

# Table of Contents

<b>1. Basic Principles</b> .....	1
1.1 Introduction .....	1
1.2 A Brief Excursion into Probability Theory .....	4
1.2.1 Probability Density and Characteristic Functions .....	4
1.2.2 The Central Limit Theorem .....	7
1.3 Ensembles in Classical Statistics .....	9
1.3.1 Phase Space and Distribution Functions .....	9
1.3.2 The Liouville Equation .....	11
1.4 Quantum Statistics .....	14
1.4.1 The Density Matrix for Pure and Mixed Ensembles ...	14
1.4.2 The Von Neumann Equation .....	15
*1.5 Additional Remarks .....	16
*1.5.1 The Binomial and the Poisson Distributions .....	16
*1.5.2 Mixed Ensembles and the Density Matrix of Subsystems .....	19
Problems .....	21
<b>2. Equilibrium Ensembles</b> .....	25
2.1 Introductory Remarks .....	25
2.2 Microcanonical Ensembles .....	26
2.2.1 Microcanonical Distribution Functions and Density Matrices .....	26
2.2.2 The Classical Ideal Gas .....	30
*2.2.3 Quantum-mechanical Harmonic Oscillators and Spin Systems .....	33
2.3 Entropy .....	35
2.3.1 General Definition .....	35
2.3.2 An Extremal Property of the Entropy .....	36
2.3.3 Entropy of the Microcanonical Ensemble .....	37
2.4 Temperature and Pressure .....	38
2.4.1 Systems in Contact: the Energy Distribution Function, Definition of the Temperature .....	38

2.4.2	On the Widths of the Distribution Functions of Macroscopic Quantities . . . . .	41
2.4.3	External Parameters: Pressure . . . . .	42
2.5	Properties of Some Non-interacting Systems . . . . .	46
2.5.1	The Ideal Gas . . . . .	46
*2.5.2	Non-interacting Quantum Mechanical Harmonic Oscillators and Spins . . . . .	48
2.6	The Canonical Ensemble . . . . .	50
2.6.1	The Density Matrix . . . . .	50
2.6.2	Examples: the Maxwell Distribution and the Barometric Pressure Formula . . . . .	53
2.6.3	The Entropy of the Canonical Ensemble and Its Extremal Values . . . . .	54
2.6.4	The Virial Theorem and the Equipartition Theorem . .	54
2.6.5	Thermodynamic Quantities in the Canonical Ensemble	58
2.6.6	Additional Properties of the Entropy . . . . .	60
2.7	The Grand Canonical Ensemble . . . . .	63
2.7.1	Systems with Particle Exchange . . . . .	63
2.7.2	The Grand Canonical Density Matrix . . . . .	64
2.7.3	Thermodynamic Quantities . . . . .	65
2.7.4	The Grand Partition Function for the Classical Ideal Gas . . . . .	67
*2.7.5	The Grand Canonical Density Matrix in Second Quantization . . . . .	69
	Problems . . . . .	70
<b>3.</b>	<b>Thermodynamics . . . . .</b>	<b>75</b>
3.1	Potentials and Laws of Equilibrium Thermodynamics . . . . .	75
3.1.1	Definitions . . . . .	75
3.1.2	The Legendre Transformation . . . . .	79
3.1.3	The Gibbs–Duhem Relation in Homogeneous Systems .	81
3.2	Derivatives of Thermodynamic Quantities . . . . .	82
3.2.1	Definitions . . . . .	82
3.2.2	Integrability and the Maxwell Relations . . . . .	84
3.2.3	Jacobians . . . . .	87
3.2.4	Examples . . . . .	88
3.3	Fluctuations and Thermodynamic Inequalities . . . . .	89
3.3.1	Fluctuations . . . . .	89
3.3.2	Inequalities . . . . .	90
3.4	Absolute Temperature and Empirical Temperatures . . . . .	91
3.5	Thermodynamic Processes . . . . .	92
3.5.1	Thermodynamic Concepts . . . . .	93
3.5.2	The Irreversible Expansion of a Gas; the Gay-Lussac Experiment . . . . .	95
3.5.3	The Statistical Foundation of Irreversibility . . . . .	97

3.5.4	Reversible Processes . . . . .	98
3.5.5	The Adiabatic Equation . . . . .	102
3.6	The First and Second Laws of Thermodynamics . . . . .	103
3.6.1	The First and the Second Law for Reversible and Irreversible Processes . . . . .	103
*3.6.2	Historical Formulations of the Laws of Thermodynamics and other Remarks . .	107
3.6.3	Examples and Supplements to the Second Law . . . . .	109
3.6.4	Extremal Properties . . . . .	120
*3.6.5	Thermodynamic Inequalities Derived from Maximization of the Entropy . . . . .	123
3.7	Cyclic Processes . . . . .	125
3.7.1	General Considerations . . . . .	125
3.7.2	The Carnot Cycle . . . . .	126
3.7.3	General Cyclic Processes . . . . .	128
3.8	Phases of Single-Component Systems . . . . .	130
3.8.1	Phase-Boundary Curves . . . . .	130
3.8.2	The Clausius–Clapeyron Equation . . . . .	134
3.8.3	The Convexity of the Free Energy and the Concavity of the Free Enthalpy (Gibbs’ Free Energy) . . . . .	139
3.8.4	The Triple Point . . . . .	141
3.9	Equilibrium in Multicomponent Systems . . . . .	144
3.9.1	Generalization of the Thermodynamic Potentials . . . .	144
3.9.2	Gibbs’ Phase Rule and Phase Equilibrium . . . . .	146
3.9.3	Chemical Reactions, Thermodynamic Equilibrium and the Law of Mass Action . . . . .	150
*3.9.4	Vapor-pressure Increase by Other Gases and by Surface Tension . . . . .	156
	Problems . . . . .	160
<b>4.</b>	<b>Ideal Quantum Gases . . . . .</b>	<b>169</b>
4.1	The Grand Potential . . . . .	169
4.2	The Classical Limit $z = e^{\mu/kT} \ll 1$ . . . . .	175
4.3	The Nearly-degenerate Ideal Fermi Gas . . . . .	176
4.3.1	Ground State, $T = 0$ (Degeneracy) . . . . .	177
4.3.2	The Limit of Complete Degeneracy . . . . .	178
*4.3.3	Real Fermions . . . . .	185
4.4	The Bose–Einstein Condensation . . . . .	190
4.5	The Photon Gas . . . . .	197
4.5.1	Properties of Photons . . . . .	197
4.5.2	The Canonical Partition Function . . . . .	199
4.5.3	Planck’s Radiation Law . . . . .	200
*4.5.4	Supplemental Remarks . . . . .	204
*4.5.5	Fluctuations in the Particle Number of Fermions and Bosons . . . . .	205

4.6	Phonons in Solids . . . . .	206
4.6.1	The Harmonic Hamiltonian . . . . .	206
4.6.2	Thermodynamic Properties . . . . .	209
*4.6.3	Anharmonic Effects, the Mie–Grüneisen Equation of State . . . . .	211
4.7	Phonons und Rotons in He II . . . . .	213
4.7.1	The Excitations (Quasiparticles) of He II . . . . .	213
4.7.2	Thermal Properties . . . . .	215
*4.7.3	Superfluidity and the Two-Fluid Model . . . . .	217
	Problems . . . . .	221
<b>5.</b>	<b>Real Gases, Liquids, and Solutions</b> . . . . .	<b>225</b>
5.1	The Ideal Molecular Gas . . . . .	225
5.1.1	The Hamiltonian and the Partition Function . . . . .	225
5.1.2	The Rotational Contribution . . . . .	227
5.1.3	The Vibrational Contribution . . . . .	230
*5.1.4	The Influence of the Nuclear Spin . . . . .	232
*5.2	Mixtures of Ideal Molecular Gases . . . . .	234
5.3	The Virial Expansion . . . . .	236
5.3.1	Derivation . . . . .	236
5.3.2	The Classical Approximation for the Second Virial Coefficient . . . . .	238
5.3.3	Quantum Corrections to the Virial Coefficients . . . . .	241
5.4	The Van der Waals Equation of State . . . . .	242
5.4.1	Derivation . . . . .	242
5.4.2	The Maxwell Construction . . . . .	247
5.4.3	The Law of Corresponding States . . . . .	251
5.4.4	The Vicinity of the Critical Point . . . . .	251
5.5	Dilute Solutions . . . . .	257
5.5.1	The Partition Function and the Chemical Potentials . . . . .	257
5.5.2	Osmotic Pressure . . . . .	261
*5.5.3	Solutions of Hydrogen in Metals (Nb, Pd,...) . . . . .	262
5.5.4	Freezing-Point Depression, Boiling-Point Elevation, and Vapor-Pressure Reduction . . . . .	263
	Problems . . . . .	266
<b>6.</b>	<b>Magnetism</b> . . . . .	<b>269</b>
6.1	The Density Matrix and Thermodynamics . . . . .	269
6.1.1	The Hamiltonian and the Canonical Density Matrix . . . . .	269
6.1.2	Thermodynamic Relations . . . . .	273
6.1.3	Supplementary Remarks . . . . .	276
6.2	The Diamagnetism of Atoms . . . . .	278
6.3	The Paramagnetism of Non-coupled Magnetic Moments . . . . .	280
6.4	Pauli Spin Paramagnetism . . . . .	284

6.5	Ferromagnetism . . . . .	287
6.5.1	The Exchange Interaction . . . . .	287
6.5.2	The Molecular Field Approximation for the Ising Model . . . . .	289
6.5.3	Correlation Functions and Susceptibility . . . . .	300
6.5.4	The Ornstein–Zernike Correlation Function . . . . .	301
*6.5.5	Continuum Representation . . . . .	305
*6.6	The Dipole Interaction, Shape Dependence, Internal and External Fields . . . . .	307
6.6.1	The Hamiltonian . . . . .	307
6.6.2	Thermodynamics and Magnetostatics . . . . .	308
6.6.3	Statistical–Mechanical Justification . . . . .	312
6.6.4	Domains . . . . .	316
6.7	Applications to Related Phenomena . . . . .	317
6.7.1	Polymers and Rubber-like Elasticity . . . . .	317
6.7.2	Negative Temperatures . . . . .	320
*6.7.3	The Melting Curve of $^3\text{He}$ . . . . .	323
	Problems . . . . .	325
<b>7.</b>	<b>Phase Transitions, Renormalization Group Theory, and Percolation . . . . .</b>	<b>331</b>
7.1	Phase Transitions and Critical Phenomena . . . . .	331
7.1.1	Symmetry Breaking, the Ehrenfest Classification . . . . .	331
*7.1.2	Examples of Phase Transitions and Analogies . . . . .	332
7.1.3	Universality . . . . .	338
7.2	The Static Scaling Hypothesis . . . . .	339
7.2.1	Thermodynamic Quantities and Critical Exponents . . . . .	339
7.2.2	The Scaling Hypothesis for the Correlation Function . . . . .	343
7.3	The Renormalization Group . . . . .	345
7.3.1	Introductory Remarks . . . . .	345
7.3.2	The One-Dimensional Ising Model, Decimation Transformation . . . . .	346
7.3.3	The Two-Dimensional Ising Model . . . . .	349
7.3.4	Scaling Laws . . . . .	356
*7.3.5	General RG Transformations in Real Space . . . . .	359
*7.4	The Ginzburg–Landau Theory . . . . .	361
7.4.1	Ginzburg–Landau Functionals . . . . .	361
7.4.2	The Ginzburg–Landau Approximation . . . . .	364
7.4.3	Fluctuations in the Gaussian Approximation . . . . .	366
7.4.4	Continuous Symmetry and Phase Transitions of First Order . . . . .	373
*7.4.5	The Momentum-Shell Renormalization Group . . . . .	380
*7.5	Percolation . . . . .	387
7.5.1	The Phenomenon of Percolation . . . . .	387
7.5.2	Theoretical Description of Percolation . . . . .	391

7.5.3	Percolation in One Dimension . . . . .	392
7.5.4	The Bethe Lattice (Cayley Tree) . . . . .	393
7.5.5	General Scaling Theory . . . . .	398
7.5.6	Real-Space Renormalization Group Theory . . . . .	400
	Problems . . . . .	404
<b>8.</b>	<b>Brownian Motion, Equations of Motion and the Fokker–Planck Equations . . . . .</b>	<b>409</b>
8.1	Langevin Equations . . . . .	409
8.1.1	The Free Langevin Equation . . . . .	409
8.1.2	The Langevin Equation in a Force Field . . . . .	414
8.2	The Derivation of the Fokker–Planck Equation from the Langevin Equation . . . . .	416
8.2.1	The Fokker–Planck Equation for the Langevin Equation (8.1.1) . . . . .	416
8.2.2	Derivation of the Smoluchowski Equation for the Overdamped Langevin Equation, (8.1.23) . . . . .	418
8.2.3	The Fokker–Planck Equation for the Langevin Equation (8.1.22b) . . . . .	420
8.3	Examples and Applications . . . . .	420
8.3.1	Integration of the Fokker–Planck Equation (8.2.6) . . . . .	420
8.3.2	Chemical Reactions . . . . .	422
8.3.3	Critical Dynamics . . . . .	425
*8.3.4	The Smoluchowski Equation and Supersymmetric Quantum Mechanics . . . . .	429
	Problems . . . . .	432
<b>9.</b>	<b>The Boltzmann Equation . . . . .</b>	<b>437</b>
9.1	Introduction . . . . .	437
9.2	Derivation of the Boltzmann Equation . . . . .	438
9.3	Consequences of the Boltzmann Equation . . . . .	443
9.3.1	The $H$ -Theorem and Irreversibility . . . . .	443
*9.3.2	Behavior of the Boltzmann Equation under Time Reversal . . . . .	446
9.3.3	Collision Invariants and the Local Maxwell Distribution . . . . .	447
9.3.4	Conservation Laws . . . . .	449
9.3.5	The Hydrodynamic Equations in Local Equilibrium . . . . .	451
*9.4	The Linearized Boltzmann Equation . . . . .	455
9.4.1	Linearization . . . . .	455
9.4.2	The Scalar Product . . . . .	457
9.4.3	Eigenfunctions of $\mathcal{L}$ and the Expansion of the Solutions of the Boltzmann Equation . . . . .	458

9.4.4	The Hydrodynamic Limit	460
9.4.5	Solutions of the Hydrodynamic Equations	466
*9.5	Supplementary Remarks	468
9.5.1	Relaxation-Time Approximation	468
9.5.2	Calculation of $W(\mathbf{v}_1, \mathbf{v}_2; \mathbf{v}'_1, \mathbf{v}'_2)$	469
	Problems	476
<b>10.</b>	<b>Irreversibility and the Approach to Equilibrium</b>	<b>479</b>
10.1	Preliminary Remarks	479
10.2	Recurrence Time	481
10.3	The Origin of Irreversible Macroscopic Equations of Motion	484
10.3.1	A Microscopic Model for Brownian Motion	484
10.3.2	Microscopic Time-Reversible and Macroscopic Irreversible Equations of Motion, Hydrodynamics	490
*10.4	The Master Equation and Irreversibility in Quantum Mechanics	491
10.5	Probability and Phase-Space Volume	494
*10.5.1	Probabilities and the Time Interval of Large Fluctuations	494
10.5.2	The Ergodic Theorem	497
10.6	The Gibbs and the Boltzmann Entropies and their Time Dependences	498
10.6.1	The Time Derivative of Gibbs' Entropy	498
10.6.2	Boltzmann's Entropy	498
10.7	Irreversibility and Time Reversal	500
10.7.1	The Expansion of a Gas	500
10.7.2	Description of the Expansion Experiment in $\mu$ -Space	505
10.7.3	The Influence of External Perturbations on the Trajectories of the Particles	506
*10.8	Entropy Death or Ordered Structures?	507
	Problems	509
<b>Appendix</b>		<b>513</b>
A.	Nernst's Theorem (Third Law)	513
A.1	Preliminary Remarks on the Historical Development of Nernst's Theorem	513
A.2	Nernst's Theorem and its Thermodynamic Consequences	514
A.3	Residual Entropy, Metastability, etc.	516
B.	The Classical Limit and Quantum Corrections	521
B.1	The Classical Limit	521

XVIII Table of Contents

B.2	Calculation of the Quantum-Mechanical Corrections . .	526
B.3	Quantum Corrections to the Second Virial Coefficient $B(T)$ . . . . .	531
C.	The Perturbation Expansion . . . . .	536
D.	The Riemann $\zeta$ -Function and the Bernoulli Numbers . . . . .	537
E.	Derivation of the Ginzburg–Landau Functional . . . . .	538
F.	The Transfer Matrix Method . . . . .	545
G.	Integrals Containing the Maxwell Distribution . . . . .	547
H.	Hydrodynamics . . . . .	548
H.1	Hydrodynamic Equations, Phenomenological Discussion . . . . .	549
H.2	The Kubo Relaxation Function . . . . .	550
H.3	The Microscopic Derivation of the Hydrodynamic Equations . . . . .	552
I.	Units and Tables . . . . .	557
<b>Subject Index</b>	. . . . .	<b>565</b>