

$$\sigma_R(u_0 - \epsilon, N_0 - N) = \sigma_R(u_0, N_0) - N \left(\frac{\partial \sigma_R}{\partial N_0}\right)_{u_0} - \epsilon \left(\frac{\partial \sigma_R}{\partial u_0}\right)_{N_0} + \dots$$

So

$$\Delta\sigma_R = \sigma_R(u_0, N_0) - N_1 \left(\frac{\partial \sigma_R}{\partial N_0}\right)_{u_0} - \epsilon_1 \left(\frac{\partial \sigma_R}{\partial u_0}\right)_{N_0} + \mathcal{O}(\epsilon_1^2, N_1^2)$$

$$- \sigma_R(u_0, N_0) + N_2 \left(\frac{\partial \sigma_R}{\partial N_0}\right)_{u_0} + \epsilon_2 \left(\frac{\partial \sigma_R}{\partial u_0}\right)_{N_0}$$

$$= (N_2 - N_1) \left(\frac{-\mu}{\tau}\right) + (\epsilon_2 - \epsilon_1) \left(\frac{1}{\tau}\right)$$

i.e. 
$$\Delta\sigma = \frac{(N_1 - N_2)\mu}{\tau} + \frac{-(\epsilon_1 - \epsilon_2)}{\tau}$$

$$\Rightarrow \boxed{\frac{P(N_1, \epsilon_1)}{P(N_2, \epsilon_2)} = \frac{\exp\left(\frac{(N_1\mu - \epsilon_1)/\tau}{\tau}\right)}{\exp\left(\frac{(N_2\mu - \epsilon_2)/\tau}{\tau}\right)}} \leftarrow \begin{matrix} \text{Gibbs} \\ \text{Factor} \end{matrix}$$

Now, previously we defined the canonical partition function  $Z$  by

$$Z = \sum_s e^{-\epsilon_s/\tau}$$

Now we want to define the grand canonical analogue

So, sum  
Gibbs factor  $e^{-(E_s - \mu N)/\tau}$

Sum over all energies  $E_s(N)$

and sum over all particle #s:

$$\mathcal{Z}(\mu, \tau) \equiv \sum_{N=0}^{\infty} \sum_{s(N)} e^{-(E_{s(N)} - N\mu)/\tau}$$

grand  
partition  
function

KK call this  $\sum_{ASN}$

"Sum over all states and numbers..."

▷ The energy  $E_{s(N)}$  is the exact eigenstate of the  $N$ -particle Hamiltonian!

Only if the particles are noninteracting would this be expressible in terms of  $N \cdot \epsilon_s$   
# of particles  $\uparrow$   $\epsilon_s$  energy of 1-particle  $\hat{H}$

Now, we can compute the correctly normalized probability

$$P(N, E_s) = \frac{e^{-(E_s - \mu N)/\tau}}{\mathcal{Z}(\mu, \tau)}$$

equilibrium

This is normalized:  $\sum_{N=0}^{\infty} \sum_{s(N)} P(N, E_s) = 1$

# Average values

Previously we derived an expression for  $U$  by differentiating  $Z$ . Let's do the analogue here.

For any quantity  $X$

let the notation be that its value in the state  $S(N)$  with  $N$  particles is  $X(N, s)$

Then

$$\langle X \rangle = \sum_{N, s} X(N, s) P(N, E_s)$$

$$= \sum_{N, s} X(N, s) \frac{e^{-(E_s - \mu N)/\tau}}{\mathcal{Z}(\mu, \tau)}$$

This computes the thermal average.

## Particle #

This is an important quantity to know!

$$\langle N \rangle = \sum_{N, s} \frac{N e^{-(E_s - \mu N)/\tau}}{\mathcal{Z}(\mu, \tau)}$$

Recall the definition of the grand partition function

$$\mathcal{Z}(\mu, \tau) = \sum_{N, s} e^{-(E_s - \mu N)/\tau}$$

So

$$\frac{\partial \mathcal{Z}}{\partial \mu} = \sum_{N, s} \frac{N}{\tau} e^{-(E_s - \mu N)/\tau}$$

↑  
(can pull out of the sum)

Hence

$$\langle N \rangle = \tau \frac{\partial \zeta}{\partial \mu} \cdot \frac{1}{\zeta}$$

or  $\boxed{\langle N \rangle = \tau \frac{\partial \log \zeta}{\partial \mu}}$

Shorthand notation - (absolute) activity  $\boxed{\lambda \equiv e^{\mu/\tau}}$

Then

$$\zeta(\mu, \tau) = \sum_{N=0}^{\infty} \sum_{s(N)} \lambda^N e^{-\epsilon_s/\tau}$$

and (algebra)

$$\boxed{\langle N \rangle = \lambda \frac{\partial}{\partial \lambda} \log \zeta}$$

→ This is especially useful if we know  $N$  for a problem but need to find  $\mu = \tau \log \lambda$ .

**Energy**

$$\langle \epsilon \rangle \equiv U = \sum_{N, s} \epsilon_s \frac{e^{-(\epsilon_s - \mu N)/\tau}}{\zeta(\mu, \tau)}$$

More shorthand:  $\boxed{\beta \equiv \frac{1}{\tau}}$

so  $P(N, \epsilon_s) = \frac{e^{-\beta(\epsilon_s - \mu N)}}{\zeta(\mu, \tau)}$

So, notice what happens when we  $\frac{\partial}{\partial \beta}$  to  $Z$ :

$$Z = \sum_{N,s} e^{-\beta(\epsilon_s - \mu N)}$$

$$\Rightarrow \frac{\partial}{\partial \beta} Z = \sum_{N,s} -(\epsilon_s - \mu N) e^{-\beta(\epsilon_s - \mu N)}$$

$$= [-\langle \epsilon_s \rangle + \mu \langle N \rangle] Z$$

$\uparrow$   
this is what we want

$$\text{so } \langle \epsilon_s \rangle = U = \mu \langle N \rangle + -\frac{\partial}{\partial \beta} \cdot \frac{1}{Z}$$

$$\text{but } \langle N \rangle = \tau \frac{\partial \log Z}{\partial \mu} = \frac{1}{\beta} \frac{\partial \log Z}{\partial \mu}$$

so

$$U = \left( \frac{\mu}{\beta} \frac{\partial}{\partial \mu} - \frac{\partial}{\partial \beta} \right) \log Z$$