

Applied Statistical Mechanics
Lecture Note - 2

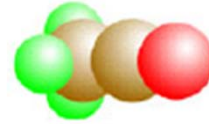
Classical Mechanics and / Quantum Mechanics

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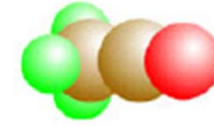
Mechanics /Thermodynamics



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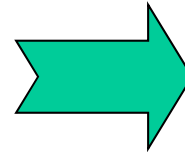
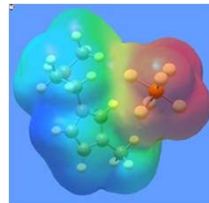
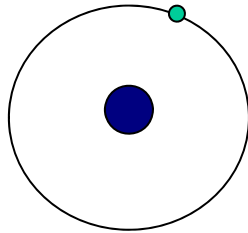
- Mechanics
 - Dealing with objects and motions
 - Dealing with mechanical variables
 - Velocity, acceleration, force,
- Thermodynamics
 - Dealing with heat, work and energy
 - Dealing with thermodynamic functions
 - Internal energy, Enthalpy, Entropy, Gibbs energy,...

Mechanics and Thermodynamics



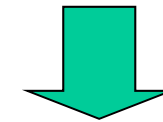
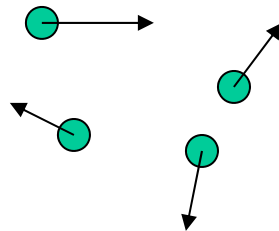
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Quantum Mechanics



Statistical Thermodynamics

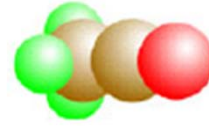
Classical Mechanics



Thermodynamic Properties

T, P, V
 U, H, A, H, S

Classical Mechanics



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- Newtonian Mechanics

$$\mathbf{F} = m\mathbf{a} = m\ddot{\mathbf{r}}$$

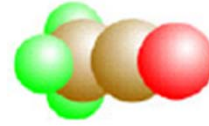
$$\mathbf{r} = \mathbf{r}(x, y, z)$$

$$\ddot{\mathbf{r}} = \frac{d^2\mathbf{r}}{dt^2}$$

$$\mathbf{F} = -\nabla U$$

$$= -\left(\mathbf{i}\frac{\partial U}{\partial x} + \mathbf{j}\frac{\partial U}{\partial y} + \mathbf{k}\frac{\partial U}{\partial z}\right)$$

Lagrangian Mechanics



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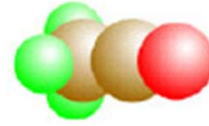
- Invariant equation under coordinate transformation

$$L = K - U$$

$$K = \frac{m\dot{q}^2}{2}$$

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_j} \right) = \frac{\partial L}{\partial q_j} \quad j = 1, 2, 3, \dots$$

Hamiltonian Mechanics



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- More convenient for quantum mechanics and statistical mechanics

$$H = K + U$$

$$H(\mathbf{r}^N, \mathbf{p}^N) = \sum_i \frac{\mathbf{p}_i^2}{2m_i} + U(\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N)$$

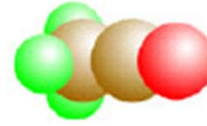


Legendre transformation

$$\left[\frac{\partial H}{\partial \mathbf{r}_i} \right] = -\dot{\mathbf{p}}_i$$

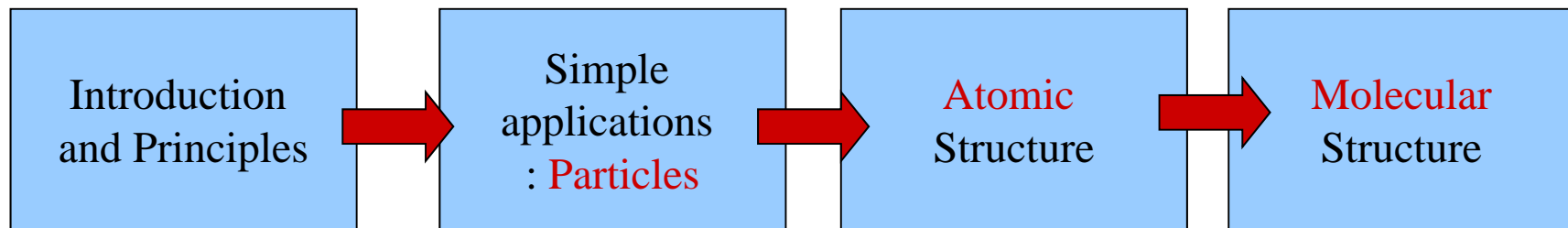
$$\left[\frac{\partial H}{\partial \mathbf{p}_i} \right] = \dot{\mathbf{r}}_i$$

Quantum Mechanics

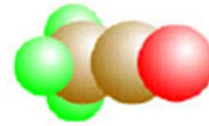


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- Quantum Mechanics
 - Relation between structure and (Particle / Atom / Molecule) and its energy (or energy distribution)



Classical Physics



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- Described by Newton's Law of Motion (17th century)
 - Successful for explaining the motions of objects and planets

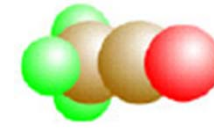
$$H = \sum_i \frac{p_i^2}{2m_i} + U(\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N)$$



Sir Isaac Newton

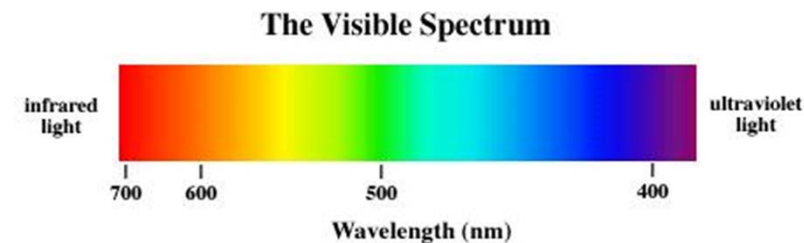
- In the end of 19th century, experimental evidences accumulated showing that classical mechanics failed when applied to very small particles.

The failures of Classical Physics

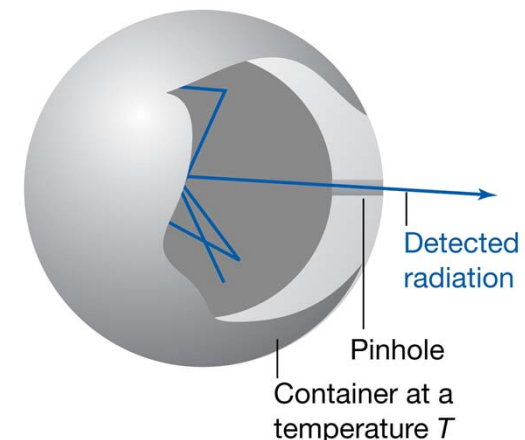


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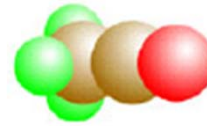
- Black-body radiation
 - A hot object emits light (consider hot metals)
 - At higher temperature, the radiation becomes shorter wavelength (red \rightarrow white \rightarrow blue)
 - Black body : an object capable of emitting and absorbing all frequencies uniformly



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The failures of classical physics



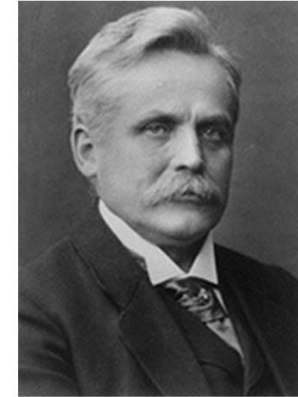
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- Experimental observation
 - As the temperature raised, the peak in the energy output shifts to shorter wavelengths.
 - Wien displacement law

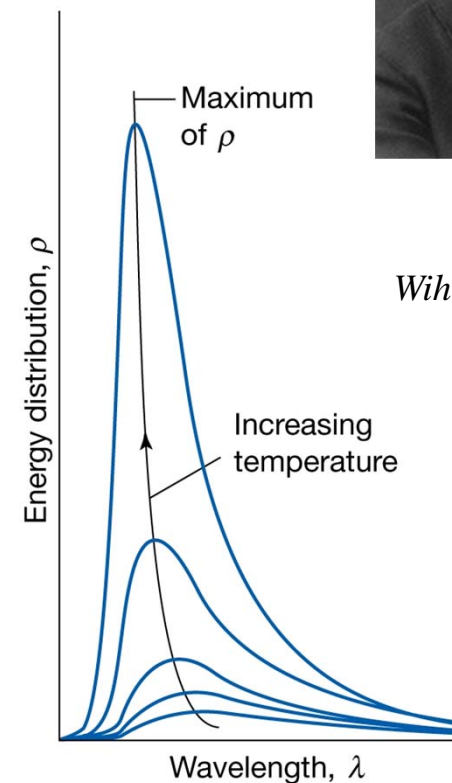
$$T\lambda_{\max} = \frac{1}{5}c_2 \quad c_2 = 1.44 \text{ cm K}$$

- Stefan-Boltzmann law

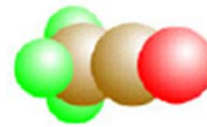
$$E = E/V = aT^4 \quad M = \sigma T^4$$



Wilhelm Wien

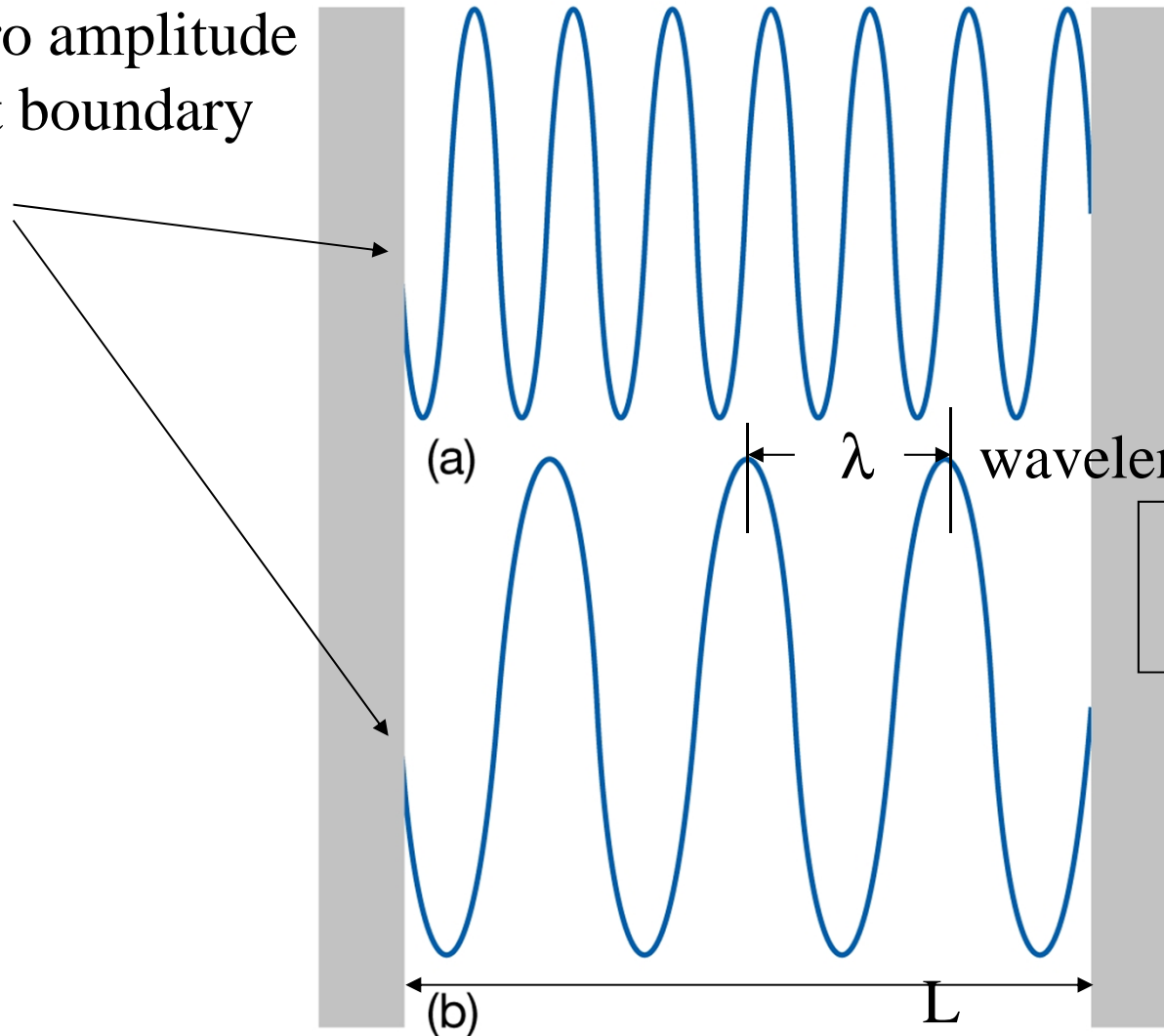


Standing Wave



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Zero amplitude
at boundary



$$\lambda = c/v, \quad v = \# \text{ of cycles per sec}$$

Rayleigh – Jeans law

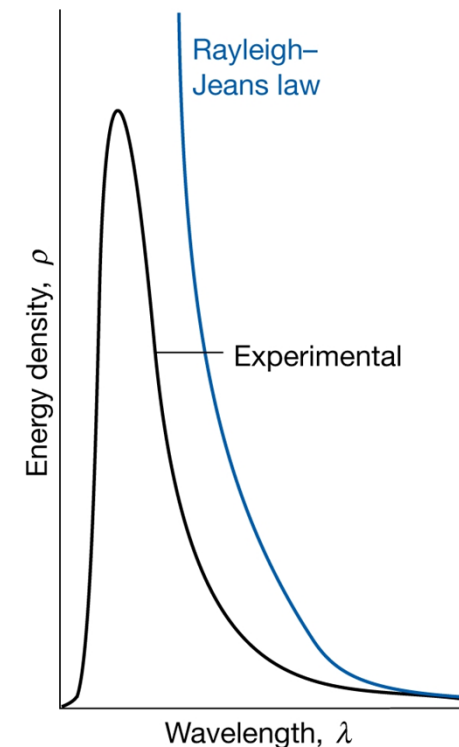
- First attempted to describe energy distribution
- Used classical mechanics and equipartition principle

$$dE = \rho d\lambda \quad \rho = \frac{8\pi kT}{\lambda^4}$$

- Although successful at high wavelength, it fails badly at low wavelength.
- Ultraviolet Catastrophe
 - Even cool object emits visible and UV region
 - We all should have been fried !



Lord Rayleigh



Planck's Distribution

- Energies are limited to discrete value
 - Quantization of energy

$$E = nh\nu \quad , \quad n = 0,1,2,\dots$$

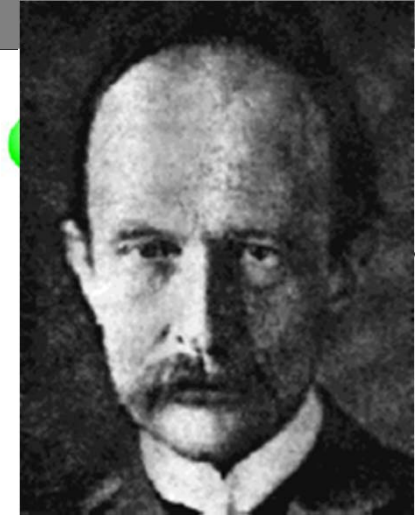
- Planck's distribution

$$dE = \rho d\lambda \quad \rho = \frac{8\pi hc}{\lambda^5 (e^{hc/\lambda kT} - 1)}$$

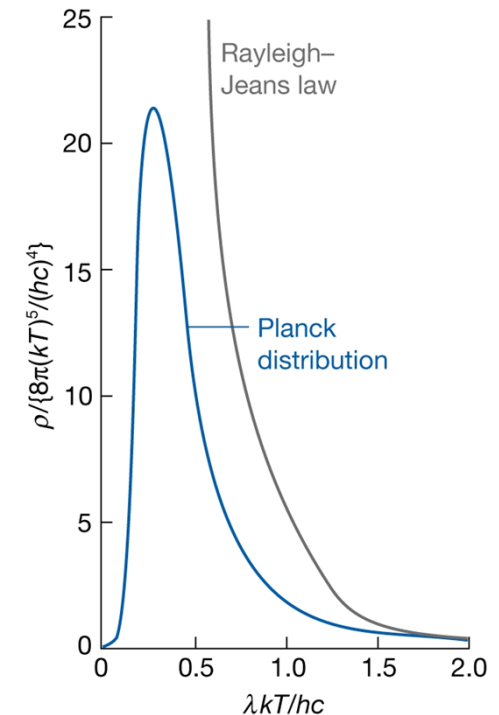
- At high frequencies approaches the Rayleigh-Jeans law

$$(e^{hc/\lambda kT} - 1) = (1 + \frac{hc}{\lambda kT} + \dots) - 1 \approx \frac{hc}{\lambda kT}$$

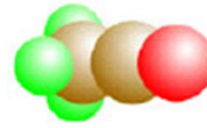
- The Planck's distribution also follows Stefan-Boltzmann's Law



Max Planck



Heat Capacities



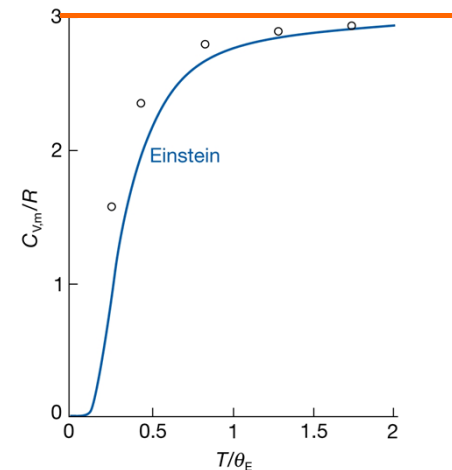
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- Dulong Petit's Law
 - The molar heat capacities of monoatomic solids are the same , close to 25 J/mol. K
 - Can be justified using classical mechanics
 - Mean energy of an atom oscillates about its mean position of solid is kT

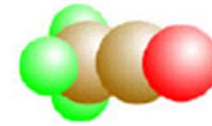
$$U_m = 3N_A kT = 3RT$$

$$C_v = \left(\frac{\partial U_m}{\partial T} \right)_V = 3R = 24.9 \text{ J/mol K}$$

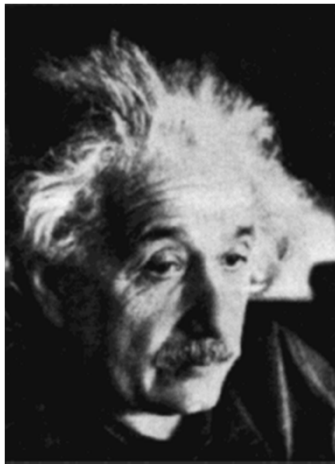
- Unfortunately, at low T the value approaches to zero



Einstein and Debye Formula



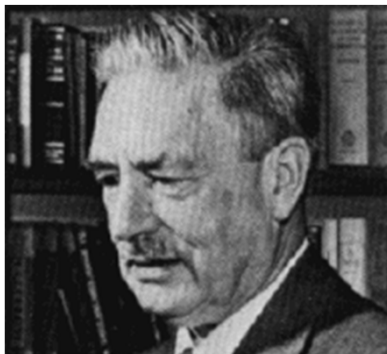
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- Einstein used the hypothesis that energy of oscillation is confined to discrete value

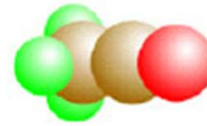
$$C_v = 3Rf^2 \quad f = \frac{\theta_E}{T} \left(\frac{e^{\theta_E/2T}}{e^{\theta_E/2T} - 1} \right)$$

- Debye later refined Einstein formula taking into account that atoms are not oscillating at the same frequency.

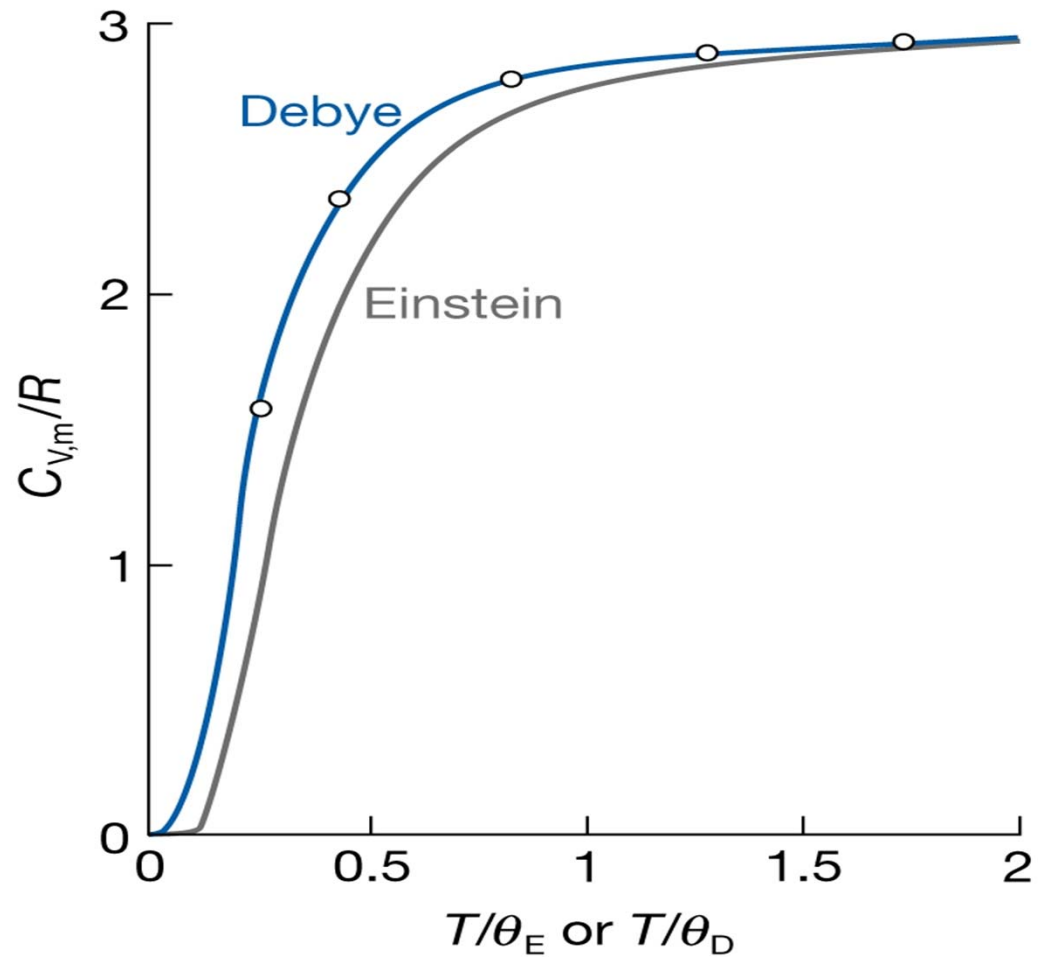


$$C_v = 3Rf \quad f = 3 \left(\frac{T}{\theta_D} \right)^3 \int_0^{\theta_D/T} \left[\frac{x^4 e^x}{(1 - e^x)^2} \right] dx$$

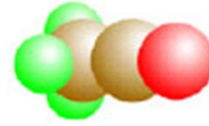
Einstein and Debye's Theory



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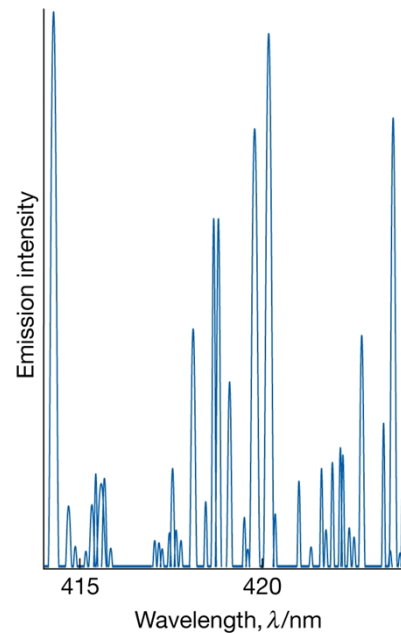


Atomic and Molecular Spectra

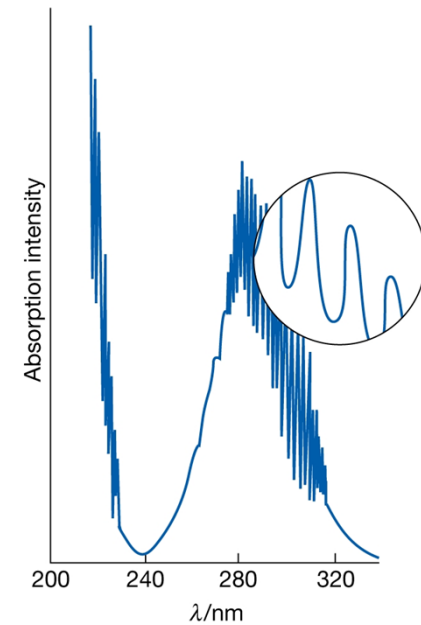


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- Light from excited atomic lamps shows sharp, specific lines, rather than a broad continua.
- This observation can be understood if we assume that the energy of atoms and molecules is confined to discrete values.

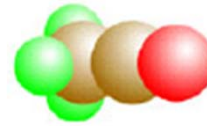


An atomic spectrum



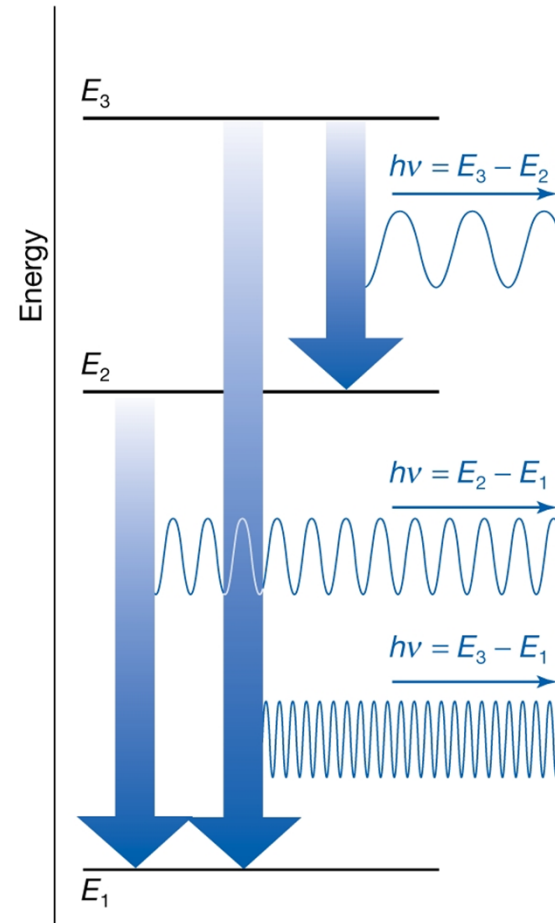
A molecular spectrum

Atomic and Molecular Spectra



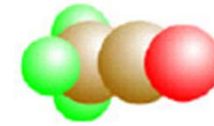
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- Spectral lines can be accounted for if we assume that a molecule emits a photon as it changes between discrete energy levels.



Wave-Particle Duality

-The particle character of wave



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- Particle character of electromagnetic radiation
 - Observation :
 - Energies of electromagnetic radiation of frequency ν can only have $E = 0, h\nu, 2h\nu, \dots$
(corresponds to particles $n = 0, 1, 2, \dots$ with energy $= h\nu$)
 - Particles of electromagnetic radiation : Photon
 - Discrete spectra from atoms and molecules can be explained as generating a photon of energy $h\nu$.

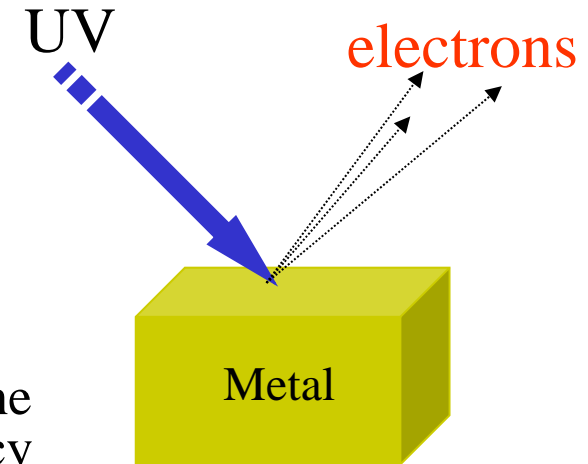
$$\Delta E = h\nu$$

Wave-Particle Duality

-The particle character of wave

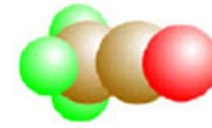


- Photoelectric effect
 - Ejection of electrons from metals when they are exposed to UV radiation
 - Experimental characteristic
 - No electrons are ejected, regardless of the intensity of radiation, unless its frequency exceeds a threshold value characteristic of the metal.
 - The kinetic energy of ejected electrons increases linearly with the frequency of the incident radiation but is independent of the intensity of the radiation .
 - Even at low light intensities, electrons are ejected immediately if the frequency is above threshold.



Wave-Particle Duality

-The particle character of wave



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- Photoelectric effect
 - Observations suggests ;
 - Collision of particle – like projectile that carries energy
 - Kinetic energy of electron = $h\nu - \Phi$
 - Φ : work function (characteristic of the metal)
energy required to remove a electron from the metal to infinity
 - For the electron ejection , $h\nu > \Phi$ required.
 - In case $h\nu < \Phi$, no ejection of electrons

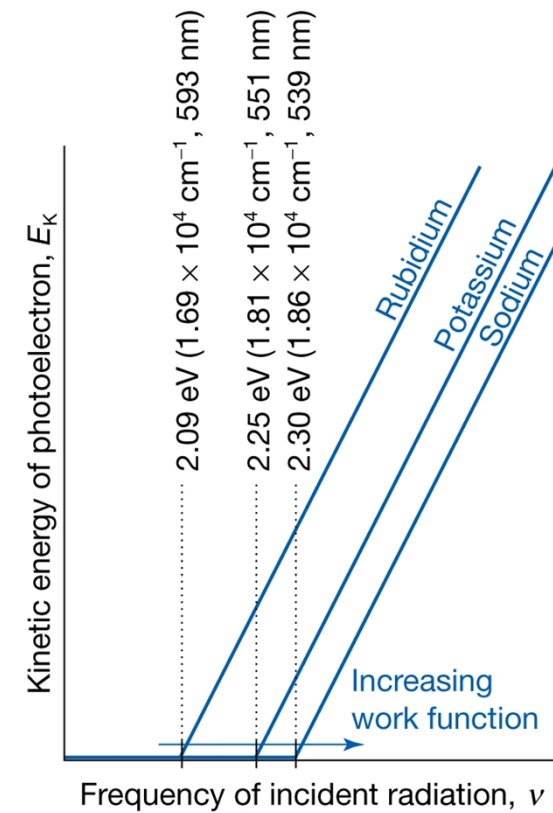
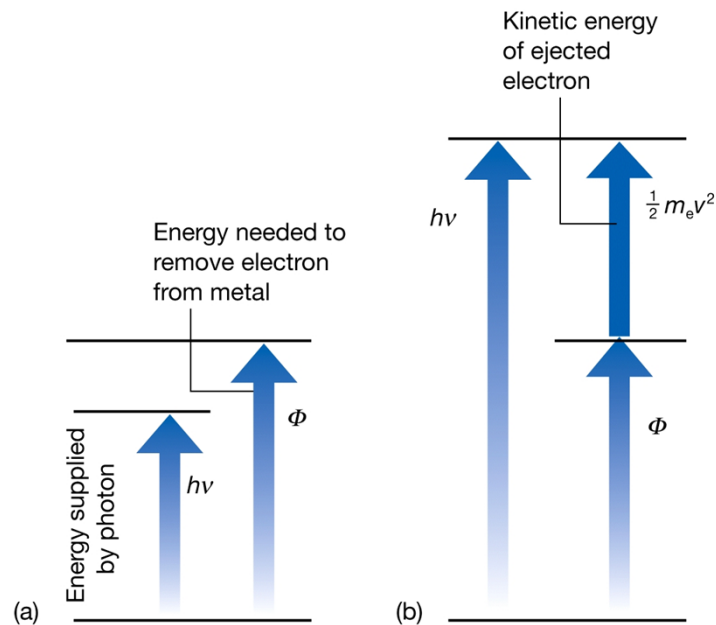
Wave-Particle Duality

-The particle character of wave



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- Photoelectric effect

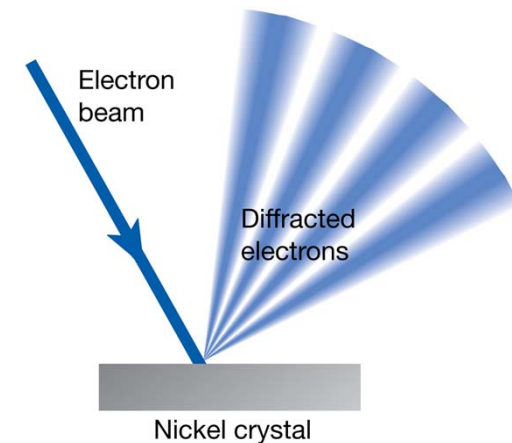


Wave-Particle Duality

-The wave character of particles

- Diffraction of electron beam from metal surface
 - Davison and Germer (1925)
 - Diffraction is characteristic property of wave
 - Particles (electrons) have wave like properties !
 - From interference pattern, we can get structural information of a surface

LEED (Low Energy Electron Diffraction)



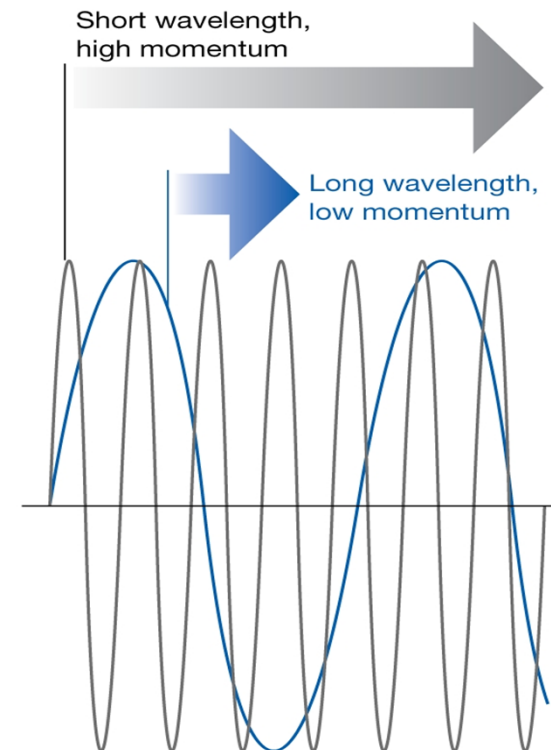
Wave Particle Duality



- De Broglie Relation (1924)
 - Any particle traveling with a linear momentum p has wave length λ

$$\text{Matter wave: } p = mv = h/\lambda$$

- Macroscopic bodies have high momenta (large p)
 - small wave length
 - wave like properties are not observed



Schrödinger equation

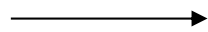


- 1926, Erwin Schrödinger (Austria)
 - Describe a particle with wave function
 - Wave function has full information about the particle

$$-\frac{\hbar^2}{2m} \frac{d^2\psi}{dx^2} + V(x)\psi = E\psi$$



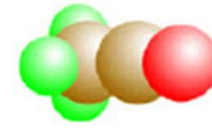
Schrödinger



**Time independent Schrödinger equation
for a particle in one dimension**

2nd order differential equation : Can be easily solved when $V(x)$ and B.C are known !

An example



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- Constant potential energy $V(x) = V$

$$\frac{d^2\psi}{dx^2} = -\frac{2m}{\hbar^2}(E - V)\psi$$

A solution of this equation is

$$\psi = e^{ikx} = \cos kx + i \sin kx \quad k = \left\{ \frac{2m(E - V)}{\hbar^2} \right\}^{1/2}$$

Schrodinger Equation : General form



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Table 11.1 The Schrödinger equation

For one-dimensional systems:

$$-\frac{\hbar^2}{2m} \frac{d^2\psi}{dx^2} + V(x)\psi = E\psi$$

where $V(x)$ is the potential energy of the particle and E is its total energy. For three-dimensional system

$$-\frac{\hbar^2}{2m} \nabla^2\psi + V\psi = E\psi$$

where V may depend on position and ∇^2 ('del squared') is

$$\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

In systems with spherical symmetry:

$$\nabla^2 = \frac{\partial^2}{\partial r^2} + \frac{2}{r} \frac{\partial}{\partial r} + \frac{1}{r^2} \Lambda^2$$

where

$$\Lambda^2 = \frac{1}{\sin^2\theta} \frac{\partial^2}{\partial \phi^2} + \frac{1}{\sin\theta} \frac{\partial}{\partial \theta} \sin\theta \frac{\partial}{\partial \theta}$$

In the general case the Schrödinger equation is written

$$H\psi = E\psi$$

Where H is the hamiltonian operator for the system:

$$H = -\frac{\hbar^2}{2m} \nabla^2 + V$$

For the evolution of a system with time, it is necessary to solve the time-dependent Schrödinger equation

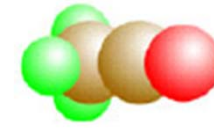
$$H\Psi = i\hbar \frac{\partial \Psi}{\partial t}$$

$$H\Psi = E\Psi$$

$$H = T + V$$

: Hamiltonian
operator

The Born interpretation of the Wave Function



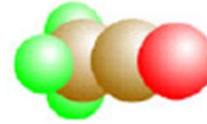
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- The Wave function
 - Contains all the dynamic information about the system
 - Born made analogy with the wave theory of light (square of the amplitude is interpreted as intensity – finding probability of photons)
 - Probability to find a particle is proportional to $|\psi|^2 = \psi^* \psi$ **Probability Density**
 - It is OK to have negative values for wave function



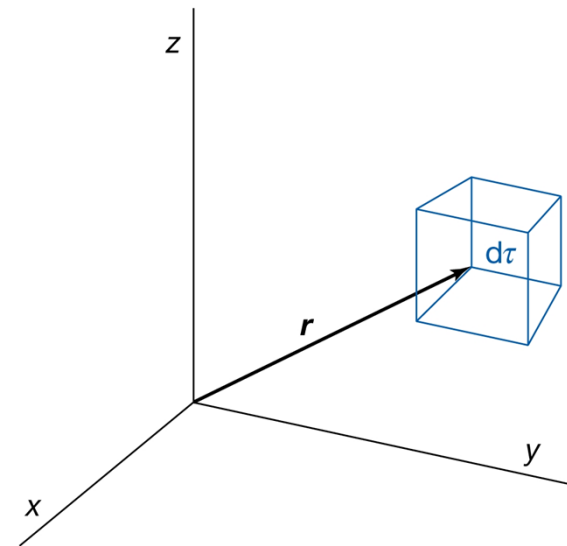
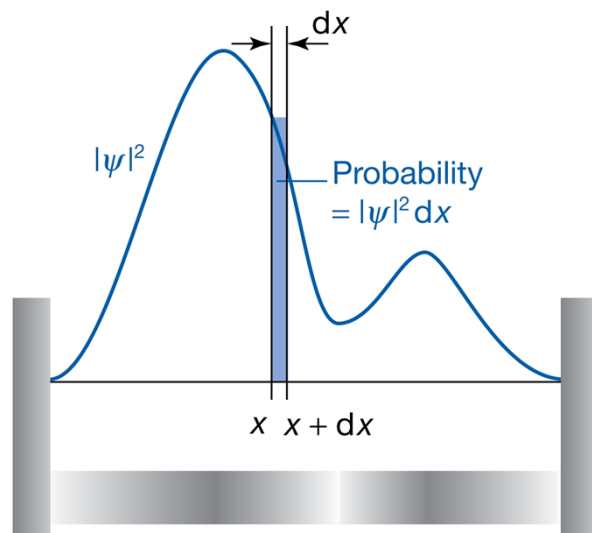
Max Born

Born interpretation of the Wave Function



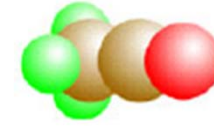
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If the wavefunction of a particle has the value ψ at some point x , then the probability of finding the particle between x and $x + dx$ is proportional to $|\psi|^2 dx$.

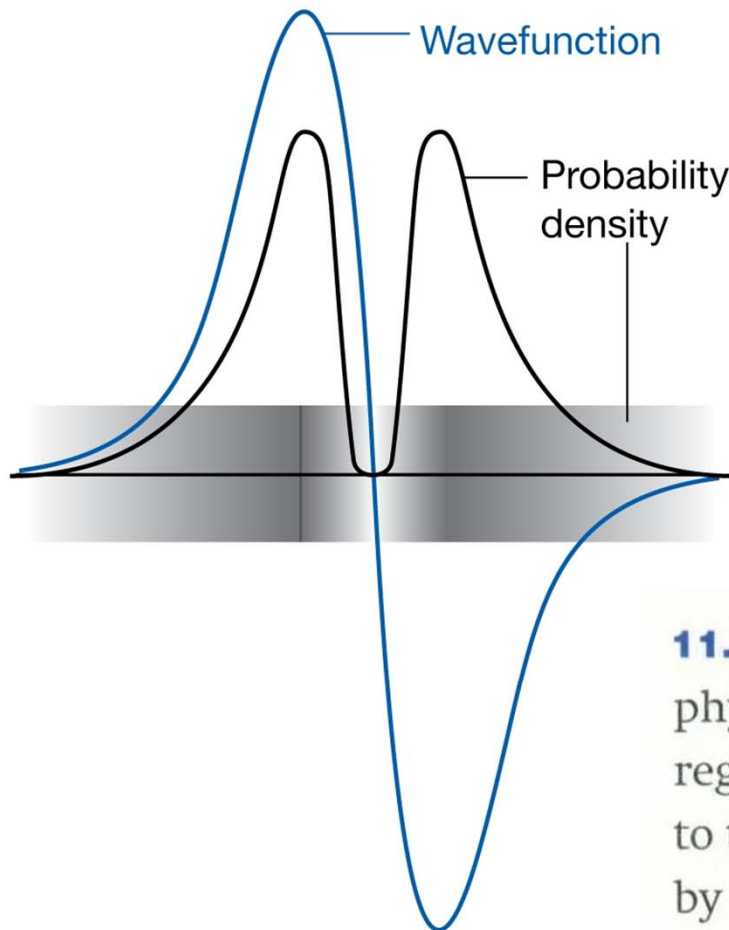


If the wavefunction of a particle has the value ψ at some point r , then the probability of finding the particle in an infinitesimal volume $d\tau = dx dy dz$ at that point is proportional to $|\psi|^2 d\tau$.

Born interpretation of the Wave Function

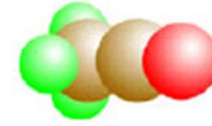


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11.17 The sign of a wavefunction has no direct physical significance: the positive and negative regions of this wavefunction both correspond to the same probability distribution (as given by the square modulus of ψ and depicted by the density of shading).

Normalization



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- When ψ is a solution, so is $N\psi$
- We can always find a *normalization const.* such that the proportionality of Born becomes equality

$$N^2 \int \psi^* \psi dx = 1$$

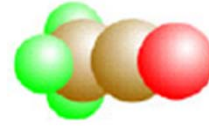
$$\int \psi^* \psi dx = 1$$

$$\int \psi^* \psi dx dy dz = \int \psi^* \psi d\tau = 1$$



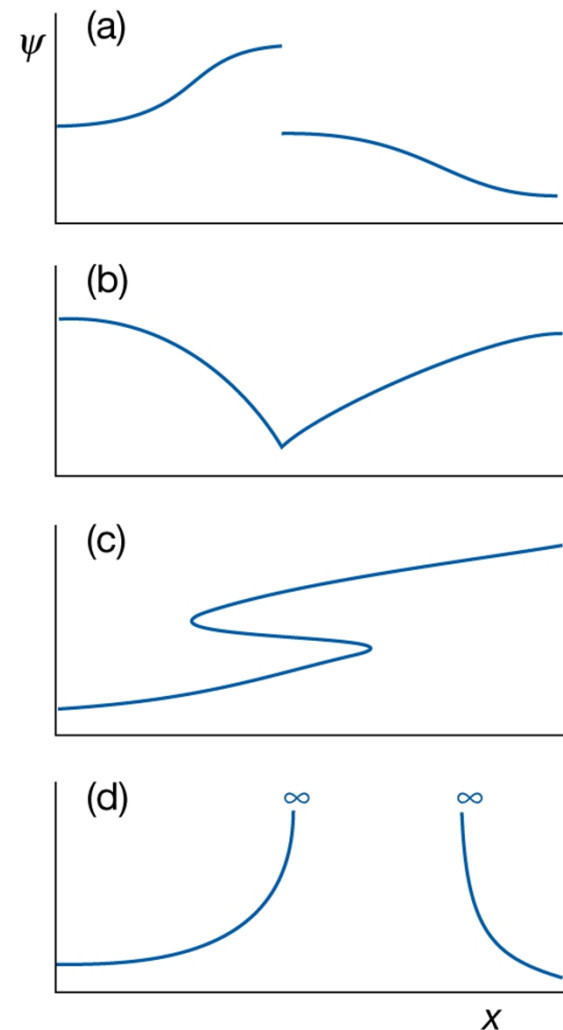
Normalization const. are
already contained in wave
function

Quantization

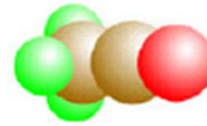


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- Energy of a particle is quantized
 - Acceptable energy can be found by solving Schrödinger equation
 - There are certain limitation in energies of particles



The information in a wavefunction



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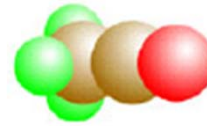
- Simple case
 - One dimensional motion, $V=0$

$$-\frac{\hbar^2}{2m} \frac{d^2\psi}{dx^2} = E\psi$$

Solution

$$\psi = Ae^{ikx} + Be^{-ikx} \quad E = \frac{k^2\hbar^2}{2m}$$

Probability Density



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$$\mathbf{B} = \mathbf{0}$$

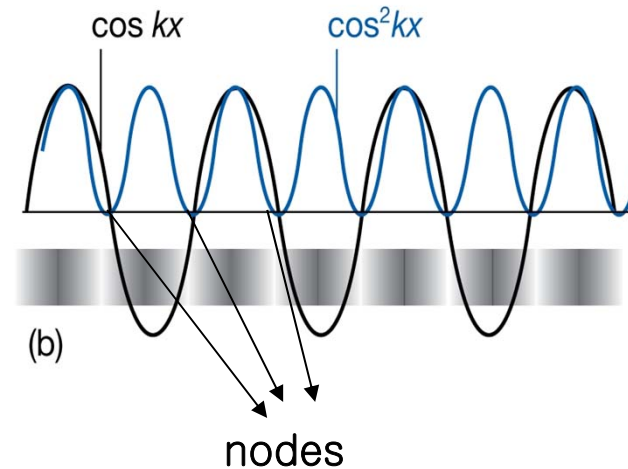
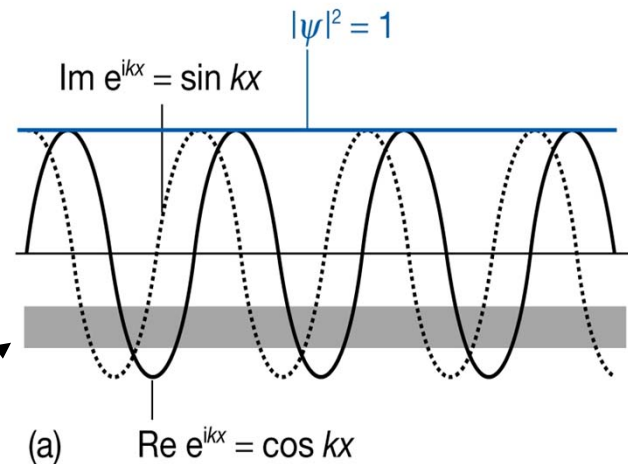
$$\psi = Ae^{ikx} \quad |\psi|^2 = |A|^2$$

$$\mathbf{A} = \mathbf{0}$$

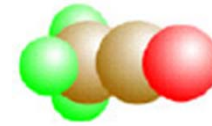
$$\psi = Be^{-ikx} \quad |\psi|^2 = |B|^2$$

$$\mathbf{A} = \mathbf{B}$$

$$\psi = 2A \cos kx \quad |\psi|^2 = 4|A|^2 \cos^2 kx$$



Eigenvalues and eigenfunctions



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- Momentum

$$E = \frac{k^2 \hbar^2}{2m} = \frac{p^2}{2m} \longrightarrow p = k\hbar$$

- Succinct form of Schrödinger eqn.

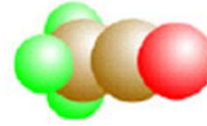
$$H\psi = E\psi \quad H = -\frac{\hbar^2}{2m} \frac{d^2}{dx^2} + V(x)$$

Hamiltonian operator

Kinetic energy
operator

Potential energy
operator

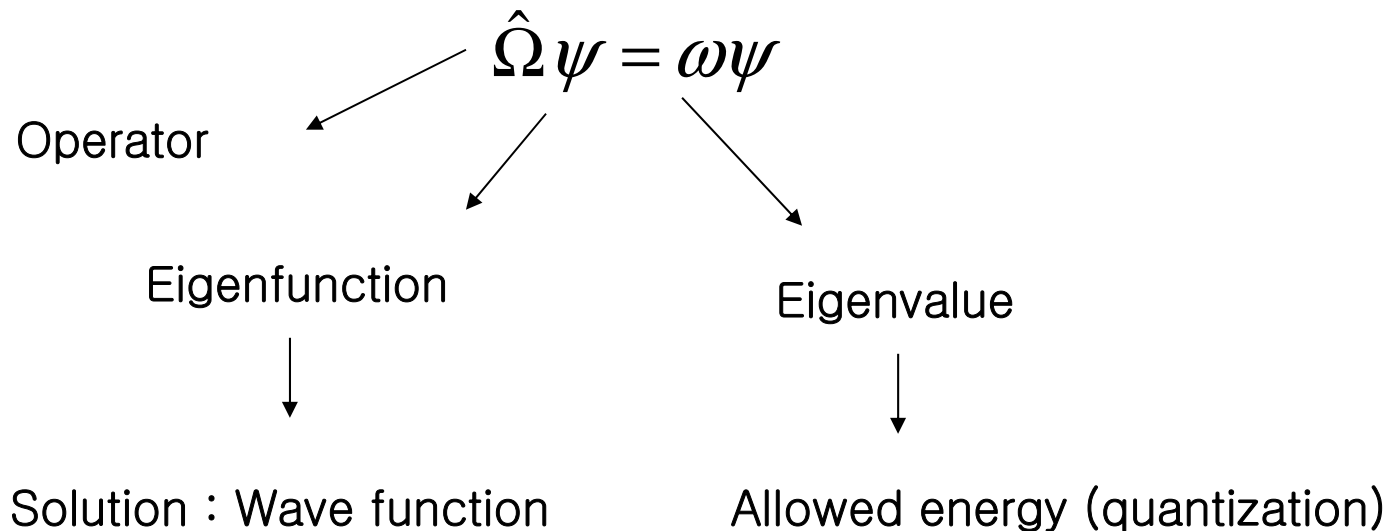
Eigenvalues and eigenfunctions



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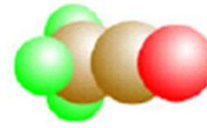
- Eigenvalue equation

(Operator)(function) = (constant factor)*(same function)



(operator corresponding to observable) $\psi = (\text{value of observable}) \times \psi$

Operators



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$$\hat{\Omega}\psi = \omega\psi$$

- Position

x

$$\hat{x} = x \times$$

- Momentum

p_x

$$\hat{p}_x = \frac{\hbar}{i} \frac{d}{dx}$$

- Potential energy

$$V = \frac{1}{2} kx^2$$

$$\hat{V} = \frac{1}{2} kx^2 \times$$

- Kinetic energy

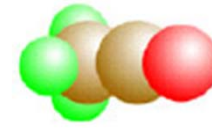
$$E_K = \frac{p_x^2}{2m}$$

$$\hat{E}_K = -\frac{\hbar^2}{2m} \frac{d^2}{dx^2}$$

- Total energy

$$\hat{H} = \hat{E}_K + \hat{V} = -\frac{\hbar^2}{2m} \frac{d^2}{dx^2} + \hat{V}$$

Example



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$$\psi = Ae^{ikx}$$

$$\hat{p}_x = \frac{\hbar}{i} \frac{d}{dx}$$

$$\frac{\hbar}{i} \frac{d}{dx} \psi = p_x \psi$$

$$\frac{\hbar}{i} \frac{d}{dx} Ae^{ikx} = -khAe^{ikx} = kh\psi$$

$$p_x = +kh$$

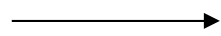
$$\psi = Be^{-ikx}$$

$$\hat{p}_x = \frac{\hbar}{i} \frac{d}{dx}$$

$$\frac{\hbar}{i} \frac{d}{dx} \psi = p_x \psi$$

$$\frac{\hbar}{i} \frac{d}{dx} Be^{-ikx} = khBe^{-ikx} = -kh\psi$$

$$p_x = -kh$$



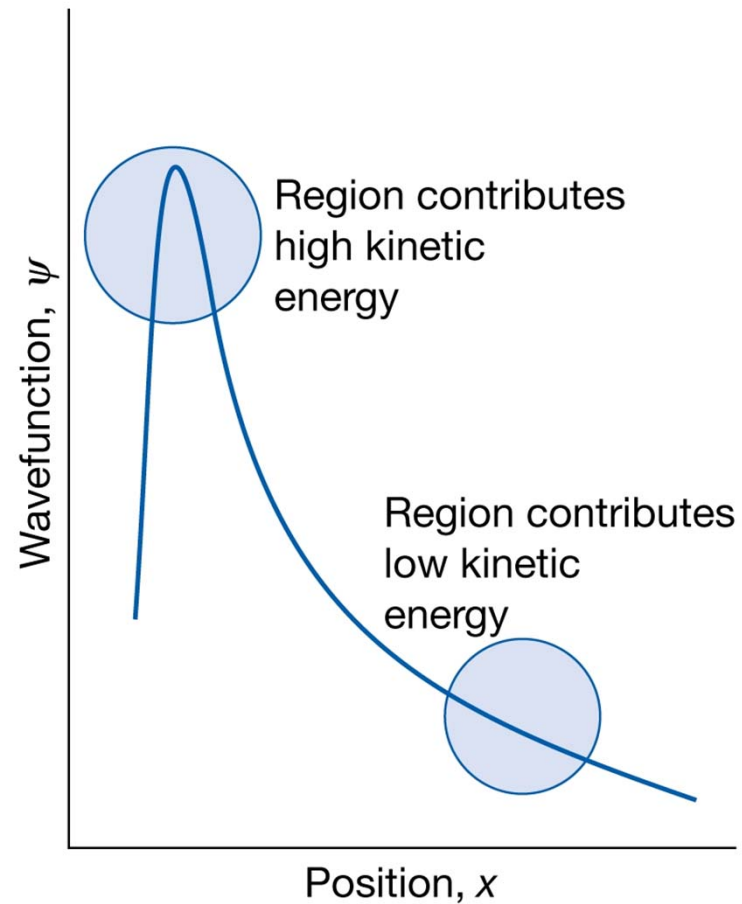
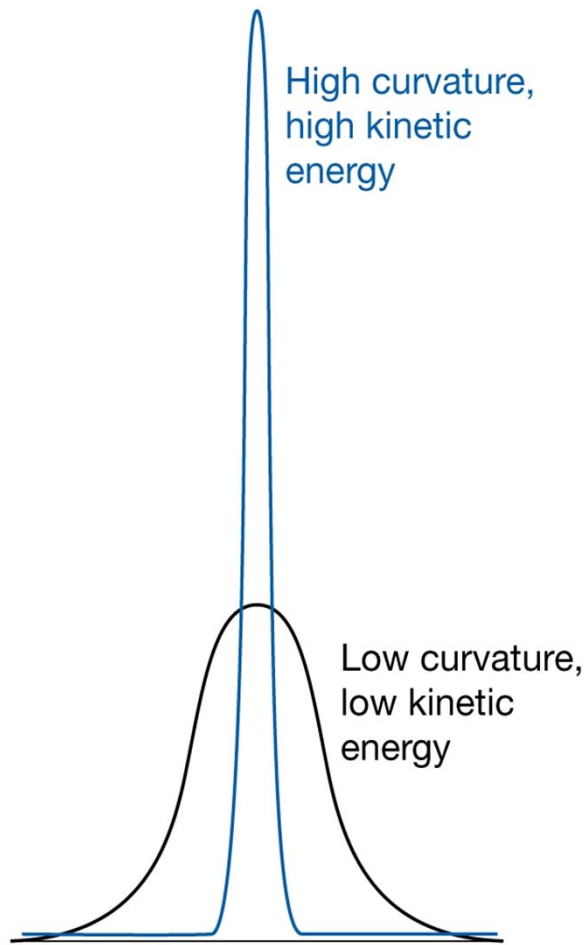
Corresponds to de Broglie relation
but with two directions

$$p_x = \hbar k = h / \lambda$$
$$\lambda = 2\pi / k$$

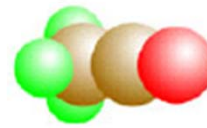
Properties of Wavefunctions



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Superposition and expectation value

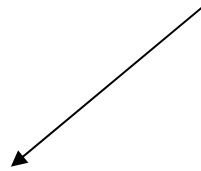


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$$\mathbf{A = B}$$

$$\psi = 2A \cos kx \quad |\psi|^2 = 4|A|^2 \cos^2 kx$$

$$\hat{p}_x \psi = \frac{2\hbar}{i} \frac{d \cos kx}{dx} = \frac{2k\hbar}{i} A \sin kx$$



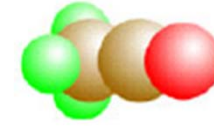
This expression is not eigenvalue equation

→ Can be interpreted as a linear combination of e^{ikx} and e^{-ikx}

$$\psi = \psi_{+k\hbar} + \psi_{-k\hbar}$$

$$\psi = c_1 \psi_1 + c_2 \psi_2 + \dots = \sum_k c_k \psi_k$$

Superposition and expected value



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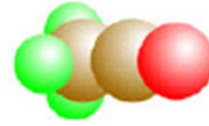
- When the momentum is measured, in a single observation one of the eigenvalues corresponding to the wave function ψ , that contributes to the superposition will be found
- The proportionality of measuring a particular eigenvalue in a series of observations is proportional to the square modulus of the coefficient. In the linear combination

$$|c_k|^2$$

- The average value of a large number of observations is given by the expected value :

$$\langle \Omega \rangle = \int \psi^* \hat{\Omega} \psi d\tau$$

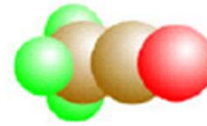
The uncertainty principle



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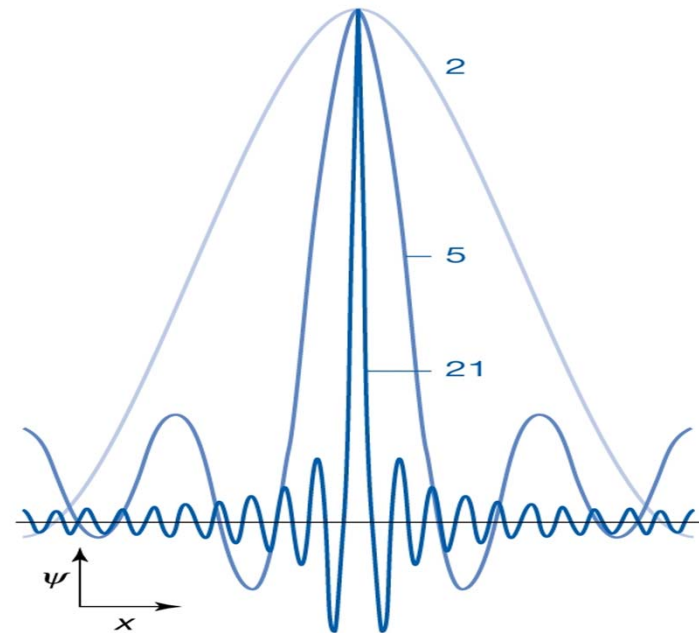
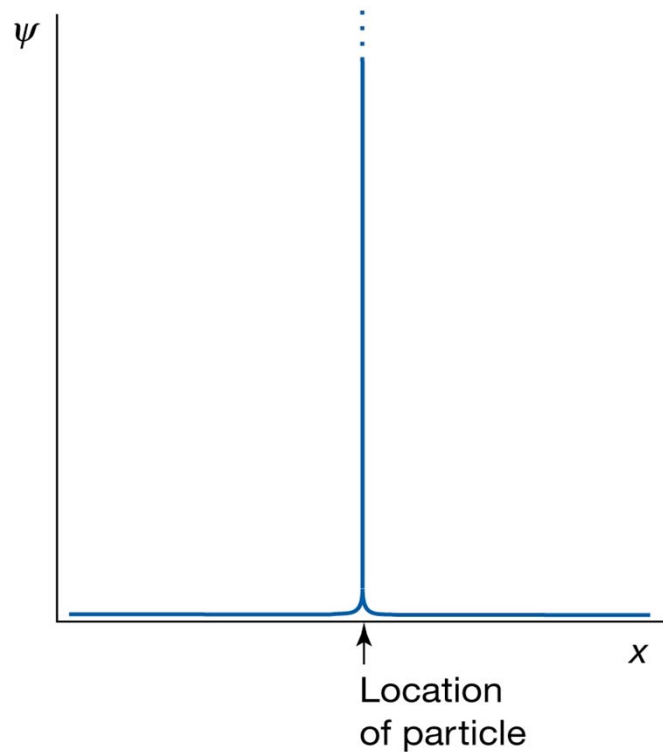
- When momentum is known precisely, the position cannot be predicted precisely
 - Shown by examples
 - Only probability can be predicted

The uncertainty principle



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- When the position is known precisely,



→ Location becomes precise at the expense of uncertainty in the momentum