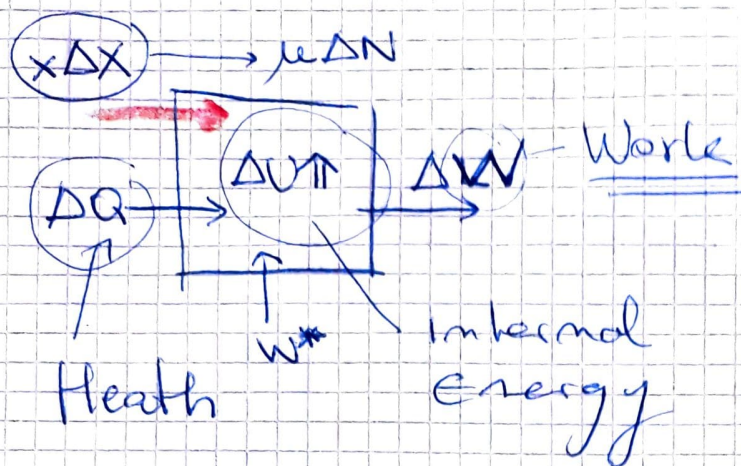




1st principle

①

Conservation of Energy

Heat is energy

$$\Delta Q = \Delta U + \Delta W$$

$$\Delta Q + \cancel{\mu \Delta N} + w^* = \Delta U + \Delta W$$

Some extra work EXERTED to the System

exchange of matter

Internal energy

Work done

2nd principle

not all Heat can be converted in Work

$$\eta = \frac{W \rightarrow \text{produced work}}{Q \leftarrow \text{absorbed heat}}$$

$\eta < 1 \Leftarrow$ Carnot cycle (the best)

$$\Delta S \geq \int_A^B \frac{dQ}{T}$$

= reversible

$$\Delta S \geq 0 \text{ , isolated}$$

Thermodynamic Potential

for a certain set of ext conditions

$\Delta W \leq 0$ ← 1st

W thermodyn potential
= reversible

← 2nd

Isolated

$\Delta S \geq 0$ $W = -S$

under which conditions?

- conserved energy
- conserved # of particles
- fixed volume

E
 N
 V } Natural Variables

$S(E, V, N)$ thermodynamic potential

Change ext condition → change potential

- fixed temperature
- conserved # of particles
- fixed volume

T
 N
 V } Nat vars

$F(T, V, N) = U - TS$

$$\Delta F = \Delta U - \Delta(TS)$$

③

fixed T $\Delta(TS) = T\Delta S$

fixed V $\Delta U = \Delta Q - \Delta W$

$$\Delta W = P\Delta V = 0$$

$$\Delta U = \Delta Q$$

1st
princ

thus

$$\Delta F = \Delta Q - T\Delta S \leq 0$$

2nd
princ

$$dF(T, V, N) = -SdT - PdV + \mu dN$$

(+ x dX)

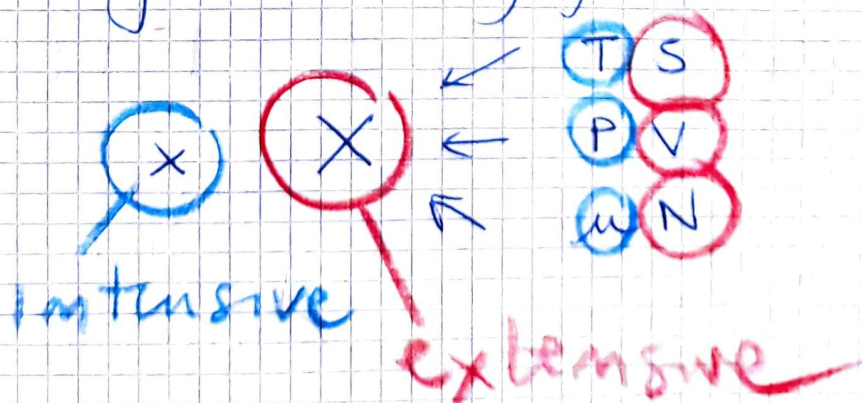
$$\left(\frac{\partial F}{\partial T}\right)_{VN} = -S$$

Infinitesimal change

$$dF = dU - d(TS) = dQ - PdV - TdS - SdT$$

(forgetting about external sources)

Thermodynamic Conjugation



Size
(scale) transformer

(4)

$$\begin{array}{c} \xleftarrow{L} \rightarrow \quad \xrightarrow{\Lambda^{1/d} L} \end{array}$$

such that

$$V \rightarrow \Lambda V$$

$$N \rightarrow \Lambda N$$

$$\text{extensive} \rightarrow \Lambda \text{ extensive}$$

$$\begin{array}{c} \text{while} \\ \text{intensive} \rightarrow \text{intensive} \end{array}$$

Relations btw Thermodynamic Potentials

→ Legendre Transform

change ext conditions

$$T \text{ } \textcircled{V} \text{ } N \rightarrow F$$

$$T \text{ } \textcircled{P} \text{ } N \rightarrow G = F + \textcircled{PV}$$

pair
of thermodynamic
conjugate variables

$$dG = dF + d(PV)$$

(5)

$$dG = \cancel{dQ} - \cancel{pdV} - TdS - SdT + \cancel{pdV} + VdP$$

$$dG = -SdT + VdP + \mu dN$$

generally speaking

if W is a thermodynamic potential
in the variable A

i.e. $W(A)$

such that $\bar{A} = \frac{\partial W}{\partial A}$

we want to change $A \rightarrow \bar{A}$
and therefore $W \rightarrow \bar{W}$

$$\bar{W}(\bar{A}) = W(A) - \bar{A}A$$

such that

$$A = - \frac{\partial \bar{W}}{\partial \bar{A}}$$

Legendre
Transform

indeed

$$d\bar{W} = dW - \bar{A}dA - Ad\bar{A} = \cancel{\bar{A}dA} - \cancel{\bar{A}dA} - Ad\bar{A}$$

In classical mechanics

$$\underbrace{H(p, q)}_{\text{Hamiltonian}} = p\dot{q} - \underbrace{\mathcal{L}(q, \dot{q})}_{\text{Lagrangian}}$$

Hamiltonian

Lagrangian

Maxwell's Identities

6

W is a thermodynamic potentials in 2 variables

$$W(A, B)$$

W is a state function i.e. dW is an exact differential

$$\hookrightarrow \frac{\partial^2 W}{\partial A \partial B} = \frac{\partial^2 W}{\partial B \partial A}$$

if A is thermo-conjug to $\bar{A}$
 B is thermo conjug to $\bar{B}$

then

$$\frac{\partial W}{\partial A} = \bar{A} \quad \frac{\partial W}{\partial B} = \bar{B}$$

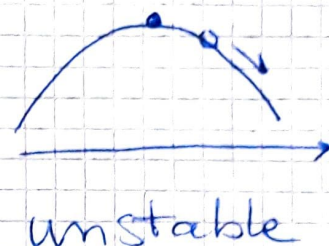
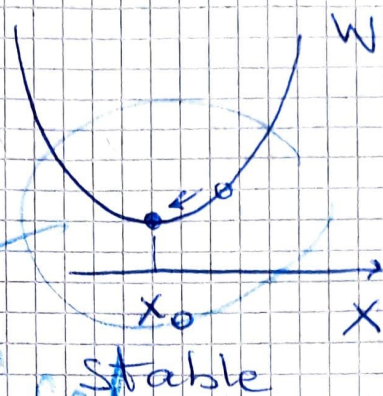
$$\left(\frac{\partial \bar{A}}{\partial B} \right)_A = \left(\frac{\partial \bar{B}}{\partial A} \right)_B$$

example let $W = F$ $A = T$ $B = V$

$$\frac{\partial^2 F}{\partial V \partial T} = \frac{\partial^2 F}{\partial T \partial V} \Rightarrow \left(\frac{\partial S}{\partial V} \right)_T = - \left(\frac{\partial P}{\partial T} \right)_V$$

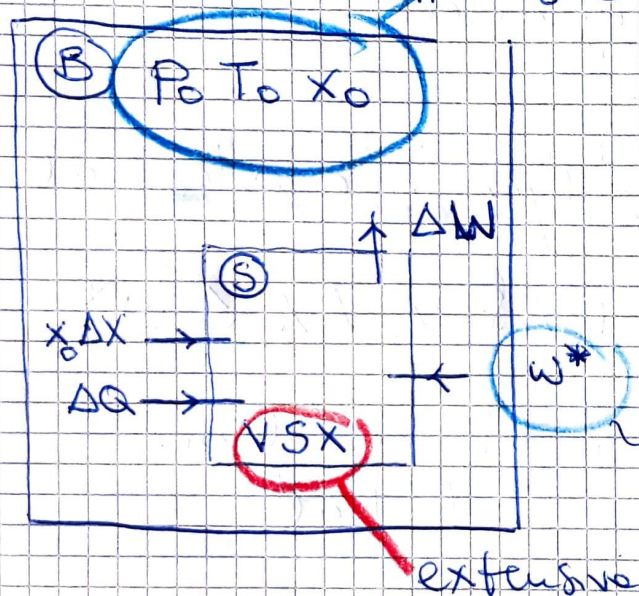
Thermodynamic Stability / (7)

stability



Mechanics Analogy

Dissipation 2nd principle



③ bath or reservoir

⑤ system of interests

extra work
~~done~~ exerted
on the system (S)

1st principle

$$\Delta Q + x_0 \Delta X + W^* = \Delta W + \Delta U$$

2nd principle

delta's
small fluctuations

$$T_0 \Delta S \geq \Delta Q$$

small fluctus as transformation at constant reservoir temperature

$$\Delta W = P_0 \Delta V$$

~~ΔXX~~

8

$$W^* + T_0 \Delta S + x_0 \Delta X \geq P_0 \Delta V + \Delta U$$

$$W^* \geq P_0 \Delta V - T_0 \Delta S - x_0 \Delta X + \Delta U$$

Availability

$$A = U + P_0 V - T_0 S - x_0 X \leftarrow U(S, V, X)$$

$$A(\underbrace{S, V, X}_{\text{variables}}, \underbrace{T_0, P_0, x_0}_{\text{parameters}})$$

variables

parameters

System

Reservoir

a mixed thermodynamic potential

$$\Delta A = \Delta U + P_0 \Delta V - T_0 \Delta S - x_0 \Delta X \leq W^*$$

if $W^* = 0$ $\Delta A \leq 0$ thermodyn.
potential

if $W^* \neq 0$

- ΔA = maximum work that can be
extracted by a system at
 P_0, T_0, x_0

(9)

proceed with $\Delta X = 0$ e.g.
a closed system ($x_0 = \mu_0$ $X = N$)

$$A = U + P_0 V - T_0 S$$

$$dA = dU + P_0 dV - T_0 dS$$

$$dA = \underbrace{T dS - P dV} + P_0 dV - T_0 dS$$

$$dA = (T - T_0) dS - (P - P_0) dV \quad (+ (X - X_0) dX)$$

equilibrium

$$\left(\frac{\partial A}{\partial S} \right)_V = T - T_0$$

$$\left(\frac{\partial A}{\partial V} \right)_S = - (P - P_0)$$

at equilibrium

$$\left(\frac{\partial A}{\partial S} \right)_V = \left(\frac{\partial A}{\partial V} \right)_S = 0 \Rightarrow \begin{cases} T = T_0 \\ P = P_0 \\ (X = X_0) \end{cases}$$

stability:

Convexity of A

Hessian

determinant

stability along "S"

stability along "V"

$$\begin{vmatrix} \frac{\partial^2 A}{\partial S^2} & \frac{\partial^2 A}{\partial S \partial V} \\ \frac{\partial^2 A}{\partial V \partial S} & \frac{\partial^2 A}{\partial V^2} \end{vmatrix} \geq 0$$

$$\frac{\partial^2 A}{\partial S^2} \geq 0$$

$$\frac{\partial^2 A}{\partial V^2} \geq 0$$

a) Stability along "s"

4

$$\frac{\partial^2 A}{\partial S^2} = \left(\frac{\partial T}{\partial S} \right)_V = \frac{(\partial T / \partial U)_V}{(\partial S / \partial U)_V} = \frac{1/C_V}{1/T} = \frac{T}{C_V} \geq 0$$

$$C_V \geq 0$$

b) Stability along "v"

$$\left(\frac{\partial^2 A}{\partial V^2} \right)_S = - \left(\frac{\partial P}{\partial V} \right)_S \geq 0$$

def $\kappa_S = - \frac{1}{V} \left(\frac{\partial V}{\partial P} \right)_S$ isother
isoentropic
compressibility

$$\left(\frac{\partial^2 A}{\partial V^2} \right)_S = \frac{1}{V \kappa_S} \geq 0$$

$$\kappa_S \geq 0$$

c)

$$\begin{vmatrix} \left(\frac{\partial T}{\partial S} \right)_V & \left(\frac{\partial T}{\partial V} \right)_S \\ - \left(\frac{\partial P}{\partial S} \right)_V & - \left(\frac{\partial P}{\partial V} \right)_S \end{vmatrix} \geq 0$$

is a jacobian = $\frac{\partial(T, -P)}{\partial(S, V)}$

Jacobian identity

(5)

$$\frac{\partial(A;B)}{\partial(C;D)} = \frac{\partial(A;B)}{\partial(X;D)} \frac{\partial(X;D)}{\partial(C;D)}$$

then

$$\frac{\partial(T; -P)}{\partial(S; V)} = \frac{\partial(T; -P)}{\partial(T; V)} \frac{\partial(T; V)}{\partial(S; V)}$$

$$\frac{\partial(T; -P)}{\partial(T; V)} = \begin{vmatrix} 1 & \cancel{\left(\frac{\partial T}{\partial V}\right)_T} \\ -\left(\frac{\partial P}{\partial T}\right)_V & -\left(\frac{\partial P}{\partial V}\right)_T \end{vmatrix} = -\left(\frac{\partial P}{\partial V}\right)_T$$

$$\frac{\partial(T; V)}{\partial(S; V)} = \begin{vmatrix} \left(\frac{\partial T}{\partial S}\right)_V & \left(\frac{\partial T}{\partial V}\right)_S \\ \cancel{\left(\frac{\partial V}{\partial S}\right)_V} & \left(\frac{\partial V}{\partial V}\right)_S \end{vmatrix} = \left(\frac{\partial T}{\partial S}\right)_V$$

$$\frac{\partial(T; -P)}{\partial(S; V)} = -\left(\frac{\partial P}{\partial V}\right)_T \left(\frac{\partial T}{\partial S}\right)_V \geq 0$$

but $\left(\frac{\partial T}{\partial S}\right)_V = \frac{(\partial T / \partial U)_V}{(\partial S / \partial U)_V} = \frac{T}{C_V}$ from a) ≥ 0

def

$$\kappa_T = -\frac{1}{V} \left(\frac{\partial V}{\partial P}\right)_T$$

isothermal compressibility

$$\rightarrow -\left(\frac{\partial P}{\partial V}\right)_T = \frac{1}{V \kappa_T} \Rightarrow \kappa_T \geq 0$$

(6)

a) stability along "S"

"force"

(intensive)

 T $\leftrightarrow$ S'

Response (extensive)

 $(V = \text{const})$

$$C_V \geq 0 \Rightarrow \left(\frac{\partial^2 U}{\partial S^2} \right)_V \geq 0 \quad U \text{ convex in } S$$

b) stability along "V"

 P $\leftrightarrow$ V $(S = \text{const})$

$$\kappa_S \geq 0 \Rightarrow \left(\frac{\partial^2 H}{\partial P^2} \right)_S \leq 0 \quad H \text{ concave in } S$$

c) stability overall

 P $\leftrightarrow$ V $(T = \text{const})$

$$\kappa_T \geq 0 \Rightarrow \left(\frac{\partial^2 G}{\partial P^2} \right)_T \leq 0 \quad G \text{ concave along } P$$

Thermodynamic Response & Stability

$$d(\text{Response}) = \left(\frac{d \text{Response}}{d \text{ext Force}} \right) d \text{ext Force}$$

System Response

ext "force" intuitive

Thermodynamic Response

Thermodynamic Stability $\rightarrow$ definite sign of thermodyn. Response

a) stability along "S"

$$(dS)_V = \left(\frac{\partial S}{\partial T} \right)_V dT$$

$$\left(\frac{dT}{dS} \right)_V = \frac{T}{C_V} = \left(\frac{\partial^2 U}{\partial S^2} \right)_V \geq 0$$

U convex (along S)

b) stability along "V"

$$(dV)_S = \left(\frac{\partial V}{\partial P} \right)_S dP$$

$$\left(\frac{\partial V}{\partial P} \right)_S = -V\kappa_S = \left(\frac{\partial^2 H}{\partial P^2} \right)_S \leq 0$$

H concave (along P)

c) overall stability

$$(dV)_T = \left(\frac{\partial V}{\partial P} \right)_T dP$$

$$\left(\frac{\partial V}{\partial P} \right)_T = -V\kappa_T = \left(\frac{\partial^2 G}{\partial P^2} \right)_T \leq 0$$

G concave (along P)