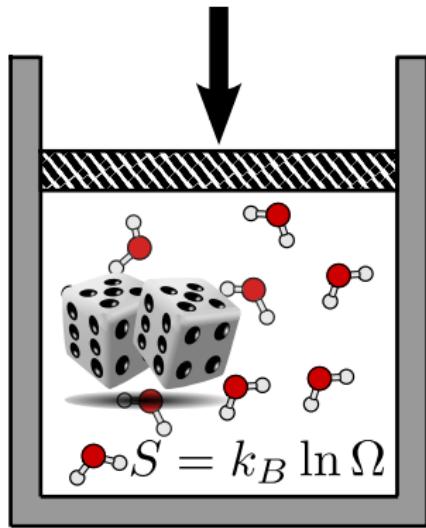


Everything you Need to Know about Classical Thermodynamics

MSE 421 - Ceriotti

From classical mechanics to statistical mechanics

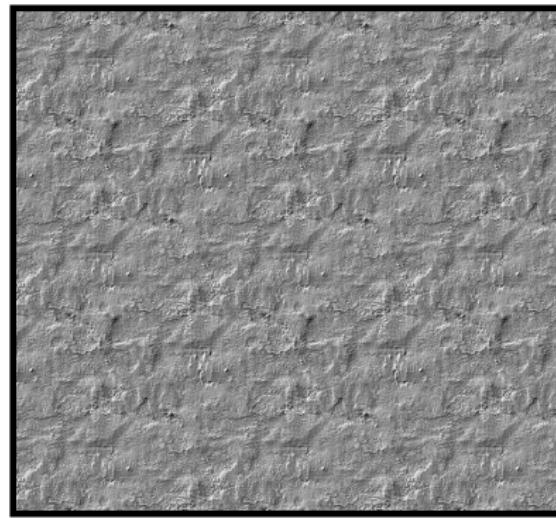


Ludwig Boltzmann (1844-1906): statistical mechanics: reconcile molecular picture and macroscopic thermodynamics

Microstates and Macrostates

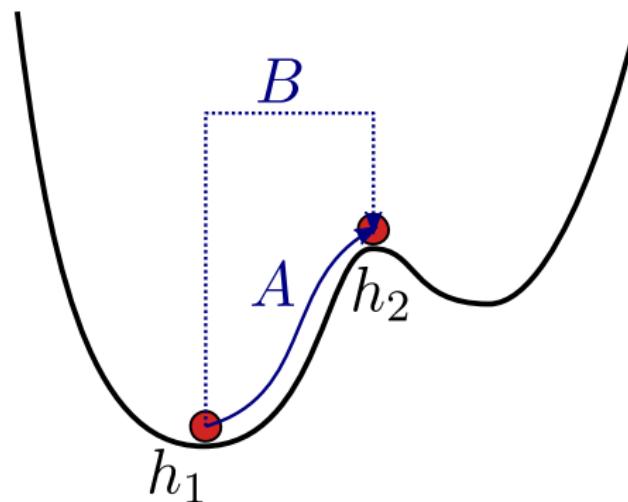
- The task of measuring position and velocities of a macroscopic amount of atoms or molecules is practically impossible
- We can characterize the macroscopic state of *equilibrium* systems by a small number of macroscopic observables, e.g. volume V , temperature T , pressure p , molar amounts of components n_i

p, V, T



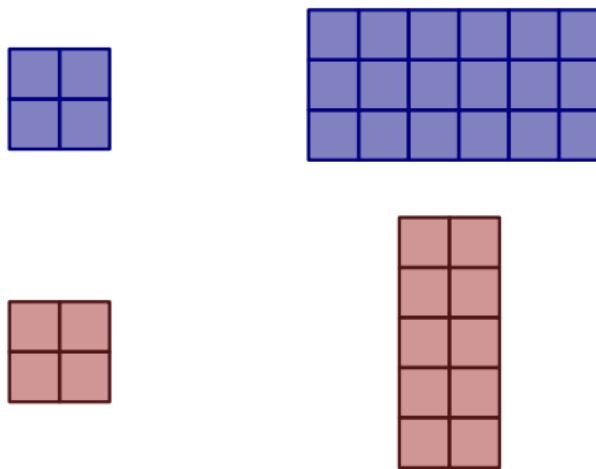
Thermodynamic variables

- *State variables* are macroscopic quantities that only depend on the state of the system and not on how the system has been prepared (e.g. T, p, E, V, n, \dots)
 - Infinitesimal changes in state variables are exact differentials (e.g. $\int_{V_1}^{V_2} dV = V_2 - V_1$, irrespective of the path)
 - *Extensive* variables (n, V) double when system size is doubled. *Intensive* variables (e.g. T, p) do not depend on system size



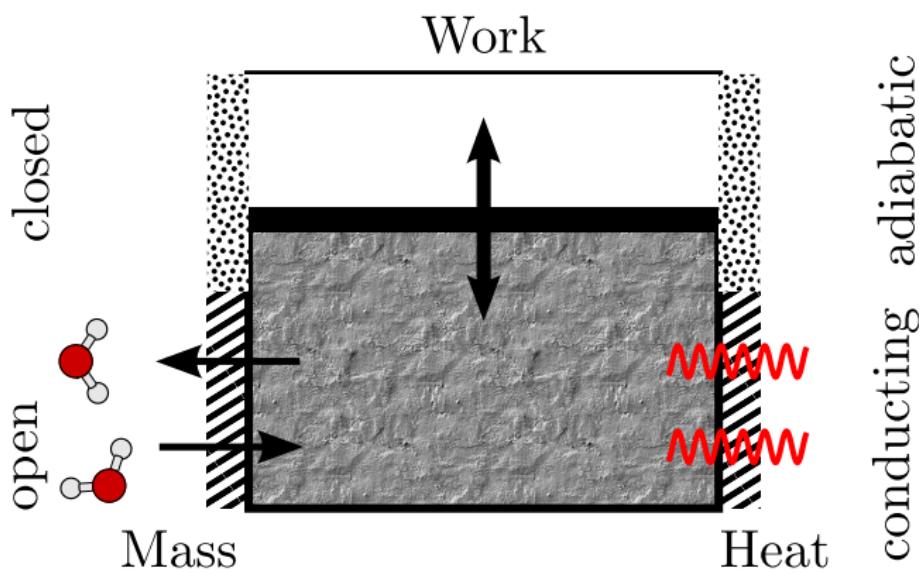
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Boundary Conditions

- The boundary of the system can be open or closed relative to the exchange of mass, and conducting or adiabatic relative to exchange of heat with its surroundings (closed+adiabatic \equiv isolated)
- The state of the system can also be changed by application of work

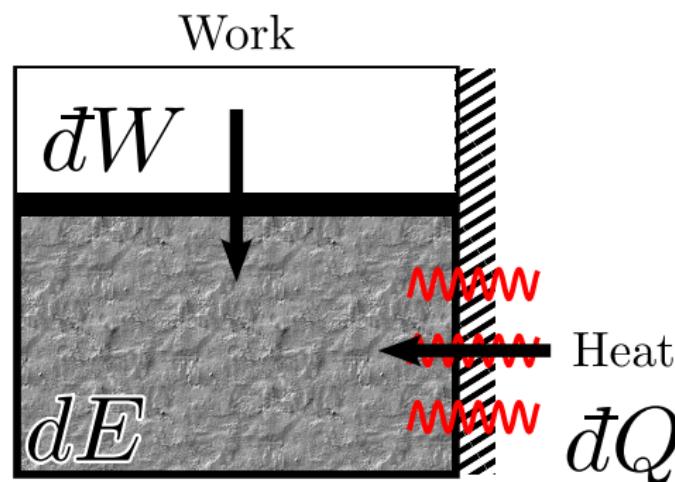


The internal energy E

- The internal energy is a function of state that expresses the potential the system has to generate work. Can be defined by assuming it is
 - Extensive ($E = E_1 + E_2$)
 - Conserved. Can change by doing **work**, or by exchanging **heat**

$$dE = dW + dQ \quad \text{First Law}$$

- Note the (arbitrary) convention for the sign of differentials.



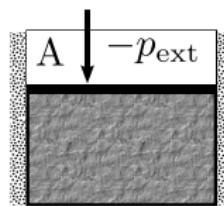
The internal energy is also indicated as U in many books. d indicates an exact differential, d indicates an inexact differential, and depends on the path followed during a transformation.

Measuring the change in internal energy

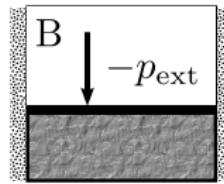
- Work is associated with change of one of the extensive mechanical variables X defining the state of the system
- For each variable there is a (generalized) force f that links it with the work done by changing it (e.g. $dW = -p_{\text{ext}} dV$)

$$dW = f dX,$$

- We can *measure* dE as the work spent doing an *adiabatic* transformation between two states A and B



$$dW_{\text{ad}} = E_B - E_A$$

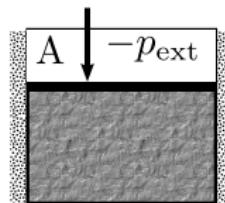


The first law as the definition of heat

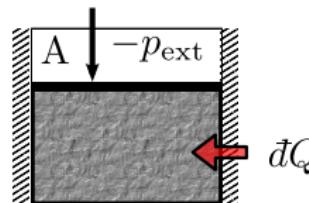
- We can consider the first law as the *definition* of heat

- ① Do an adiabatic transformation to measure the change in internal energy $E_B - E_A$
- ② Repeat with open walls, measure the new work dW and obtain dQ as the difference

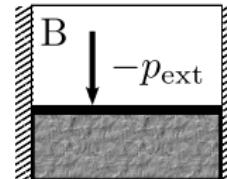
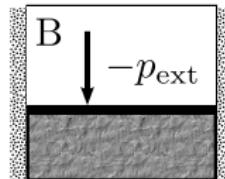
$$dQ = dW_{ad} - dW$$



$$dW_{ad} = E_B - E_A$$

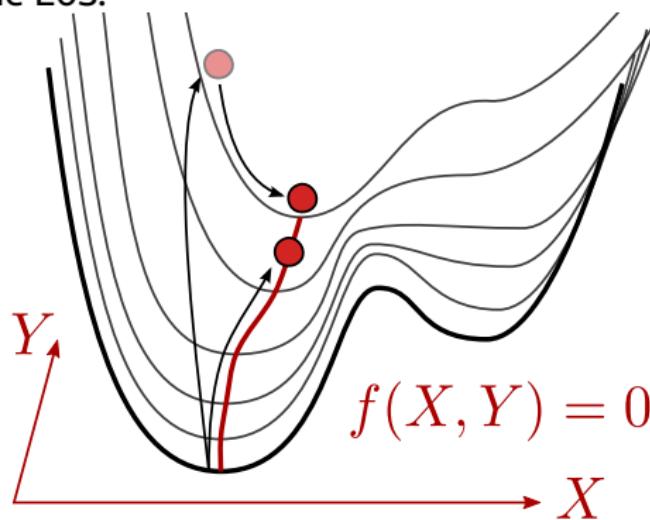


$$dQ = dW_{ad} - dW$$



Equilibrium and transformations

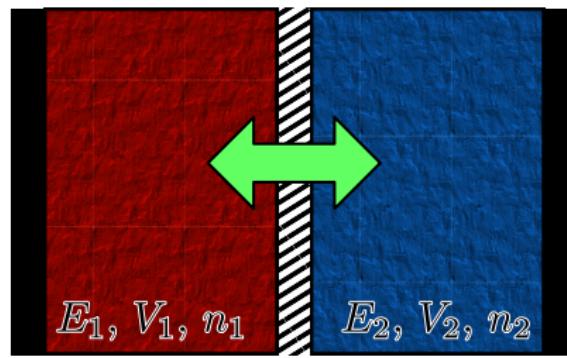
- *Equilibrium* states do not change unless perturbed. If the system returns to a state after a small perturbation, it is said to be *stable*.
- An *equation of state* $f(\mathbf{X}) = f(E, V, n_i, \dots) = 0$, determines which values of thermodynamic variables are compatible with equilibrium
- *Reversible* transformations proceed along a series of equilibrium states. *Irreversible* transformations traverse values of thermodynamic variables that violate the EoS.



E.g. for a perfect gas, $pV - nRT = 0$

The search for equilibrium states

- How do we determine if a system is in equilibrium?
- How do we determine *what* is the equilibrium state of a system?
- How do we determine the evolution of a system after we remove some *internal constraints*?
- We can try to define a single state function to answer all these questions: entropy!



An axiomatic definition of entropy

- Define the entropy $S(E, \mathbf{X})$ as

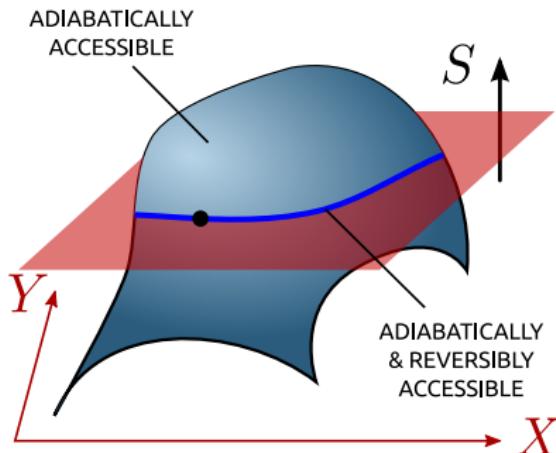
- ① Extensive function of state
- ② Monotonically-increasing function of E

- Define the temperature as $(\partial E / \partial S)_{\mathbf{X}} = [(\partial S / \partial E)_{\mathbf{X}}]^{-1} = T > 0$

- ③ If it is possible to obtain state B *adiabatically* from state A , then $S(B) \geq S(A)$

$$\Delta S_{\text{ad}} \geq 0 \quad \text{Second Law}$$

- ④ If a process is reversible, then one can also reach *adiabatically* A from B , that implies $S(B) = S(A)$



Entropy and reversible heat

- Consider a system defined by S , E , and mechanical variables \mathbf{X} . For a reversible process one can cast the EOS into $S = S(E, \mathbf{X})$
- Compare the differentials of S and E

$$\overbrace{dS = \left(\frac{\partial S}{\partial E}\right)_{\mathbf{X}} dE + \sum_i \left(\frac{\partial S}{\partial X_i}\right)_{E, \mathbf{X}'_i} dX_i}^{\text{total differential of } S(E, \mathbf{X})} \quad \overbrace{dE = dQ_{\text{rev}} + dW_{\text{rev}}}^{\text{first law}}$$
$$dS = \overbrace{\frac{1}{T} dE + \sum_i \left(\frac{\partial S}{\partial X_i}\right)_{E, \mathbf{X}'_i} dX_i}^{\partial S / \partial E = T^{-1}} \quad dE = dQ_{\text{rev}} + \overbrace{\sum_i \frac{\partial E}{\partial X_i} dX_i}^{\text{rev. work}}$$

- For an adiabatic, reversible process $dS = 0$ and $dQ = 0$

$$0 = \sum_i \frac{1}{T} \frac{\partial E}{\partial X_i} dX_i + \sum_i \left(\frac{\partial S}{\partial X_i}\right)_{E, \mathbf{X}'_i} dX_i \Rightarrow \left(\frac{\partial E}{\partial X_i}\right)_{S, \mathbf{X}'_i} = -T \left(\frac{\partial S}{\partial X_i}\right)_{E, \mathbf{X}'_i}$$

- Considering a reversible but non-adiabatic process

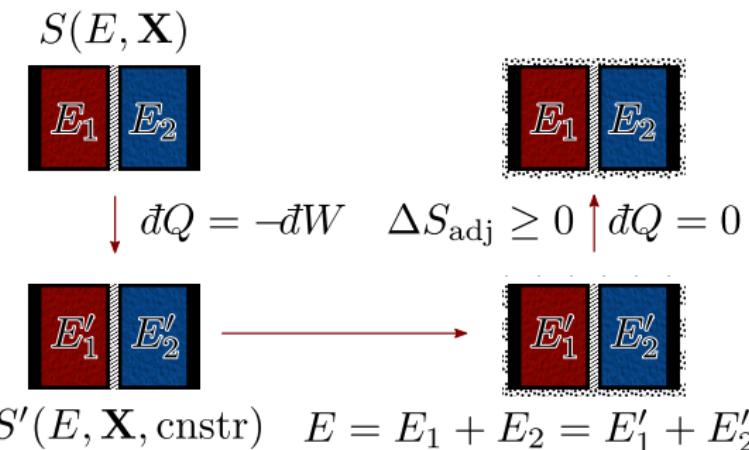
$$T dS = dQ_{\text{rev}}, \quad dE = T dS + \sum_i \left(\frac{\partial E}{\partial X_i}\right) dX_i$$

Clausius principle

Many classical books define the entropy starting from the reversible heat. Here we *postulate* it, and derive Clausius's principle from the postulated properties of S .

Internal constraints and equilibrium

- Consider a system to which we applied an internal constraint - e.g. we fix the partitioning of E between two subsystems
 - We start in equilibrium, and make an arbitrary transformation that only changes the partitioning of energy between the two subsystems. This gives a state with a different entropy S' but same energy $E = E_1 + E_2$: from the first law, $dQ + dW = 0$
 - We relax back to equilibrium adiabatically. From the axioms: $S' < S$
- The equilibrium partitioning is the one that maximizes the entropy: $\Delta S_{\text{adj}} \geq 0$ results in a general **maximum-entropy principle**



A variational principle for E

- Under the conservation conditions $E = E_1 + E_2$, $\mathbf{X} = \mathbf{X}_1 + \mathbf{X}_2$, and given the maximum entropy principle

$$S(E, \mathbf{X}, \text{cnstr}) = S(E_1, \mathbf{X}_1) + S(E_2, \mathbf{X}_2) \leq S(E, \mathbf{X})$$

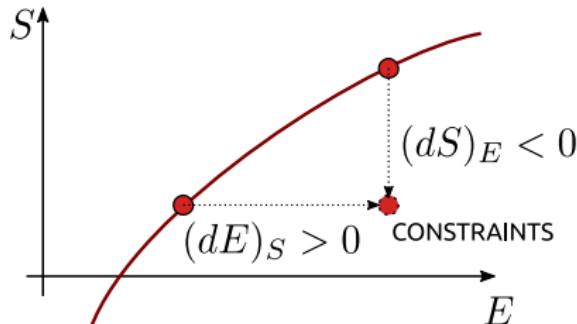
Recall that $\partial S / \partial E > 0$. Then, if

$$S(E', \mathbf{X}) = S(E, \mathbf{X}, \text{cnstr})$$

it must be that $E' < E$. That is, introducing constraints at constant entropy necessarily implies an increase of internal energy.

- If we introduce infinitesimal constraints δY around equilibrium, we can express this condition as

$$\delta E_{S, \mathbf{X}} = E(S, \mathbf{X}, \delta Y) - E(S, \mathbf{X}) \approx \left(\frac{\partial E}{\partial Y} \right)_{S, \mathbf{X}, \delta Y=0} \delta Y \geq 0$$



Thermal equilibrium

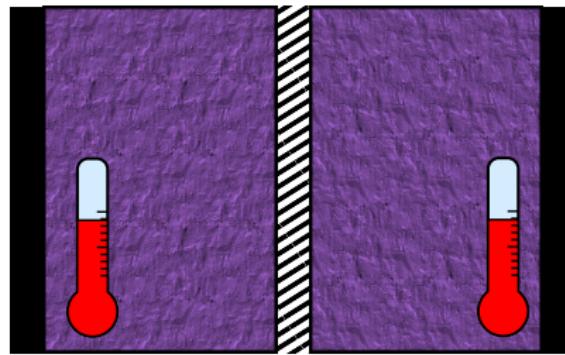
- What happens if we tried to partition energy between the two subsystems, at constant total energy?

$$\overbrace{0 \geq \delta S_{E,\mathbf{x}}}^{\text{maxent principle}} = \overbrace{\delta S_1 + \delta S_2}^{\text{extensive entropy}} = \left(\frac{\partial S_1}{\partial E_1} \right)_{\mathbf{x}, \delta E_1=0} \delta E_1 + \left(\frac{\partial S_2}{\partial E_2} \right)_{\mathbf{x}, \delta E_2=0} \delta E_2$$

- Due to the constant-energy condition, $\delta E_2 = -\delta E_1$, and considering that $\partial S/\partial E = 1/T$

$$\frac{1}{T_1} \delta E_1 + \frac{1}{T_2} \delta E_2 = \left(\frac{1}{T_1} - \frac{1}{T_2} \right) \delta E_1 \leq 0 \quad \text{for all } \delta E_1, \text{ that implies } T_1 = T_2$$

$$T_2 = T_1$$



Convergence to thermal equilibrium

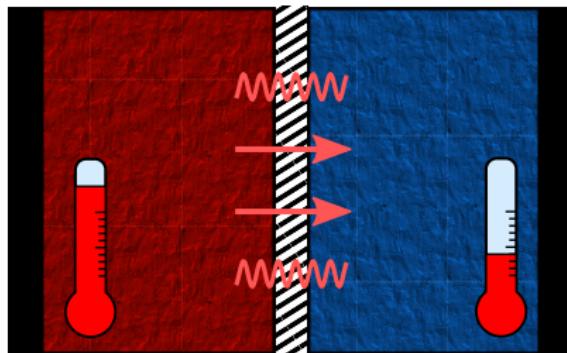
- Now consider an initial state $T_1 \neq T_2$. An adiabatic spontaneous evolution will have $\Delta S_1 + \Delta S_2 = \Delta S > 0$.

$$\left(\frac{\partial S_1}{\partial E_1}\right)_x \Delta E_1 + \left(\frac{\partial S_2}{\partial E_2}\right)_x \Delta E_2 > 0 \quad \rightarrow \left(\frac{1}{T_1} - \frac{1}{T_2}\right) \Delta E_1 > 0$$

- The maximum entropy condition implies that energy flows from the hot to the cold subsystem

$$\left(\frac{1}{T_1} - \frac{1}{T_2}\right) \Delta E_1 > 0 \quad T_2 > T_1 \rightarrow \frac{1}{T_2} < \frac{1}{T_1} \rightarrow \Delta E_1 > 0$$

$$T_2 > T_1$$



Legendre transforms

- Consider a function of N variables $f(x_1, \dots, x_N)$. One can write its differential

$$df = \sum_i \frac{\partial f}{\partial x_i} dx_i.$$

- Say we wanted to define a function, related to f , that instead has a differential form that depends on another set of variables u_i .

- Consider $g = f - \sum_i x_i u_i$

$$dg = \sum_i \frac{\partial f}{\partial x_i} dx_i - \sum_i u_i dx_i - \sum_i x_i du_i$$

- If we set $u_i = \frac{\partial f}{\partial x_i}$ we can cancel the differentials dx_i . This is the Legendre transform of f

$$g(u_1, \dots) = f - \sum_i x_i \frac{\partial f}{\partial x_i}$$

- Obviously, the transform can be applied to a subset of the x_i 's

Thermodynamic potentials

- The most important term of dE in terms of mechanical boundary conditions is $-\rho dV$, that can be supplemented by composition variables. E is a natural function of S, V, n_i , so -- introducing the chemical potential $\mu_i = (\partial E / \partial n_i)_{S, V, n_j'}$

$$dE = TdS - \rho dV + \sum_i \mu_i dn_i.$$

- One can Legendre-transform the entropy term, obtaining the Helmholtz free energy

$$A = E - TS, \quad dA = -SdT - \rho dV + \sum_i \mu_i dn_i$$

... or the volume term obtaining the enthalpy

$$H = E + \rho V, \quad dH = TdS + Vdp + \sum_i \mu_i dn_i$$

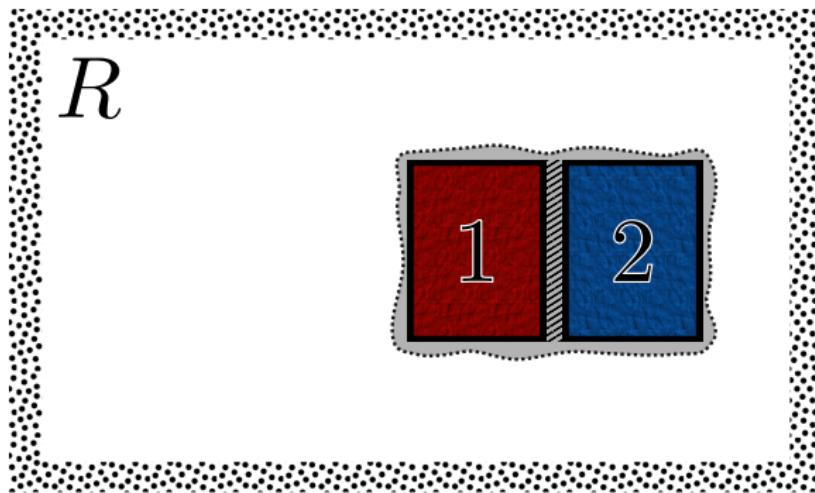
... or both obtaining the Gibbs free energy

$$G = E - TS + \rho V, \quad dG = -SdT + Vdp + \sum_i \mu_i dn_i$$

A variational principle for G

- Consider a composite system $1 + 2$ enclosed in a temperature/pressure reservoir R , at T^R and p^R

$$\text{adiabaticity+constant-}V \rightarrow d(E^1 + E^2 + E^R) = 0, d(V^1 + V^2 + V^R) = 0$$



A variational principle for G

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$$\text{adiabaticity+constant-}V \rightarrow d(E^1 + E^2 + E^R) = 0, d(V^1 + V^2 + V^R) = 0$$

- Equilibrium condition: $d(S^1 + S^2 + S^R) = 0$

$$dS^1 + dS^2 = -dS^R, \quad dV^1 + dV^2 = -dV^R, \quad dE^1 + dE^2 = -dE^R$$

- Using differential $dE = TdS - PdV$

$$\text{constant-}E \rightarrow 0 = T^1 dS^1 + T^2 dS^2 - p^1 dV^1 - p^2 dV^2 - p^R dV^R + T^R dS^R$$

$$0 = (T^1 - T^R) dS^1 + (T^2 - T^R) dS^2 - (p^1 - p^R) dV^1 - (p^2 - p^R) dV^2$$

- Equilibrium implies $T^1 = T^2 = T^R = T, \quad p^1 = p^2 = p^R = p$

- Now consider the $1 + 2$ subsystem, and remember that $dG = d(E - TS + pV)$. With the T and p constraint

$$\begin{aligned} 0 &= dE_1 + dE_2 + dE^R = dE_1 + dE_2 + TdS^R - pdV^R = \\ &= d(E_1 + E_2) - Td(S_1 + S_2) + pd(V_1 + V_2) = (d(G_1 + G_2))_{T,p} \end{aligned}$$

Maxwell relations

- Considering double derivatives of thermodynamic potentials reveals relations between macroscopic quantities

$$\frac{\partial^2 E}{\partial V \partial S} = \left(\frac{\partial T}{\partial V} \right)_S, \quad \frac{\partial^2 E}{\partial S \partial V} = - \left(\frac{\partial P}{\partial S} \right)_V \rightarrow \boxed{\left(\frac{\partial T}{\partial V} \right)_S = - \left(\frac{\partial P}{\partial S} \right)_V}$$

- Similar equations hold for the other potentials

$$\frac{\partial^2 H}{\partial S \partial P} \rightarrow \boxed{\left(\frac{\partial T}{\partial P} \right)_S = \left(\frac{\partial V}{\partial S} \right)_P}$$

$$\frac{\partial^2 A}{\partial T \partial V} \rightarrow \boxed{\left(\frac{\partial S}{\partial V} \right)_T = \left(\frac{\partial P}{\partial T} \right)_V}$$

$$\frac{\partial^2 G}{\partial T \partial P} \rightarrow \boxed{- \left(\frac{\partial S}{\partial P} \right)_T = \left(\frac{\partial V}{\partial T} \right)_P}$$

Constrained derivatives of a function

- Consider a function $z = z(x, y)$

$$dz = \left(\frac{\partial z}{\partial x} \right)_y dx + \left(\frac{\partial z}{\partial y} \right)_x dy$$

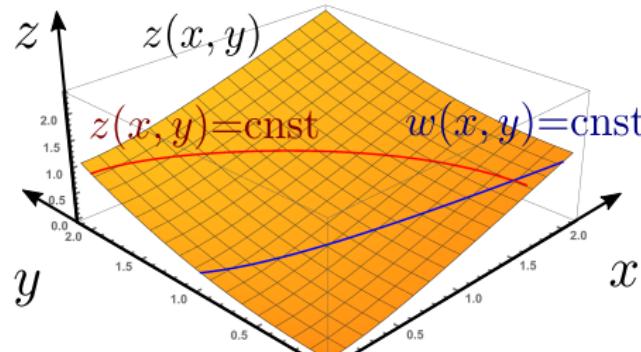
- If one requires constant z , the relation between the differentials is

$$\left(\frac{\partial y}{\partial x} \right)_z = - \left(\frac{\partial z}{\partial x} \right)_y / \left(\frac{\partial z}{\partial y} \right)_x \rightarrow \left(\frac{\partial z}{\partial x} \right)_y = - \left(\frac{\partial z}{\partial y} \right)_x \left(\frac{\partial y}{\partial x} \right)_z$$

- Now consider a derivative along another constraining function

$$w = w(x, y)$$

$$dz = \left(\frac{\partial z}{\partial x} \right)_y dx + \left(\frac{\partial z}{\partial y} \right)_x \left(\frac{\partial y}{\partial x} \right)_w dx \rightarrow \left(\frac{\partial z}{\partial x} \right)_w = \left(\frac{\partial z}{\partial x} \right)_y + \left(\frac{\partial z}{\partial y} \right)_x \left(\frac{\partial y}{\partial x} \right)_w$$



Specific heat(s)

- ① Recall definitions of heat capacity (e.g. $(dE)_V = TdS = C_V dT$)

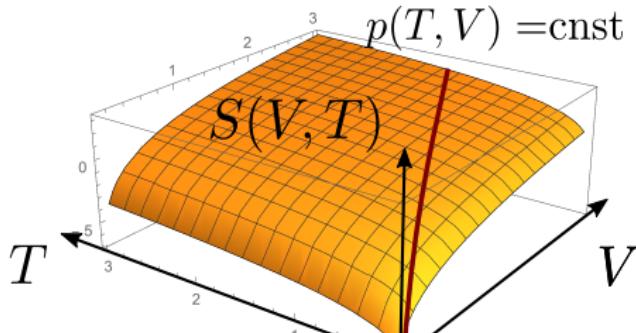
$$C_V = \left(\frac{\partial E}{\partial T} \right)_V = \left(\frac{\partial E}{\partial S} \right)_V \left(\frac{\partial S}{\partial T} \right)_V = T \left(\frac{\partial S}{\partial T} \right)_V ; C_p = \left(\frac{\partial H}{\partial T} \right)_p = T \left(\frac{\partial S}{\partial T} \right)_p$$

- ② Take $S = S(T, V)$ and move along a constant- p line

$$(dS)_p = \left(\frac{\partial S}{\partial T} \right)_V dT + \left(\frac{\partial S}{\partial V} \right)_T (dV)_p = \left(\frac{\partial S}{\partial T} \right)_V dT + \left(\frac{\partial S}{\partial V} \right)_T \left(\frac{\partial V}{\partial T} \right)_p dT$$

- ③ This provides a relation between the heat capacities, the isothermal compressibility and the thermal expansion coefficient

$$\frac{C_p - C_V}{T} = \left(\frac{\partial S}{\partial V} \right)_T \left(\frac{\partial V}{\partial T} \right)_p = \left(\frac{\partial p}{\partial T} \right)_V \left(\frac{\partial V}{\partial T} \right)_p = - \left(\frac{\partial p}{\partial V} \right)_T \left[\left(\frac{\partial V}{\partial T} \right)_p \right]^2$$



Euler's Theorem for homogeneous functions

- A function is said to be homogeneous of degree n if

$$f(\lambda x_1, \lambda x_2, \dots, \lambda x_m) = \lambda^n f(x_1, x_2, \dots, x_m)$$

- Take the λ -derivative of both sides

$$\sum_i f'_i(\lambda x_1, \lambda x_2, \dots, \lambda x_m) x_i = n\lambda^{n-1} f(x_1, x_2, \dots, x_m)$$

- For $\lambda = 1$

$$\sum_i x_i \frac{\partial f}{\partial x_i}(x_1, x_2, \dots, x_m) = n f(x_1, x_2, \dots, x_m)$$

Gibbs-Duhem equation

- The energy is a homogeneous function of S, V, n_i so

$$E(S, V, n_i) = \frac{\partial E}{\partial S}S + \frac{\partial E}{\partial V}V + \sum_i \frac{\partial E}{\partial n_i}n_i = TS - pV + \sum_i \mu_i n_i$$

- From the definition of Gibbs free energy, $G(T, p, n_i) = E - TS + pV = \sum_i \mu_i n_i$
- The total differential of E is

$$dE = TdS + SdT - pdV - Vdp + \sum_i [\mu_i dn_i + n_i d\mu_i]$$

but we know that the differential of E reads

$$dE = TdS - pdV + \sum_i \mu_i dn_i$$

so

$$SdT - Vdp + \sum_i n_i d\mu_i = 0$$

Gibbs-Duhem equation

Multi-phase equilibrium

- Consider an isolated system containing P phases and M components. Each phase can be seen as a subsystem, and the interface terms ignored.

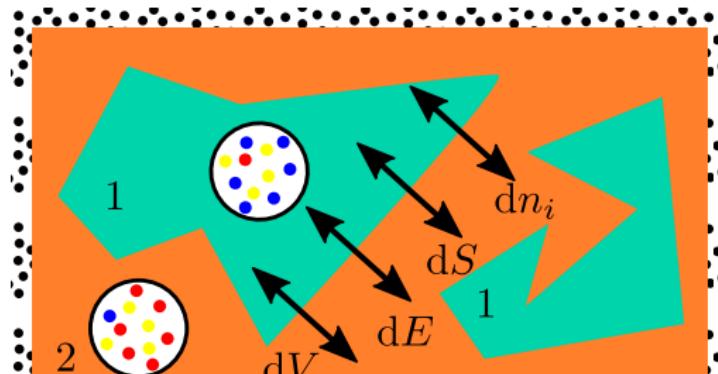
$$\delta E = \sum_{i=1}^P \delta E_i = \sum_{i=1}^P T^i \delta S^i - p^i \delta V^i + \sum_{j=1}^M \mu_j^i \delta n_j^i$$

- Being an isolated system, several conservation constraints must be enforced

$$\sum_i \delta S^i = 0, \quad \sum_i \delta V^i = 0, \quad \sum_i \delta n_j^i = 0$$

- The only way to guarantee $\delta E \geq 0$ (minimum energy principle) for any value of the changes in the δ .

$$T^1 = \dots = T^P = T, \quad p^1 = \dots = p^P = p, \quad \mu_j^1 = \dots = \mu_j^P = \mu_j$$



Chemical potential and mass transport

- Consider a situation with $\mu_j^1 > \mu_j^2$. The system is out of equilibrium, and the spontaneous direction of evolution is that such that $\Delta E < 0$. At constant T and ρ throughout the system the only non-zero term in the energy differential will be

$$\mu_j^1 \Delta n_j^1 + \mu_j^2 \Delta n_j^2 < 0$$

- Mass balance implies $\Delta n_j^2 = -\Delta n_j^1$, i.e.

$$(\mu_j^1 - \mu_j^2) \Delta n_j^1 < 0$$

- For $\mu_j^1 > \mu_j^2$ this implies $\Delta n_j^1 < 0$, i.e. components flow from the phase with higher chemical potential to that with lower μ .

Conditions for stable equilibrium

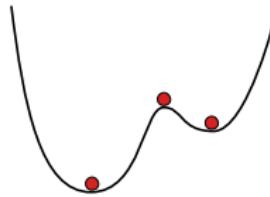
- Take a system in equilibrium, for which $\delta E = 0$. Then, one has to check whether the second-order variation is positive, $\delta^2 E \geq 0$
- Considering an isolated system, with two subsystems that can only exchange heat, one gets

$$0 \leq \frac{\partial^2 E^1}{\partial (S^1)^2} (\delta S^1)^2 + \frac{\partial^2 E^2}{\partial (S^2)^2} (\delta S^2)^2 = \left(\frac{\partial^2 E^1}{\partial (S^1)^2} + \frac{\partial^2 E^2}{\partial (S^2)^2} \right) (\delta S^1)^2$$

- Considering $(\partial^2 E / \partial S^2)_{V,n} = (\partial T / \partial S)_{V,n} = T / C_V$, and that $T_1 = T_2$ because of equilibrium,

$$\left(\frac{T}{C_V^1} + \frac{T}{C_V^2} \right) \geq 0$$

that implies $T / C_V \geq 0$ since one could take any arbitrary subsystem



Generalized equilibrium conditions

- Consider a thermodynamic potential Φ (any of E, H, A, G) that depends on some extensive variables X and some intensive variables u, z . Take x to be the variable conjugate to X , i.e. $x = \partial\Phi/\partial X$. Then the second-order differential will be e.g.

$$0 \leq \left[\frac{\partial^2 \Phi^1}{\partial (X^1)^2} + \frac{\partial^2 \Phi^2}{\partial (X^2)^2} \right] (\delta X_1)^2 + \dots$$

- The positivity condition has to apply to each term separately, so we don't need to consider the terms in the differential containing other extensive variables.
- Taking into account the possibility of arbitrarily subdividing the system - so the conditions is not specific to subsystem 1 or 2 - one gets conditions of the form

$$\frac{\partial^2 \Phi}{\partial X^2} = \frac{\partial x}{\partial X} \geq 0$$

Molar quantities and molar fractions

- Often one wants to refer to the properties of a system independently of its absolute size.
- It is then possible to introduce “molar” quantities, e.g.
 - Molar volume, $v = V/n$
 - Molar fractions $x_i = n_i/n$ (defining $n = \sum_i n_i$)
 - Molar thermodynamic potentials, e.g. molar Gibbs free energy $g = G/n$ (NB: $g \equiv \mu!$)
- If derivatives are done at constant system size, there are similar relationships between extensive and molar quantities, e.g.

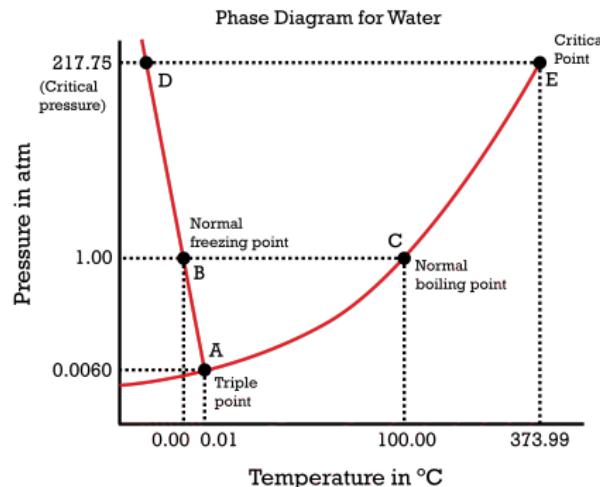
$$\left(\frac{\partial \mu}{\partial p}\right)_T = \frac{1}{n} \left(\frac{\partial G}{\partial p}\right)_T = \frac{V}{n} = v$$

$$\left(\frac{\partial \mu}{\partial T}\right)_p = \frac{1}{n} \left(\frac{\partial G}{\partial T}\right)_p = -\frac{S}{n} = -s$$

Gibbs Phase Rule

- Consider a system with M components and P phases, described in terms of intensive variables - ρ , T and M molar fractions $x_j^i = n_j^i / \sum_j n_j^i$
- Equilibrium between the different phases implies $M(P - 1)$ equations connecting the chemical potentials, $\mu_j^i = \mu_j^{i'}$, plus P equations connecting the molar fractions within each phase ($\sum_j x_j^i = 1$)
- This leaves a number of independent degrees of freedom f which is

$$f = 2 + MP - P - M(P - 1) = 2 + M - P$$



Phase transitions and phase lines

- A phase line separates the stability range of two phases. Determined by

$$\mu_1(p, T) = \mu_2(p, T)$$

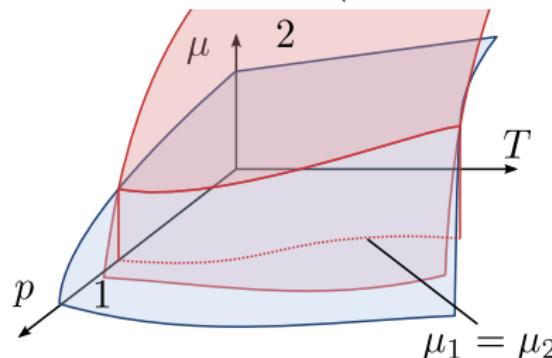
- The properties of the system may have a discontinuity (1st-order phase transition)

$$\nu_1 - \nu_2 = \left(\frac{\partial \mu_1}{\partial p} \right)_T - \left(\frac{\partial \mu_2}{\partial p} \right)_T$$

At critical points the two surfaces can be tangent, so it is possible not to have a discontinuity (second-order phase transition)

- We can compute the slope of coexistence line (Clausius-Clapeyron eqn.)

$$\frac{\partial p}{\partial T} = - \left(\left(\frac{\partial \mu_1}{\partial p} \right)_T - \left(\frac{\partial \mu_2}{\partial p} \right)_T \right)^{-1} \left(\left(\frac{\partial \mu_1}{\partial T} \right)_p - \left(\frac{\partial \mu_2}{\partial T} \right)_p \right) = \frac{s_1 - s_2}{\nu_1 - \nu_2}$$



Entropy derivatives

- Derivatives of E and S are related due to the fundamental relation $S(E, V)$

