# Agenda: Information, Probability, Statistical Entropy

Information and probability
 simple combinatorics, random variables.
 Probability distributions, joint probabilities,
 correlations
 Statistical entropy

Monte Carlo simulations

Partition of probability

Multiple partitions, max entropy, stationary states, stability
Canonical and grand canonical ensembles
Applications to chem. reactions

Decomposition of partition functions for independent particles, external & internal degrees of freedom Gibbs' stability criteria, equilibrium

Phase space evolution (Eta Theorem)

Reading
Assignments
Weeks 6 & 7
LN III.1- III.6:

Kondepudi Ch. 20, 4,9

McQuarrie & Simon Ch. 3 & 4

Math Chapters MC B, E

#### Decomposition of PF into Independent Components

Decomposition of PF for independent *d.o.f.* (different types of energy) Decomposition of PF for independent particles (different particles)

Systems with multiple independent degrees of freedom (i = translational, rotational, vibrational, electronic, nuclear,...), Total energy equals sum over the individual energies  $E = \langle E \rangle = \sum_i \langle E_i \rangle$ 

Total number of states  $\Omega = \prod_i \Omega_i$ , corresponding  $\Omega_i$  for individual d.o.f.

$$Q(\beta) = \prod_{i} Q_{i}(\beta) = \prod_{i} \sum_{n}^{\Omega_{i}} e^{-\beta \cdot E_{n}(i)}$$

*i* = degree of freedom  $\mathbf{n} = \# \text{ of } \mu \text{ state}$ 

Molecules, Atoms, Nuclei

 $Q = Q^{trans} \cdot Q^{rot} \cdot Q^{vib} \cdot Q^{electr} \cdot Q^{nucl} \cdot \cdots$ 

# Decomposition of the Partition Function

i = degree of freedom, n =1,2 # of particle. Start with 2-particle system N=2 identical classical particles (can be numbered)

$$q_{1}(\beta) = \sum_{n}^{\Omega} e^{-\beta \cdot E_{n}(1)} = e^{-\beta \cdot E_{1}(1)} + e^{-\beta \cdot E_{2}(1)} + e^{-\beta \cdot E_{3}(1)} + \dots$$

$$q_{2}(\beta) = \sum_{n}^{\Omega} e^{-\beta \cdot E_{n}(2)} = e^{-\beta \cdot E_{1}(2)} + e^{-\beta \cdot E_{2}(2)} + e^{-\beta \cdot E_{3}(2)} + \dots$$

set of possible  $\mu$ state energies :  $\{E_N\} = \{E(1+2)\} = \{E_{n1}(1) + E_{n2}(2), all \ n1, n2\}$ 

$$\begin{aligned} Q_{12} &= e^{-\beta \left[E_{1}(1) + E_{1}(2)\right]} + e^{-\beta \left[E_{1}(1) + E_{2}(2)\right]} + e^{-\beta \left[E_{1}(1) + E_{3}(2)\right]} + \dots \\ &+ e^{-\beta \left[E_{2}(1) + E_{1}(2)\right]} + e^{-\beta \left[E_{2}(1) + E_{2}(2)\right]} + \dots \\ &+ e^{-\beta \left[E_{3}(1) + E_{1}(2)\right]} + e^{-\beta \left[E_{3}(1) + E_{2}(2)\right]} + \dots \\ &= \sum_{j} e^{-\beta E_{j}(1)} \cdot \sum_{k} e^{-\beta E_{k}(2)} = q_{1} \cdot q_{2} \end{aligned}$$

For N identical classical particles

$$Q = \prod_{n=1}^{N} q_n = q^N$$

For N identical indistinguishable quantal particles:

$$Q = \frac{1}{N!} \prod_{n=1}^{N} q = \frac{q^{N}}{N!}$$

### Continuous Degrees of Freedom

Classical motion (linear and angular) through space etc. is continuous → d.o.f.

1D, M particles 
$$\{x_1, x_2, x_3, ..., x_M\} \rightarrow \text{energy } \varepsilon = \varepsilon (x_1, x_2, x_3, ..., x_M)$$
  
For example, particle kinetic energy  $\varepsilon = (m/2)v^2$ 

Canonical PF: 
$$Q_{trans} = \sum_{n} e^{-\beta \cdot \varepsilon_n} \rightarrow Q = \int dx_1 \cdots dx_M e^{-\beta \cdot \varepsilon(x_1, \cdots, x_M)} = (q_{trans})^M$$

Independent particles 
$$\varepsilon(x_1,\dots,x_M) = \sum_{n=1}^M \varepsilon(x_n)$$
. Free space  $\varepsilon = \varepsilon(\upsilon)$ 

$$q_{trans} = \int d\upsilon e^{-\beta \cdot \varepsilon(\upsilon)} = \int d\upsilon e^{-\varepsilon(\upsilon)/k_B \cdot T} = \int d\upsilon e^{-m \cdot \upsilon^2/2k_B \cdot T}$$

$$\langle \varepsilon \rangle = -\frac{\partial}{\partial \beta} \ell \, n \, Q = \frac{-1}{Q} \frac{\partial Q}{\partial \beta} = \frac{1}{Q} \int dx_1 \cdots dx_M \, \varepsilon (x_1, \cdots, x_M) \cdot e^{-\beta \cdot \varepsilon (x_1, \cdots, x_M)}$$

### Continuous Degrees of Freedom

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1D, M particles 
$$\{x_1, x_2, x_3, \dots, x_M\} \rightarrow \text{energy } \varepsilon = \varepsilon (x_1, x_2, x_3, \dots, x_M)$$

For example, particle kinetic energy  $\varepsilon = (m/2)v^2$ 

$$q_{trans} = \int d\upsilon e^{-m\cdot\upsilon^2/2k_B\cdot T} \rightarrow Q_{trans} = (q_{trans})^M \leftarrow M \text{ independent particles}$$

$$\langle \varepsilon \rangle = -\frac{\partial}{\partial \beta} Ln(q_{trans}) = \frac{-1}{q_{trans}} \frac{\partial q_{trans}}{\partial \beta} = -\frac{\partial}{\partial \beta} Ln \left[ \int d\upsilon e^{-\beta \cdot m \cdot \upsilon^2/2} \right]$$
 per particle

Variable transform 
$$v := \sqrt{\beta} \cdot \upsilon \rightarrow d\upsilon / dv = 1 / \sqrt{\beta} \rightarrow \langle \varepsilon \rangle = -\frac{\partial}{\partial \beta} Ln \left| \frac{1}{\sqrt{\beta}} \cdot \int dv \, e^{-m \cdot v^2/2} \right|$$

$$\langle \varepsilon \rangle = -\frac{\partial}{\partial \beta} \left\{ Ln(\beta^{-1/2}) + Ln\int dv \, e^{-m \cdot v^2/2} \right\} = -\frac{\partial}{\partial \beta} \left\{ -\frac{1}{2} Ln(\beta) \right\} = \frac{1}{2\beta} = \frac{1}{2} (k_B \cdot T)$$

$$\left| \frac{\langle \varepsilon \rangle}{2} = \frac{1}{2} (k_B \cdot T) \right|$$
 per particle and d.o.f.

### **Equipartition of Thermal Energy**

A similar conclusion can be drawn for any d.o.f. x for which the energy  $\varepsilon$  depends quadratically on x:  $\varepsilon(x) \propto x^2$ 

Canonical ensembles, systems (N, V, T) at constant temperature, at maximum entropy (stationary, equilibrium states):

Any degree of freedom *i* with a quadratic energy dependence carries in thermal equilibrium a mean energy of

$$\langle \varepsilon_i \rangle = \frac{1}{2} (k_B \cdot T)$$

Particles moving freely in 3D space (3 independent d.o.f.) kept at T

$$\langle \varepsilon \rangle = \langle \varepsilon_x \rangle + \langle \varepsilon_y \rangle + \langle \varepsilon_z \rangle = \frac{3}{2} (k_B \cdot T)$$

Quantum mechanics

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