

## Lecture 6: The Second Law and Entropy

Lecturer: Qiang Zhu

Scribes: scribe-name1,2,3

## 6.1 Two Interacting Einstein Solids

In the previous section, we just learned how to count the  $\Omega$  for an Einstein solid. Remember we are trying to understand how heats are transferred, which essentially at least two solids. Let's call the two solids  $A$  and  $B$  separately.

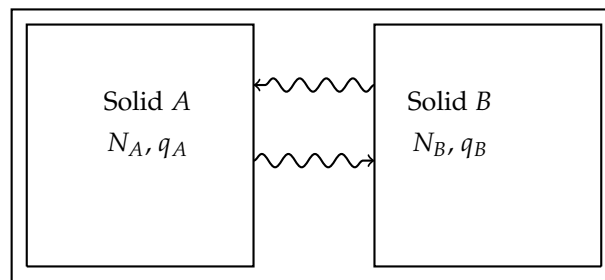


Figure 6.1: Two interacting Einstein solids isolated from the rest of the universe.

Assuming that  $A$  and  $B$  are weakly coupled (just like what we did on the ideal gas model), the individual energy units of the solids,  $q_A$  and  $q_B$  will change slowly. Under this assumption, the total number of energies  $q_{\text{total}}$  will be simple the sum of  $q_A$  and  $q_B$ .

To make life easier, let's fix  $q_{\text{total}}$ , what's the multiplicity for any arbitrary  $q_A$ ? If we just count  $A$ ,

$$\Omega(A) = \binom{q_A + N_A - 1}{q_A}, \quad (6.1)$$

In the meantime, we also needs to consider  $B$ ,

$$\Omega(B) = \binom{q_B + N_B - 1}{q_B}, \quad q_B = q_{\text{total}} - q_A. \quad (6.2)$$

Of course, the total number follows

$$\Omega(\text{total}) = \Omega(A)\Omega(B). \quad (6.3)$$

**Exercises**

Write a table of  $q_A$ ,  $\Omega(A)$ ,  $q_B$ ,  $\Omega(B)$ ,  $\Omega(\text{total})$ , when  $q_A + q_B = 5$ ,  $N_A = N_B = 6$ .

$q(A)$	$\Omega(A)$	$q(B)$	$\Omega(B)$	$\Omega(\text{total})$
0				
1				
2				
3				
4				
5				

## 6.2 Stirling's Approximation

To apply these formulas to large systems, we need a trick for evaluating factorials of large numbers. Here is a trick called **Stirling's approximation**,

$$N! \approx N^N e^{-N} \sqrt{2\pi N} \quad (6.4)$$

This can be roughly understood that  $N!$  is first approximated as  $N^N$ , then averaged by  $(N/e)^N$ ,

$$N! \approx N^N e^{-N} \quad (6.5)$$

A more elegant way to express  $N!$  is to use the so called **Gamma function**. Suppose you start with the integral,

$$\int_0^{\infty} e^{-ax} dx = 1/a \quad (6.6)$$

and differentiate repeatedly with respect to  $a$ , you will eventually get

$$\int_0^{\infty} x^n e^{-ax} dx = n! a^{-(n+1)} \quad (6.7)$$

Starting with this equation, you are able to prove eq 6.4. From the above, you can get the logarithm as follows

$$\ln N! \approx N \ln N - N - 1/2 \ln(2\pi N) \quad (6.8)$$

When  $N$  is very large, we can safely remove the last term,

$$\ln N! = N \ln N - N \quad (\text{when } N \rightarrow \infty) \quad (6.9)$$

Alternatively, you can solve it in this way,

$$\begin{aligned} \ln N! &= \ln N + \ln(N-1) + \ln(N-2) + \dots \\ &\approx \int_0^N \ln x dx \\ &= N \ln N - N - 1/2 \ln(2\pi N) \end{aligned} \quad (6.10)$$

## 6.3 Computer Programming

1. Write a code to calculate  $\Omega$  as a function of  $q_A$ , when  $N_A=[300, 600, 3000, 6000]$ ,  $N_B=[200, 400, 2000, 4000]$ , and  $q=100$ , plot them and try to find some tendency when  $N$  increases (hint: 4 plots).

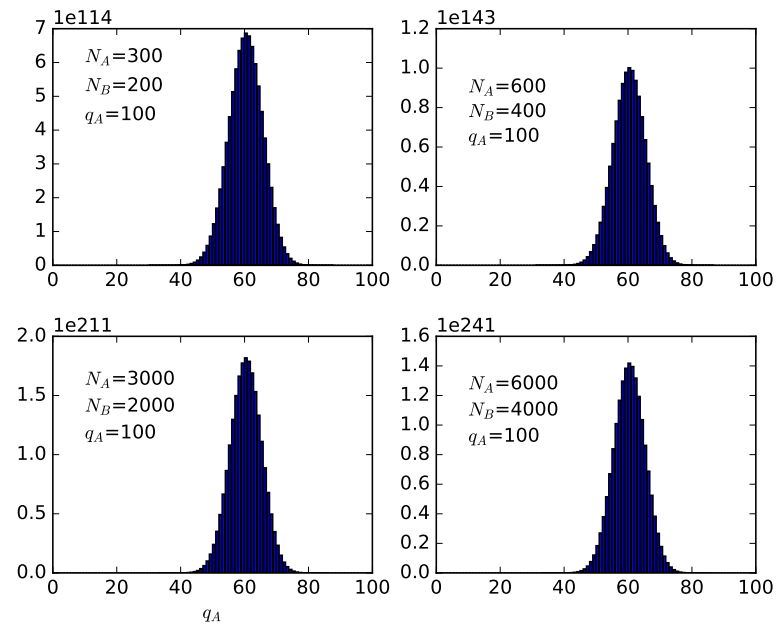


Figure 6.2:  $\Omega$  as a function of  $N$  in two interacting Einstein solids.

2. Write a code to calculate the probability of  $\Omega(q_A)$ , when  $N_A=[300, 3000]$ ,  $N_B=[200, 2000]$ , for  $q=[100, 1000]$ , plot them and try to explain the differences. (hint: 2 plots)
3. Write a code to show the comparison of Stirling approximation in eq.6.10 and 6.9
4. The Gamma function is defined as

$$\Gamma(n+1) = \int_0^{\infty} x^n e^{-x} dx, \quad (6.11)$$

write a code to show the comparison of  $\Gamma(n+1)$ ,  $n!$ , and  $\sqrt{2\pi n}(n/e)^n$  in the range of [0,3.6]

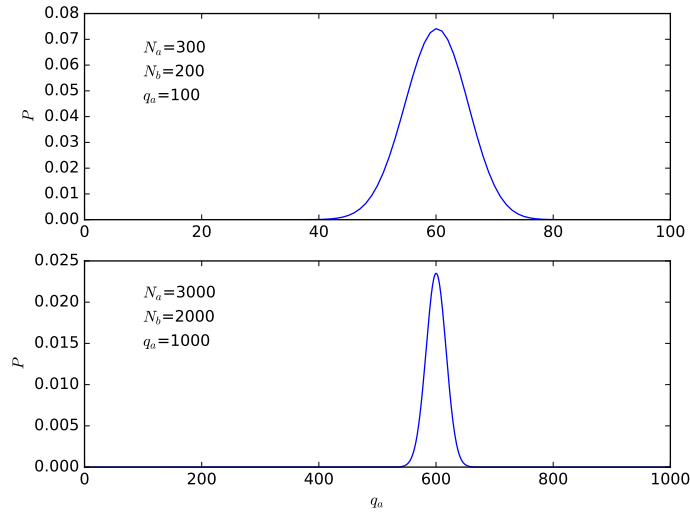


Figure 6.3: Probability distribution of  $\Omega(N)$  in two interacting Einstein solids for different  $q$  values.

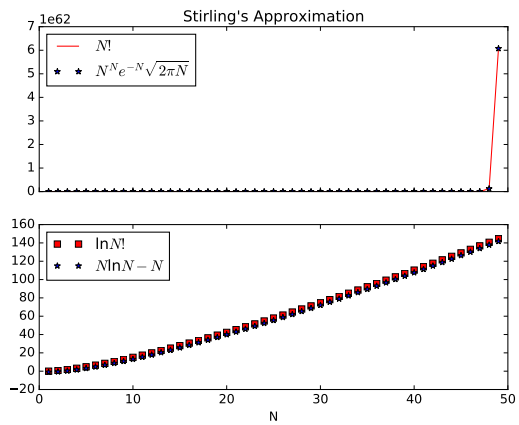


Figure 6.4: The accuracy of Stirling's approximation.

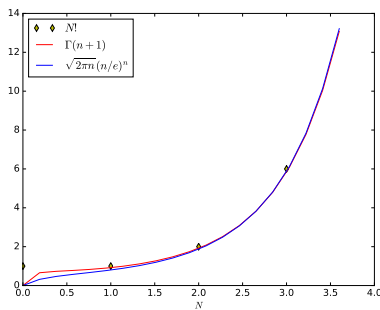


Figure 6.5: Comparison between the Gamma function and Stirling's approximation.