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6. Gibbs sum for a two level system.

Consider a system that may be unoccupied with energy zero or occupied by one particle in either of two states, one of energy zero and one of energy ϵ . Show that the Gibbs sum for this system is:

$$\mathfrak{Z} = 1 + \lambda + \lambda e^{-\epsilon/\tau}$$

Our assumption excludes the possibility of one particle in each state at the same time. Notice that we include in the sum a term for $N=0$ as a particular state of a system of a variable number of particles.

Solution:

The definition of the Gibbs sum is:

$$\mathfrak{Z} \equiv \sum_{ASN} e^{(N\mu - \epsilon_s(N))/\tau}$$

Where the summation is taken over all states for all numbers of particles. Note the unoccupied state has $N=0$ and the energy is zero.

$$\mathfrak{Z} \equiv \sum_{ASN} e^{(N\mu - \epsilon_s(N))/\tau}$$

$$\mathfrak{Z} = \sum_{N=0}^{\infty} \sum_{S(N)} e^{(N\mu - \epsilon_s(N))/\tau}$$

$$\mathfrak{Z} = \sum_{N=0}^1 e^{(N\mu - \epsilon_1)/\tau} + e^{(N\mu - \epsilon_2)/\tau}$$

$$\mathfrak{Z} = \sum_{N=0}^1 e^{(N\mu)/\tau} + e^{(N\mu - \epsilon)/\tau}$$

$$\mathfrak{Z} = e^{(0\mu)/\tau} + e^{(1\mu)/\tau} + e^{(1\mu - \epsilon)/\tau}$$

$$\mathfrak{Z} = 1 + e^{\mu/\tau} + e^{\mu/\tau} e^{-\epsilon/\tau}$$

$$\lambda \equiv e^{\mu/\tau} \quad \text{absolute activity}$$

$$\mathfrak{Z} = 1 + \lambda + \lambda e^{-\epsilon/\tau}$$

Show that the thermal average occupancy of the system is:

$$\langle N \rangle = \frac{\lambda + \lambda e^{-\epsilon/\tau}}{\mathfrak{Z}}$$

Solution:

By definition, the thermal average number of particles is:

$$\langle N \rangle = \lambda \frac{\partial}{\partial \lambda} \log \mathfrak{Z}$$

$$\langle N \rangle = \lambda \frac{\partial}{\partial \lambda} \log [1 + \lambda + \lambda e^{-\varepsilon/\tau}]$$

$$\langle N \rangle = \lambda \frac{1}{[1 + \lambda + \lambda e^{-\varepsilon/\tau}]} \frac{\partial}{\partial \lambda} [1 + \lambda + \lambda e^{-\varepsilon/\tau}]$$

$$\langle N \rangle = \lambda \frac{1}{[1 + \lambda + \lambda e^{-\varepsilon/\tau}]} 1 + e^{-\varepsilon/\tau}$$

$$\langle N \rangle = \frac{\lambda + \lambda e^{-\varepsilon/\tau}}{\mathfrak{Z}}$$

Show that the thermal average occupancy of the state at energy ε is:

$$\langle N(\varepsilon) \rangle = \frac{\lambda e^{-\varepsilon/\tau}}{\mathfrak{Z}}$$

Solution:

Start with the absolute probability that the system will be found in state N, ε :

$$\mathfrak{Z} \equiv \sum_{ASN} e^{(N\mu - \varepsilon_s(N))/\tau}$$

$$P(N_1, \varepsilon_1) = \frac{e^{(N_1\mu - \varepsilon_1)/\tau}}{\mathfrak{Z}}$$

$$P(N = 1, \varepsilon) = \frac{e^{(\mu - \varepsilon)/\tau}}{\mathfrak{Z}}$$

$$\langle N(\varepsilon) \rangle = \sum_{ASN} N(\varepsilon) P(N = 1, \varepsilon)$$

$$\langle N(\varepsilon) \rangle = \sum_{ASN} N(\varepsilon) \frac{e^{(N_1\mu - \varepsilon_1)/\tau}}{\mathfrak{Z}}$$

$$\langle N(\varepsilon) \rangle = \sum_{ASN} N(\varepsilon) \frac{e^{(\mu - \varepsilon)/\tau}}{1 + \lambda + \lambda e^{-\varepsilon/\tau}}$$

$$\langle N(\varepsilon) \rangle = \frac{e^{(\mu - \varepsilon)/\tau}}{1 + \lambda + \lambda e^{-\varepsilon/\tau}}$$

$$\langle N(\varepsilon) \rangle = \frac{\lambda e^{-\varepsilon/\tau}}{1 + \lambda + \lambda e^{-\varepsilon/\tau}}$$

$$\langle N(\varepsilon) \rangle = \frac{\lambda e^{-\varepsilon/\tau}}{\mathfrak{Z}}$$

Find an expression for the thermal average energy of the system.

Solution:

Start with the definition of average value and the enumeration that we have $N=0$ in $s=0$ and $N=1$ in $s=0, \varepsilon$.

$$\begin{aligned}\langle X \rangle &= \sum_{ASN} X(N, s) P(N, \varepsilon_s) = \frac{\sum_{ASN} X(N, s) e^{(N\mu - \varepsilon_s(N))/\tau}}{\mathfrak{Z}} \\ \langle \varepsilon \rangle &= \frac{\varepsilon(N=0, s=0) e^{(0\mu - \varepsilon_s(0))/\tau} + \varepsilon(N=1, s=0) e^{(1\mu - \varepsilon_s(0))/\tau} + \varepsilon(N=0, s=1) e^{(1\mu - \varepsilon_s(0))/\tau}}{\mathfrak{Z}} \\ \langle \varepsilon \rangle &= \frac{0e^{(0\mu-0)/\tau} + 0e^{(1\mu-0)/\tau} + \varepsilon e^{(1\mu-\varepsilon)/\tau}}{\mathfrak{Z}} \\ \langle \varepsilon \rangle &= \frac{\varepsilon e^{(\mu-\varepsilon)/\tau}}{\mathfrak{Z}} \\ \langle \varepsilon \rangle &= \frac{\varepsilon \lambda e^{-\varepsilon/\tau}}{\mathfrak{Z}}\end{aligned}$$

Allow the possibility that the orbital at 0 and at ε may be occupied each by one particle at the same time; show that:

$$\mathfrak{Z} = 1 + \lambda + \lambda e^{-\varepsilon/\tau} + \lambda^2 e^{-\varepsilon/\tau} = (1 + \lambda) [1 + \lambda e^{-\varepsilon/\tau}]$$

Because Z can be factored as shown we have in effect two independent states.

Solution:

$$\begin{aligned}\mathfrak{Z} &\equiv \sum_{ASN} e^{(N\mu - \varepsilon_s(N))/\tau} \\ \mathfrak{Z} &= \sum_{s(N)} e^{(0\mu - \varepsilon_s(0))/\tau} + \sum_{s(N)} e^{(1\mu - \varepsilon_s(1))/\tau} \\ \mathfrak{Z} &= e^{(0\mu - \varepsilon_1(0))/\tau} + e^{(1\mu - \varepsilon_1(1))/\tau} + e^{(1\mu - \varepsilon_2(1))/\tau} + e^{(1\mu - \varepsilon_3(1))/\tau} \\ \mathfrak{Z} &= e^{(0\mu-0)/\tau} + e^{(1\mu-0)/\tau} + e^{(1\mu-\varepsilon)/\tau} + e^{(1\mu-0)/\tau} e^{(1\mu-\varepsilon)/\tau} \\ \mathfrak{Z} &= 1 + \lambda + \lambda e^{-\varepsilon/\tau} + \lambda^2 e^{-\varepsilon/\tau}\end{aligned}$$

7. States of positive and negative ionization.

Consider a lattice of fixed hydrogen atoms; suppose that each atom can exist in four states.

State	Number of electrons	Energy
Ground	1	$-\frac{1}{2}\Delta$
Positive Ion	0	$-\frac{1}{2}\delta$
Negative Ion	2	$\frac{1}{2}\delta$
Excited	1	$\frac{1}{2}\Delta$

Find the condition that the average number of electrons per atom be unity. The condition will involve δ , λ , and τ .

Solution: Start with the definitions: $Z \equiv \sum_{N,s(N)} \lambda^N e^{-\epsilon_s(N)/\tau}$ $\langle N \rangle = \lambda \frac{\partial}{\partial \lambda} \log Z$

$$Z \equiv \sum_{N,s(N)} \lambda^N e^{-\epsilon_s(N)/\tau}$$

$$Z = \sum_{s(0)} \lambda^0 e^{-\epsilon_{s(0)}/\tau} + \sum_{s(1)} \lambda^1 e^{-\epsilon_{s(1)}/\tau} + \sum_{s(2)} \lambda^2 e^{-\epsilon_{s(2)}/\tau}$$

$$Z = \lambda^0 e^{\delta/2\tau} + \lambda^1 e^{\Delta/2\tau} + \lambda^1 e^{-\Delta/2\tau} + \lambda^2 e^{-\delta/2\tau}$$

$$Z = e^{\delta/2\tau} + \lambda e^{\Delta/2\tau} + \lambda e^{-\Delta/2\tau} + \lambda^2 e^{-\delta/2\tau}$$

$$\langle N \rangle = \lambda \frac{\partial}{\partial \lambda} \log Z = \frac{\lambda}{Z} \frac{\partial Z}{\partial \lambda} = \frac{\lambda}{Z} \frac{\partial}{\partial \lambda} [e^{\delta/2\tau} + \lambda^{1\Delta/2\tau} + \lambda e^{-\Delta/2\tau} + \lambda^2 e^{-\delta/2\tau}] = \frac{\lambda}{Z} [e^{\Delta/2\tau} + e^{-\Delta/2\tau} + 2\lambda e^{-\delta/2\tau}]$$

$$\langle N \rangle = \frac{\lambda [e^{\Delta/2\tau} + e^{-\Delta/2\tau} + 2\lambda e^{-\delta/2\tau}]}{[e^{\delta/2\tau} + \lambda e^{\Delta/2\tau} + \lambda e^{-\Delta/2\tau} + \lambda^2 e^{-\delta/2\tau}]}$$

condition where $\langle N \rangle = 1$

$$\langle N \rangle = \frac{\lambda [e^{\Delta/2\tau} + e^{-\Delta/2\tau} + 2\lambda e^{-\delta/2\tau}]}{[e^{\delta/2\tau} + \lambda e^{\Delta/2\tau} + \lambda e^{-\Delta/2\tau} + \lambda^2 e^{-\delta/2\tau}]} = 1$$

$$\lambda [e^{\Delta/2\tau} + e^{-\Delta/2\tau} + 2\lambda e^{-\delta/2\tau}] = [e^{\delta/2\tau} + \lambda e^{\Delta/2\tau} + \lambda e^{-\Delta/2\tau} + \lambda^2 e^{-\delta/2\tau}]$$

$$e^{\delta/2\tau} + \lambda e^{\Delta/2\tau} + \lambda e^{-\Delta/2\tau} + \lambda^2 e^{-\delta/2\tau} - \lambda e^{\Delta/2\tau} - \lambda e^{-\Delta/2\tau} - 2\lambda^2 e^{-\delta/2\tau} = 0$$

$$e^{\delta/2\tau} - \lambda^2 e^{-\delta/2\tau} = 0$$

$$e^{\delta/2\tau} e^{\delta/2\tau} - \lambda^2 e^{\delta/2\tau} e^{-\delta/2\tau} = 0$$

$$e^{\delta/\tau} - \lambda^2 = 0$$

$$\lambda^2 = e^{\delta/\tau}$$

$$\lambda = e^{\delta/2\tau} \quad \text{this is the condition for } \langle N \rangle = 1$$

8. Carbon monoxide poisoning.

In carbon monoxide poisoning the CO replaces the O₂ adsorbed on hemoglobin (Hb) molecules in the blood. To show the effect, consider a model for which each adsorption site on a heme may be vacant or may be occupied either with energy ϵ_A by one molecule O₂ or with energy ϵ_B by one molecule CO. Let N fixed heme sites be in equilibrium with O₂ and CO in the gas phases at concentrations such that the activities are $\lambda(\text{O}_2) = 10^{-5}$ and $\lambda(\text{CO}) = 10^{-7}$, all at body temperature 37 °C. Neglect any spin multiplicity factors.

First consider the system in the absence of CO. Evaluate ϵ_A such that 90 percent of the Hb sites are occupied by O₂. Express the answer in eV per O₂.

Solution:

The system just has O₂ and it can have only energy ϵ_A . First express the Gibbs sum:

$$Z \equiv \sum_{ASN} e^{(N\mu - \epsilon_s(N))/\tau} = \sum_{N=0}^{\infty} \sum_{S(N)} e^{(N\mu - \epsilon_s(N))/\tau} = \sum_{N=0}^{\infty} \sum_{S(N)} \lambda^N e^{-\epsilon_s(N)/\tau}$$

$$\text{for } N=1 \quad Z_1 = 1 + \lambda(\text{O}_2) e^{-\epsilon_A/\tau}$$

$$\langle N \rangle = \lambda \frac{\partial}{\partial \lambda} \log Z = \frac{\lambda}{Z} \frac{\partial Z}{\partial \lambda} = \frac{\lambda}{Z} \frac{\partial}{\partial \lambda} [1 + \lambda(\text{O}_2) e^{-\epsilon_A/\tau}] = \frac{\lambda e^{-\epsilon_A/\tau}}{Z} = \frac{\lambda e^{-\epsilon_A/\tau}}{1 + \lambda(\text{O}_2) e^{-\epsilon_A/\tau}}$$

$$\langle N \rangle = 0.9$$

$$\frac{\lambda e^{-\epsilon_A/\tau}}{1 + \lambda e^{-\epsilon_A/\tau}} = 0.9 \Rightarrow \lambda e^{-\epsilon_A/\tau} = 0.9 + 0.9 \lambda e^{-\epsilon_A/\tau} \Rightarrow .1 \lambda e^{-\epsilon_A/\tau} = 0.9$$

$$\lambda e^{-\epsilon_A/\tau} = 9$$

activity is $\lambda(\text{O}_2) = 10^{-5}$ at body temperature 37 °C \rightarrow 310K.

$$\lambda e^{-\epsilon_A/\tau} = 9$$

$$e^{-\epsilon_A/\tau} = \frac{9}{\lambda}$$

$$-\epsilon_A/\tau = \ln\left(\frac{9}{\lambda}\right)$$

$$\epsilon_A = -\tau \ln\left(\frac{9}{\lambda}\right) = -k_B T \ln\left(\frac{9}{\lambda}\right) = -(1.38 \cdot 10^{-23} \text{ JK}^{-1})(310\text{K}) \ln\left(\frac{9}{10^{-5}}\right)$$

$$\epsilon_A = -5.6017 \cdot 10^{-20} \text{ J}$$

Now admit the CO under the specified conditions. Find ϵ_B such that only 10 percent of the Hb sites are occupied by O₂.

$$Z \equiv \sum_{ASN} e^{(N\mu - \epsilon_s(N))/\tau} = \sum_{N=0}^{\infty} \sum_{S(N)} e^{(N\mu - \epsilon_s(N))/\tau} = \sum_{N=0}^{\infty} \sum_{S(N)} \lambda^N e^{-\epsilon_s(N)/\tau}$$

$$\text{for } N=1 \quad Z_1 = 1 + \lambda(O_2)e^{-\epsilon_A/\tau} + \lambda(CO)e^{-\epsilon_B/\tau}$$

$$\langle N(O_2) \rangle = \lambda(O_2) \frac{\partial}{\partial \lambda(O_2)} \log Z = \frac{\lambda(O_2)}{Z} \frac{\partial Z}{\partial \lambda(O_2)} = \frac{\lambda(O_2)}{Z} \frac{\partial}{\partial \lambda(O_2)} [1 + \lambda(O_2)e^{-\epsilon_A/\tau} + \lambda(CO)e^{-\epsilon_B/\tau}]$$

$$\langle N(O_2) \rangle = \frac{\lambda(O_2)e^{-\epsilon_A/\tau}}{1 + \lambda(O_2)e^{-\epsilon_A/\tau} + \lambda(CO)e^{-\epsilon_B/\tau}} = 0.1$$

$$\lambda(O_2)e^{-\epsilon_A/\tau} = 0.1 [1 + \lambda(O_2)e^{-\epsilon_A/\tau} + \lambda(CO)e^{-\epsilon_B/\tau}]$$

$$\lambda(CO)e^{-\epsilon_B/\tau} = \lambda(O_2)e^{-\epsilon_A/\tau} - 0.1\lambda(O_2)e^{-\epsilon_A/\tau} - 0.1$$

$$e^{-\epsilon_B/\tau} = \frac{9\lambda(O_2)e^{-\epsilon_A/\tau} - 1}{\lambda(CO)}$$

$$-\epsilon_B/\tau = \ln \left(\frac{9\lambda(O_2)e^{-\epsilon_A/\tau} - 1}{\lambda(CO)} \right)$$

$$\epsilon_B = -\tau \ln \left(\frac{9\lambda(O_2)e^{-\epsilon_A/\tau} - 1}{\lambda(CO)} \right) = -k_B T \ln \left(\frac{9\lambda(O_2)e^{-\epsilon_A/k_B T} - 1}{\lambda(CO)} \right)$$

$$\epsilon_A = -5.6017 \cdot 10^{-20} J, \quad k_B T = (1.38 \cdot 10^{-23} JK^{-1})(310K) = 4.278 \cdot 10^{-21} J, \quad \lambda(CO) = 10^{-7}, \quad \lambda(O_2) = 10^{-5}$$

$$\epsilon_B = -4.278 \cdot 10^{-21} J \ln \left(\frac{9 \cdot 10^{-5} e^{5.6017 \cdot 10^{-20} J / 4.278 \cdot 10^{-21} J} - 1}{10^{-7}} \right)$$

$$\epsilon_B = -8.5 \cdot 10^{-20} J$$

9. Adsorption of O₂ in a magnetic field.

Suppose that at most one O₂ can be bound to a heme occupied by O₂. Consider O₂ as having a spin of 1 and a magnetic moment of 1 μB. How strong a magnetic field is needed to change the adsorption by 1 percent at T=300 K? (The Gibbs sum in the limit of zero magnetic field will differ from that of problem 8 because there the spin multiplicity of the bound state was neglected.)

$$Z = 1 + \lambda \left(e^{-(\varepsilon - \mu_B B)/\tau} + e^{-\varepsilon/\tau} + e^{-(\varepsilon + \mu_B B)/\tau} \right) = 1 + \lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right)$$

ε = energy of occupied site when $B = 0$

when $B = 0$

$$Z = 1 + 3\lambda e^{-\varepsilon/\tau}$$

$$p(\text{O}_2 \text{ occupied}) = \frac{3\lambda e^{-\varepsilon/\tau}}{1 + 3\lambda e^{-\varepsilon/\tau}} = 0.9$$

$$0.9 + 2.7\lambda e^{-\varepsilon/\tau} = 3\lambda e^{-\varepsilon/\tau}$$

$$\lambda e^{-\varepsilon/\tau} = 0.9 / 0.3 = 3$$

when $B \neq 0$ change absorption by 1%

$$Z = 1 + \lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right)$$

$$p(\text{O}_2 \text{ occupied}) = \frac{\lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right)}{1 + \lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right)} = 0.91$$

$$\lambda e^{-\varepsilon/\tau} = 3$$

$$\tau = k_B T = (1.38 \cdot 10^{-23} \text{ JK}^{-1})(300 \text{ K}) = 4.278 \cdot 10^{-21} \text{ J}, \quad \lambda(\text{CO}) = 10^{-7}, \quad \lambda(\text{O}_2) = 10^{-5}$$

~~$$\varepsilon_A = 5.6017 \cdot 10^{-20} \text{ J}, \quad \varepsilon_A = 1.4 \cdot 10^{-19} \text{ J}$$~~

$$\frac{\lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right)}{1 + \lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right)} = 0.91$$

$$\lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right) = 0.91 + 0.91 \lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right)$$

$$0.09 \lambda e^{-\varepsilon/\tau} \left(1 + 2 \cosh(\mu_B B/\tau) \right) = 0.91$$

$$\cosh(\mu_B B/\tau) = \frac{1}{2} \left(\frac{0.91}{0.09 \lambda e^{-\varepsilon/\tau}} - 1 \right) = \frac{1}{2} \left(\frac{0.91}{0.27} - 1 \right) \sim 1.185$$

$$B = \frac{k_B T}{\mu_B} \cosh^{-1}(1.185) = \frac{\cosh^{-1}(1.185) (4.278 \cdot 10^{-21} \text{ J})}{9.274 \cdot 10^{-24} \text{ JT}^{-1}} \sim 276.44 \text{ T}$$

10. Concentration fluctuations.

The number of particles is not constant in a system in diffusive contact with a reservoir. We have seen that:

$$\langle N \rangle = \frac{\tau}{Z} \left(\frac{\partial Z}{\partial \mu} \right)_{\tau, V}$$

From (59). Show that:

$$\langle N^2 \rangle = \frac{\tau}{Z} \left(\frac{\partial^2 Z}{\partial \mu^2} \right)_{\tau, V}$$

$$\langle N \rangle = \frac{\tau}{Z} \left(\frac{\partial Z}{\partial \mu} \right)_{\tau, V}$$

$$\langle N^2 \rangle = \frac{1}{Z} \sum_{N, S} N^2 e^{(N\mu - \epsilon_S)/\tau} = \frac{\tau^2}{Z} \sum_{N, S} \frac{\partial^2}{\partial \mu^2} N^2 e^{(N\mu - \epsilon_S)/\tau} = \frac{\tau^2}{Z} \left(\frac{\partial^2 Z}{\partial \mu^2} \right)_{\tau, V}$$

$$\langle (\Delta N)^2 \rangle = \langle (N - \langle N \rangle)^2 \rangle$$

$$\langle (\Delta N)^2 \rangle = \langle N^2 \rangle - \langle N \rangle^2$$

$$\langle (\Delta N)^2 \rangle = \frac{\tau^2}{Z} \left(\frac{\partial^2 Z}{\partial \mu^2} \right)_{\tau, V} - \left(\frac{\tau}{Z} \left(\frac{\partial Z}{\partial \mu} \right)_{\tau, V} \right)^2$$

$$\langle (\Delta N)^2 \rangle = \tau^2 \left(\frac{1}{Z} \left(\frac{\partial^2 Z}{\partial \mu^2} \right) - \frac{1}{Z^2} \left(\frac{\partial Z}{\partial \mu} \right)^2 \right)$$

b. Show that this may be written as:

$$\langle (\Delta N)^2 \rangle = \tau \frac{\partial \langle N \rangle}{\partial \mu}$$

$$\tau \frac{\partial \langle N \rangle}{\partial \mu} = \tau \frac{\partial}{\partial \mu} \left(\frac{\tau}{Z} \left(\frac{\partial Z}{\partial \mu} \right)_{\tau, V} \right) = \tau^2 \frac{1}{Z} \left(\frac{\partial^2 Z}{\partial \mu^2} \right)_{\tau, V} - \tau^2 \frac{1}{Z^2} \left(\frac{\partial Z}{\partial \mu} \right)^2 = \langle (\Delta N)^2 \rangle$$

$$\therefore \langle (\Delta N)^2 \rangle = \tau \frac{\partial \langle N \rangle}{\partial \mu}$$