

## 5. Übungsblatt zur Statistische Physik I

### Boltzmann's $H$ -theorem and Irreversibility

**Abgabe: Mittwoch, 3rd June**, bis 16:00 Uhr, Raum E-W 705

**Exercise 15** (3 points): *Maxwell-Boltzmann distribution*

Let

$$H = \int d^3p f(\mathbf{p}, t) \ln f(\mathbf{p}, t)$$

where  $f(\mathbf{p}, t)$  is arbitrary except for the conditions

$$\int d^3p f(\mathbf{p}, t) = n \quad \text{and} \quad \int d^3p \frac{p^2}{2m} f(\mathbf{p}, t) = \bar{\epsilon} = \frac{3}{2} n k_B T$$

Show that  $H$  is minimum when  $f$  is the Maxwell-Boltzmann distribution.

**Exercise 16** (7 points): *Ehrenfest dog-flea model*

Suppose we have two dogs and  $2R$  fleas, numbered from 1 to  $2R$ . Initially let all  $2R$  fleas be on one dog. Then draw a number from 1 to  $2R$  and move the flea with that number onto the other dog. Let this process be continued, and let  $N_A + N_B = 2R$  and  $N_A - N_B = 2k$ , where  $N_A$  and  $N_B$  are the number of fleas on each dog. If we draw and transfer a flea every  $\tau$  seconds, then  $t = s\tau$ , with  $s$  the number of draws.

- Show that, in one draw, the probability for system to go from state  $k$  to  $k \pm 1$  is

$$W_{k\pm 1, k} = \frac{R \mp k}{2R}.$$

- Show that the probability  $P(k, s)$  to find the system in state  $k$  after  $s$  draws can be described by the Markovian chain

$$P(k, s) = \frac{R + k + 1}{2R} P(k + 1, s - 1) + \frac{R - k + 1}{2R} P(k - 1, s - 1). \quad (1)$$

- Use Eq. (1) to show that the average value of  $k$  as a function of  $s$  is given by

$$\bar{k}(s) \equiv \sum_k k P(k, s) = \left(1 - \frac{1}{R}\right)^s \bar{k}(0),$$

where  $\bar{k}(0)$  is the initial value. Hence show that, in the large  $R$  limit deviations from  $\bar{k} = 0$  are exponentially damped:

$$\bar{k}(t) \sim \bar{k}(0) e^{-\gamma t} \quad \text{with} \quad \gamma = (R\tau)^{-1}. \quad (2)$$

- Run a computer simulation of the model. Plot  $N_A(s)$  and  $N_B(s)$  for a typical run with initial conditions  $N_A(0) = 1$  and  $N_B(0) = 0$ . Compare with the values of  $\overline{N_A}(s)$  and  $\overline{N_B}(s)$  obtained from Eq. (2) for  $R = 5, 20, 100$ .
- Using your simulation, determine the average time taken for the system to return to end up in state  $k = R$  given that its initial state is  $k = 0$ . Plot this average time as a function of  $R$ . [Hint: start with small  $R$  and work up]. What does this calculation tell us about the 'reversibility paradox' (also known as Zermelo's or Loschmidt's paradox)?

**Bitte Rückseite beachten! →**

- **Internetseite der Veranstaltung:** [http://www.itp.tu-berlin.de/menu/lehre/lv/ss09/wpfv/statphys\\_i/](http://www.itp.tu-berlin.de/menu/lehre/lv/ss09/wpfv/statphys_i/)
- **Vorlesung:** Montags & Donnerstags, 14:15 bis 15:45, E-W 202
- **Literatur:**
  - D. A. McQuarrie, Statistical Mechanics
  - L. E. Reichl, A Modern Course in Statistical Mechanics
  - F. Schwabl, Statistische Mechanik
  - M. Kardar, Statistical Physics of Particles & Statistical Physics of Fields
  - M. Plischke and B. Bergersen, Equilibrium Statistical Physics
  - H. B. Callen, Thermodynamics and an Introduction to Thermostatistics
- **Übung:** Donnerstags, 10:15 bis 11:45, E-W 733
- **Scheinkriterien:** 50% der Punkte aus den Übungszetteln (Zweierabgabe), aktive Teilnahme an den Tutorien
- **Sprechstunden:**
  - Prof. Dr. H. Stark: Fr. 11:30 - 12:30, E-W 709
  - Dr. C. Emary: Di, 16:00 - 17:00 Uhr, E-W 705