

The Postulates

Equilibrium states of a macroscopic system are completely described by the values of its extensive coordinates (U , V , $N_1 \dots N_m, \dots$).

There exists a function of the extensive coordinates of a macroscopic system and its environment (called the entropy S) that is maximized by the equilibrium values of unconstrained extensive coordinates.

The entropy is extensive. It is a continuous, differentiable and monotonically increasing function of the internal energy.

$$S = 0 \text{ if } (\partial U / \partial S)_{V, N_1 \dots N_m} = 0.$$

+ the conservation of energy:

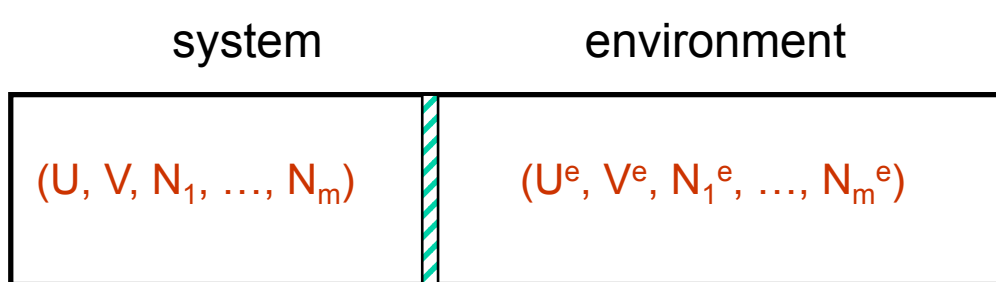
$$dU = \delta W + \delta Q$$

Entropy of a system and its environment

On one hand, entropy is a **maximum in equilibrium**. On the other hand, entropy is a **monotonically increasing function** of the internal energy.

Does not this mean that the internal energy should be infinite in equilibrium? No!

$$S_{\text{comp. sys}}(U, V, N_1, \dots, N_m; U^e, V^e, N_1^e, \dots, N_m^e) = S_{\text{sys}}(U, V, N_1, \dots, N_m) + S_{\text{env}}(U^e, V^e, N_1^e, \dots, N_m^e)$$



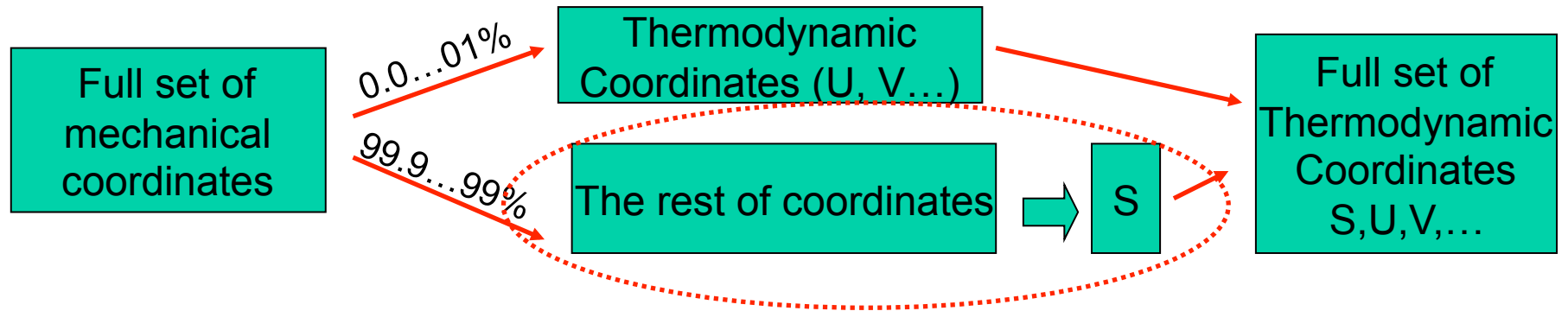
Since the composite system is isolated, its total internal energy is conserved: $U + U^e = U_0 = \text{const}$
Therefore $U^e = U_0 - U$.

If the energy of the **system of interest** increases, its entropy also increases
 $dU > 0, dS > 0$

At the same time the energy and the entropy of **the environment** decrease
 $dU^e < 0, dS^e < 0$

Entropy of the isolated composite system has a maximum for fixed value of U_0 .

From Mechanics to Thermodynamics



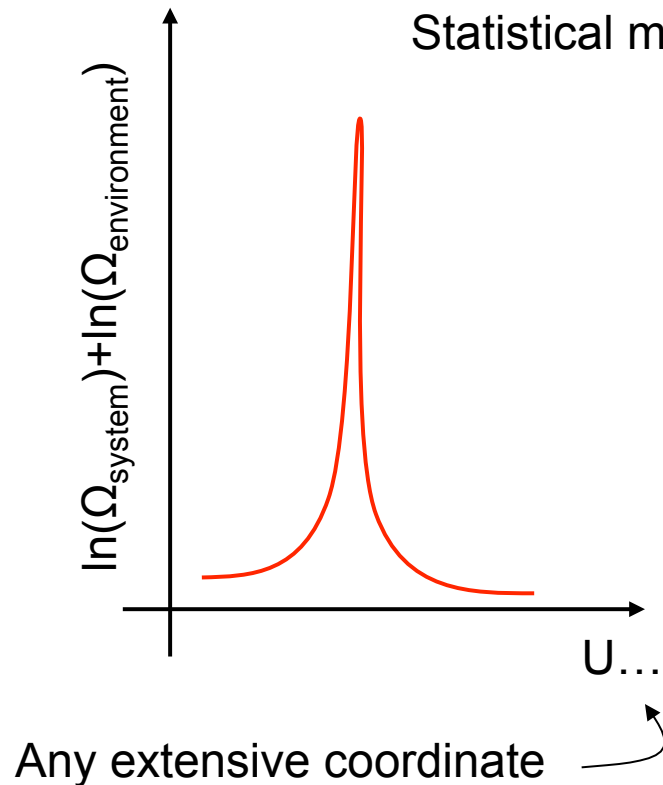
The recipe for reduction of microscopic mechanical coordinates to a single thermodynamic coordinate, entropy, is given by statistical mechanics:

1. Fix the values of all macroscopic thermodynamic coordinates $U, V, \dots$
2. Determine the phase space volume $\Omega(U, V, \dots)$ of the microscopic coordinates
3. Calculate entropy as: $S(U, V, \dots) = \text{const} \cdot \text{Log}[\Omega(U, V, \dots)]$

Quantum mechanics tells that the number of quantum states of a system is proportional to the volume of its phase space $n_{\text{states}} = \Omega / h^{3N}$, so $S \sim \text{Ln}(n_{\text{states}})$

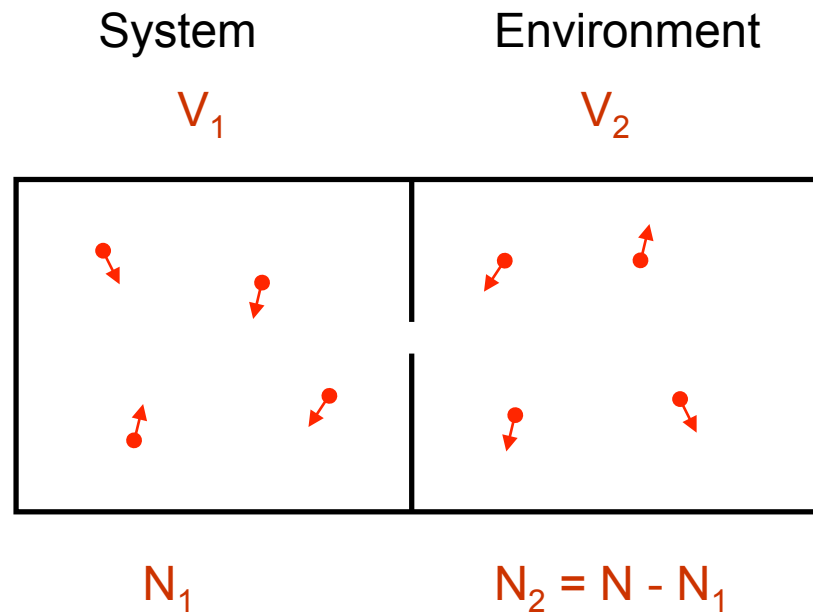
Physical meaning of entropy: a detour to statistical physics

Statistical mechanics results:



- The number of microscopic states of the **system + environment** as a function of extensive coordinates of the system of interest exhibits a **sharp peak**
- Basic postulate of statistical physics: **An isolated system is equally likely to be in any of its accessible microstates.**
- Since the peak is very sharp, the probability of finding the system very close to the peak position is very close to unity and one can introduce a **well-defined value of the unconstrained coordinate in equilibrium**

Entropy Example: Ideal Gas



$$V_1 = V_2$$

Constrained coordinate: V_1

Unconstrained coordinates: N_1, U_1

U_1 depends on velocities only

N_1 depends on coordinates only

$N_2 = N - N_1$  Particle conservation law

Entropy Example: Ideal Gas

If we can measure a coordinate of a particle with precision λ , then there are $\Gamma = V/\lambda^3$ distinct position states for each particle of gas.

For each given particle of gas, $\Gamma/2$ of its position states are in V_1 and $\Gamma/2$ of its position states are in V_2 independent on the particle velocity.

We will group the position states of the composite system according to their value of N_1 – the number of particles in the left compartment. N_1 is an unconstrained macroscopic thermodynamic coordinate describing our system.

Entropy Example: Ideal Gas

Let us count microscopic states with a given value of N_1

Example: $N = N_1 + N_2 = 4$

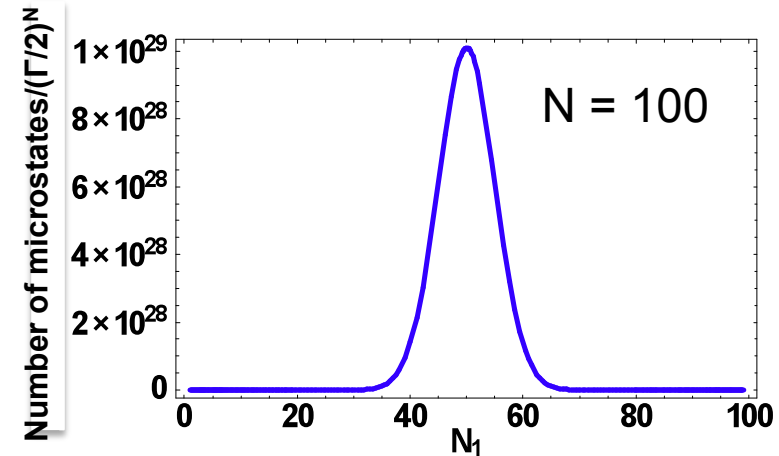
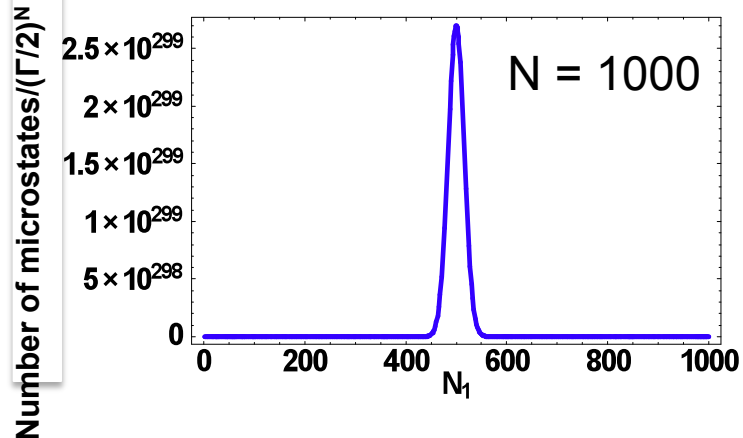
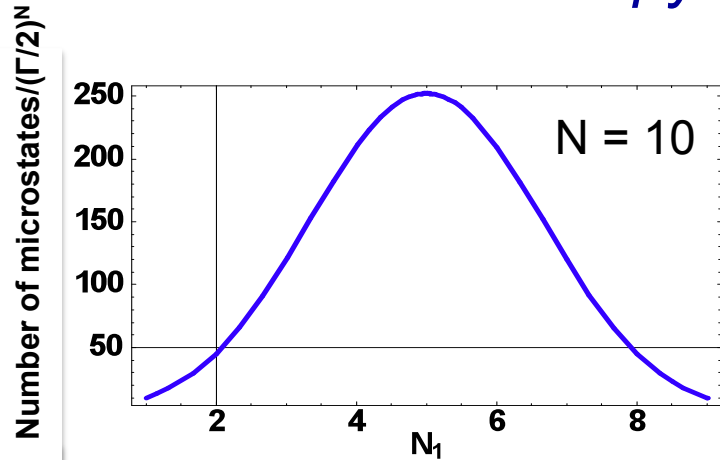
$N_1 = 0:$	(_ 1,2,3,4)	$1 * (\Gamma/2)^4$
$N_1 = 1:$	(1 2,3,4), (2 1,3,4), (3 1,2,4), (4 1,2,3)	$4 * (\Gamma/2)^4$
$N_1 = 2:$	(1,2 3,4), (1,3 2,4), (1,4 2,3), (2,3 1,4), (2,4 1,3), (3,4 1,2)	$6 * (\Gamma/2)^4$
$N_1 = 3:$	(2,3,4 1), (1,3,4 2), (1,2,4 3), (1,2,3 4)	$4 * (\Gamma/2)^4$
$N_1 = 4:$	(1,2,3,4 _)	$1 * (\Gamma/2)^4$

← Macroscopic coordinate
← Microscopic states
← Number of microscopic states

The number of microscopic realizations of the macroscopic state with a given value of N_1 :

$$\frac{N!}{N_1! * (N-N_1)!} (\Gamma/2)^N \quad \text{(binomial coefficient)}$$

Entropy Example: Ideal Gas

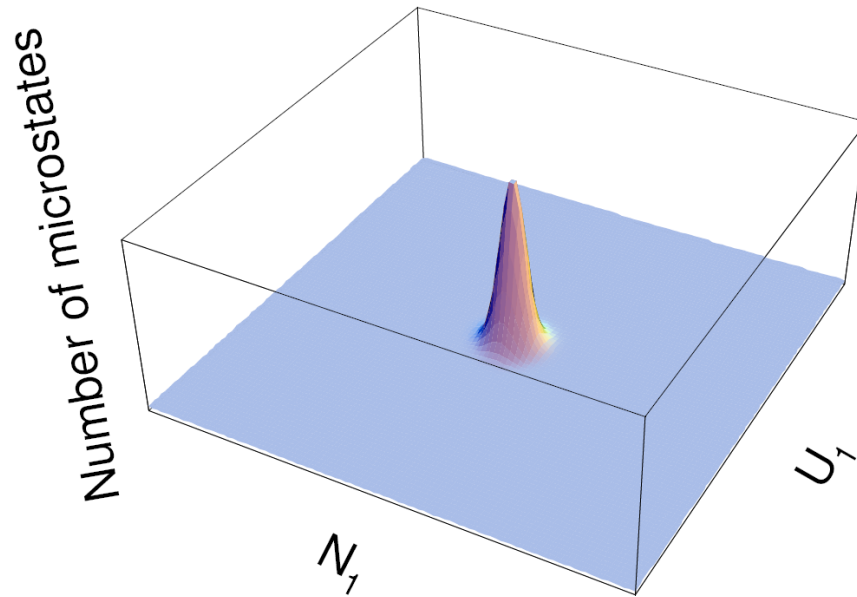


Peak width $\Delta N_1 \sim N_1^{1/2}$

Relative peak width $\Delta N_1/N_1 \sim N_1^{-1/2}$

For $N \sim 10^{24}$, the relative peak width is one part per trillion

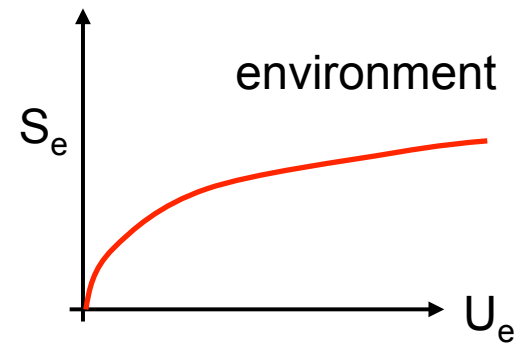
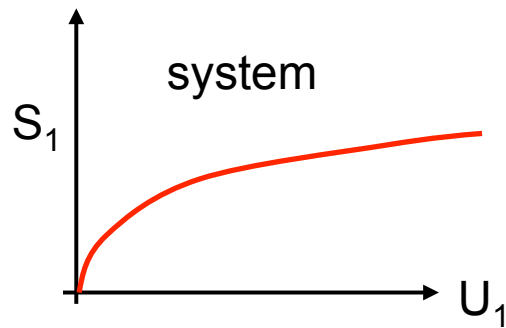
Entropy Example: Ideal Gas



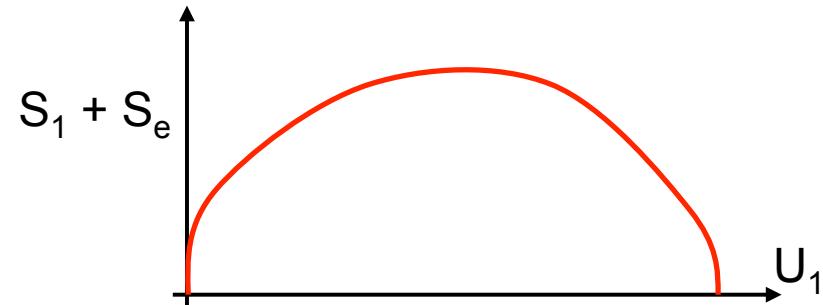
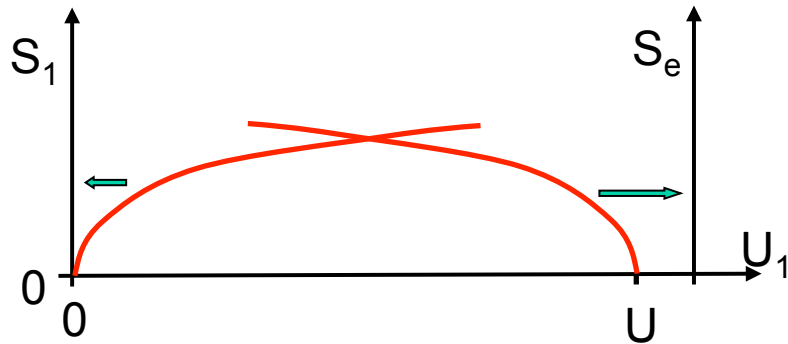
- Similarly we can consider all possible **velocity states** for the particles and calculate the **number of velocity microstates as a function of U_1**
- Since velocities and positions are independent from each other in ideal gas, **the total number of microstates is just a product of the number of position and velocity microstates.**

It is important to realize that **any microstate** with any value of unconstrained parameters **is realized in the system with equal probability**. For example, a microstate with $N_1=0$ and $U_1=0$ is realized with the same probability as a microstate with $N_1=N/2$ and $U_1=U/2$.

Why Entropy of a Composite System has a Peak



$$U = U_1 + U_e \Rightarrow U_e = U - U_1$$



Irreversibility in Thermodynamics

A short description of thermodynamic processes:

If a constraint between system and its environment is removed, entropy of the **system + environment** increases: $dS = S_f - S_i > 0$ (Postulate II). This is because by removing a constraint we have increased the volume of phase space that the microscopic coordinates of the system + environment can explore.

This means that a process $S_i \rightarrow S_f$ is allowed while the opposite process $S_f \rightarrow S_i$ is prohibited because it decreases the **entropy of the composite system**.

Thus **irreversibility** is inherent in thermodynamics. In **mechanics**, all processes **are inherently reversible**. In mechanics, it is sufficient to reverse all velocities to return to a state of the system in the past (essentially to go backwards in time).

Origins of Irreversibility

Origins of irreversibility:

- **Dynamic** origins (tell you why reversing velocities does not get you to the initial state)
- **Kinematic** origin (the most fundamental one)

Dynamic origins:

1. **Isolated macroscopic systems is an abstraction.** A typical system with 10^{23} atoms has **quantum energy spacing** of $\sim 10^{-10^{23}}$ Joules.

For comparison, **gravitational** (weakest) interaction energy between two electrons at the opposite ends of observable universe is $\sim 10^{-98}$ Joules. So a system as small as 100 particles cannot be truly isolated.

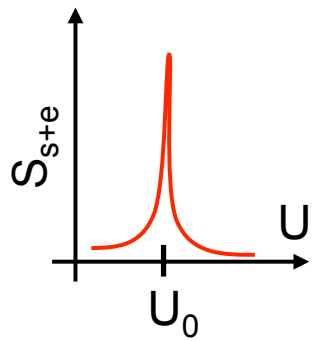
2. Even if we neglect interactions with the rest of the world, there are still interactions with **fluctuations of the physical vacuum** which are random in nature.

Kinematic Origin

The system evolves according to the **reversible equations of mechanics**.

According to these equations, the system goes through states with different values of unconstrained coordinates (e. g. U).

However, almost every time we **look at the system (measure)**, we find it in a state with U close to U_0 because there are a lot of such states.



Initially prepared state



States with U close to U_0



States with U far from U_0

