

Methods of Statistical Physics

统计物理学方法

Tomoyasu Tanaka

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METHODS OF STATISTICAL PHYSICS

This graduate-level textbook on thermal physics covers classical thermodynamics, statistical mechanics, and their applications. It describes theoretical methods to calculate thermodynamic properties, such as the equation of state, specific heat, Helmholtz potential, magnetic susceptibility, and phase transitions of macroscopic systems.

In addition to the more standard material covered, this book also describes more powerful techniques, which are not found elsewhere, to determine the correlation effects on which the thermodynamic properties are based. Particular emphasis is given to the cluster variation method, and a novel formulation is developed for its expression in terms of correlation functions. Applications of this method to topics such as the three-dimensional Ising model, BCS superconductivity, the Heisenberg ferromagnet, the ground state energy of the Anderson model, antiferromagnetism within the Hubbard model, and propagation of short range order, are extensively discussed. Important identities relating different correlation functions of the Ising model are also derived.

Although a basic knowledge of quantum mechanics is required, the mathematical formulation is accessible, and the correlation functions can be evaluated either numerically or analytically in the form of infinite series. Based on courses in statistical mechanics and condensed matter theory taught by the author in the United States and Japan, this book is entirely self-contained and all essential mathematical details are included. It will constitute an ideal companion text for graduate students studying courses on the theory of complex analysis, classical mechanics, classical electrodynamics, and quantum mechanics. Supplementary material is also available on the internet at <http://uk.cambridge.org/resources/0521580560/>

TOMOYASU TANAKA obtained his Doctor of Science degree in physics in 1953 from the Kyushu University, Fukuoka, Japan. Since then he has divided his time between the United States and Japan, and is currently Professor Emeritus of Physics and Astronomy at Ohio University (Athens, USA) and also at Chubu University (Kasugai, Japan). He is the author of over 70 research papers on the two-time Green's function theory of the Heisenberg ferromagnet, exact linear identities of the Ising model correlation functions, the theory of super-ionic conduction, and the theory of metal hydrides. Professor Tanaka has also worked extensively on developing the cluster variation method for calculating various many-body correlation functions.

To the late Professor Akira Harasima

Preface

This book may be used as a textbook for the first or second year graduate student who is studying concurrently such topics as theory of complex analysis, classical mechanics, classical electrodynamics, and quantum mechanics.

In a textbook on statistical mechanics, it is common practice to deal with two important areas of the subject: mathematical formulation of the distribution laws of statistical mechanics, and demonstrations of the applicability of statistical mechanics.

The first area is more mathematical, and even philosophical, especially if we attempt to lay out the theoretical foundation of the approach to a thermodynamic equilibrium through a succession of irreversible processes. In this book, however, this area is treated rather routinely, just enough to make the book self-contained.[†]

The second area covers the applications of statistical mechanics to many thermodynamic systems of interest in physics. Historically, statistical mechanics was regarded as the only method of theoretical physics which is capable of analyzing the thermodynamic behaviors of dilute gases; this system has a disordered structure and statistical analysis was regarded almost as a necessity.

Emphasis had been gradually shifted to the imperfect gases, to the gas-liquid condensation phenomenon, and then to the liquid state, the motivation being to be able to deal with correlation effects. Theories concerning rubber elasticity and high polymer physics were natural extensions of the trend. Along a somewhat separate track, starting with the free electron theory of metals, energy band theories of both metals and semiconductors, the Heisenberg-Ising theories of ferromagnetism, the Bloch-Bethe-Dyson theories of ferromagnetic spin waves, and eventually the Bardeen-Cooper-Schrieffer theory of superconductivity, the so-called solid state physics, has made remarkable progress. Many new and powerful theories, such as

[†] The reader is referred to the following books for extensive discussions of the subject: R. C. Tolman, *The Principles of Statistical Mechanics*, Oxford, 1938, and D. ter Haar, *Elements of Statistical Mechanics*, Rinehart and Co., New York, 1956; and for a more careful derivation of the distribution laws, E. Schrödinger, *Statistical Thermodynamics*, Cambridge, 1952.

the diagrammatic methods and the methods of the Green's functions, have been developed as applications of statistical mechanics. One of the most important themes of interest in present day applications of statistical mechanics would be to find the strong correlation effects among various modes of excitations.

In this book the main emphasis will be placed on the various methods of accurately calculating the correlation effects, i.e., the thermodynamical average of a product of many dynamical operators, if possible to successively higher orders of accuracy. Fortunately a highly developed method which is capable of accomplishing this goal is available. The method is called the cluster variation method and was invented by Ryoichi Kikuchi (1951) and substantially reformulated by Tohru Morita (1957), who has established an entirely rigorous statistical mechanics foundation upon which the method is based. The method has since been developed and expanded to include quantum mechanical systems, mainly by three groups; the Kikuchi group, the Morita group, and the group led by the present author, and more recently by many other individual investigators, of course. The method was a theme of special research in 1951; however, after a commemorative publication,[†] the method is now regarded as one of the more standardized and even rather effective methods of actually calculating various many-body correlation functions, and hence it is thought of as textbook material of graduate level.

Chapter 6, entitled 'The cluster variation method', will constitute the centerpiece of the book in which the basic variational principle is stated and proved. An exact *cumulant expansion* is introduced which enables us to evaluate the Helmholtz potential at any degree of accuracy by increasing the number of *cumulant functions* retained in the variational Helmholtz potential. The mathematical formulation employed in this method is tractable and quite adaptable to numerical evaluation by computer once the cumulant expansion is truncated at some point. In Sec. 6.10 a four-site approximation and in Appendix 3 a tetrahedron-plus-octahedron approximation are presented in which up to six-body correlation functions are evaluated by the cluster variation method. The number of variational parameters in the calculation is only ten in this case, so that the numerical analysis by any computer is not very time consuming (Aggarwal and Tanaka, 1977). In the advent of much faster computers in recent years, much higher approximations can be carried out with relative ease and a shorter cpu time.

Chapter 7 deals with the infinite series representations of the correlation functions. During the history of the development of statistical mechanics there was a certain period of time during which a great deal of effort was devoted to the calculation of the exact infinite series for some physical properties, such as the partition function, the high temperature paramagnetic susceptibility, the low temperature

[†] *Progress in Theoretical Physics Supplement no. 115* 'Foundation and applications of cluster variation method and path probability method' (1994).

spontaneous magnetization, and both the high and low temperature specific heat for the ferromagnetic Ising model in the three-dimensional lattices by fitting different diagrams to a given lattice structure. The method was called the combinatorial formulation. It was hoped that these exact infinite series might lead to an understanding of the nature of mathematical singularities of the physical properties near the second-order phase transition. G. Baker, Jr. and his collaborators (1961 and in the following years) found a rather effective method called *Padé approximants*, and succeeded in locating the second-order phase transition point as well as the nature of the mathematical singularities in the physical properties near the transition temperature.

Contrary to the prevailing belief that the cluster variation type formulations would give only undesirable classical critical-point exponents at the second-order phase transition, it is demonstrated in Sec. 7.5 and in the rest of Chapter 7 that the infinite series solutions obtained by the cluster variation method (Aggarwal & Tanaka, 1977) yield exactly the same series expansions as obtained by much more elaborate combinatorial formulations available in the literature. This means that the most accurate critical-point exponents can be reproduced by the cluster variation method; a fact which is not widely known. The cluster variation method in this approximation yielded exact infinite series expansions for ten correlation functions simultaneously.

Chapter 8, entitled 'The extended mean-field approximation', is also rather unique. One of the most remarkable accomplishments in the history of statistical mechanics is the theory of superconductivity by Bardeen, Cooper, & Schrieffer (1957). The degree of approximation of the BCS theory, however, is equivalent to the mean-field approximation. Another more striking example in which the mean-field theory yields an exact result is the famous Dyson (1956) theory of spin-wave interaction which led to the T^4 term of the low temperature series expansion of the spontaneous magnetization. The difficult part of the formulation is not in its statistical formulation, but rather in the solution of a two-spin-wave eigenvalue problem. Even in Dyson's papers the separation between the statistical formulation and the solution of the two-spin-wave eigenvalue problem was not clarified, hence there were some misconceptions for some time. The *Wentzel theorem* (Wentzel, 1960) gave crystal-clear criteria for a certain type of Hamiltonian for which the mean-field approximation yields an exact result. It is shown in Chapter 8 that both the BCS reduced Hamiltonian and the spin-wave Hamiltonian for the Heisenberg ferromagnet satisfy the Wentzel criteria, and hence the mean-field approximation gives exact results for those Hamiltonians. For this reason the content of Chapter 8 is pedagogical.

Chapter 9 deals with some of the exact identities for different correlation functions of the two-dimensional Ising model. Almost 100 Ising spin correlation

functions may be calculated exactly if two or three known correlation functions are fed into these identities. It is shown that the method is applicable to the three-dimensional Ising model, and some 18 exact identities are developed for the diamond lattice (Appendix 5). When a large number of correlation functions are introduced there arises a problem of naming them such that there is no confusion in assigning two different numbers to the same correlation function appearing at two different locations in the lattice. The so-called *vertex number representation* is introduced in order to identify a given cluster figure on a given two-dimensional lattice.

In Chapter 10 an example of oscillatory behavior of the radial distribution (or pair correlation) function, up to the seventh-neighbor distance, which shows at least the first three peaks of oscillation, is found by means of the cluster variation method in which up to five-body correlation effects are taken into account. The formulation is applied to the order-disorder phase transition in the super-ionic conductor AgI. It is shown that the entropy change of the first-order phase transition thus calculated agrees rather well with the observed latent heat of phase transition. Historically, the radial distribution function in a classical monatomic liquid, within the framework of a continuum theory, is calculated only in the three-body (super-position) approximation, and only the first peak of the oscillatory behavior is found. The model demonstrated in this chapter suggests that the theory of the radial distribution function could be substantially improved if the lattice gas model is employed and with applications of the cluster variation method.

Chapter 11 gives a brief introduction of the Pfaffian formulation applied to the reformulation of the famous Onsager partition function for the two-dimensional Ising model. The subject matter is rather profound, and detailed treatments of the subject in excellent book form have been published (Green & Hurst, 1964; McCoy & Wu, 1973).

Not included are the diagrammatic method of many-body problem, the Green's function theories, and the linear response theory of transport coefficients. There are many excellent textbooks available on those topics.

The book starts with an elementary and rather brief introduction of classical thermodynamics and the ensemble theories of statistical mechanics in order to make the text self-contained. The book is not intended as a philosophical or fundamental principles approach, but rather serves more as a recipe book for statistical mechanics practitioners as well as research motivated graduate students.

Tomoyasu Tanaka

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I should like to acknowledge the late Professor Akira Harasima, who, through his kind course instruction, his books, and his advice regarding my thesis, was of invaluable help whilst I was a student at Kyushu Imperial University during World War II and a young instructor at the post-war Kyushu University. Professor Harasima was one of the pioneer physicists in the area of theories of monatomic liquids and surface tension during the pre-war period and one of the most famous authors on the subjects of classical mechanics, quantum mechanics, properties of matter, and statistical mechanics of surface tension. All his physics textbooks are written so painstakingly and are so easy to understand that every student can follow the books as naturally and easily as Professor Harasima's lectures in the classroom. Even in the present day physics community in Japan, many of Professor Harasima's textbooks are best sellers more than a decade after he died in 1986. The present author has tried to follow the Harasima style, as it may be called, as much as possible in writing the *Methods of Statistical Mechanics*.

The author is also greatly indebted to Professor Tohru Morita for his kind leadership in the study of statistical mechanics during the four-year period 1962–6. The two of us, working closely together, burned the enjoyable late-night oil in a small office in the Kean Hall at the Catholic University of America, Washington, D.C. It was during this period that the cluster variation method was given full blessing.

Contents

<i>Preface</i>	<i>page xi</i>
<i>Acknowledgements</i>	xv
1 The laws of thermodynamics	1
1.1 The thermodynamic system and processes	1
1.2 The zeroth law of thermodynamics	1
1.3 The thermal equation of state	2
1.4 The classical ideal gas	4
1.5 The quasistatic and reversible processes	7
1.6 The first law of thermodynamics	7
1.7 The heat capacity	8
1.8 The isothermal and adiabatic processes	10
1.9 The enthalpy	12
1.10 The second law of thermodynamics	12
1.11 The Carnot cycle	14
1.12 The thermodynamic temperature	15
1.13 The Carnot cycle of an ideal gas	19
1.14 The Clausius inequality	22
1.15 The entropy	24
1.16 General integrating factors	26
1.17 The integrating factor and cyclic processes	28
1.18 Hausen's cycle	30
1.19 Employment of the second law of thermodynamics	31
1.20 The universal integrating factor	32
Exercises	34
2 Thermodynamic relations	38
2.1 Thermodynamic potentials	38
2.2 Maxwell relations	41

2.3	The open system	42
2.4	The Clausius–Clapeyron equation	44
2.5	The van der Waals equation	46
2.6	The grand potential	48
	Exercises	48
3	The ensemble theory	50
3.1	Microstate and macrostate	50
3.2	Assumption of equal <i>a priori</i> probabilities	52
3.3	The number of microstates	52
3.4	The most probable distribution	53
3.5	The Gibbs paradox	55
3.6	Resolution of the Gibbs paradox: quantum ideal gases	56
3.7	Canonical ensemble	58
3.8	Thermodynamic relations	61
3.9	Open systems	63
3.10	The grand canonical distribution	63
3.11	The grand partition function	64
3.12	The ideal quantum gases	66
	Exercises	67
4	System Hamiltonians	69
4.1	Representations of the state vectors	69
4.2	The unitary transformation	76
4.3	Representations of operators	77
4.4	Number representation for the harmonic oscillator	78
4.5	Coupled oscillators: the linear chain	82
4.6	The second quantization for bosons	84
4.7	The system of interacting fermions	88
4.8	Some examples exhibiting the effect of Fermi–Dirac statistics	91
4.9	The Heisenberg exchange Hamiltonian	94
4.10	The electron–phonon interaction in a metal	95
4.11	The dilute Bose gas	99
4.12	The spin-wave Hamiltonian	101
	Exercises	105
5	The density matrix	106
5.1	The canonical partition function	106
5.2	The trace invariance	107
5.3	The perturbation expansion	108
5.4	Reduced density matrices	110
5.5	One-site and two-site density matrices	111

5.6	The four-site reduced density matrix	114
5.7	The probability distribution functions for the Ising model	121
	Exercises	125
6	The cluster variation method	127
6.1	The variational principle	127
6.2	The cumulant expansion	128
6.3	The cluster variation method	130
6.4	The mean-field approximation	131
6.5	The Bethe approximation	134
6.6	Four-site approximation	137
6.7	Simplified cluster variation methods	141
6.8	Correlation function formulation	144
6.9	The point and pair approximations in the CFF	145
6.10	The tetrahedron approximation in the CFF	147
	Exercises	152
7	Infinite-series representations of correlation functions	153
7.1	Singularity of the correlation functions	153
7.2	The classical values of the critical exponent	154
7.3	An infinite-series representation of the partition function	156
7.4	The method of Padé approximants	158
7.5	Infinite-series solutions of the cluster variation method	161
7.6	High temperature specific heat	165
7.7	High temperature susceptibility	167
7.8	Low temperature specific heat	169
7.9	Infinite series for other correlation functions	172
	Exercises	173
8	The extended mean-field approximation	175
8.1	The Wentzel criterion	175
8.2	The BCS Hamiltonian	178
8.3	The s - d interaction	184
8.4	The ground state of the Anderson model	190
8.5	The Hubbard model	197
8.6	The first-order transition in cubic ice	203
	Exercises	209
9	The exact Ising lattice identities	212
9.1	The basic generating equations	212
9.2	Linear identities for odd-number correlations	213
9.3	Star-triangle-type relationships	216
9.4	Exact solution on the triangular lattice	218

9.5	Identities for diamond and simple cubic lattices	221
9.6	Systematic naming of correlation functions on the lattice	221
	Exercises	227
10	Propagation of short range order	230
10.1	The radial distribution function	230
10.2	Lattice structure of the superionic conductor αAgI	232
10.3	The mean-field approximation	234
10.4	The pair approximation	235
10.5	Higher order correlation functions	237
10.6	Oscillatory behavior of the radial distribution function	240
10.7	Summary	244
11	Phase transition of the two-dimensional Ising model	246
11.1	The high temperature series expansion of the partition function	246
11.2	The Pfaffian for the Ising partition function	248
11.3	Exact partition function	253
11.4	Critical exponents	259
	Exercises	260
<i>Appendix 1</i>	The gamma function	261
<i>Appendix 2</i>	The critical exponent in the tetrahedron approximation	265
<i>Appendix 3</i>	Programming organization of the cluster variation method	269
<i>Appendix 4</i>	A unitary transformation applied to the Hubbard Hamiltonian	278
<i>Appendix 5</i>	Exact Ising identities on the diamond lattice	281
<i>References</i>		285
<i>Bibliography</i>		289
<i>Index</i>		291

1

The laws of thermodynamics

1.1 The thermodynamic system and processes

A physical system containing a large number of atoms or molecules is called the *thermodynamic system* if macroscopic properties, such as the temperature, pressure, mass density, heat capacity, etc., are the properties of main interest. The number of atoms or molecules contained, and hence the volume of the system, must be sufficiently large so that the conditions on the surfaces of the system do not affect the macroscopic properties significantly. From the theoretical point of view, the size of the system must be infinitely large, and the mathematical limit in which the volume, and proportionately the number of atoms or molecules, of the system are taken to infinity is often called the *thermodynamic limit*.

The *thermodynamic process* is a process in which some of the macroscopic properties of the system change in the course of time, such as the flow of matter or heat and/or the change in the volume of the system. It is stated that the system is in *thermal equilibrium* if there is no thermodynamic process going on in the system, even though there would always be microscopic molecular motions taking place. The system in thermal equilibrium must be uniform in density, temperature, and other macroscopic properties.

1.2 The zeroth law of thermodynamics

If two thermodynamic systems, *A* and *B*, each of which is in thermal equilibrium independently, are brought into thermal contact, one of two things will take place: either (1) a flow of heat from one system to the other or (2) no thermodynamic process will result. In the latter case the two systems are said to be in thermal equilibrium with respect to each other.

The zeroth law of thermodynamics *If two systems are in thermal equilibrium with each other, there is a physical property which is common to the two systems. This common property is called the temperature.*

Let the condition of thermodynamic equilibrium between two physical systems A and B be symbolically represented by

$$A \Leftrightarrow B. \quad (1.1)$$

Then, experimental observations confirm the statement

$$\text{if } A \Leftrightarrow C \text{ and } B \Leftrightarrow C, \text{ then } A \Leftrightarrow B. \quad (1.2)$$

Based on preceding observations, some of the physical properties of the system C can be used as a measure of the temperature, such as the volume of a fixed amount of the chemical element mercury under some standard atmospheric pressure. The zeroth law of thermodynamics is the assurance of the existence of a property called the *temperature*.

1.3 The thermal equation of state

Let us consider a situation in which two systems A and B are in thermal equilibrium. In particular, we identify A as the thermometer and B as a system which is homogeneous and isotropic. In order to maintain equilibrium between the two, the volume V of B does not have to have a fixed value. The volume can be changed by altering the hydrostatic pressure p of B , yet maintaining the equilibrium condition in thermal contact with the system A . This situation may be expressed by the following equality:

$$f_B(p, V) = \theta_A, \quad (1.3)$$

where θ_A is an *empirical temperature* determined by the thermometer A .

The thermometer A itself does not have to be homogeneous and isotropic; however, let A also be such a system. Then,

$$f_B(p, V) = f_A(p_A, V_A). \quad (1.4)$$

For the sake of simplicity, let p_A be a constant. Usually p_A is chosen to be one atmospheric pressure. Then f_A becomes a function only of the volume V . Let us take this function to be

$$f_A(p_A, V_A) = 100 \left[\frac{V_A - V_0}{V_{100} - V_0} \right]_A, \quad (1.5)$$

where V_0 and V_{100} are the volumes of A at the freezing and boiling temperatures