## **PHYSICS 210A : EQUILIBRIUM STATISTICAL PHYSICS HW ASSIGNMENT #2 SOLUTIONS**

**(1)** Consider a single classical anharmonic oscillator with the Hamiltonian

$$
h = \frac{p^2}{2m} + V(q)
$$

with  $V(q) = \frac{1}{2}\kappa q^2 - \frac{1}{3}$  $\frac{1}{3}bq^3 + \frac{1}{4}$  $rac{1}{4}uq^4.$ 

- (a) Write down an expression for the partition function  $\zeta(T)$ . You may do the p integral exactly, but you will have to leave the rest of the expression in the form of an integral over q.
- (b) At low temperatures, the amplitude of the thermal oscillations is small. This means that you may perturb in the coefficients  $b$  and  $u$ . Find the free energy up to terms of order  $T^2$ .
- (c) Write down an expression for the heat capacity  $c(T)$  valid to first order in T.

Solution:

(a) We have

$$
\zeta(T) = \text{Tr} \, e^{-\beta h} = h^{-1} \sqrt{2\pi m k_{\rm B} T} \int_{-\infty}^{\infty} dq \, e^{-\beta V(q)} \quad .
$$

(b) We have

$$
\int_{-\infty}^{\infty} dq \ e^{-\kappa q^2/2k_{\mathrm{B}}T} \ q^{2n} = \left(\frac{2\pi k_{\mathrm{B}}T}{\kappa}\right)^{\!\!1/2} \!\!\! \frac{(2n)!}{2^n\,n!}\left(\frac{k_{\mathrm{B}}T}{\kappa}\right)^{\!\!n}
$$

.

Thus,

$$
f(T) = -k_{\rm B}T\ln\left(\sqrt{\frac{m}{2\pi\kappa\hbar^2}}k_{\rm B}T\right) - k_{\rm B}T\left(\frac{3uk_{\rm B}T}{4\kappa^2} + \frac{5b^2k_{\rm B}T}{4\kappa^32}\right) + \mathcal{O}(T^3) .
$$

(c) We have

$$
c_V(T) = -T \frac{\partial^2 f}{\partial T^2} = k_B \left\{ 1 + \left( \frac{3u}{2\kappa^2} + \frac{5b^2}{2\kappa^3} \right) k_B T + \dots \right\} .
$$

**(2)** A nonlinear quantum oscillator has the Hamiltonian

$$
h = \hbar\omega(n + \frac{1}{2}) + \lambda\hbar\omega(n + \frac{1}{2})^2 .
$$

Here  $\lambda$  is the dimensionless anharmonicity.

- (a) Find the partition function  $\zeta(u, \lambda)$  to first order in  $\lambda$ , where  $u \equiv \hbar \omega / k_{\text{B}}T$ .
- (b) Find the heat capacity to the same order in  $\lambda$ .

## Solution:

(a) Let  $u = \hbar \omega / k_{\rm B}T$ . Then

$$
\zeta(u,\lambda) = \sum_{n=0}^{\infty} e^{-u(n+\frac{1}{2})} e^{-\lambda u(n+\frac{1}{2})^2}
$$
  
= 
$$
\left(1 - \lambda u \frac{\partial^2}{\partial u^2} + \dots \right) \frac{1}{2 \sinh(u/2)}
$$
  
= 
$$
\frac{1}{2 \sinh(u/2)} \left(1 - \frac{1}{2}\lambda u - \frac{\lambda u}{\sinh^2(u/2)} + \dots \right) .
$$

(b) The heat capacity is given by

$$
c_V = -T \frac{\partial^2 f}{\partial T^2} = -k_B \beta^2 \frac{\partial^2 (\beta f)}{\partial \beta^2}
$$
  
=  $k_B \left[ \frac{\alpha^2}{\sinh^2 \alpha} + \frac{8\lambda \alpha^2 \cosh \alpha}{\sinh^3 \alpha} - \frac{8\lambda \alpha^3}{\sinh^2 \alpha} - \frac{12\lambda \alpha^3}{\sinh^4 \alpha} + \mathcal{O}(\lambda^2) \right]$ ,

with  $\alpha = \frac{1}{2}$  $\frac{1}{2}u=\frac{\hbar\omega}{2k_{\mathrm{B}}}$  $\frac{\hbar\omega}{2k_{\textrm{B}}T}$  .

**(3)** Consider a one-dimensional system of free identical nonrelativistic particles of mass  $m$ , each of which is endowed with an internal degree of freedom  $S$  which takes on values  $S \in \{-1, 0, 1\}$ . The Hamiltonian is

$$
H = \sum_{j=1}^{N} \left( \frac{p_j^2}{2m} - hS_j \right) ,
$$

where  $h$  is a magnetic field (with dimensions of energy). The linear dimension of the system is L.

- (a) Find the Helmholtz free energy  $F(T, L, N, h)$ .
- (b) Find the magnetic susceptibility  $X_{MM} = \frac{1}{L}$ L  $\frac{\partial M}{\partial h}$ , where  $\hat{M} = \sum_j S_j$  is the magnetization operator and  $M = \langle \hat{M} \rangle$ . Do not set  $h = 0$  at the end of the calculation.
- (c) Define the operator  $\hat{Q} = \sum_{j=1}^{N} S_j p_j$ . Let  $\lambda$  be the conjugate force. Find the susceptibility  $\chi_{QQ}(T, h = 0, \lambda = 0)$ .
- (d) Working in the grand canonical ensemble, find an expression for  $\Omega(T, L, \mu, h, \lambda)$ .

(e) What is the lowest order term in h and  $\lambda$  which contributes to the cross-susceptibility  $\chi_{QM} = -\frac{1}{L}$  $\frac{\partial^2 \Omega}{\partial h \, \partial \lambda}$ ?

## Solution:

(a) The single particle partition function is

$$
\zeta(T, L, h) = \sum_{S=-1}^{1} \int_{0}^{L} dq \int_{0}^{\infty} \frac{dp}{h} e^{-\beta p^{2}/2m} e^{\beta h S}
$$

$$
= \frac{L}{\lambda_{T}} \sum_{S=-1}^{1} e^{\beta h S} = \frac{L}{\lambda_{T}} (1 + 2 \cosh(\beta h)) ,
$$

with  $\lambda_T = (2\pi\hbar^2/mk_{\rm B}T)^{1/2}$  is the thermal wavelength. The Helmholtz free energy is then  $F = -k_{\mathrm{B}}T\ln Z$  with  $Z=\zeta^N/N!$  , hence

$$
F(T, L, N, h) = -Nk_{\mathrm{B}}T\ln\left(\frac{L}{N\lambda_T}\right) - Nk_{\mathrm{B}}T - Nk_{\mathrm{B}}T\ln\left(1 + e^{h/k_{\mathrm{B}}T} + e^{-h/k_{\mathrm{B}}T}\right) .
$$

(b) Here we may set  $\lambda = 0$  but we are asked to keep h finite. We have

$$
M = -\frac{\partial F}{\partial h}\Big|_{\lambda=0} = \frac{2N \sinh(\beta h)}{1 + 2 \cosh(\beta h)}.
$$

The magnetic susceptibility is then

$$
\chi_{MM} = \frac{1}{L} \frac{\partial M}{\partial h} = \frac{2n}{k_{\rm B}T} \cdot \frac{4 + 2\cosh(h/k_{\rm B}T)}{\left(1 + 2\cosh(h/k_{\rm B}T)\right)^2} \quad ,
$$

where  $n = N/L$  is the number density.

(c) Now we have

$$
\zeta(T, L, h, \lambda) = \sum_{S=-1}^{1} \int_0^L dq \int_0^{\infty} \frac{dp}{h} e^{-\beta p^2 / 2m} e^{\beta h S} e^{\beta \lambda Sp}
$$

$$
= \frac{L}{\lambda_T} \sum_{S=-1}^{2} e^{\beta h S} e^{\beta m \lambda^2 S^2 / 2} = \frac{L}{\lambda_T} \left( 1 + 2 e^{\beta m \lambda^2 / 2} \cosh(\beta h) \right)
$$

 $\,$ 

and

$$
F(T, L, N, h, \lambda) = -Nk_{\rm B}T \ln \left( \frac{L}{N\lambda_T} \right) - Nk_{\rm B}T - Nk_{\rm B}T \ln \left( 1 + e^{m\lambda^2/2k_{\rm B}T} e^{h/k_{\rm B}T} + e^{m\lambda^2/2k_{\rm B}T} e^{-h/k_{\rm B}T} \right) .
$$

Note that we have added a term  $\Delta H = - \lambda \sum_j S_j\, p_j$  to the Hamiltonian. We now set  $h=0$ , and since we also set  $\lambda = 0$  at the end of our calculation, we only need to evaluate the free energy to order  $\lambda^2$ , which is  $F = F_0 - \frac{1}{3}Nm\lambda^2 + \mathcal{O}(\lambda^4)$ . Thus  $\chi_{QQ}(T, h = 0, \lambda = 0) = \frac{2}{3}nm$ .

(d) From 
$$
\Xi = e^{-\beta \Omega} = \sum_{N=0}^{\infty} \zeta^N e^{N\beta \mu} / N! = \exp(\zeta e^{\beta \mu})
$$
, we have  
\n
$$
\Omega(T, L, \mu, h, \lambda) = -L k_{\text{B}} T \lambda_T^{-1} \left( 1 + 2 \cosh(h/k_{\text{B}} T) e^{m\lambda^2 / 2k_{\text{B}} T} \right) e^{\mu/k_{\text{B}} T} .
$$

(e) We expand  $\Omega$  in h and  $\lambda$  to obtain

$$
\Omega = -L k_{\rm B} T \lambda_T^{-1} e^{\mu/k_{\rm B}T} \left( 1 + \frac{m \lambda^2}{k_{\rm B}T} + \frac{h^2}{(k_{\rm B}T)^2} + \frac{m^2 \lambda^4}{8(k_{\rm B}T)^2} + \frac{mh^2 \lambda^2}{4(k_{\rm B}T)^3} + \frac{m^3 \lambda^6}{48(k_{\rm B}T)^3} + \dots \right) .
$$

The first term which survives the operator  $\partial^2/\partial h \partial \lambda$  is the term of order  $h^2 \lambda^2$ . Thus, we have  $\chi_{QM}(T,\mu,h,\lambda)=h\lambda\cdot m\lambda_T^{-1}\,e^{\mu/k_{\rm B}T}/(k_{\rm B}T)^2+\ldots$  , which is of order  $h\lambda$ . Note that we have computed here the susceptibility *at fixed chemical potential*. Were we to compute it at fixed *density*, we would need to work from the Helmholtz free energy F and not the grand potential Ω. Typically under experimental conditions, it is *n* which is fixed rather than  $\mu$ .

**(4)** Atoms and ions with partially filled shells experience a magnetic field according to the effective Hamiltonian

$$
H_{\text{eff}} = g_{\text{\tiny L}} \mu_{\text{\tiny B}} \, \pmb{J} \cdot \pmb{H}/\hbar \quad , \label{eq:Heff}
$$

where  $\mu_B = e\hbar/2mc$  is the Bohr magneton (*m* is the electron mass), *J* is the total angular momentum, and

$$
g_{L} = \frac{3}{2} + \frac{S(S+1) - L(L+1)}{2J(J+1)}
$$

is the Landé  $g$ -factor.

- (a) For a gas or solution of  $N$  such objects in a volume  $V$ , find an expression for the magnetization density,  $m=\frac{M}{V}=-\frac{N}{V}$ V  $\frac{\partial F}{\partial H}$  at finite H and T. Show that  $m = n \gamma J B_J (J \gamma H/k_{\rm B}T)$  , where  $n = N/V$ ,  $\gamma = g<sub>L</sub> \mu<sub>B</sub>$ , and  $B<sub>J</sub>(x)$  is a function called the *Brillouin function*. Find and sketch  $B_J(x)$  for a few different values of J.
- (b) Taking the limit  $H \to 0$ , you should find  $m = \chi H$ , where  $\chi(T)$  is the magnetic susceptibility. Find  $\chi(T)$ .

Solution:

(a) The partition function is

$$
Z = e^{-F/k_{\rm B}T} = \sum_{j=-J}^{J} e^{-j\gamma H/k_{\rm B}T} = \frac{\sinh((J + \frac{1}{2})\gamma H/k_{\rm B}T)}{\sinh(\gamma H/2k_{\rm B}T)}.
$$

The magnetization density is

$$
M = -\frac{N}{V} \frac{\partial F}{\partial H} = n\gamma J B_J (J\gamma H / k_{\text{B}} T) ,
$$

where  $B_J(x)$  is the *Brillouin function*,

$$
B_J(x) = \left(1 + \frac{1}{2J}\right) \operatorname{ctnh}\left[\left(1 + \frac{1}{2J}\right)x\right] - \frac{1}{2J} \operatorname{ctnh}\left(x/2J\right).
$$

The magnetic susceptibility is thus

$$
\chi(H,T) = \frac{\partial M}{\partial H} = \frac{nJ^2 \gamma^2}{k_{\rm B}T} B'_J (J \gamma H / k_{\rm B}T)
$$
  
=  $(Jg_{\rm L})^2 (na_{\rm B}^3) (e^2/\hbar c)^2 \left(\frac{e^2/a_{\rm B}}{k_{\rm B}T}\right) B'_J (g\mu_{\rm B}JH / k_{\rm B}T)$ .

(b) At  $H = 0$ ,

$$
\chi(H = 0, T) = \frac{1}{3} (g_{\rm L} \mu_{\rm B})^2 n \frac{J(J + 1)}{k_{\rm B}T}
$$

.

The inverse temperature dependence is known as *Curie's law*.



Figure 1: Reduced magnetization curves for three paramagnetic salts and comparison with Brillouin theory predictions.  $\mathcal{L}(x) = B_{J\to\infty}(x) = \coth(x) - x^{-1}$  is the Langevin function.