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

- (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

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

(b) We have

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

Thus,

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

(c) We have

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

(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  $u \equiv \hbar \omega / k_{\rm B} T$ .
- (b) Find the heat capacity to the same order in  $\lambda$ .

#### Solution:

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

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

(b) The heat capacity is given by

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

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

(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

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

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  $\chi_{MM} = \frac{1}{L} \frac{\partial M}{\partial h}$ , 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

$$\begin{aligned} \zeta(T,L,h) &= \sum_{S=-1}^{1} \int_{0}^{L} dq \int_{0}^{\infty} \frac{dp}{h} e^{-\beta p^{2}/2m} e^{\beta hS} \\ &= \frac{L}{\lambda_{T}} \sum_{S=-1}^{1} e^{\beta hS} = \frac{L}{\lambda_{T}} \left(1 + 2\cosh(\beta h)\right) \quad , \end{aligned}$$

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

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

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

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

The magnetic susceptibility is then

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

where n = N/L is the number density.

(c) Now we have

$$\begin{split} \zeta(T,L,h,\lambda) &= \sum_{S=-1}^{1} \int_{0}^{L} dq \int_{0}^{\infty} \frac{dp}{h} \, e^{-\beta p^{2}/2m} \, e^{\beta h S} \, e^{\beta \lambda S p} \\ &= \frac{L}{\lambda_{T}} \sum_{S=-1}^{2} e^{\beta h S} \, e^{\beta m \lambda^{2} S^{2}/2} = \frac{L}{\lambda_{T}} \big( 1 + 2 \, e^{\beta m \lambda^{2}/2} \, \cosh(\beta h) \big) \quad , \end{split}$$

and

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

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  $F = F_0 - \frac{1}{3}Nm\lambda^2 + O(\lambda^4)$ . 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  

$$\Omega(T, L, \mu, h, \lambda) = -L k_{\rm B} T \lambda_T^{-1} \left(1 + 2\cosh(h/k_{\rm B} T) e^{m\lambda^2/2k_{\rm B} T}\right) e^{\mu/k_{\rm B} T} \quad .$$

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

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

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  $\Omega$ . 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

$$H_{\mathrm{eff}} = g_{\mathrm{L}} \mu_{\mathrm{B}} \, \boldsymbol{J} \cdot \boldsymbol{H} / \hbar$$

where  $\mu_{\rm B}=e\hbar/2mc$  is the Bohr magneton (m is the electron mass), J is the total angular momentum, and

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

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,  $m = \frac{M}{V} = -\frac{N}{V}\frac{\partial F}{\partial H}$  at finite H and T. Show that  $m = n\gamma JB_J(J\gamma H/k_{\rm B}T)$ , where n = N/V,  $\gamma = g_{\rm L}\mu_{\rm B}$ , and  $B_J(x)$  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

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

The magnetization density is

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

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

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

(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.  $\mathcal{L}(x) = B_{J\to\infty}(x) = \operatorname{ctnh}(x) - x^{-1}$  is the Langevin function.