

Grand Potential

$$\Omega = F - \mu'N = F - \mu n$$

$$= -nRT - nRT \ln \left[ \left( \frac{V}{V_0} \right) \left( \frac{n_0}{n} \right) \left( \frac{T}{T_0} \right)^{3/2} \right] + nRT \ln \left[ \left( \frac{V}{V_0} \right) \left( \frac{n}{n_0} \right) \left( \frac{T}{T_0} \right)^{3/2} \right]$$
$$= -nRT$$

check:  $\Omega = XY = -PV$  ✓

solve for ~~some~~ n as a function of  $\mu$

$$\frac{V}{V_0} \frac{n}{n_0} \left( \frac{T}{T_0} \right)^{3/2} = e^{-\frac{\mu}{RT}}$$

$$n = n_0 \frac{V_0}{V} \left( \frac{T}{T_0} \right)^{-3/2} e^{-\frac{\mu}{RT}}$$

$$\Omega = -n_0 \frac{V_0}{V} R \left( \frac{T}{T_0} \right)^{-3/2} T e^{-\frac{\mu}{RT}}$$

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I.5 Response functions

- thermodynamic quantities that are easiest to measure
- describe how a state variable changes as experimental parameters are tuned

I.5.1 Thermal response function (heat capacity)

$$C = \frac{dQ}{dT}$$

different heat capacities if different variables are kept constant while varying temperature.

a)  $C_{X, \{N_i\}}$ : change in heat as temperature is varied at constant X and  $\{N_i\}$

$$dQ = dU - YdX - \sum_i \mu'_i dN_i = \left( \frac{\partial U}{\partial T} \right)_{X, \{N_i\}} dT + \left[ \left( \frac{\partial U}{\partial X} \right)_{T, \{N_i\}} - Y \right] dX + \sum_i \left[ \left( \frac{\partial U}{\partial N_i} \right)_{T, X, \{N_{j \neq i}\}} - \mu'_i \right] dN_i$$

## I.5.2 Mechanical Response functions

isothermal susceptibility

$$\chi_T = \left( \frac{\partial X}{\partial Y} \right)_{T, \{N_i\}} = - \left( \frac{\partial^2 G}{\partial Y^2} \right)_{T, \{N_i\}}$$

adiabatic susceptibility

$$\chi_S = \left( \frac{\partial X}{\partial Y} \right)_{S, \{N_i\}} = - \left( \frac{\partial^2 H}{\partial Y^2} \right)_{S, \{N_i\}}$$

thermal expansivity

$$\alpha_{Y, \{N_i\}} = \left( \frac{\partial X}{\partial T} \right)_{Y, \{N_i\}}$$

Identities:

$$\chi_{T, \{N_i\}} (C_{Y, \{N_i\}} - C_{X, \{N_i\}}) = T (\alpha_{Y, \{N_i\}})^2$$

$$C_{Y, \{N_i\}} (\chi_{T, \{N_i\}} - \chi_{S, \{N_i\}}) = T (\alpha_{Y, \{N_i\}})^2$$

$$\frac{C_{Y, \{N_i\}}}{C_{X, \{N_i\}}} = \frac{\chi_{T, \{N_i\}}}{\chi_{S, \{N_i\}}}$$

Proof see problem set

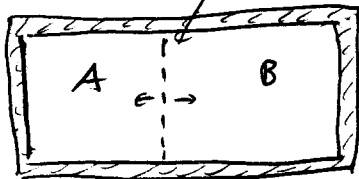
# I. 6 Thermodynamic stability

Finite number of particles  $\Rightarrow$   
 thermodynamic variables (averages!) fluctuate spontaneously  
 During return to equilibrium entropy increases  
 $\Rightarrow$  equilibrium is stable if fluctuations decrease entropy

## I.6.1 Local Equilibrium Conditions

PVT system movable porous membrane

isolated  
 box,  
 volume  $V_T$



- two parts of the same gas
- solid/fluid in contact with its vapor

$$U_T = U_A + U_B \quad \Delta U_T = 0$$

$$V_T = V_A + V_B \quad \Delta V_T = 0$$

$$N_{i,T} = N_{i,A} + N_{i,B} \quad \Delta N_{i,T} = 0$$

$$S_T = S_A + S_B$$

Entropy change:

$$\Delta S_T = \sum_{\alpha=A,B} \left[ \left( \frac{\partial S_\alpha}{\partial U_\alpha} \right)_{V_\alpha, \{N_{i,\alpha}\}} \Delta U_\alpha + \left( \frac{\partial S_\alpha}{\partial V_\alpha} \right)_{U_\alpha, \{N_{i,\alpha}\}} \Delta V_\alpha + \sum_{i=1}^R \left( \frac{\partial S_\alpha}{\partial N_{i,\alpha}} \right)_{U_\alpha, V_\alpha, \{N_{k \neq i, \alpha}\}} \Delta N_{i,\alpha} \right]$$

$$= \left( \frac{1}{T_A} - \frac{1}{T_B} \right) \Delta U_A + \left( \frac{P_A}{T_A} - \frac{P_B}{T_B} \right) \Delta V_A - \sum_{i=1}^R \left( \frac{\mu_{i,A}}{T_A} - \frac{\mu_{i,B}}{T_B} \right) \Delta N_{i,A} + \dots$$

$$\Delta U_A = -\Delta U_B$$

$$\Delta V_A = -\Delta V_B$$

$$\Delta N_{i,A} = -\Delta N_{i,B}$$

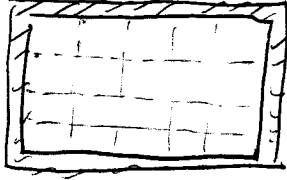
stability of the equilibrium  $\Rightarrow \Delta S_T \leq 0$   
 $\Delta U_A, \Delta V_A, \Delta N_{i,A}$  can have both signs

$$\Rightarrow \boxed{T_A = T_B \quad P_A = P_B \quad \mu_{i,A} = \mu_{i,B}}$$

Similar arguments:

- wall not movable: only  $T_A = T_B \quad \mu_{i,A} = \mu_{i,B}$
- wall not permeable: only  $T_A = T_B \quad P_A = P_B$
- etc..

### I.6.2 Local Stability Conditions

M cells:   $V_T, S_T, U_T, \{N_{i,T}\}$   
 $P^\circ, T^\circ, \{\mu_i^\circ\}$  identical in all cells  
 (see I.6.1)

cell  $\alpha$ :  $V_\alpha, S_\alpha, U_\alpha, \{N_{i,\alpha}\}$   $\Delta U_\alpha = U_\alpha - U_\alpha^\circ$   $\Delta V_\alpha = V_\alpha - V_\alpha^\circ$   $\Delta N_{i,\alpha} = N_{i,\alpha} - N_{i,\alpha}^\circ$   
 equilibrium quantities

$$S_\alpha(U_\alpha, V_\alpha, \{N_{i,\alpha}\}) = S_\alpha^\circ(U_\alpha^\circ, V_\alpha^\circ, \{N_{i,\alpha}^\circ\}) + \left(\frac{\partial S_\alpha}{\partial U_\alpha}\right)_{U, \{N_{i,\alpha}\}} \Delta U_\alpha + \left(\frac{\partial S_\alpha}{\partial V_\alpha}\right)_{U, \{N_{i,\alpha}\}} \Delta V_\alpha + \sum_{i=1}^r \left(\frac{\partial S_\alpha}{\partial N_{i,\alpha}}\right)_{U, V, \{N_{k \neq i, \alpha}\}} \Delta N_{i,\alpha} + \text{higher order terms}$$

$$\Delta S_T = \sum_{\alpha=1}^M S_\alpha(U_\alpha, V_\alpha, \{N_{i,\alpha}\}) - S_\alpha^\circ(U_\alpha^\circ, V_\alpha^\circ, \{N_{i,\alpha}^\circ\})$$

$$= \sum_{\alpha=1}^M \left[ \left(\frac{\partial S_\alpha}{\partial U_\alpha}\right)_{U, \{N_{i,\alpha}\}} \Delta U_\alpha + \left(\frac{\partial S_\alpha}{\partial V_\alpha}\right)_{U, \{N_{i,\alpha}\}} \Delta V_\alpha + \sum_{i=1}^r \left(\frac{\partial S_\alpha}{\partial N_{i,\alpha}}\right)_{U, V, \{N_{k \neq i, \alpha}\}} \Delta N_{i,\alpha} \right] + \text{higher order terms}$$

$= 0$  according to I.6.1

$\Rightarrow$  have to look at second derivatives  $\nabla^2$

$$\left(\frac{\partial^2 S_\alpha}{\partial U_\alpha^2}\right)_{V, \{N_i\}} \Delta U_\alpha \Delta U_\alpha + \left(\frac{\partial}{\partial V_\alpha} \left(\frac{\partial S_\alpha}{\partial U_\alpha}\right)_{V, \{N_i\}}\right)_{U, \{N_i\}}^0 \Delta U_\alpha \Delta V_\alpha + \sum_{i=1}^l \left(\frac{\partial}{\partial N_{i,\alpha}} \left(\frac{\partial S_\alpha}{\partial U_\alpha}\right)_{V, \{N_i\}}\right)_{U, V, \{N_{k \neq i}\}}^0 \Delta N_{i,\alpha} \Delta N_{i,\alpha}$$

$$= \Delta U_\alpha \left[ \left(\frac{\partial \frac{1}{T_\alpha}}{\partial U_\alpha}\right)_{V, \{N_i\}}^0 \Delta U_\alpha + \left(\frac{\partial \frac{1}{T_\alpha}}{\partial V_\alpha}\right)_{U, \{N_i\}}^0 \Delta V_\alpha + \sum_{i=1}^l \left(\frac{\partial \frac{1}{T_\alpha}}{\partial N_{i,\alpha}}\right)_{U, V, \{N_{k \neq i}\}}^0 \Delta N_{i,\alpha} \right]$$

$$= \Delta U_\alpha \Delta \frac{1}{T_\alpha}$$

similar for  $\Delta V_\alpha$  and  $\Delta N_{i,\alpha}$

$$\Rightarrow \Delta S_T = \frac{1}{2} \sum_{\alpha=1}^M \left[ \Delta \left(\frac{1}{T_\alpha}\right) \Delta U_\alpha + \Delta \left(\frac{P_\alpha}{T_\alpha}\right) \Delta V_\alpha - \sum_{i=1}^l \Delta \left(\frac{\mu'_{i,\alpha}}{T_\alpha}\right) \Delta N_{i,\alpha} \right] + \text{third order terms}$$

use  $\Delta \left(\frac{1}{T_\alpha}\right) = -\frac{1}{T_\alpha^2} \Delta T_\alpha$  and  $\Delta U_\alpha = T_\alpha^0 \Delta S_\alpha - P_\alpha^0 \Delta V_\alpha + \sum_{i=1}^l \mu_{i,\alpha}^0 \Delta N_{i,\alpha}$

$$\Delta S_T = -\frac{1}{2T^0} \sum_{\alpha=1}^M \left[ \Delta T_\alpha \Delta S_\alpha - \Delta P_\alpha \Delta V_\alpha + \sum_{i=1}^l \Delta \mu'_{i,\alpha} \Delta N_{i,\alpha} \right] + \text{third order terms}$$

$$= -\frac{1}{2T^0} \sum_{\alpha=1}^M \left\{ \left(\frac{\partial S_\alpha}{\partial T_\alpha}\right)_{V, \{N_i\}} (\Delta T_\alpha)^2 + \left[ \left(\frac{\partial S_\alpha}{\partial V_\alpha}\right)_{T, \{N_i\}} - \left(\frac{\partial P_\alpha}{\partial T_\alpha}\right)_{V, \{N_i\}} \right] \Delta T_\alpha \Delta V_\alpha \right.$$

$= 0$  Maxwell-relations

choose  $T, V, N_i$  as independent variable

$$+ \sum_{i=1}^l \left[ \left(\frac{\partial S_\alpha}{\partial N_{i,\alpha}}\right)_{T, V, \{N_{k \neq i}\}} + \left(\frac{\partial \mu'_{i,\alpha}}{\partial T_\alpha}\right)_{V, \{N_i\}} \right] \Delta T_\alpha \Delta N_{i,\alpha}$$

$$- \left(\frac{\partial P_\alpha}{\partial V_\alpha}\right)_{T, \{N_i\}} (\Delta V_\alpha)^2 + \sum_{i=1}^l \left[ \left(\frac{\partial \mu'_{i,\alpha}}{\partial V_\alpha}\right)_{T, \{N_i\}} - \left(\frac{\partial P_\alpha}{\partial N_{i,\alpha}}\right)_{T, V, \{N_{k \neq i}\}} \right] \Delta V_\alpha \Delta N_{i,\alpha}$$

$= 0$

$$+ \sum_{i=1}^l \sum_{j=1}^l \left(\frac{\partial \mu'_{i,\alpha}}{\partial N_{j,\alpha}}\right)_{T, V, \{N_{k \neq i, j}\}} \Delta N_{i,\alpha} \Delta N_{j,\alpha}$$

$$\Delta S_T \leq 0 \Rightarrow \left(\frac{\partial S}{\partial T}\right)_{V, \{N_i\}} \geq 0 \Rightarrow \boxed{C_V \geq 0}$$

$$\left(\frac{\partial P}{\partial V}\right)_{T, \{N_i\}} \leq 0 \Rightarrow \boxed{K_T \geq 0}$$

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$$\sum_{i=1}^l \sum_{j=1}^l \left(\frac{\partial \mu'_{i,\alpha}}{\partial N_{j,\alpha}}\right)_{T, V, \{N_{k \neq i, j}\}} \Delta N_{i,\alpha} \Delta N_{j,\alpha} \geq 0 \Rightarrow \text{Hessian} \left(\frac{\partial \mu'_{i,\alpha}}{\partial N_{j,\alpha}}\right)_{T, V, \{N_{k \neq i, j}\}} \text{ positive definite}$$