

The background of the slide is a 3D molecular simulation. It features a complex network of orange and yellow rods representing atoms and bonds, set against a dark blue background. In the upper left, there is a cluster of spheres, some colored red and others blue, representing different types of atoms. The overall image conveys a sense of scientific research and computational chemistry.

# MOLECULAR SIMULATION

From Algorithms to Applications

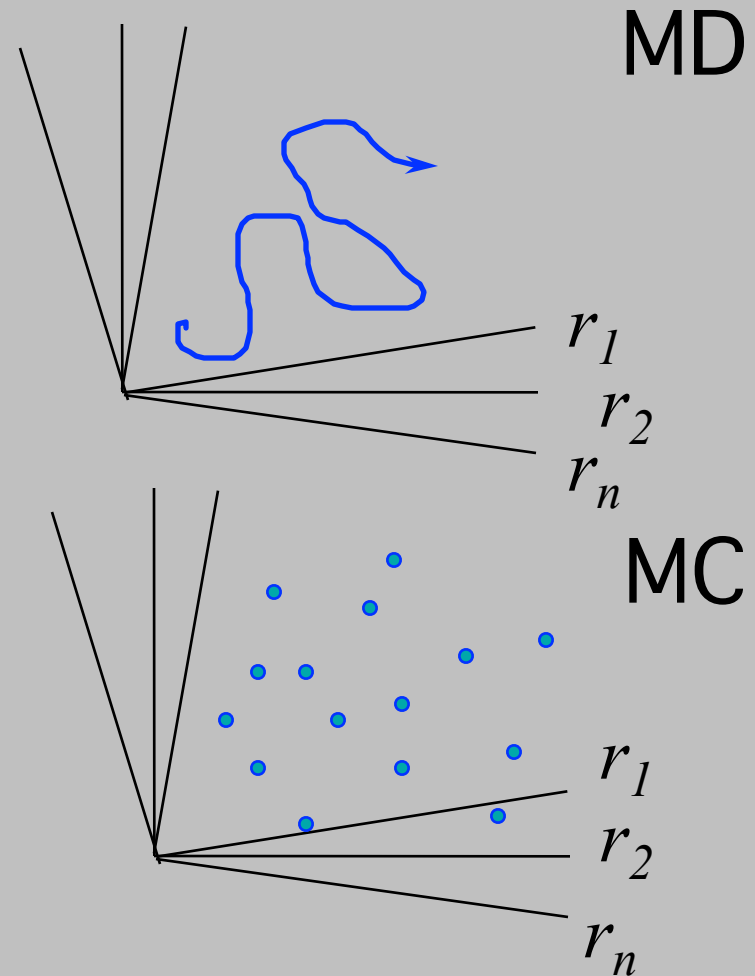
second edition

## Introduction Statistical Thermodynamics

Daan **Frenkel** & Berend **Smit**

# Molecular Simulations

- ◆ Molecular dynamics:  
solve equations of motion
- ◆ Monte Carlo:  
importance sampling



## Algorithm 1 (Basic Metropolis Algorithm)

<pre>PROGRAM mc</pre>	basic Metropolis algorithm
<pre>do icycl=1,ncycl</pre>	perform <code>ncycl</code> MC cycles
<pre>  call mcmove</pre>	displace a particle
<pre>  if (mod(icycl,nsamp).eq.0)</pre>	
<pre>+    call sample</pre>	sample averages
<pre>enddo</pre>	
<pre>end</pre>	

*Comments to this algorithm:*

1. Subroutine `mcmove` attempts to displace a randomly selected particle (see Algorithm 2).
2. Subroutine `sample` samples quantities every `nsamp`th cycle.

## Algorithm 2 (Attempt to Displace a Particle)

SUBROUTINE mcmove	attempts to displace a particle
o=int(ranf()*npart)+1	select a particle at random
call ener(x(o), eno)	energy old configuration
xn=x(o)+(ranf()-0.5)*delx	give particle random displacement
call ener(xn, enn)	energy new configuration
if (ranf().lt.exp(-beta	acceptance rule (3.2.1)
+ * (enn-eno)) x(o)=xn	accepted: replace x(o) by xn
return	
end	

*Comments to this algorithm:*

1. Subroutine `ener` calculates the energy of a particle at the given position.
2. Note that, if a configuration is rejected, the old configuration is retained.
3. The `ranf()` is a random number uniform in  $[0, 1]$ .

# Questions

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What is the desired distribution?

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- Atoms first! Thermodynamics last!

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## Other ensembles:

- Constant pressure
- grand-canonical ensemble

The background of the slide is a 3D molecular simulation. It features a complex network of orange and yellow rods representing bonds, with small black spheres representing atoms. The structure is dense and interconnected, typical of a polymer or a complex molecular assembly. The lighting is dramatic, with highlights and shadows that give the structure a three-dimensional appearance.

# MOLECULAR SIMULATION

From Algorithms to Applications

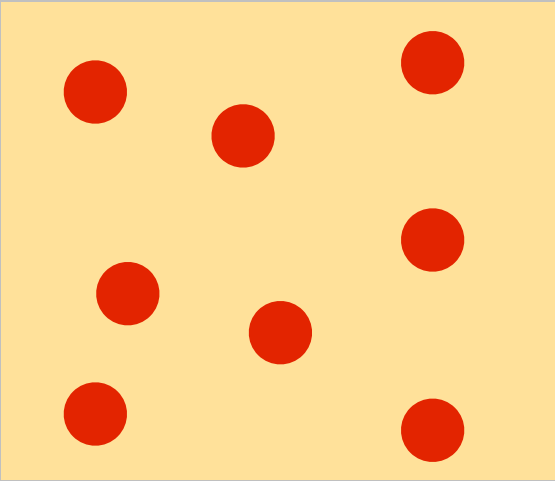
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Atoms first  
thermodynamics next

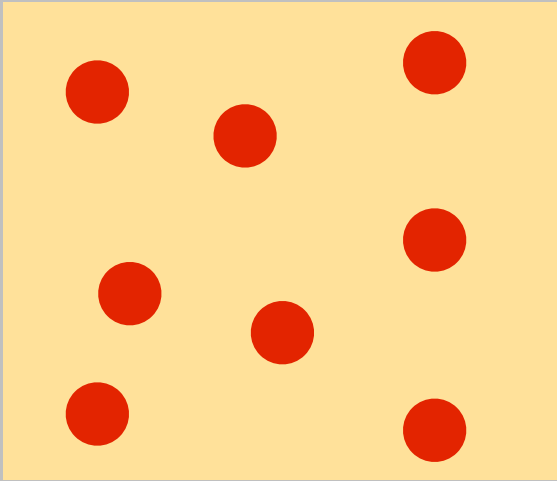
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# A box of particles

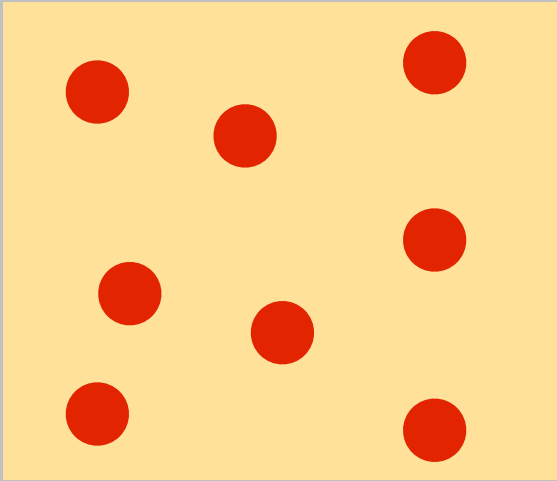


# A box of particles



We have given the particles an intermolecular potential

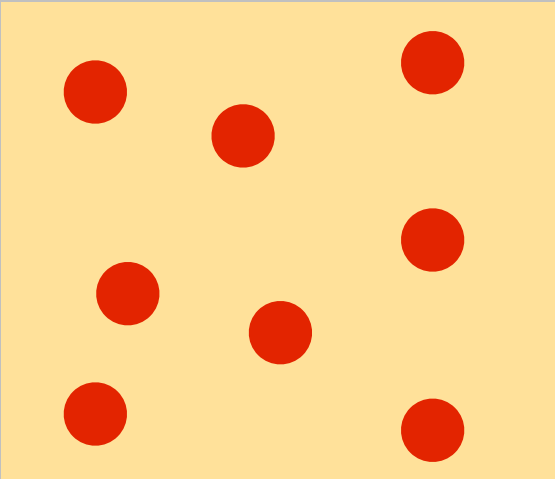
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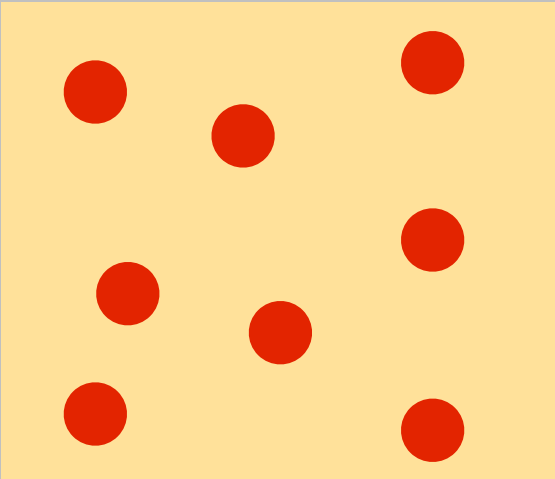


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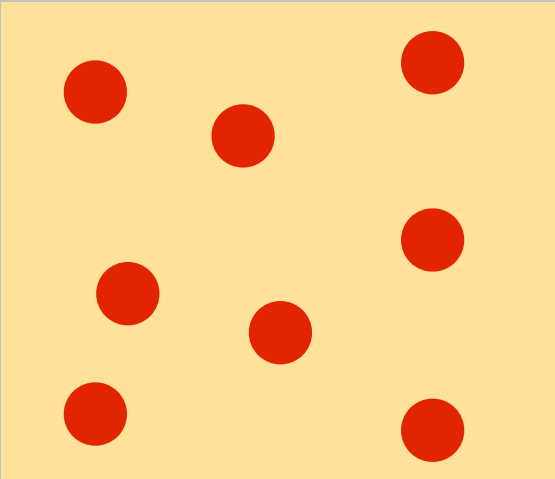
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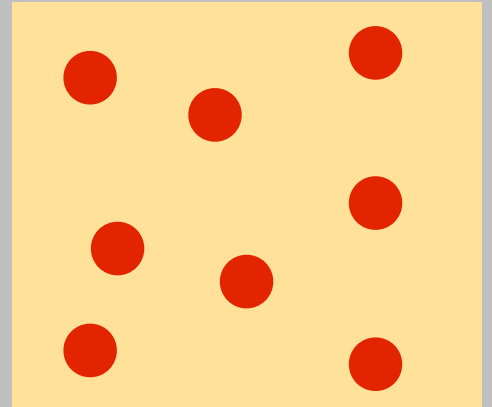
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Conservation of total energy

# Phase space

Thermodynamics:  $N, V, E$

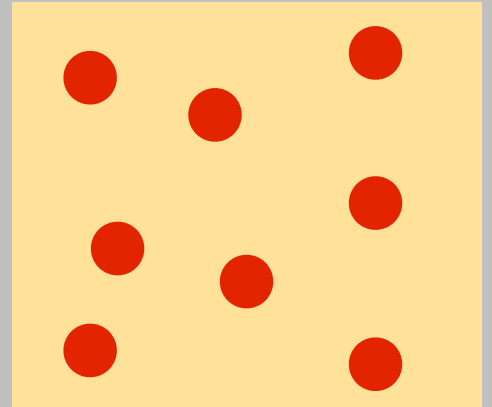


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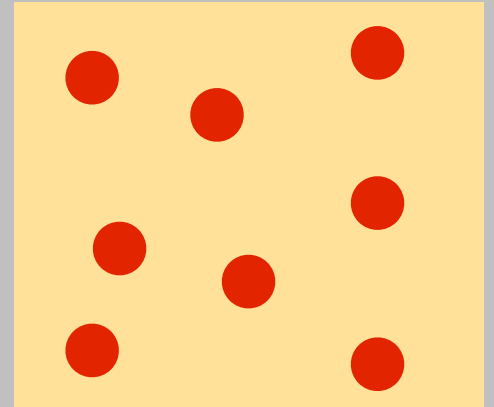
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point in phase space



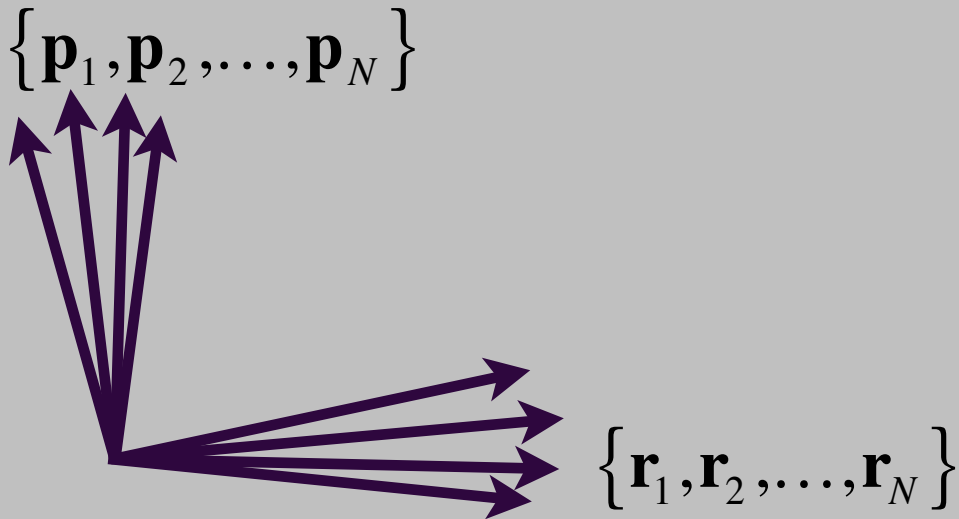
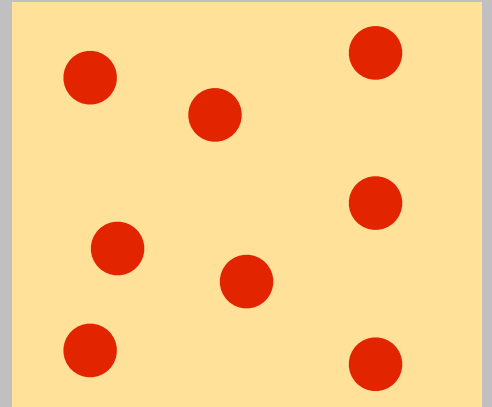
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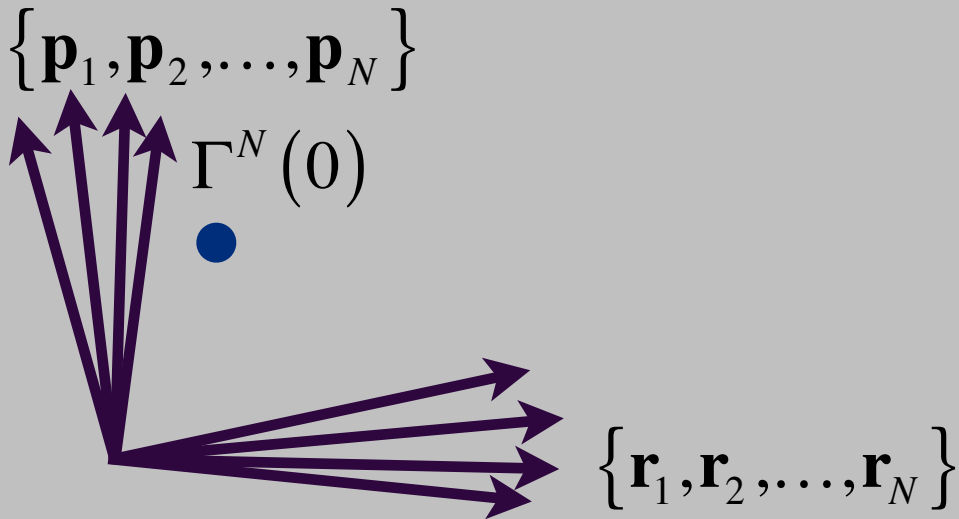
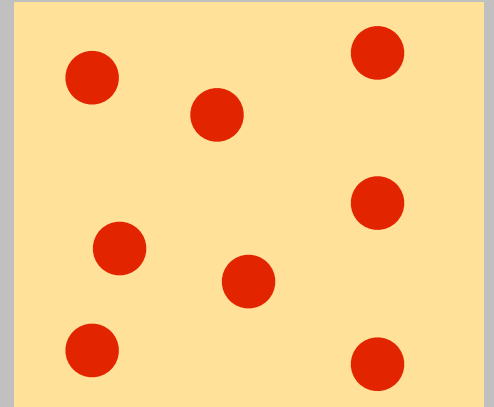
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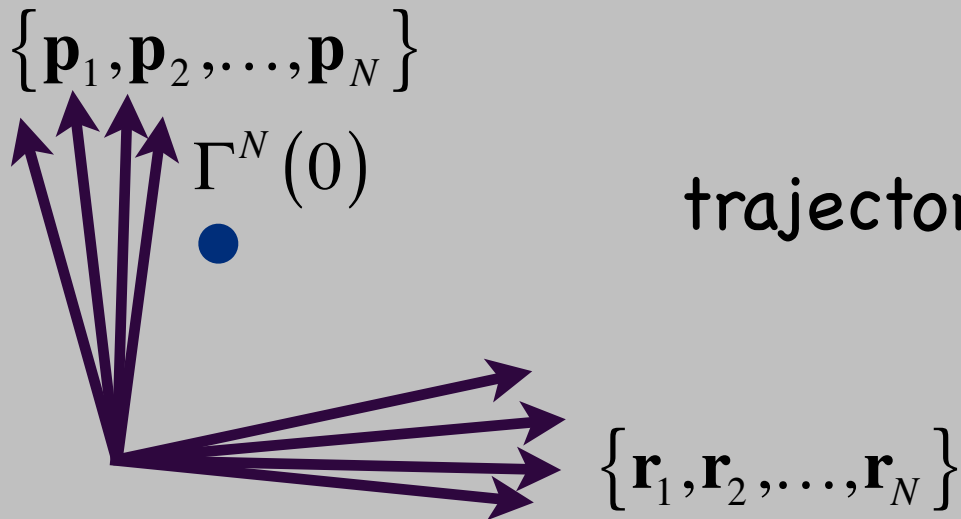
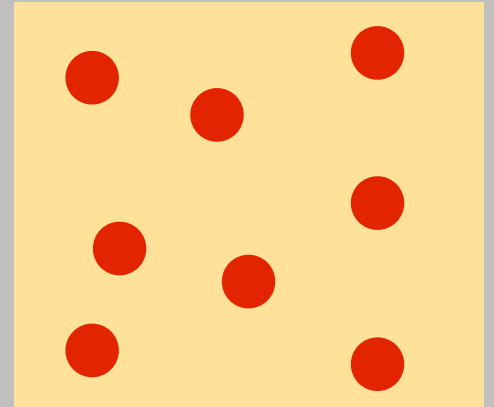
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trajectory: classical mechanics

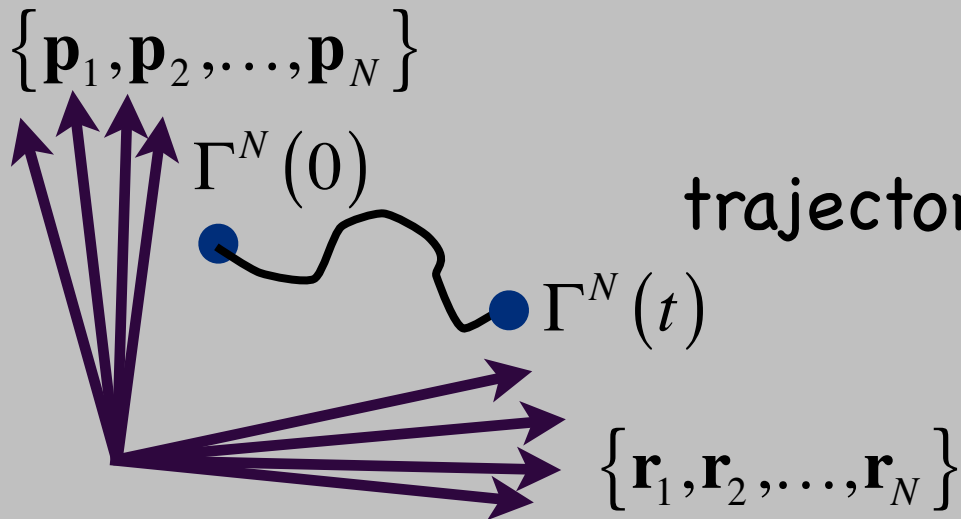
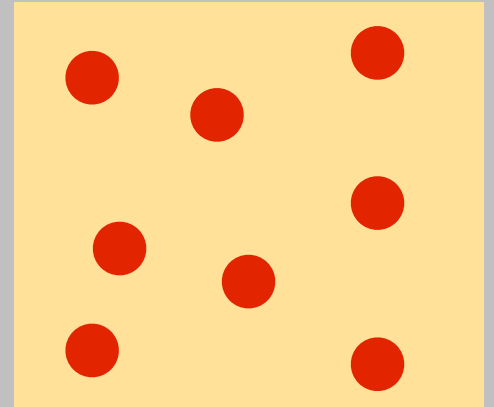
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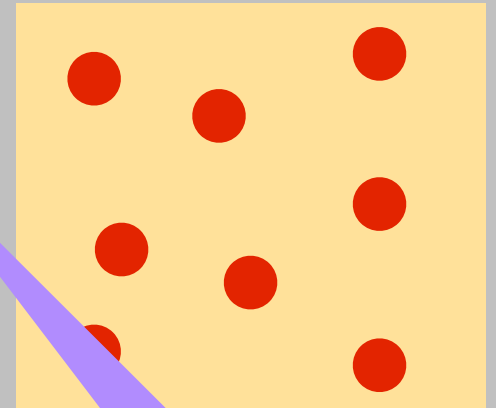
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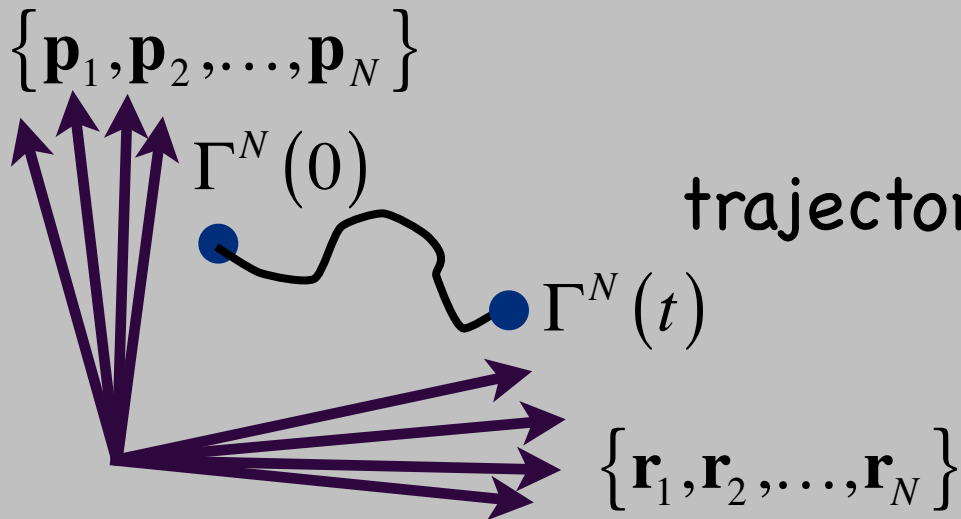
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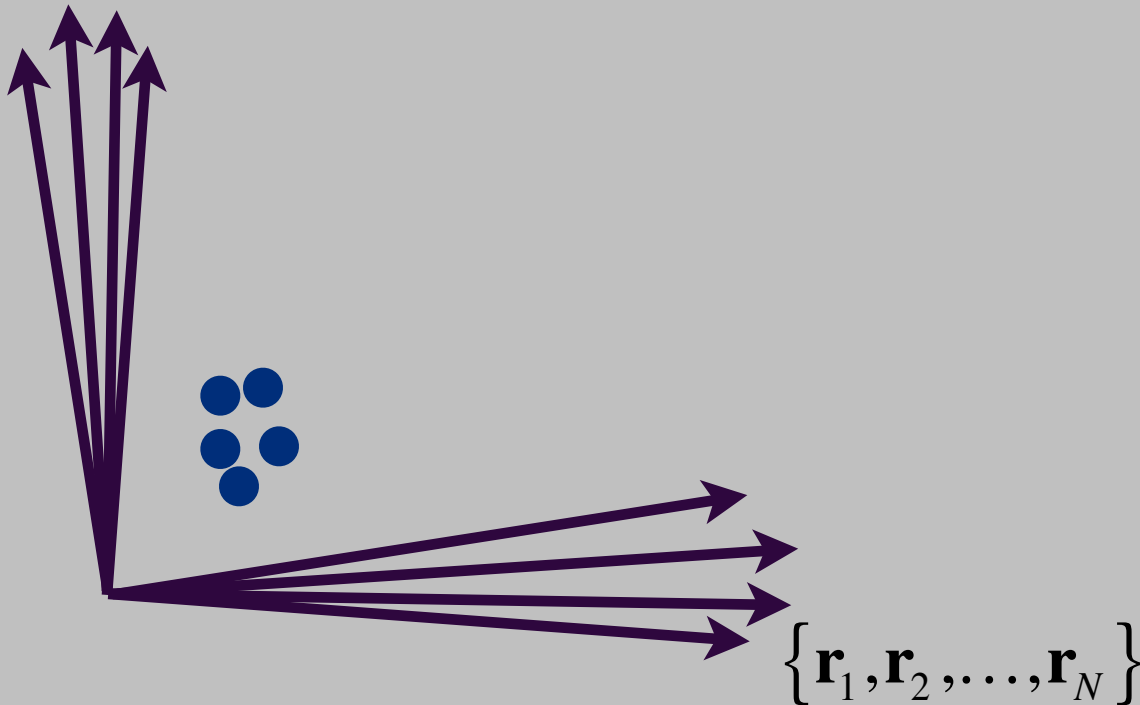


trajectory: classical mechanics

All trajectories with the same initial total energy should describe the same thermodynamic state

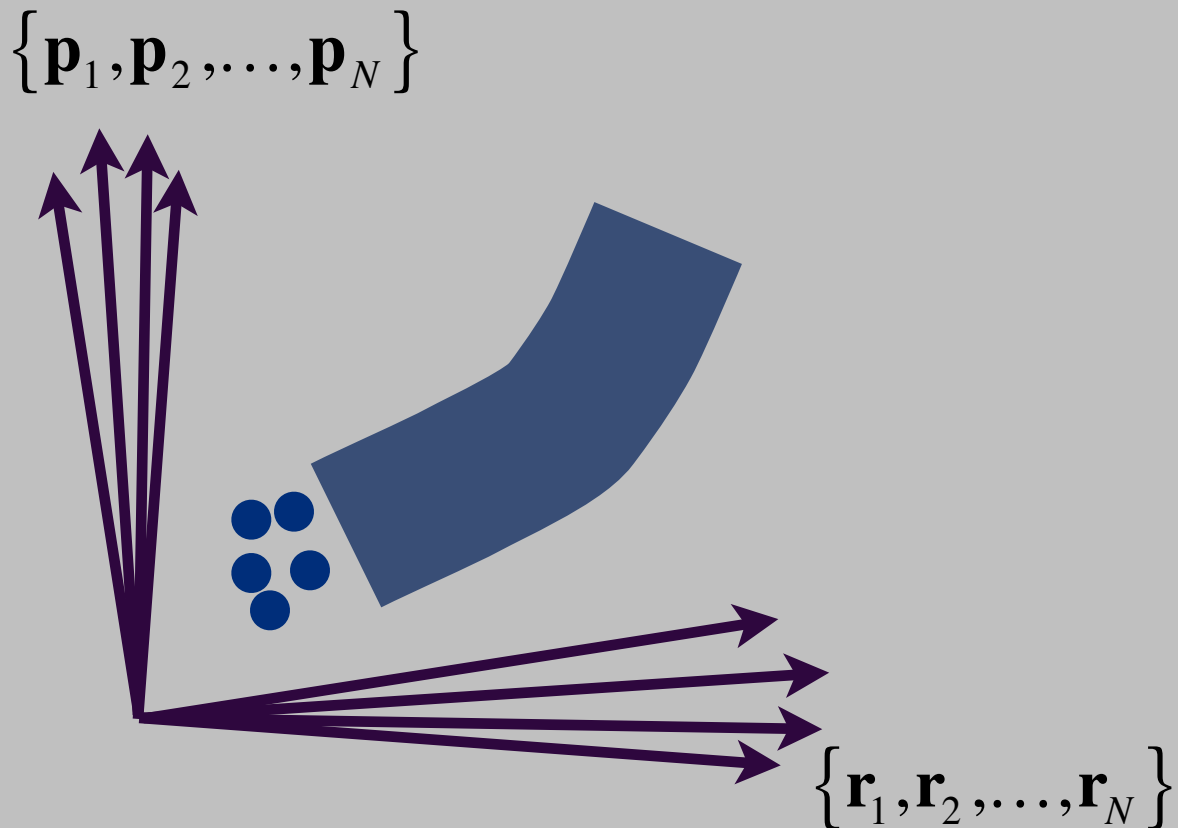
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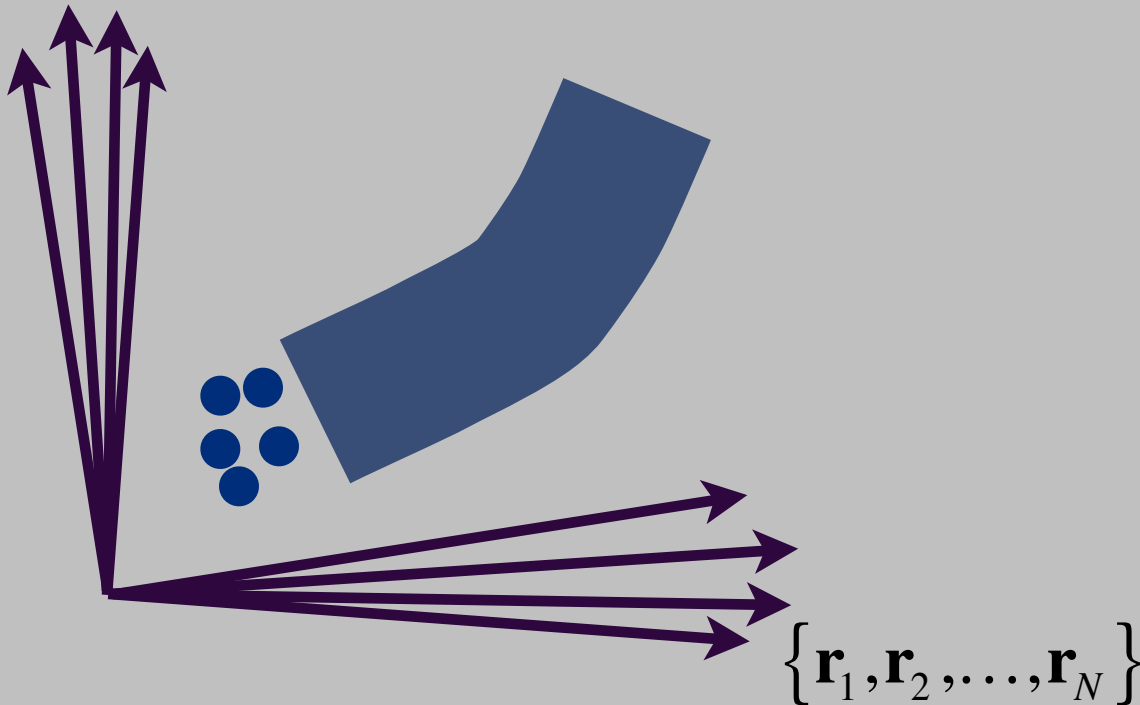
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These trajectories define a probability density in phase space

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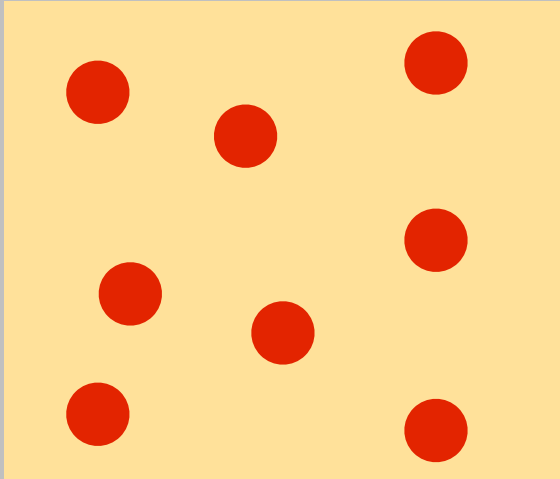
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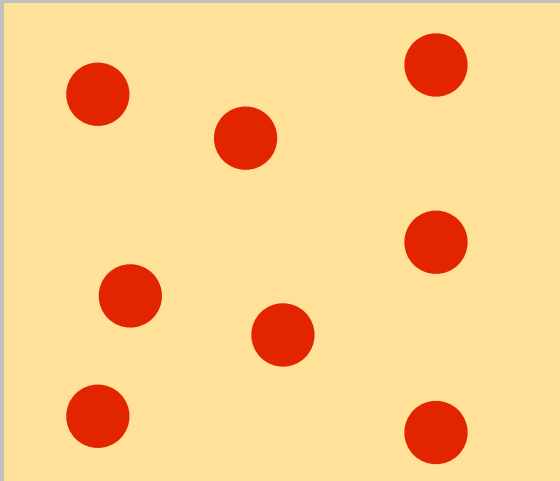
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# Making a gas

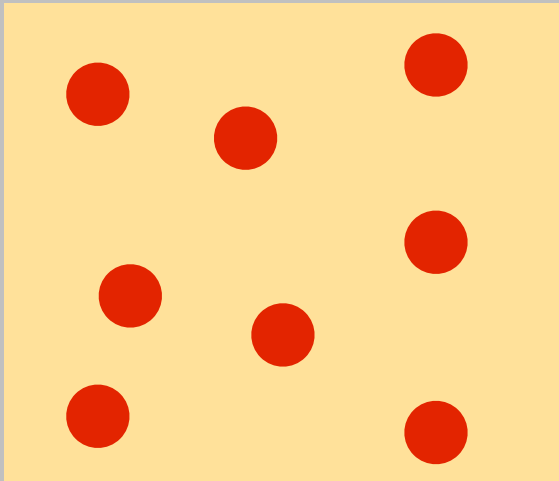


# Making a gas



What do we need to specify to fully define a thermodynamic system?

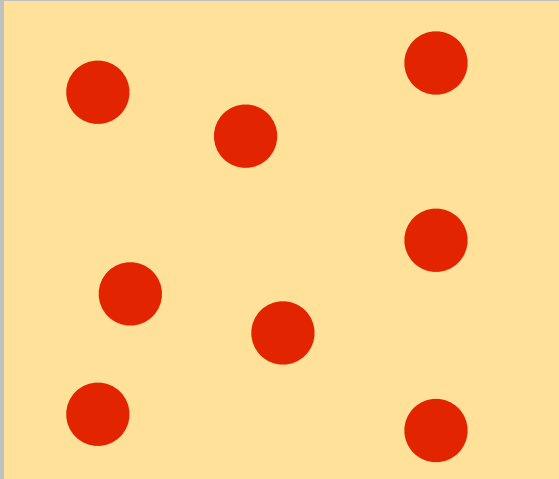
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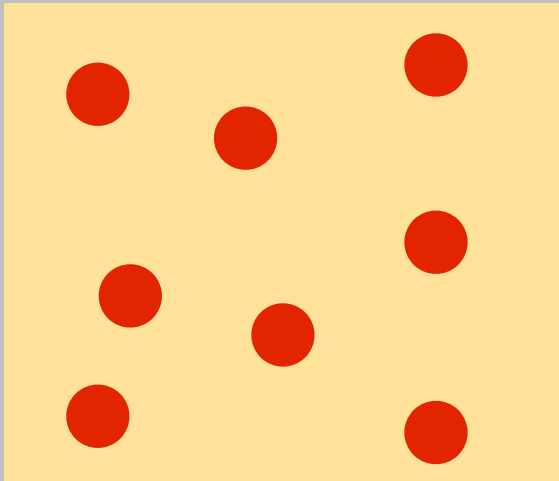
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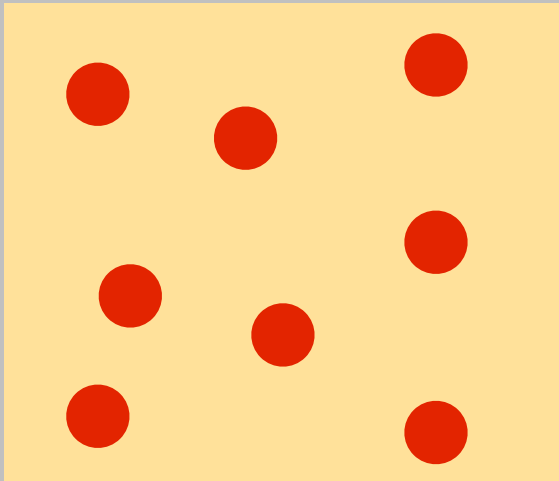
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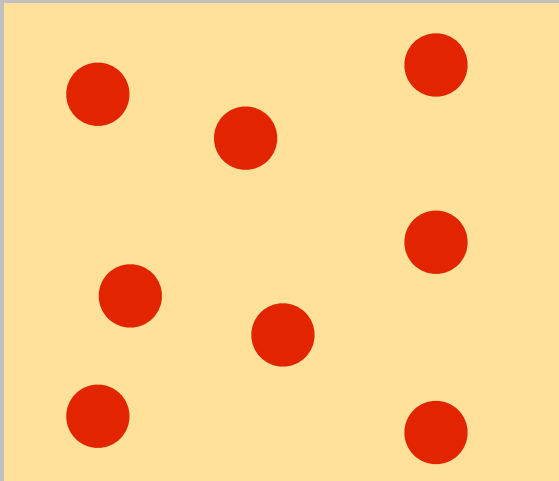


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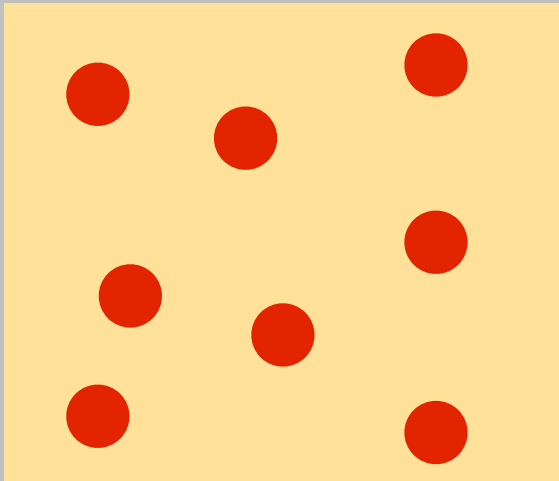
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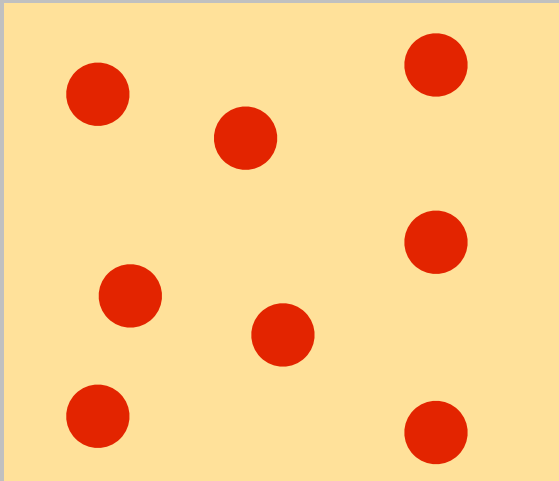
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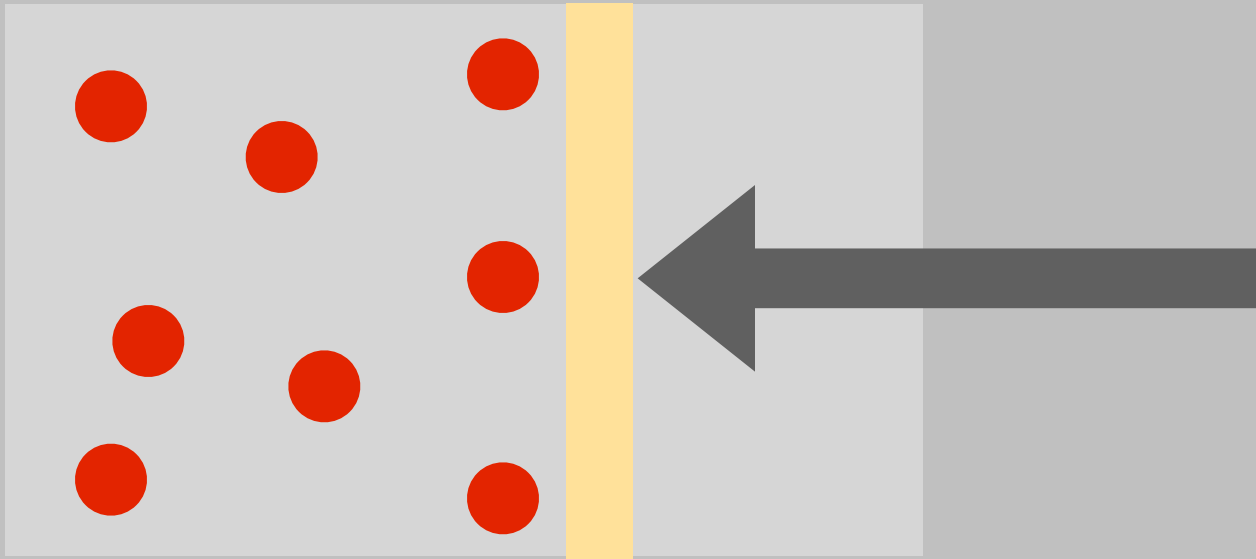
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(micro-canonical ensemble)

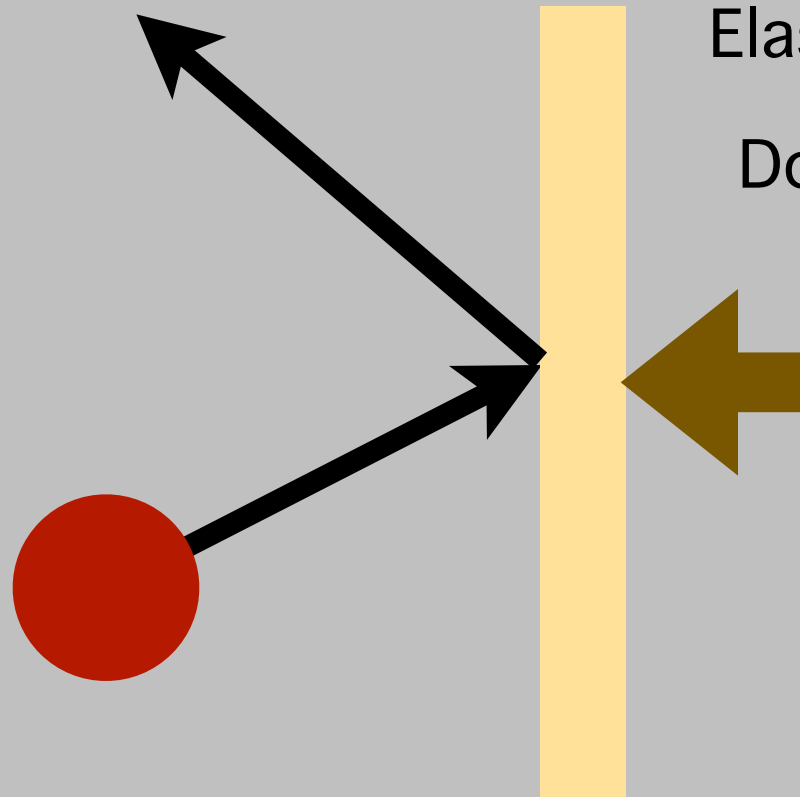
# Pressure

What is the force I need to apply to prevent the wall from moving?



How much work I do?

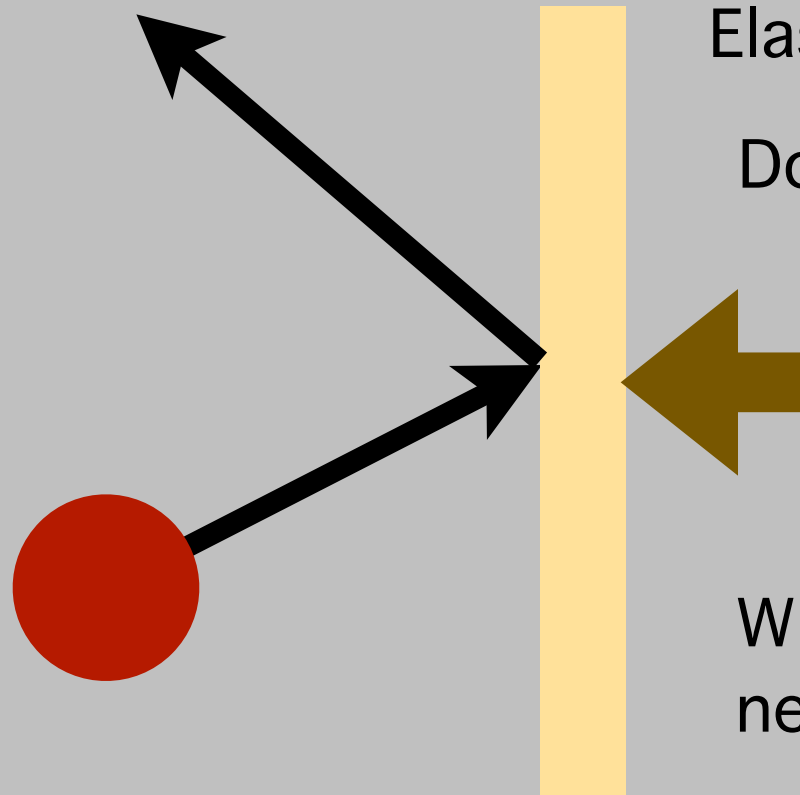
# Collision with a wall



Elastic collisions:

Does the energy change?

# Collision with a wall



Elastic collisions:

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What is the force that we  
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- one particle:

$v_x$

2 m

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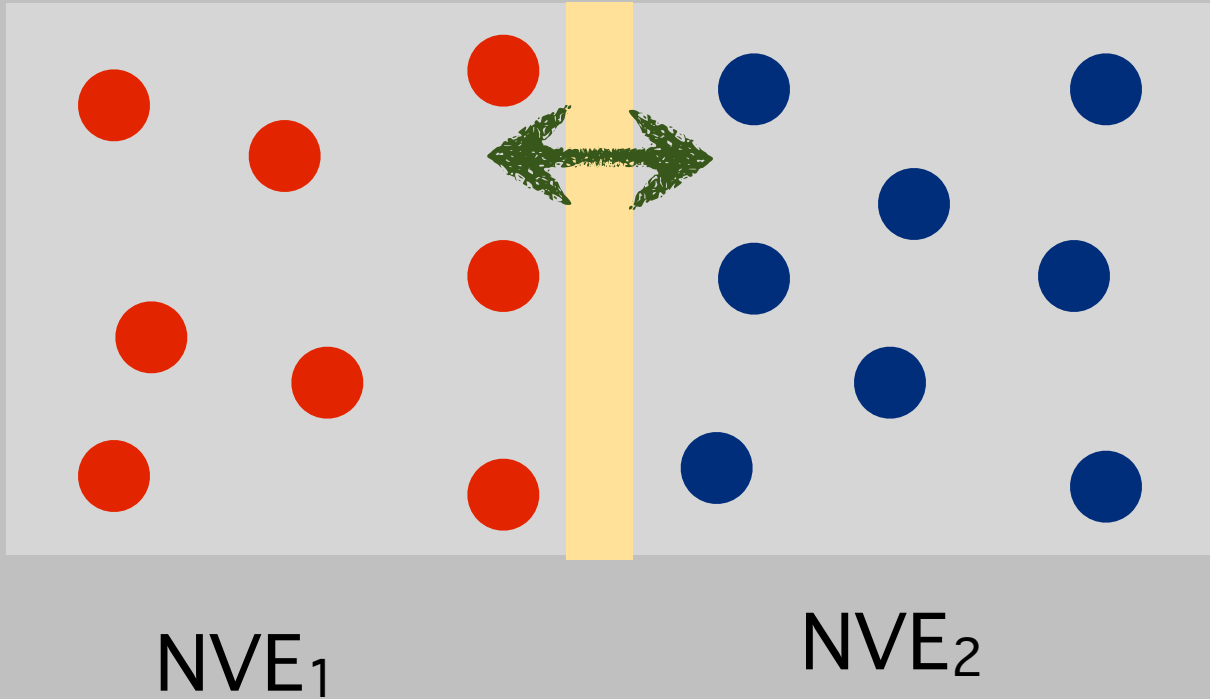
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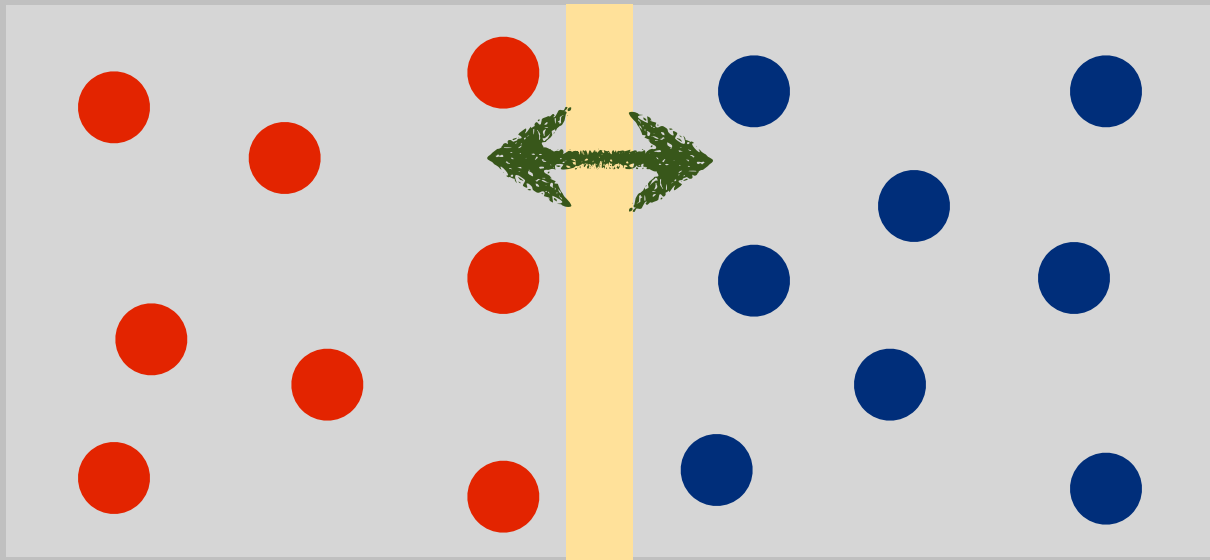
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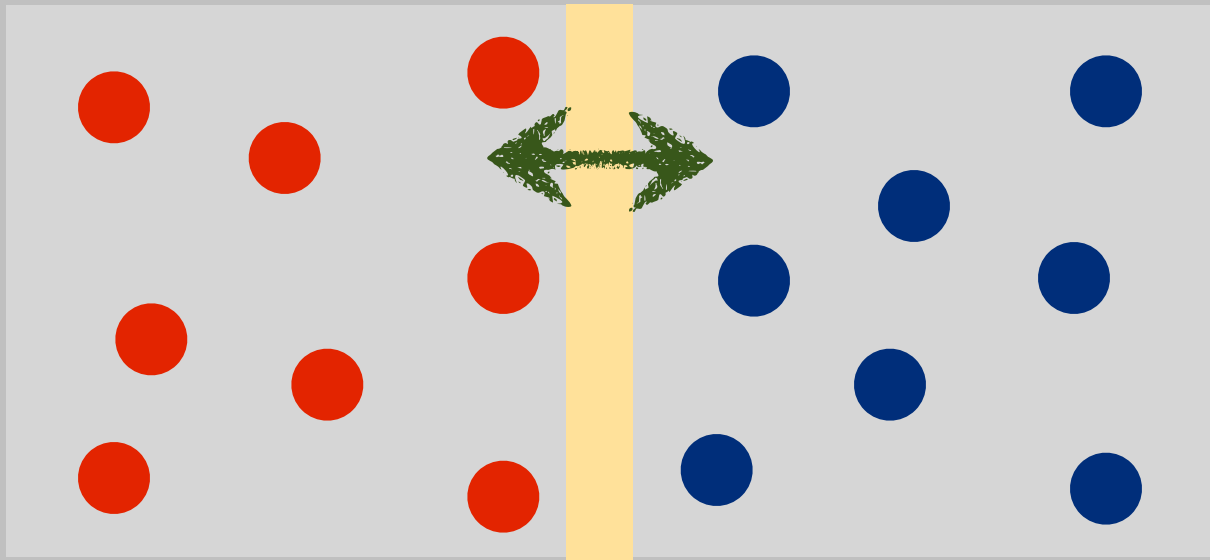


$NVE_1$

$NVE_2$

$E_1 > E_2$

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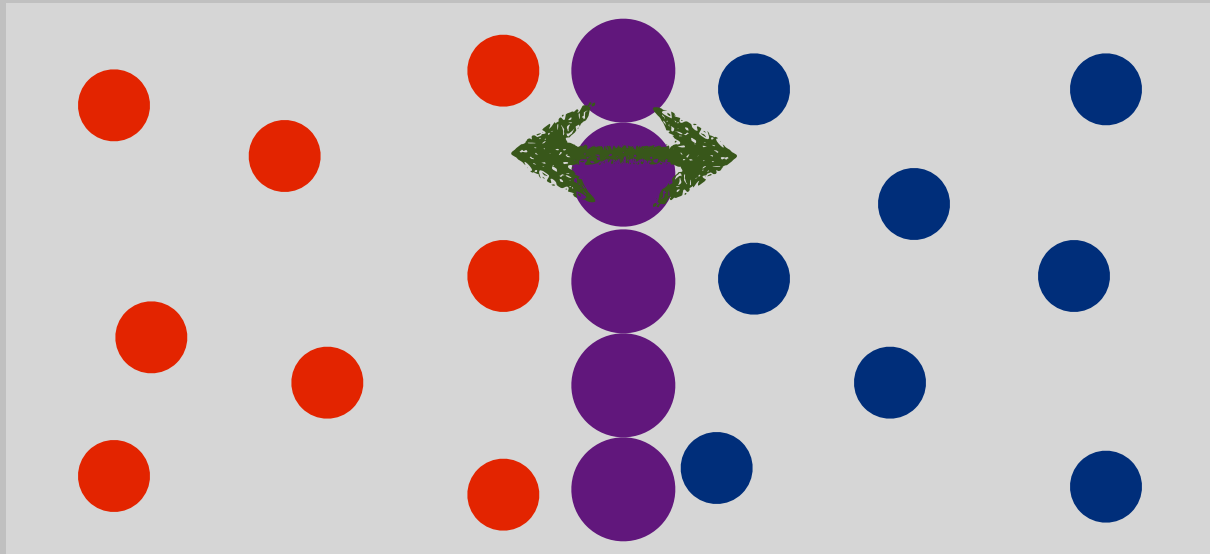
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What will the moveable wall do?

# Experiment (2)



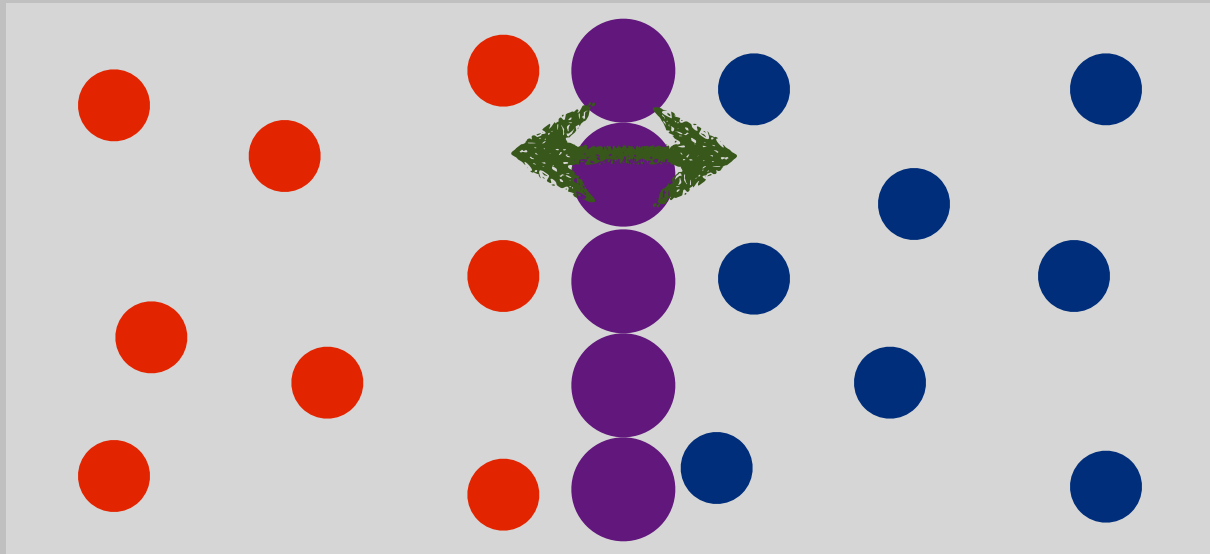
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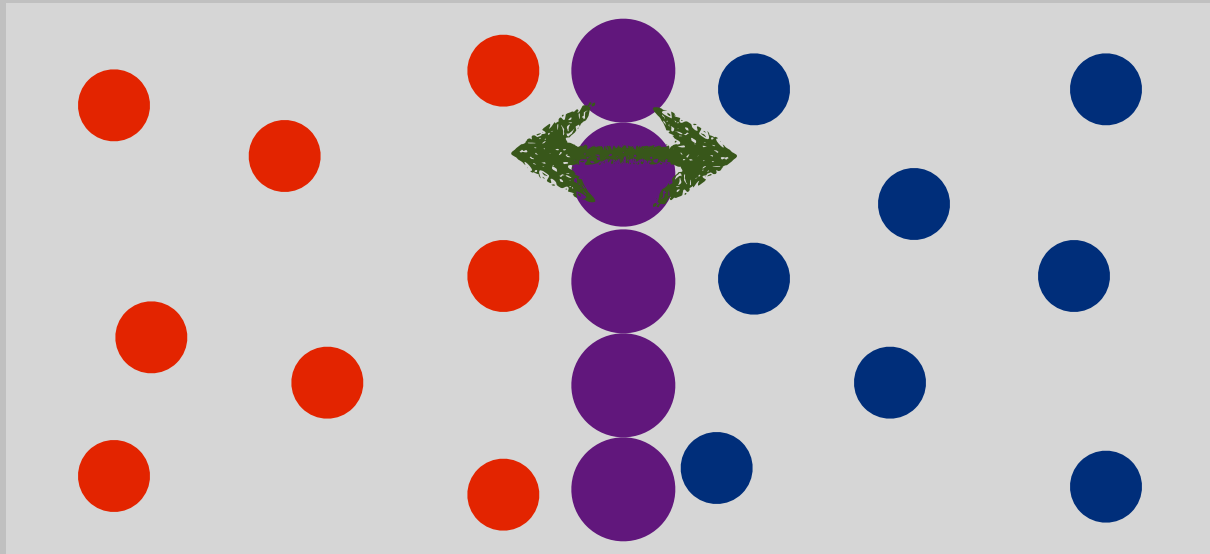
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Now the wall are heavy molecules

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Now the wall are heavy molecules

What will the moveable wall do?

# Newton + atoms

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- We have a natural formulation of the first law
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- We have discovered another equilibrium properties related to the total energy of the system

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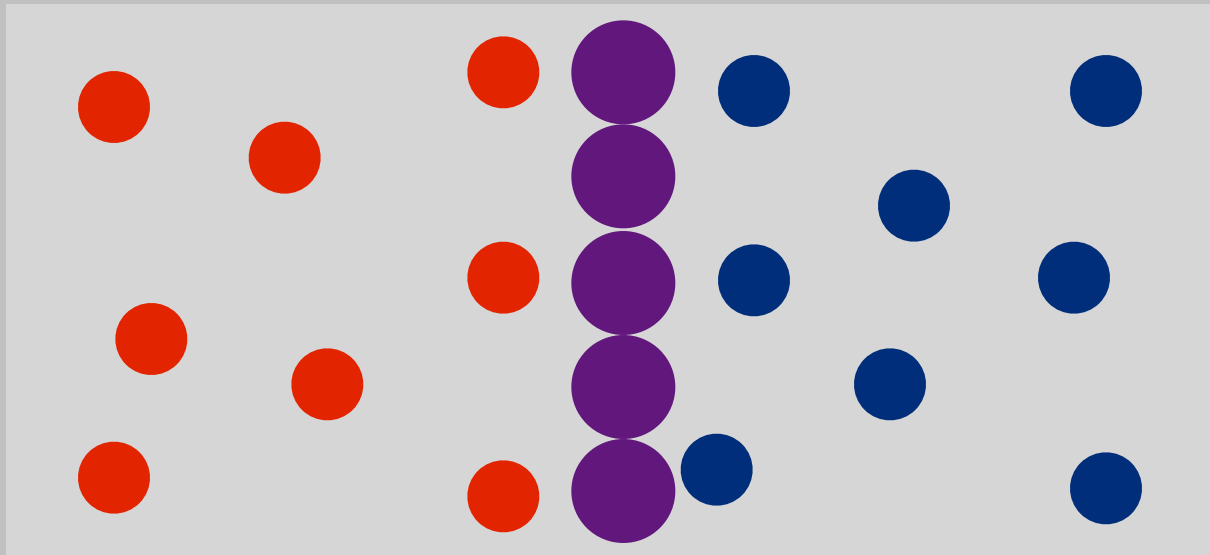
From Algorithms to Applications

second edition

## Thermodynamics (classical)

Daan **Frenkel** & Berend **Smit**

# Experiment



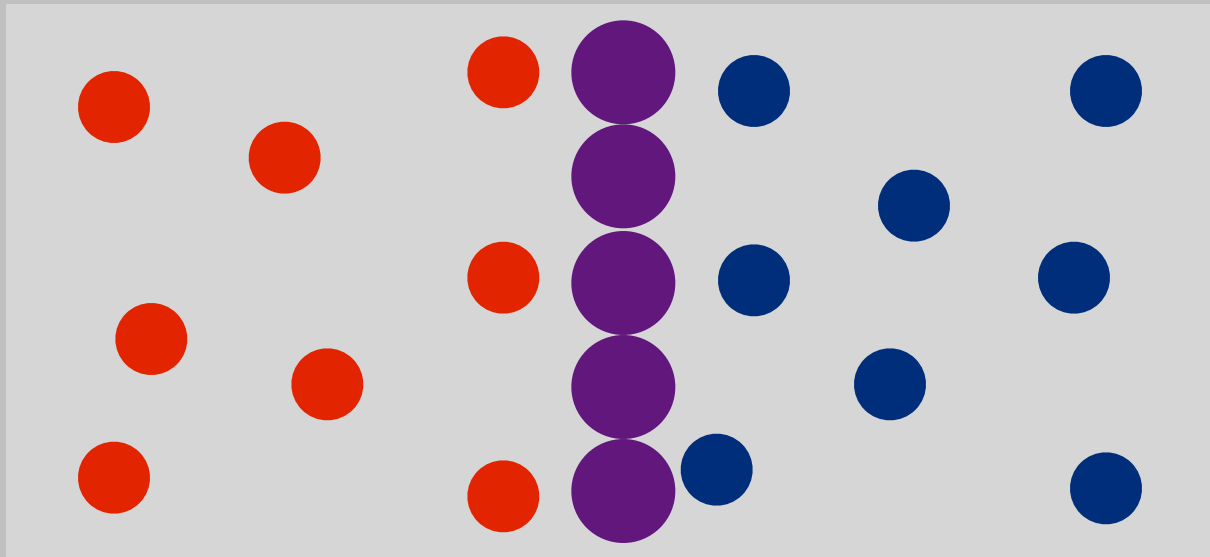
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# Experiment



$NVE_1$

$NVE_2$

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The wall can move and exchange energy:  
what determines equilibrium ?

# Classical Thermodynamics

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- 1st law of Thermodynamics
  - Energy is conserved

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- 1st law of Thermodynamics
  - Energy is conserved
- 2nd law of Thermodynamics
  - Heat spontaneously flows from hot to cold

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$$dU = TdS + dW$$

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$$dU = TdS + dW$$

If we have work by a expansion of a fluid

# Classical Thermodynamics

Carnot: Entropy difference between two states:

$$\Delta S = S_B - S_A = \int_A^B \frac{dQ_{\text{rev}}}{T}$$

Using the first law we have:

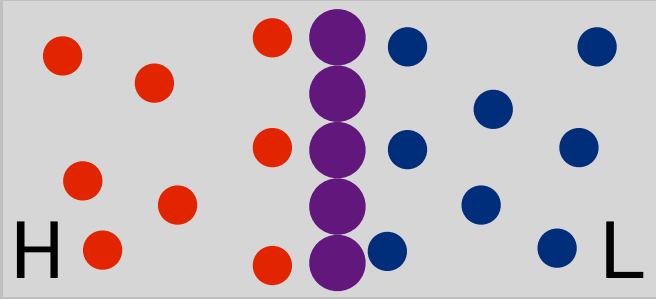
$$\Delta U = Q + W$$

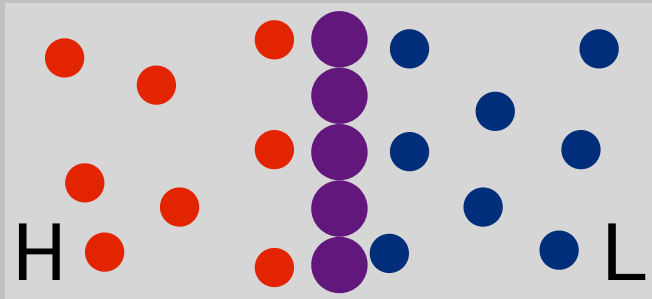
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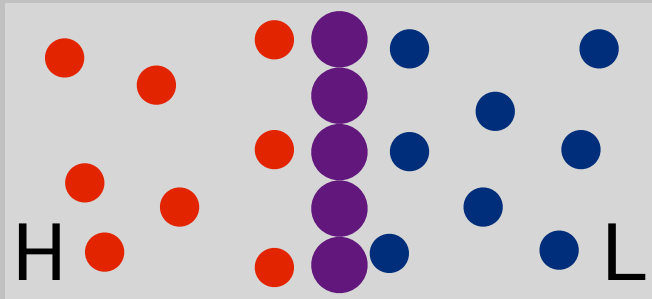
$$dU = TdS - pdV$$





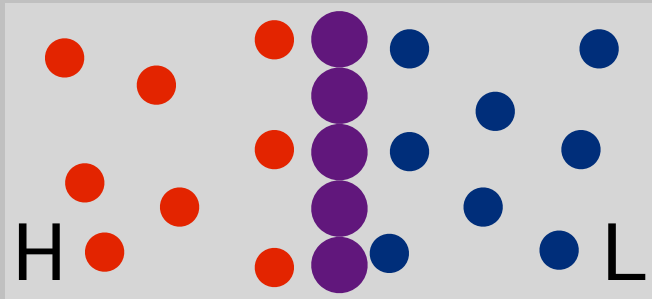
Let us look at the very initial stage





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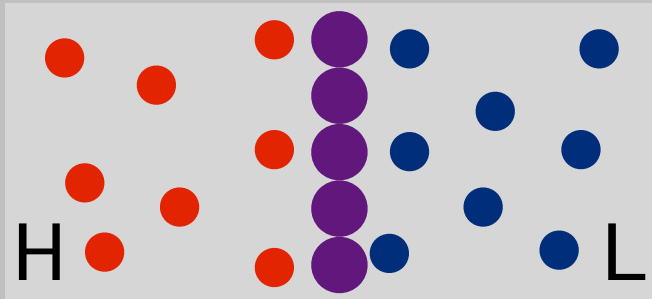
$dq$  is so small that the temperatures of the two systems do not change



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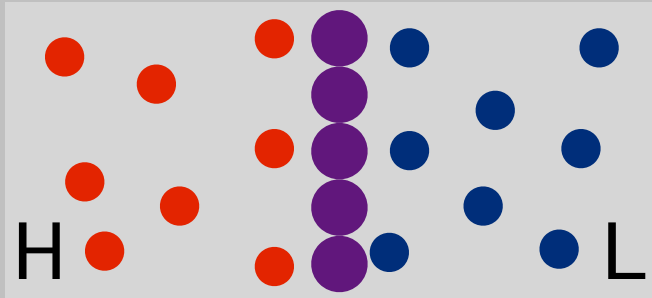
For system H



Let us look at the very initial stage

$dq$  is so small that the temperatures of the two systems do not change

For system H 
$$dS_H = -\frac{dq}{T_H}$$

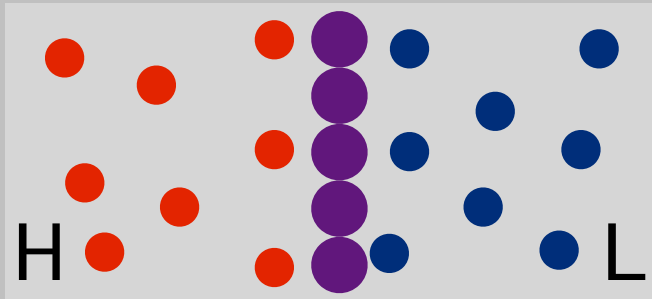


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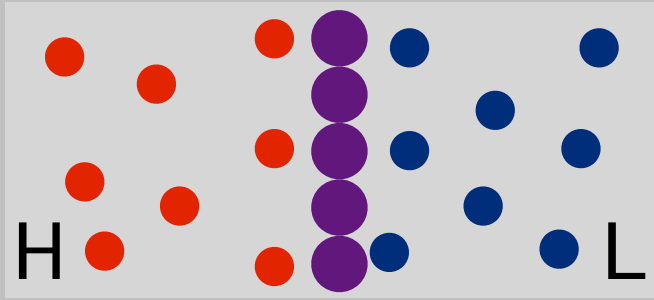


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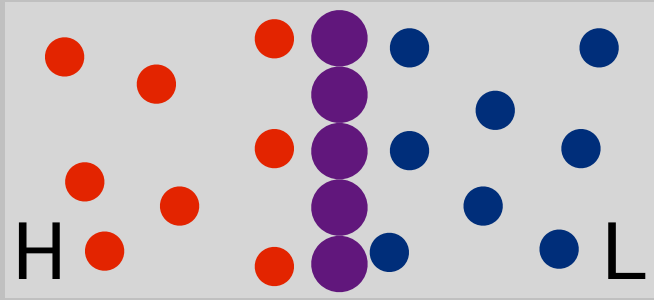
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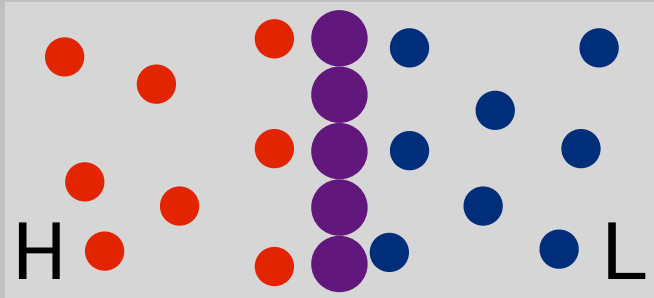
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$$dS = dS_L + dS_H = dq \left( \frac{1}{T_L} - \frac{1}{T_H} \right)$$



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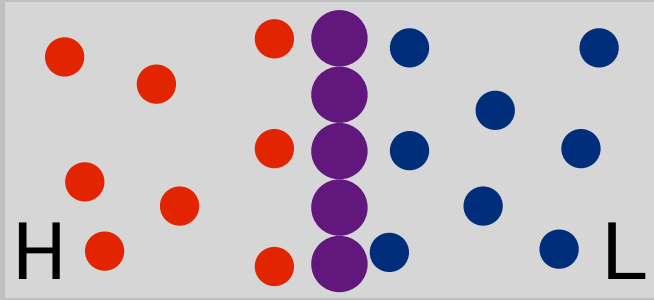
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Heat goes from warm to cold: or if  $dq > 0$  then  $T_H > T_L$





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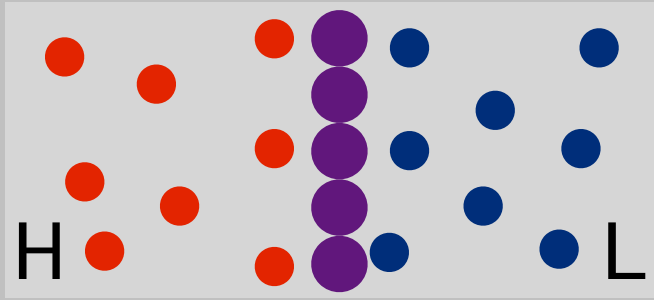
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Heat goes from warm to cold: or if  $dq > 0$  then  $T_H > T_L$

This gives for the entropy change:  $dS > 0$

Hence, the entropy increases until the two temperatures are equal

# Question

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- Thermodynamics has a sense of time, but not Newton's dynamics
  - Look at a water atoms in reverse
  - Look at a movie in reverse

# Question

- Thermodynamics has a sense of time, but not Newton's dynamics
  - Look at a water atoms in reverse
  - Look at a movie in reverse
- When do molecules know about the arrow of time?

The background of the slide is a 3D molecular simulation. It features a complex network of orange and yellow rods representing atoms or molecules, with some spheres visible. The overall color scheme is dark with warm, glowing highlights from the simulation.

# MOLECULAR SIMULATION

From Algorithms to Applications

second edition

## Thermodynamics (statistical)

Daan **Frenkel** & Berend **Smit**

# Statistical Thermodynamics

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Basic assumption



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**All** of statistical thermodynamics and equilibrium thermodynamics

# Statistical Thermodynamics

Basic assumption

For a system in equilibrium with a reservoir at temperature  $T$ , the probability of finding the system in a state with energy  $E$  is given by the Boltzmann factor:

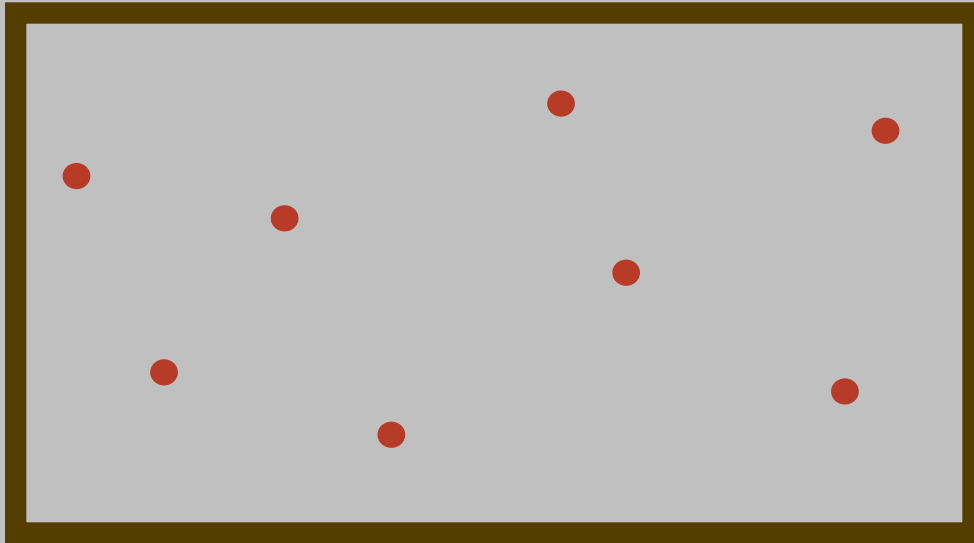
Con.

All states are equally probable in the microcanonical ensemble and equilibrium with a reservoir at temperature  $T$  in the canonical ensemble.

... but classical thermodynamics is based on laws

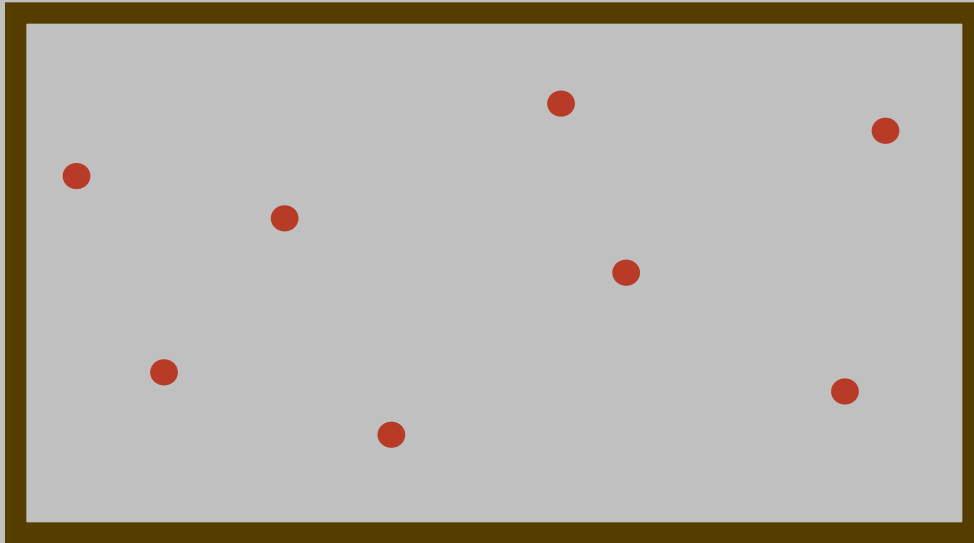
# Ideal gas

Let us again make an ideal gas



# Ideal gas

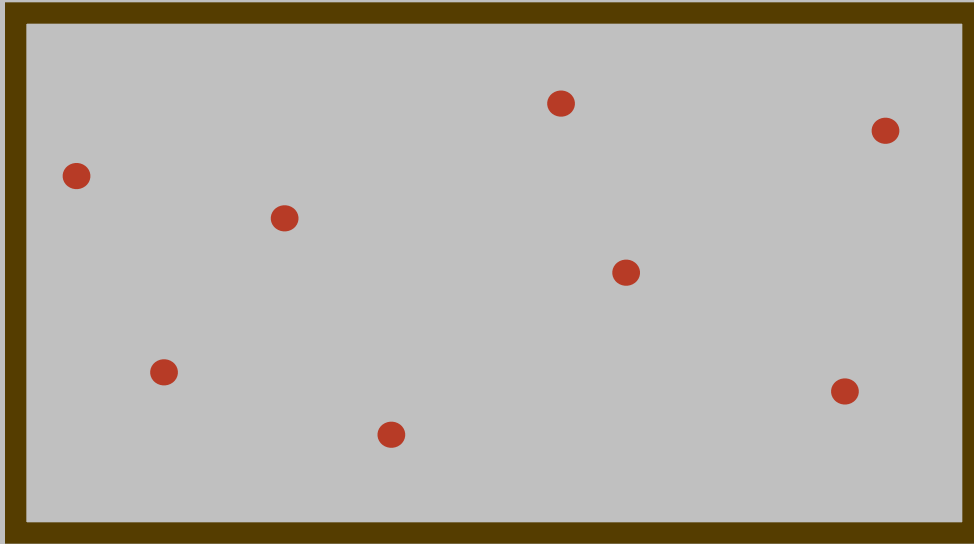
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We select:

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Let us again make an ideal gas

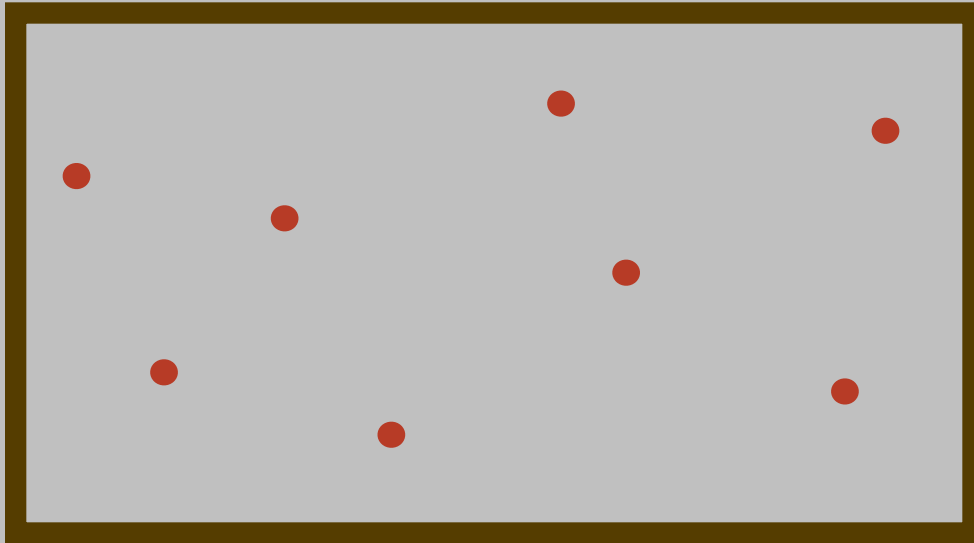


We select:

(1)  $N$  particles,

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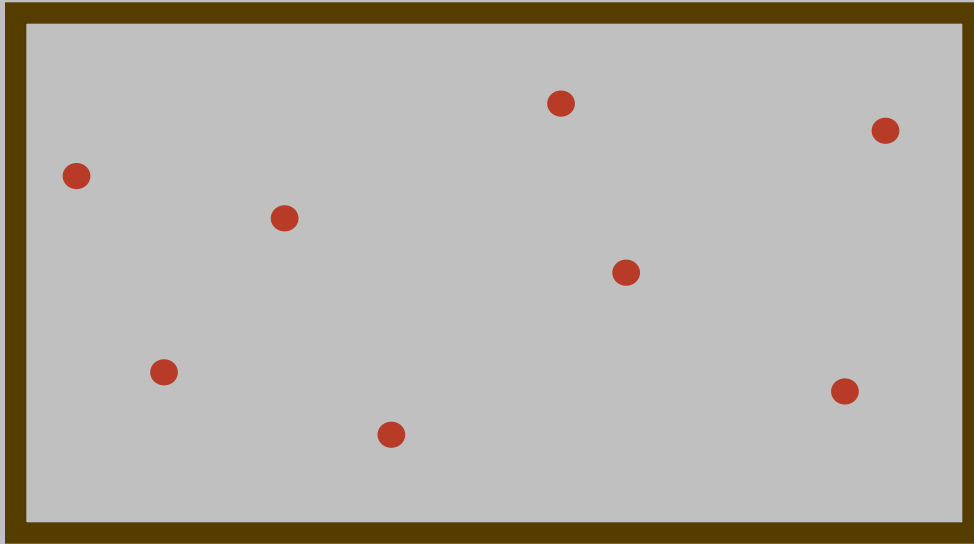
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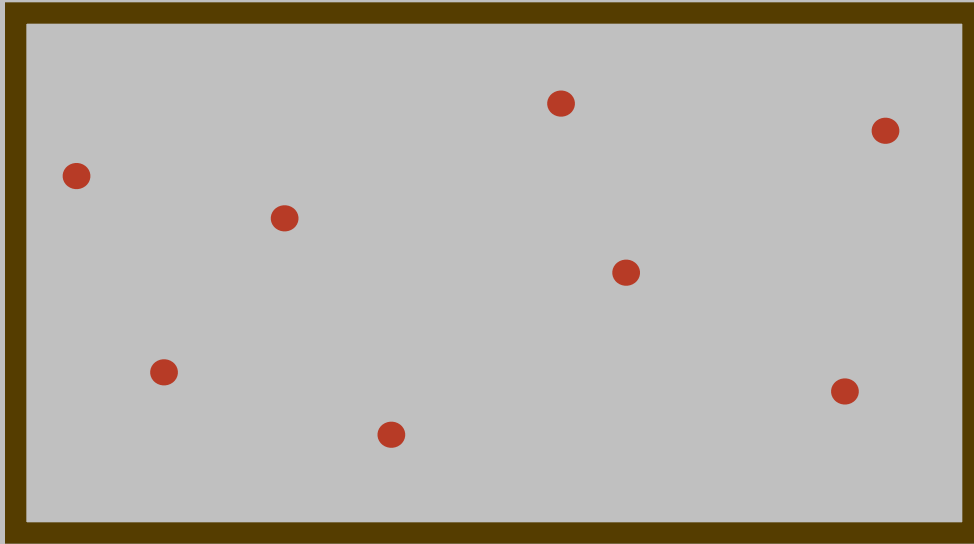


We select:

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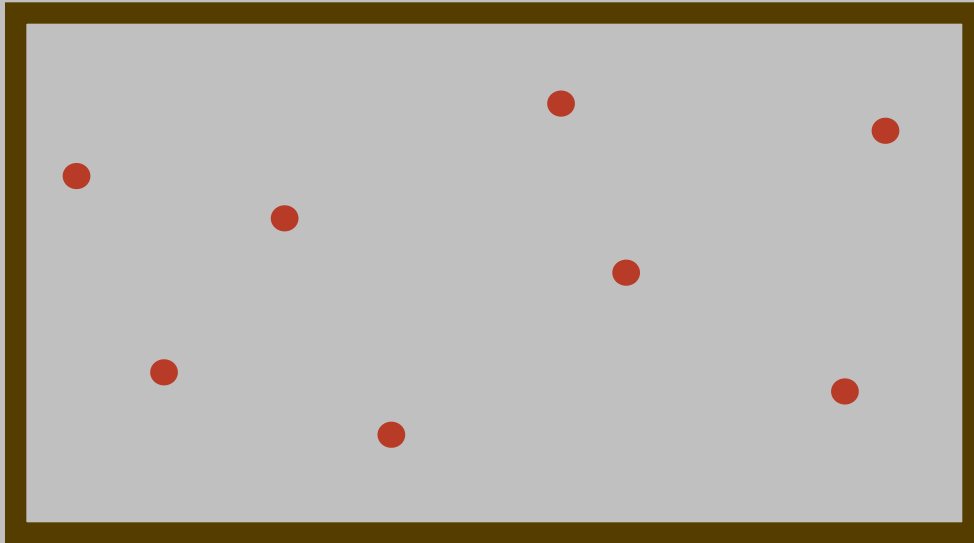


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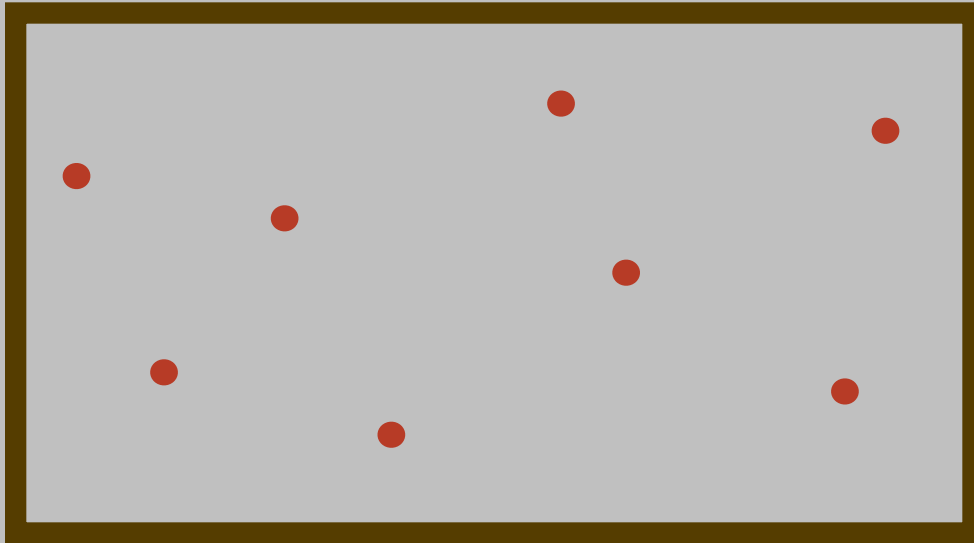
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This fixes;  $V/n$ ,  $U/n$

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This fixes;  $V/n$ ,  $U/n$

Basic assumption

For an isolated system any microscopic configuration is equally likely

What is the probability to find this configuration?



What is the probability to find this configuration?



The system has the same kinetic energy!!

What is the probability to find this configuration?



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Our basic assumption must be seriously wrong!

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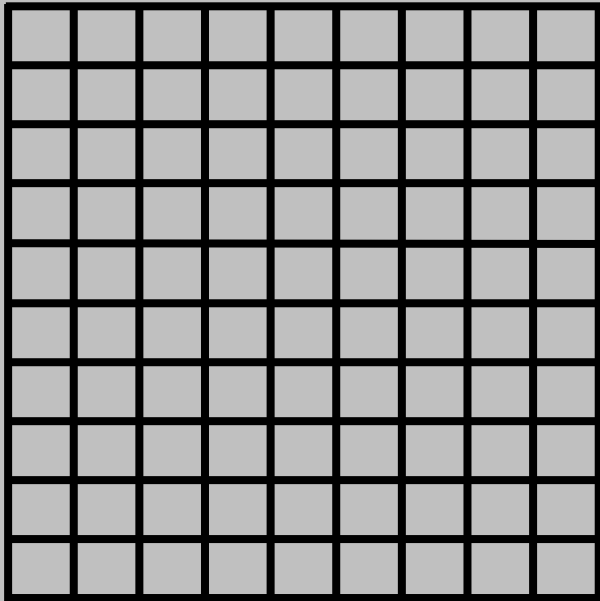
... but are we doing the statistics correctly?



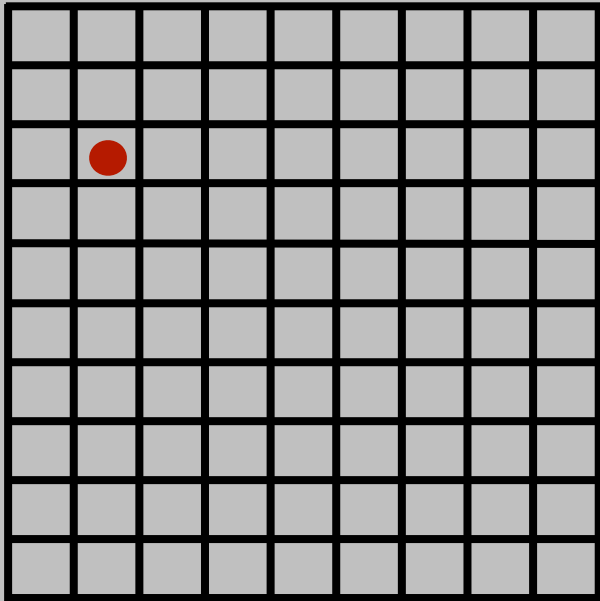
# Question

- Is it safe to be in this room?

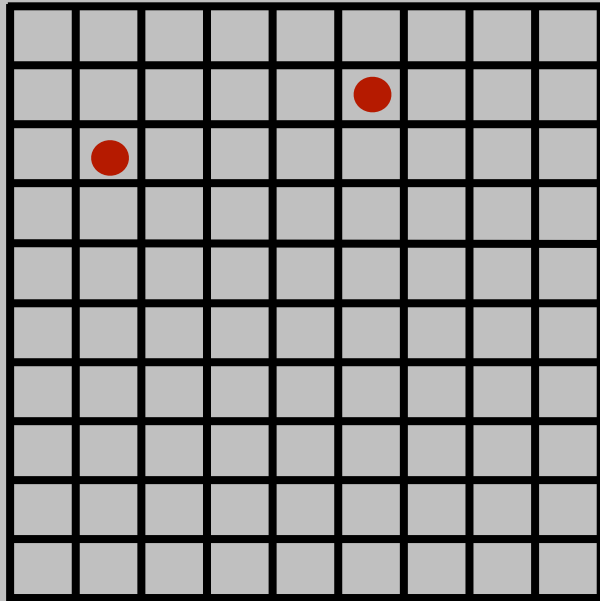
... lets look at our statistics correctly



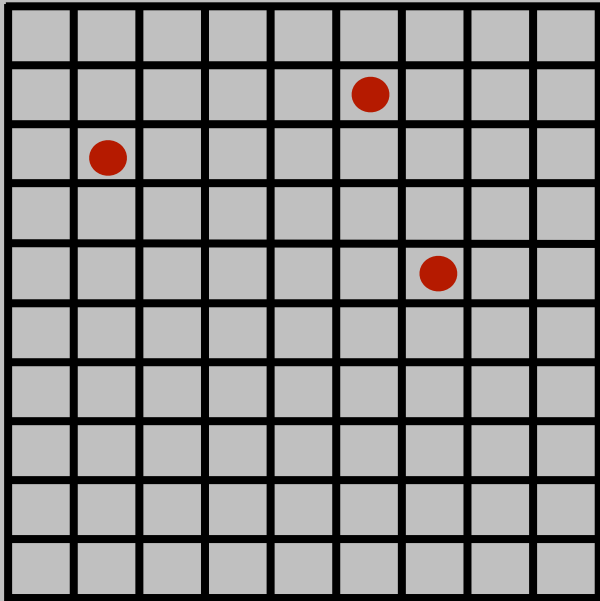
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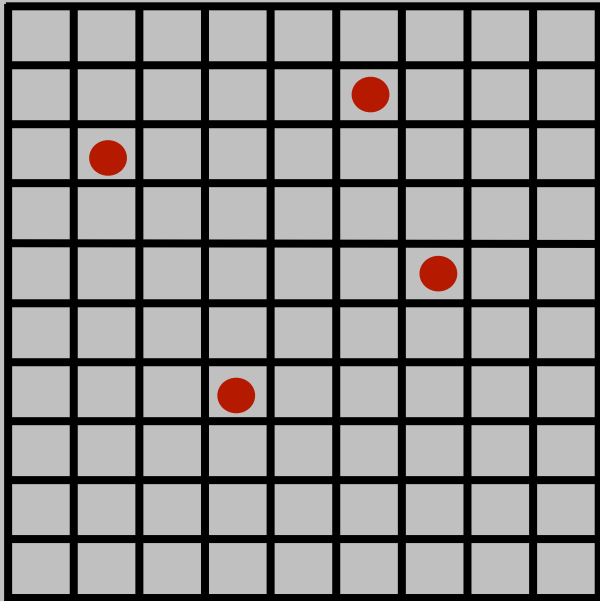
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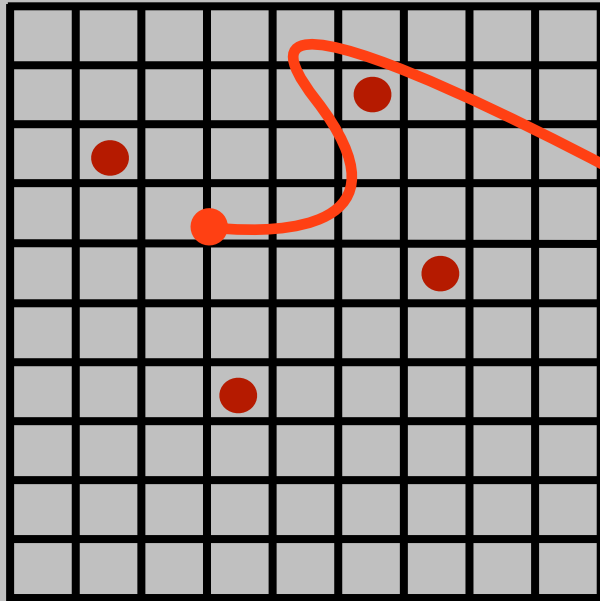
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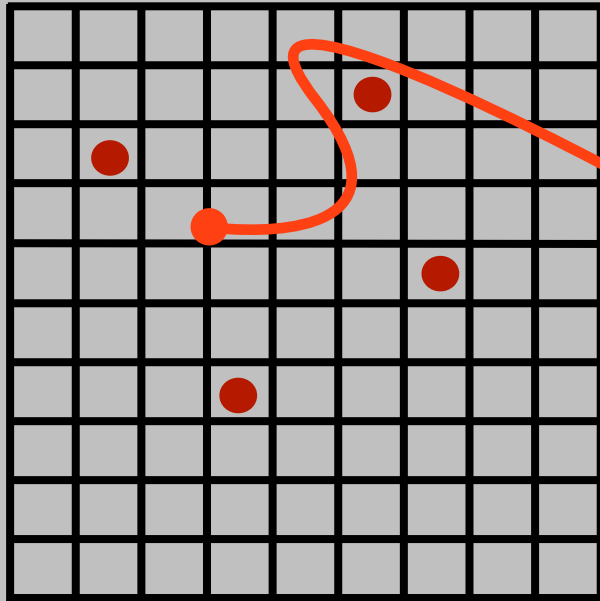
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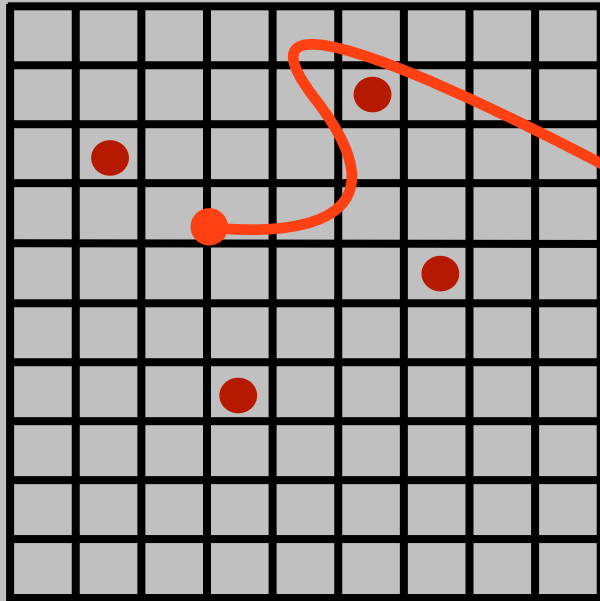




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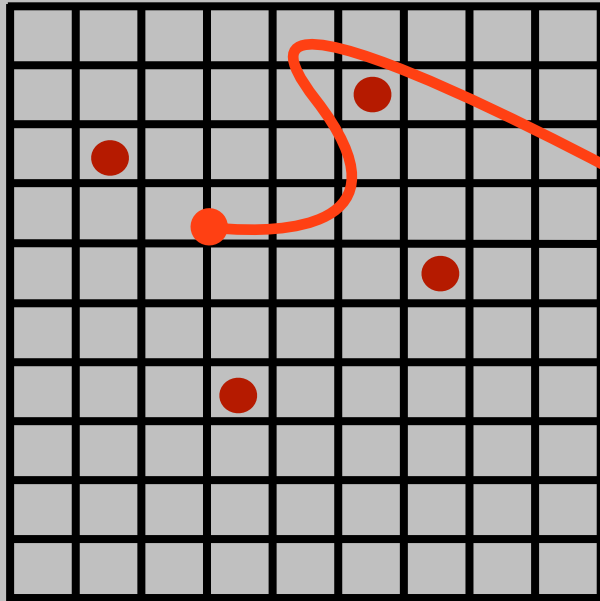
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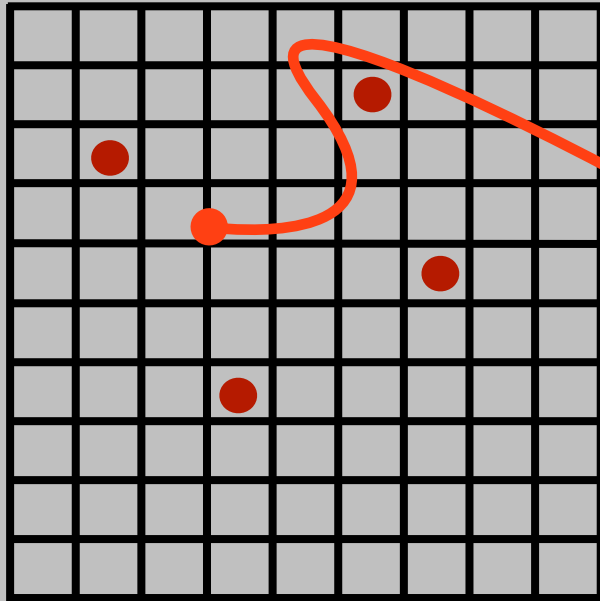
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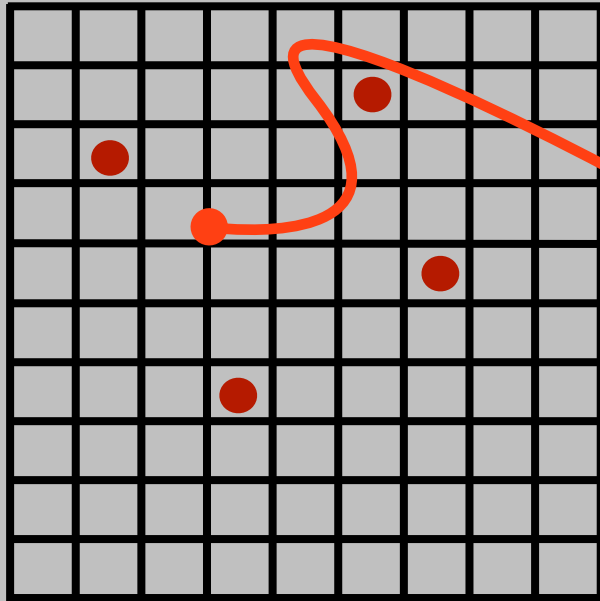
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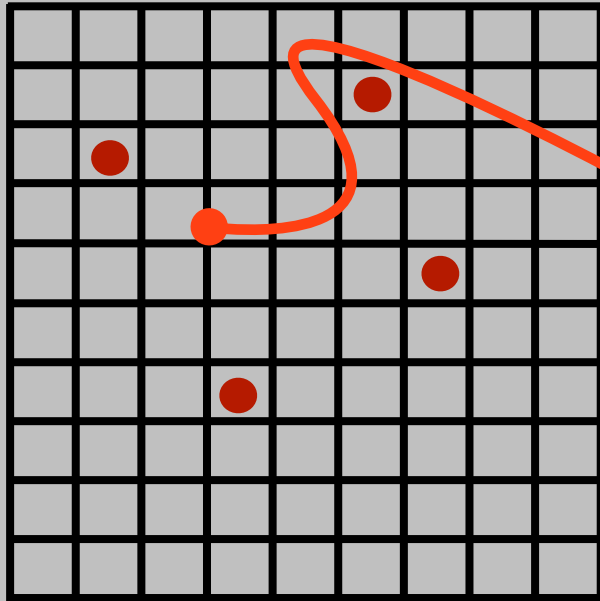
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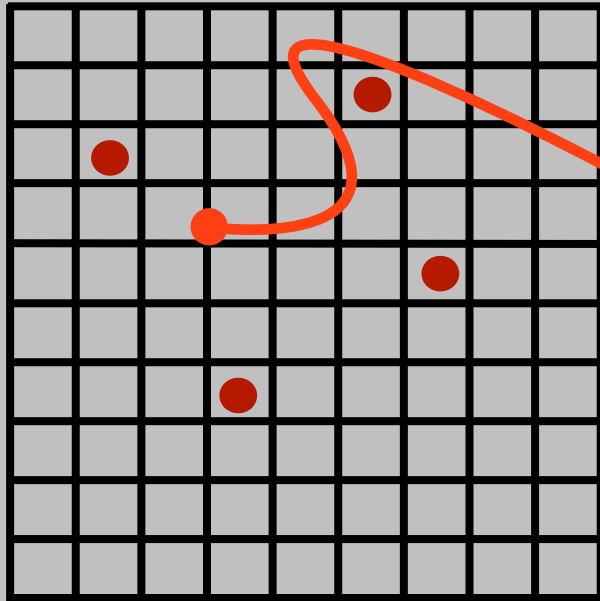
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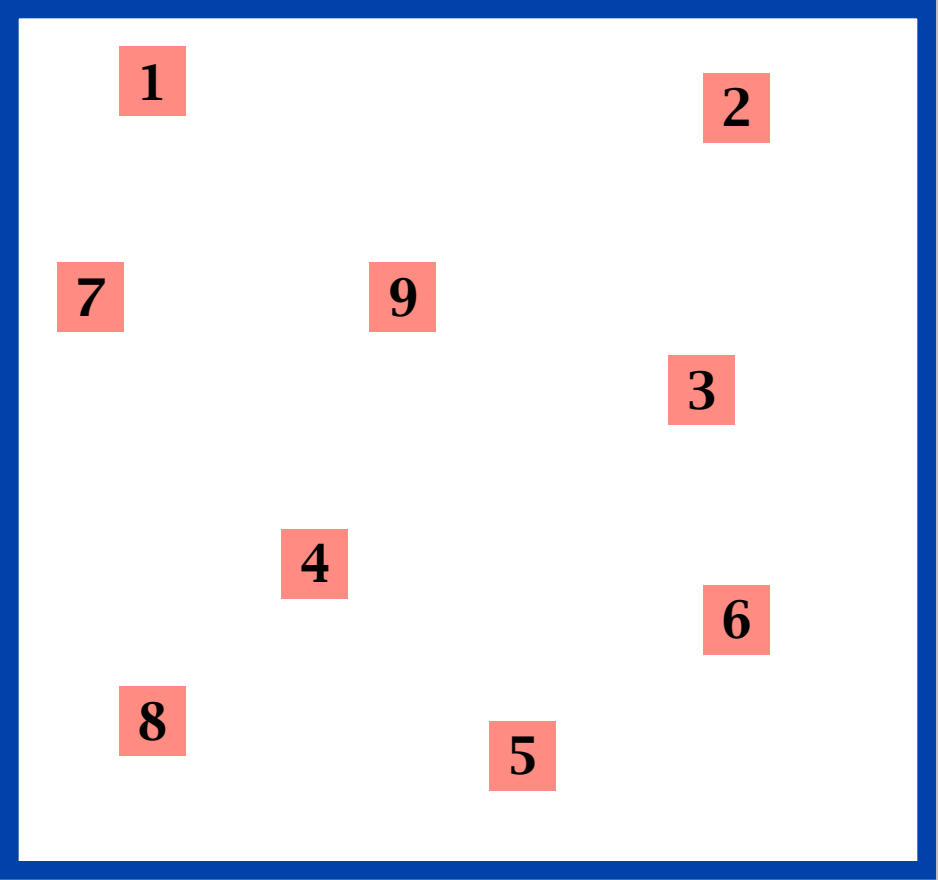
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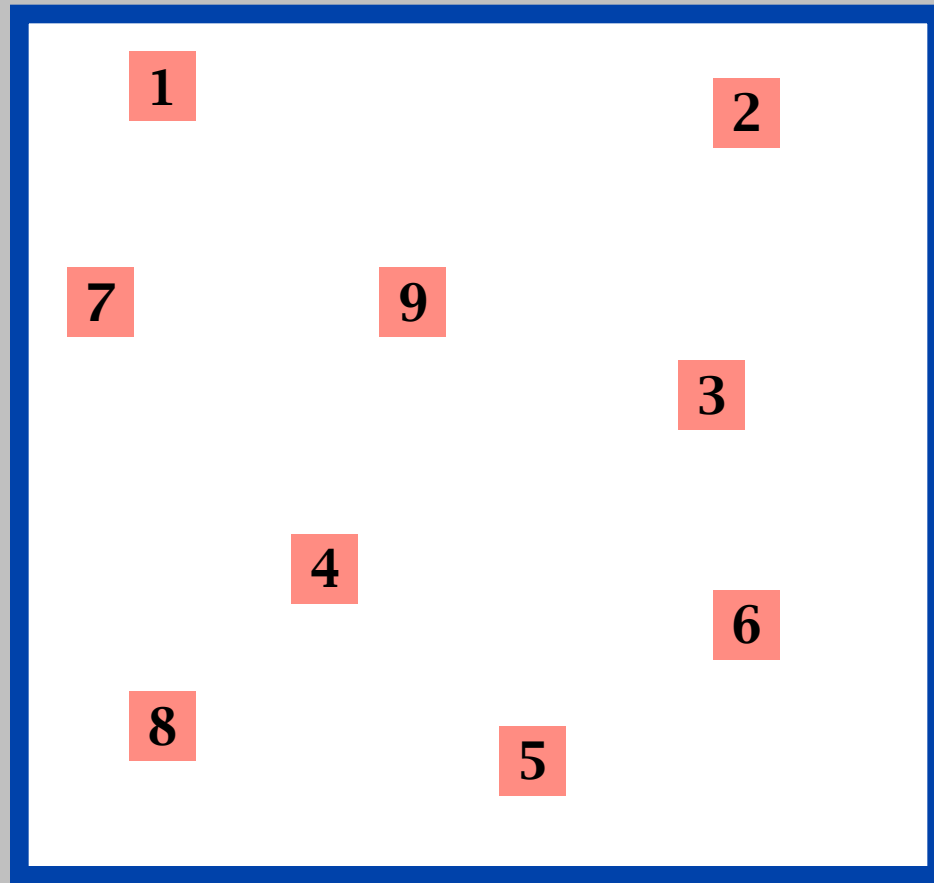
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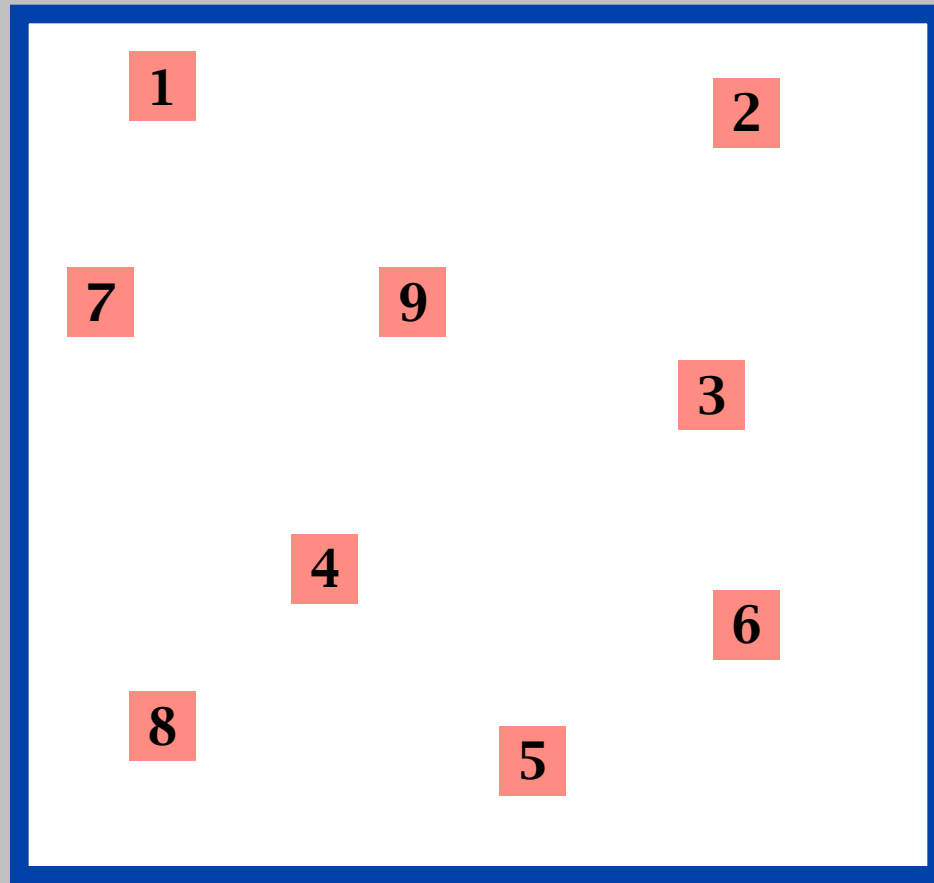
the larger the volume of the gas the more configurations





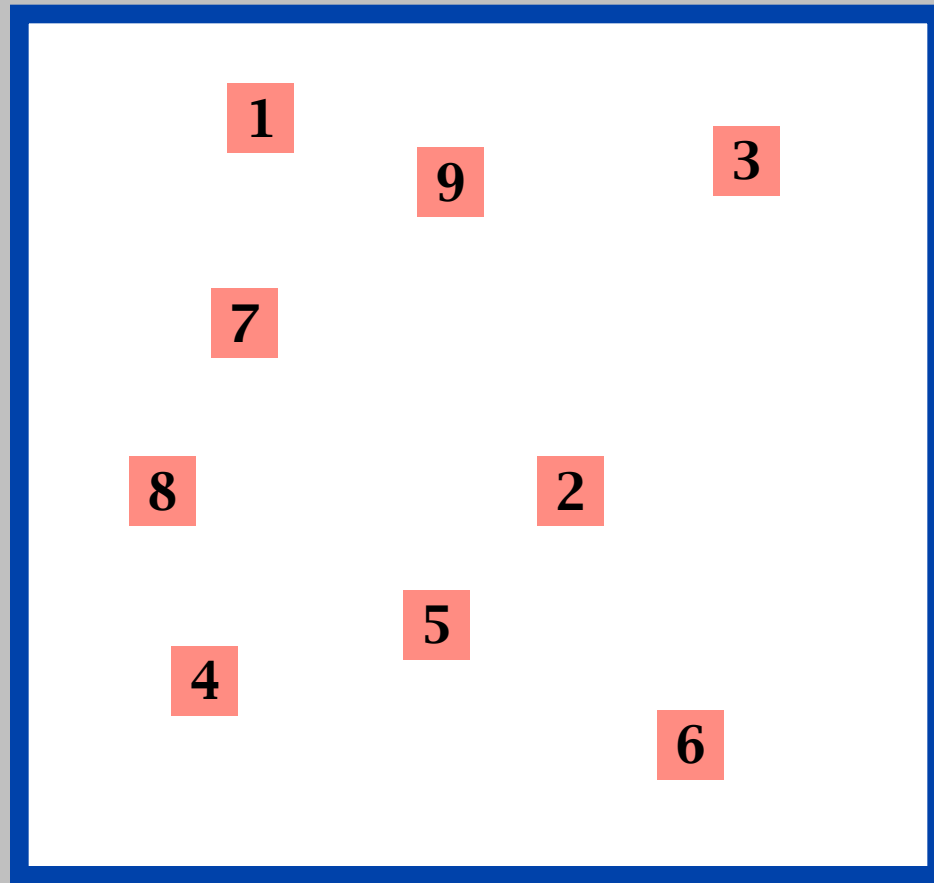


What is the probability to find the 9 molecules exactly at these 9 positions?

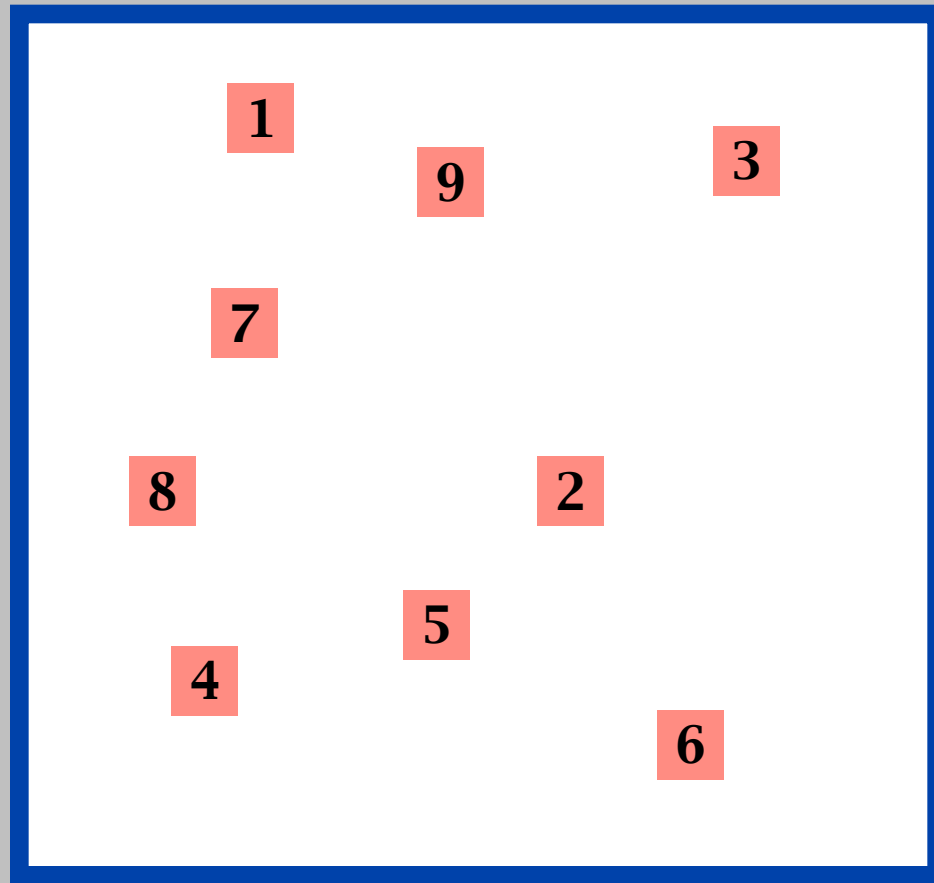


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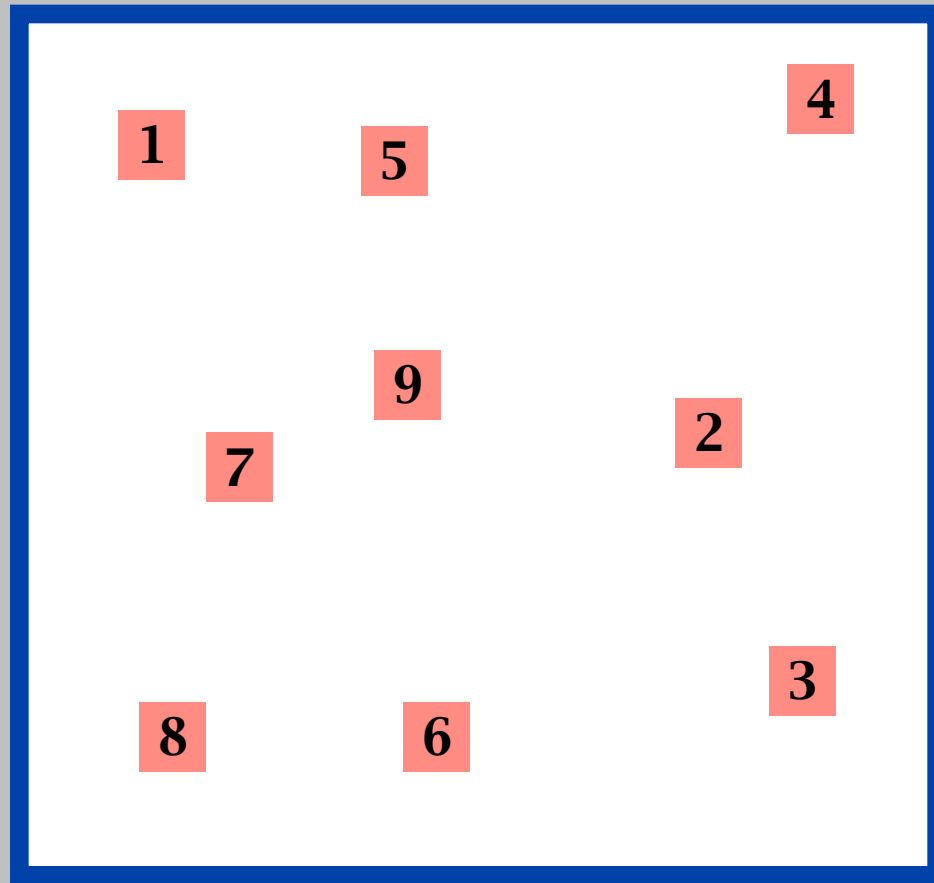


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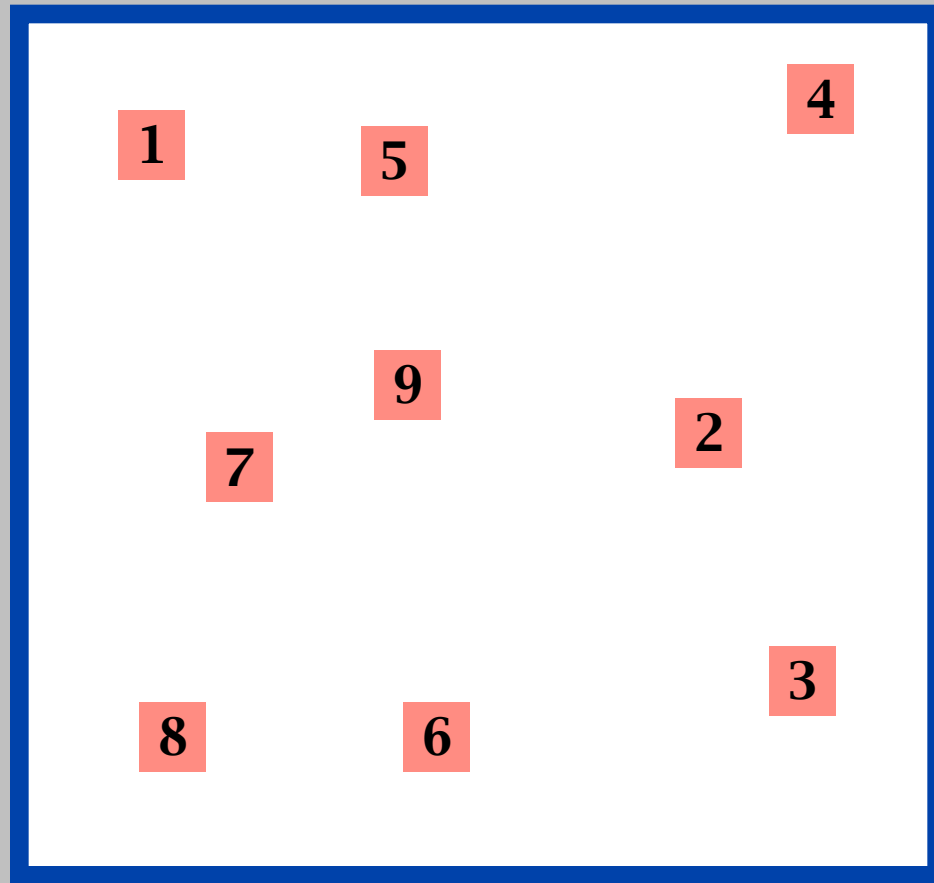


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7	9	2
8	6	3

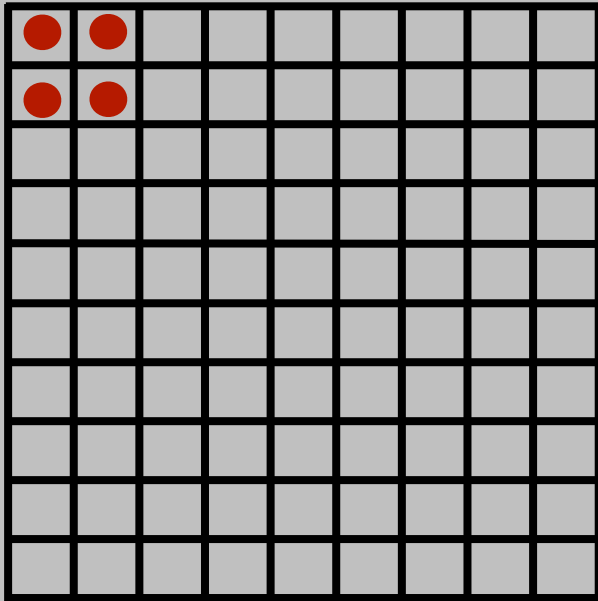
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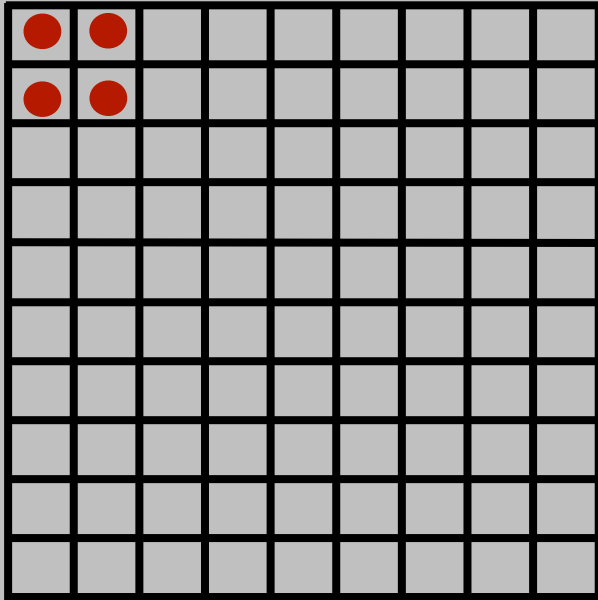
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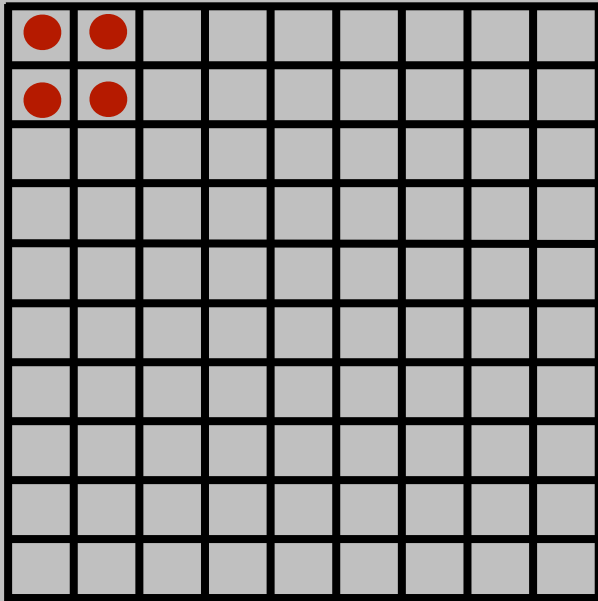


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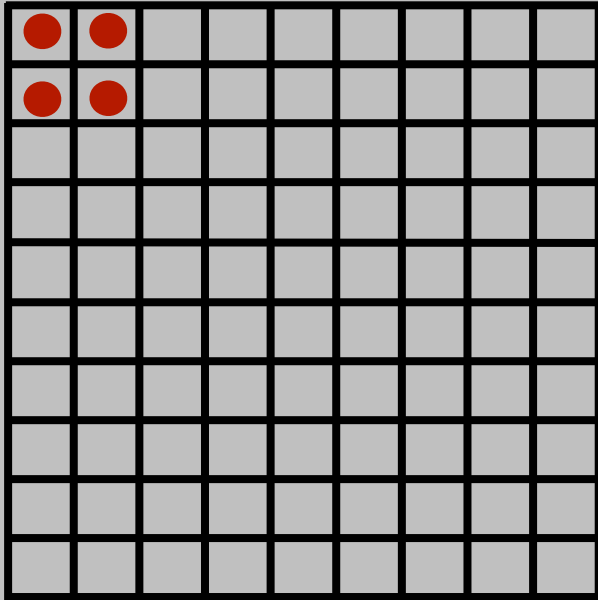
exactly equal as to any other configuration!!!!!!



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This is reflecting the microscopic reversibility of Newton's equations of motion. A microscopic system has no "sense" of the direction of time



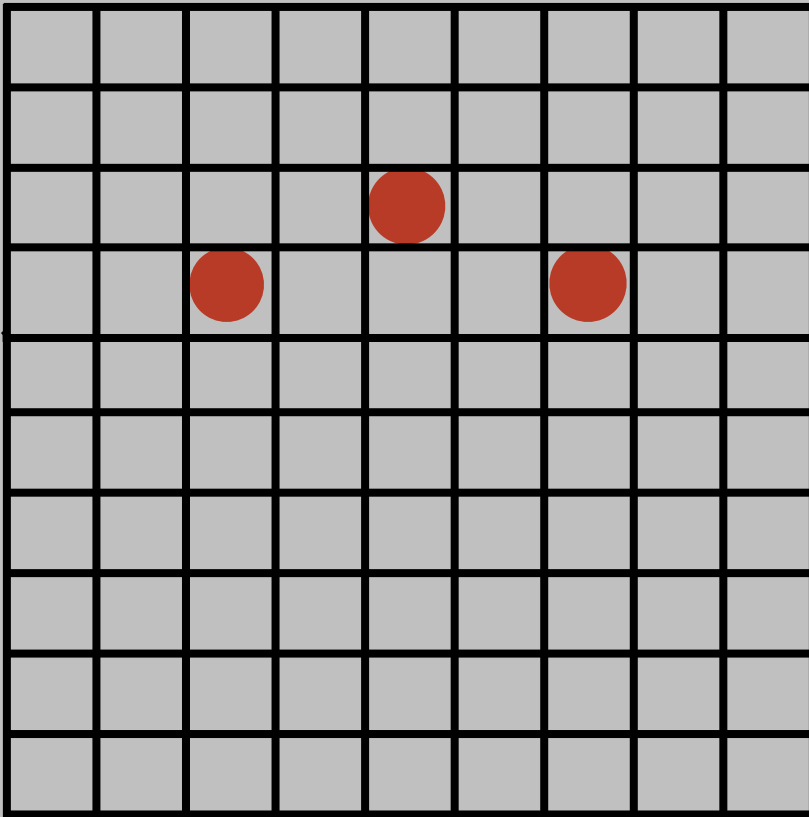
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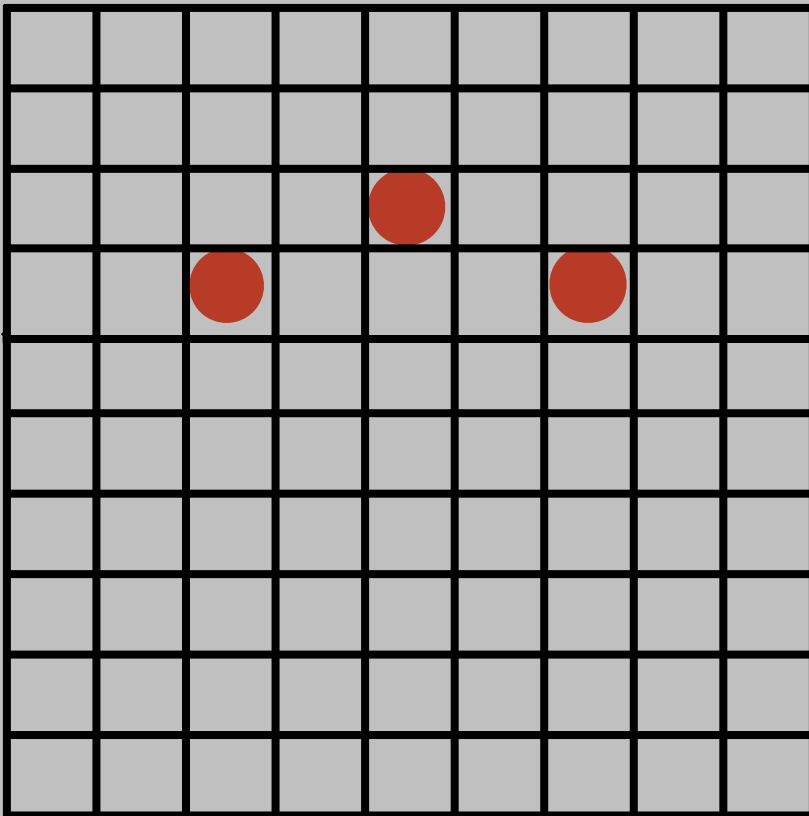
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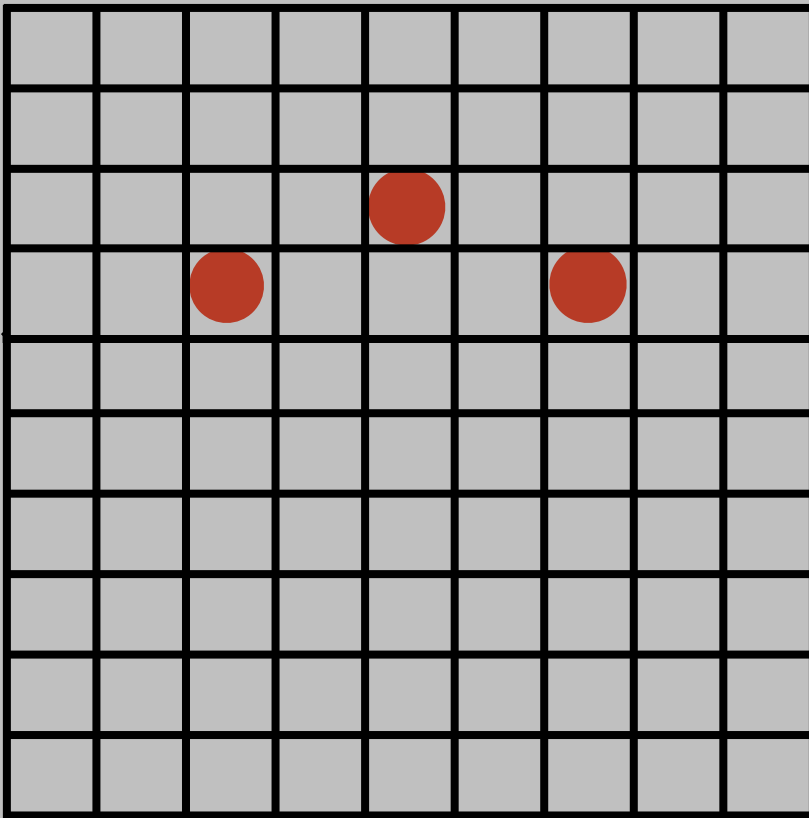
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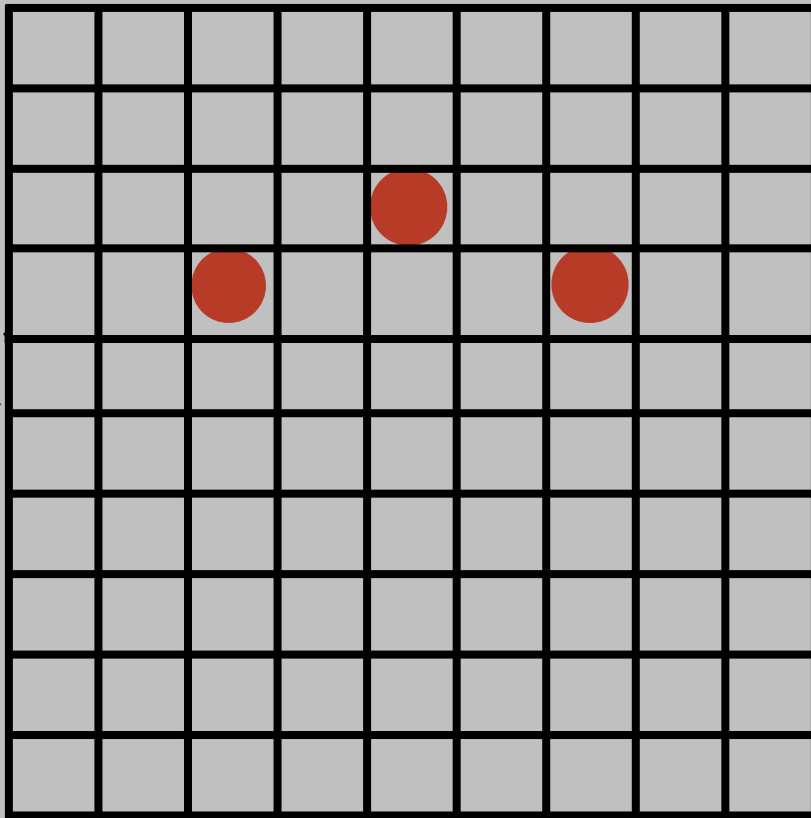
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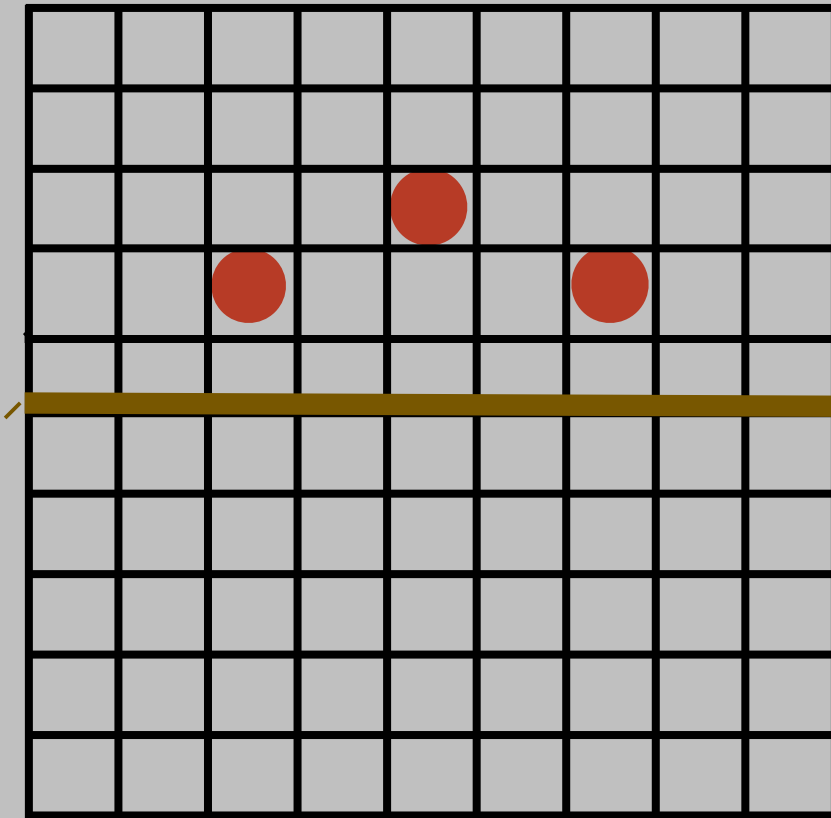
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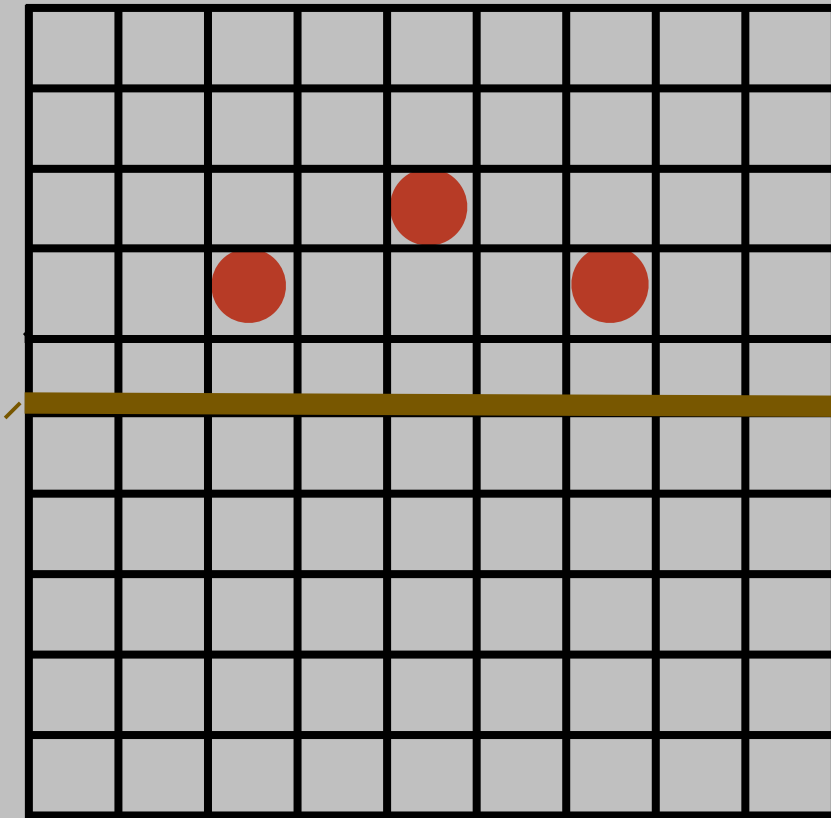


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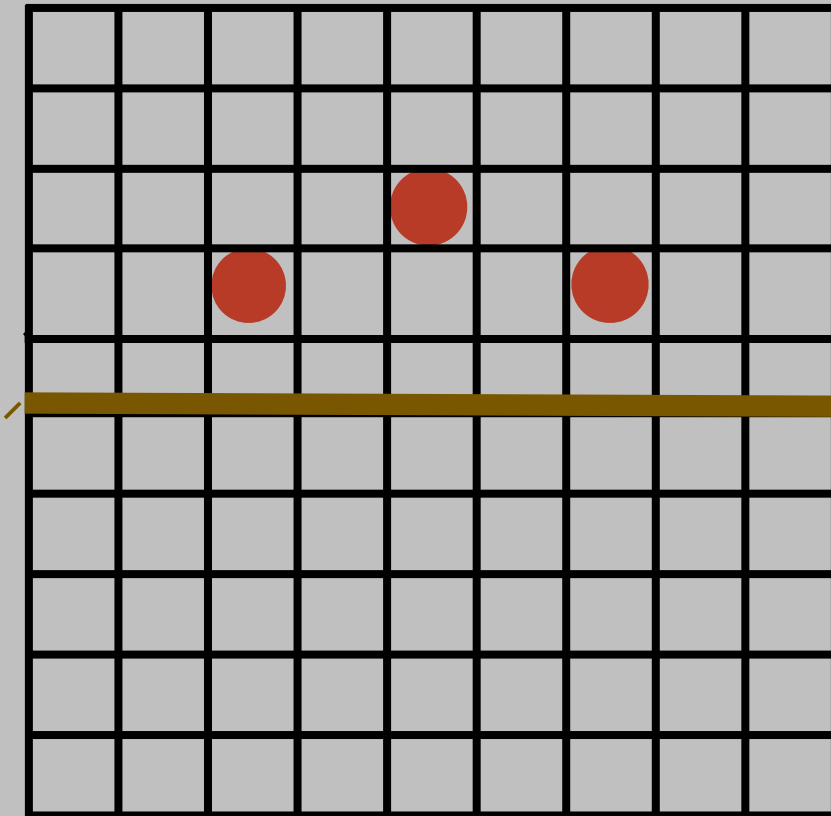
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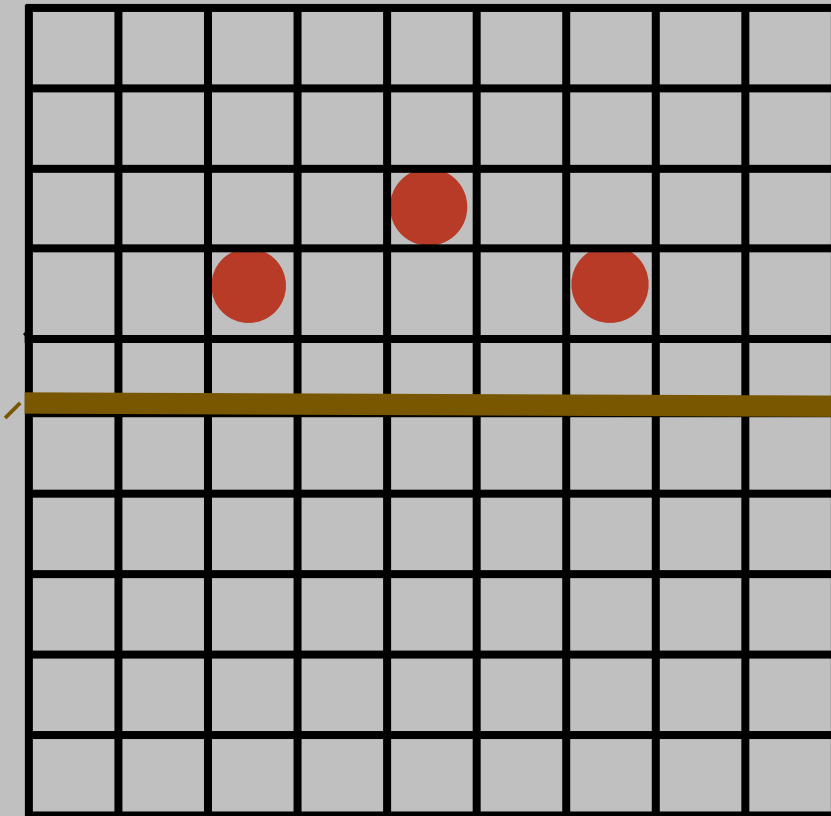
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1	0.5

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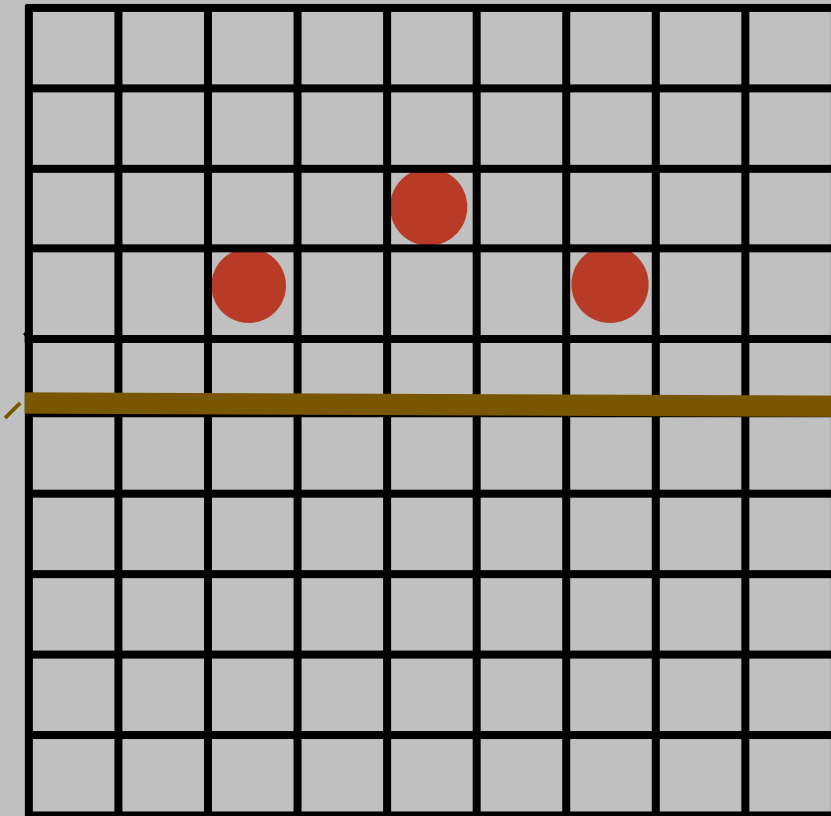
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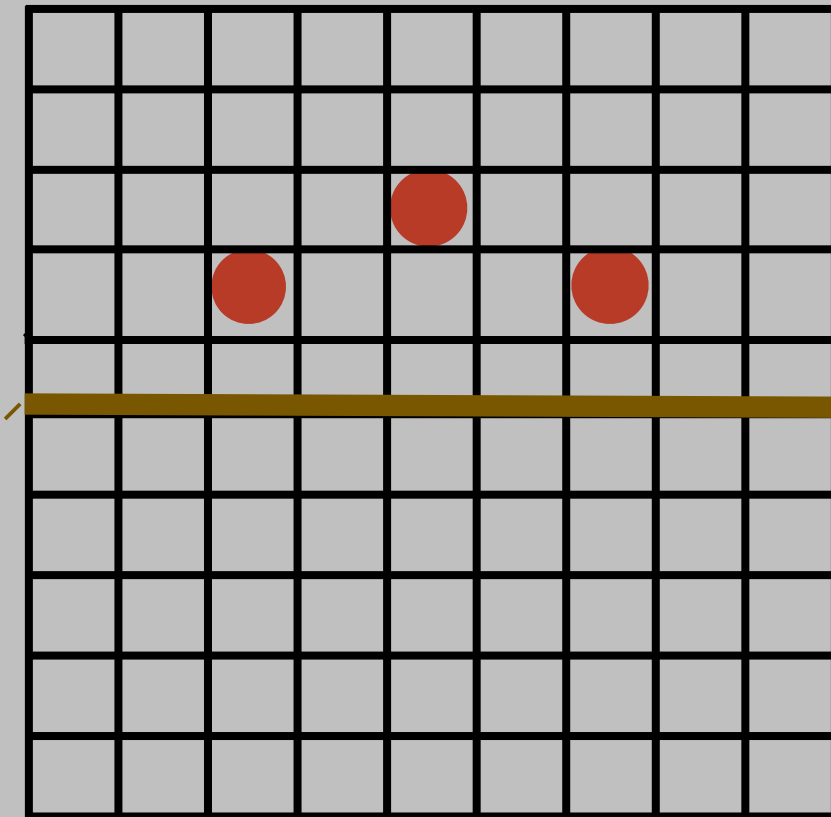
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$N$	$P(\text{empty})$
1	0.5
2	$0.5 \times 0.5$
3	$0.5 \times 0.5 \times 0.5$
1000	$10^{-301}$

# Summary

# Summary

- On a microscopic level all configurations are equally likely



# Summary

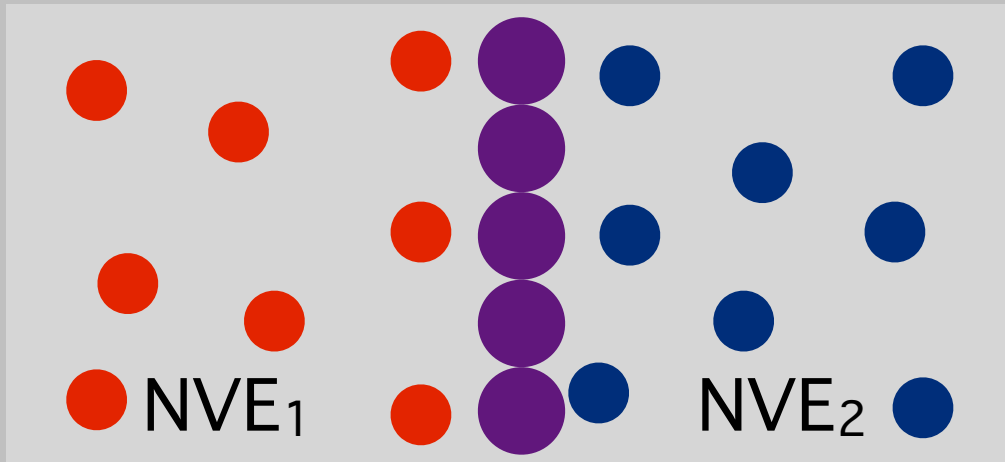
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- Let us quantify these statements

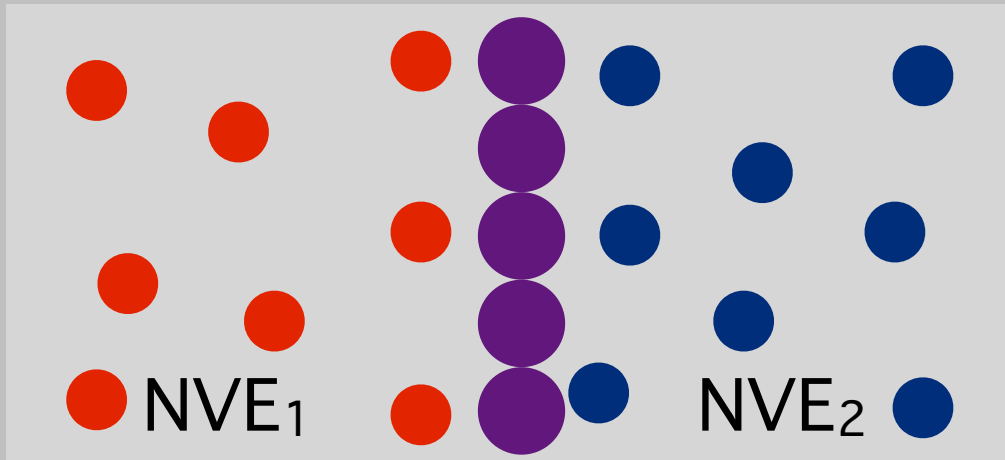
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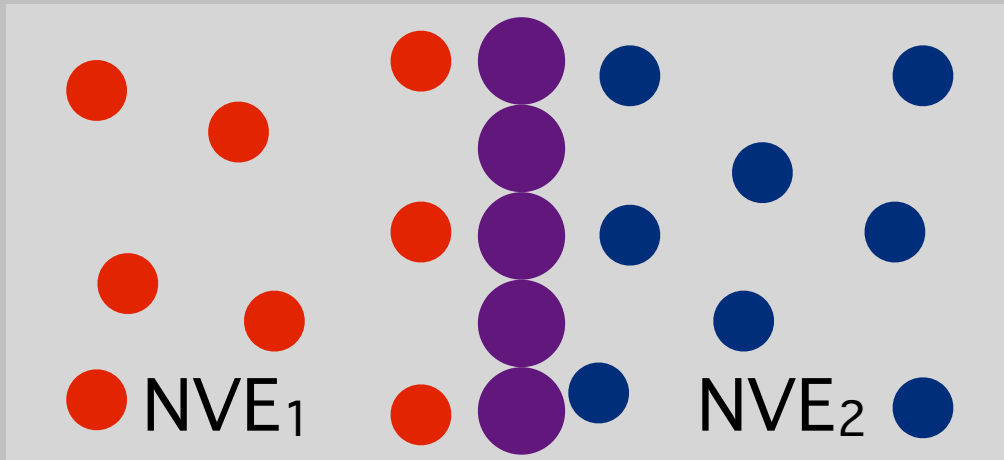
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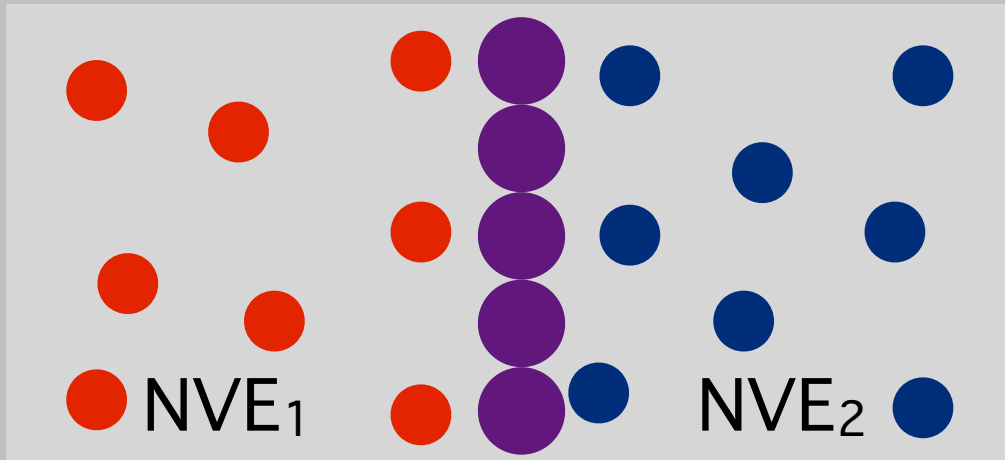


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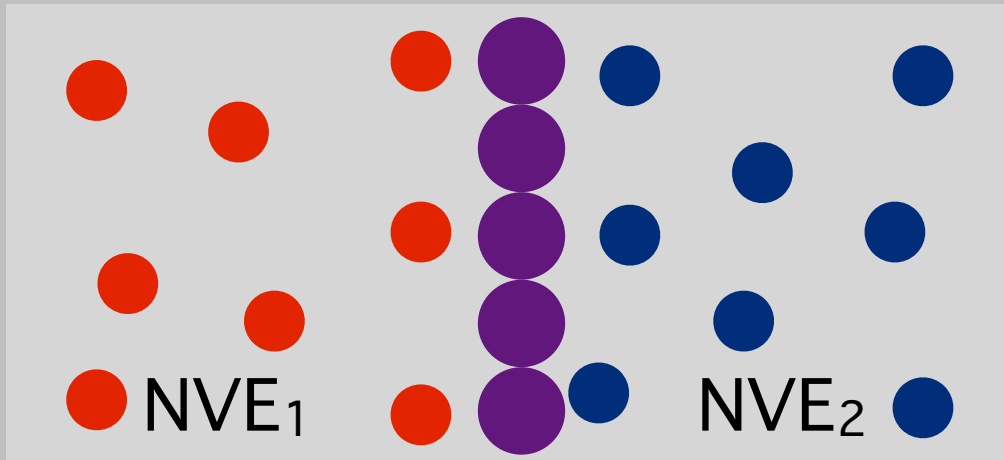
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What is this magic property  $S^*$ ?

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$$\begin{aligned} S^*(E_1, E - E_1) &= \ln \aleph(E_1, E - E_1) \\ &= \ln \aleph_1(E_1) + \ln \aleph_2(E - E_1) \\ &= S_1^*(E_1) + S_2^*(E - E_1) \end{aligned}$$

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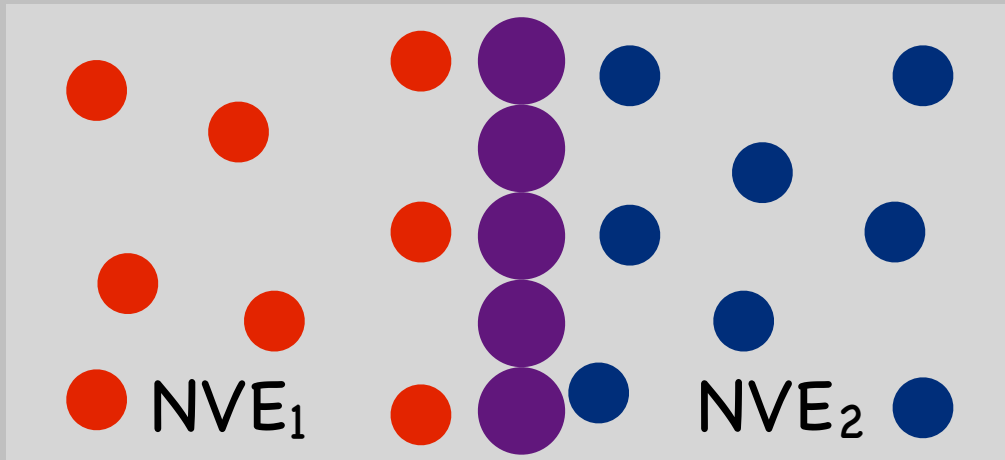
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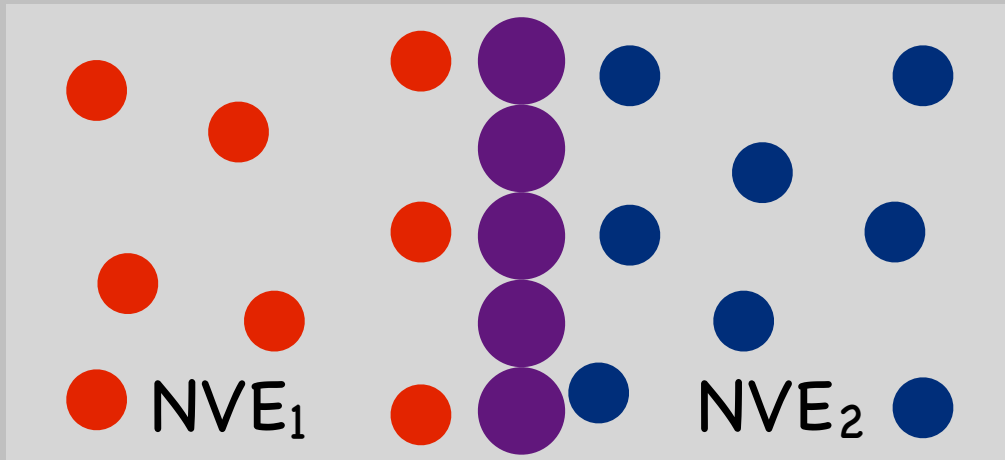
# Thermal Equilibrium (Review)



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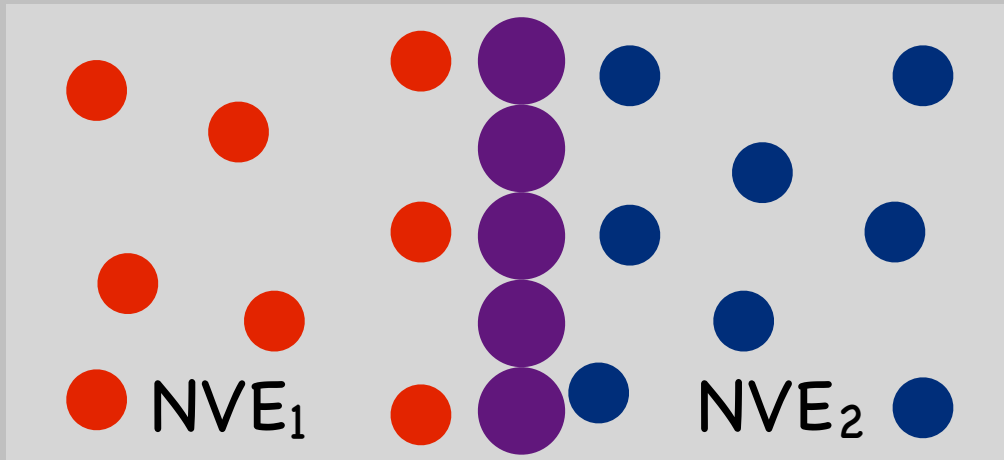


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# Summary

- Statistical Mechanics:
  - basic assumption:
    - all microstates are equally likely
  - Applied to NVE
    - Definition of Entropy:  $S = k_B \ln \Omega$
    - Equilibrium: equal temperatures

# Question

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$$\Omega \approx 10^{2 \times 10^{25}}$$

- Macroscopic deviations from the second law of thermodynamics are not forbidden, but they are extremely unlikely.

The background of the slide is a 3D molecular simulation. It features a complex network of orange and yellow rods and spheres, representing a polymer or a molecular structure. The lighting is dramatic, with strong highlights and shadows, giving it a sense of depth and volume. The overall color palette is dominated by warm tones like orange, yellow, and brown, set against a dark background.

# MOLECULAR SIMULATION

From Algorithms to Applications

second edition

Systems at Constant Temperature  
(different ensembles)

Daan **Frenkel** & Berend **Smit**

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Most systems are at constant temperature and volume or pressure?



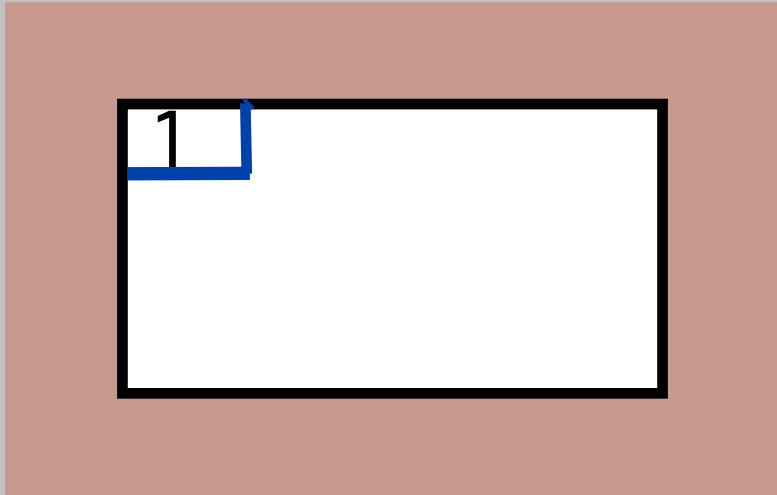
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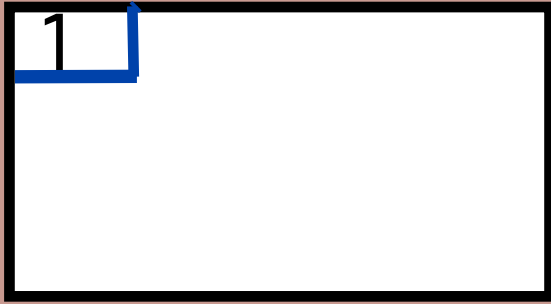
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What is the formulation for these systems?

Constant  $T$  and  $V$

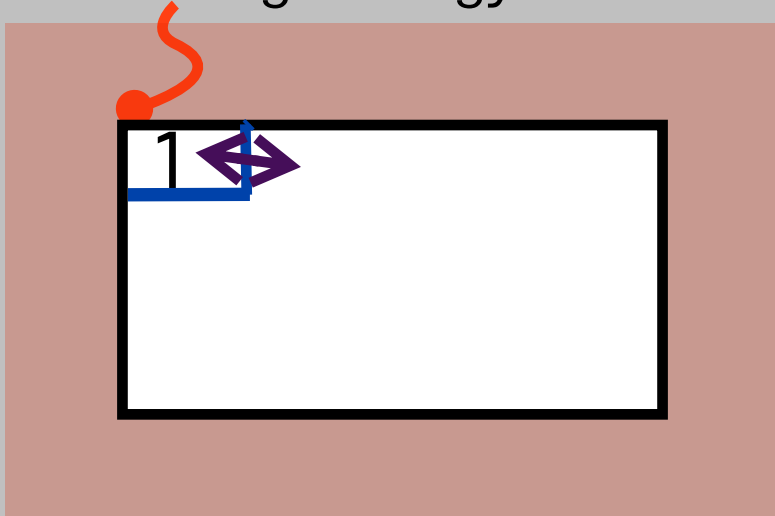


# Constant $T$ and $V$



We have our box 1 and a bath

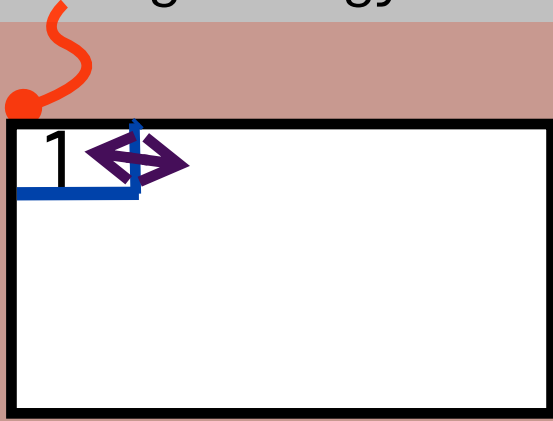
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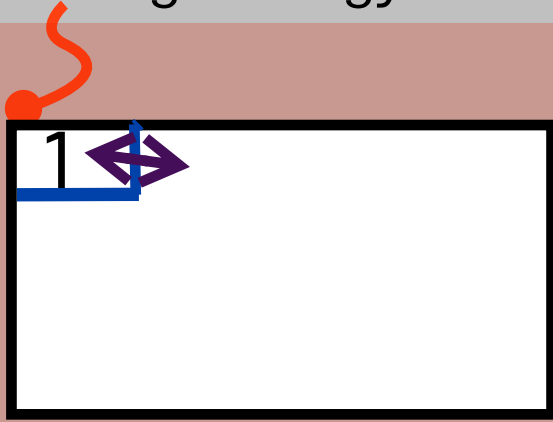


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Total system is isolated and  
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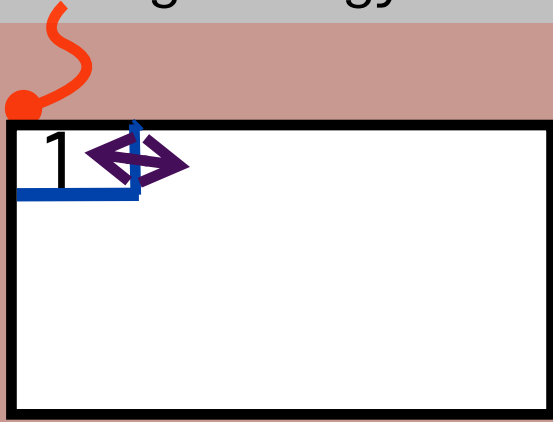
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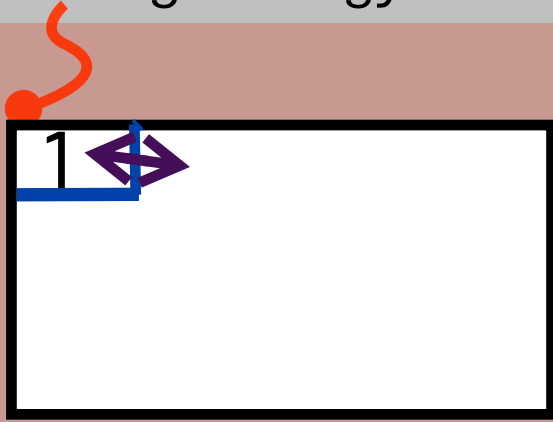
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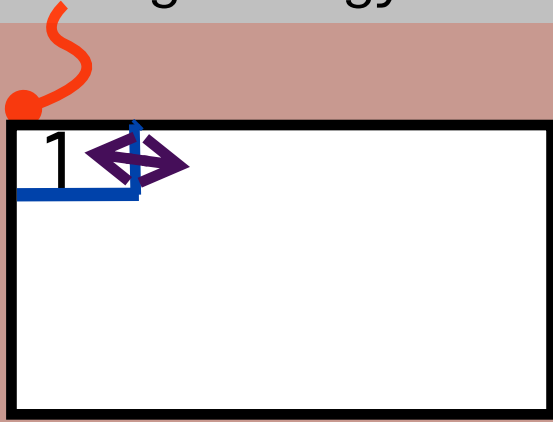
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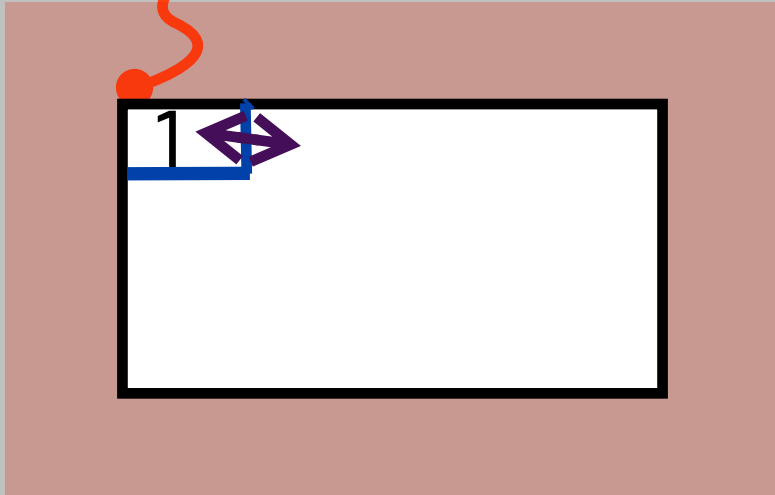
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Second law  $dS \geq 0$

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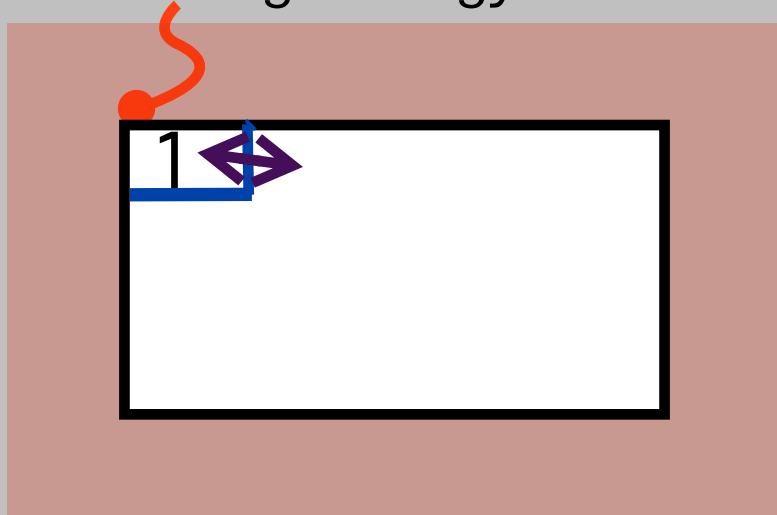
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Box 1: constant volume and temperature

fixed volume but can  
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# Constant $T$ and $V$

We have our box 1 and a bath

Total system is isolated and  
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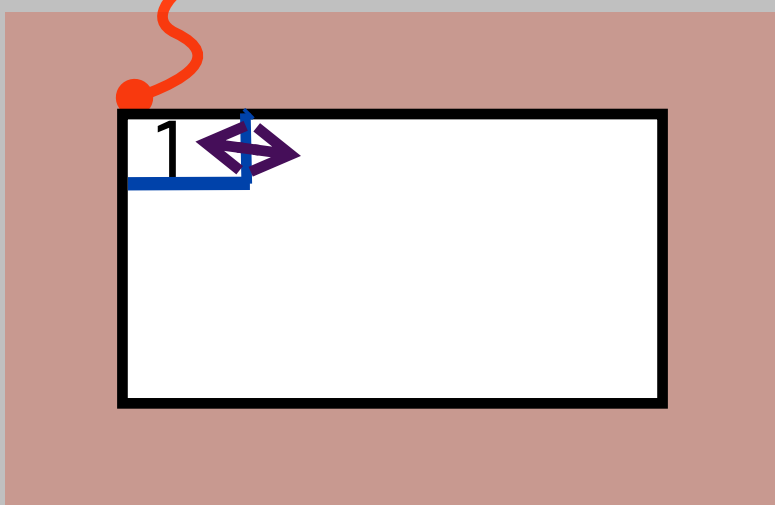
First law  $dU = dq - pdV = 0$

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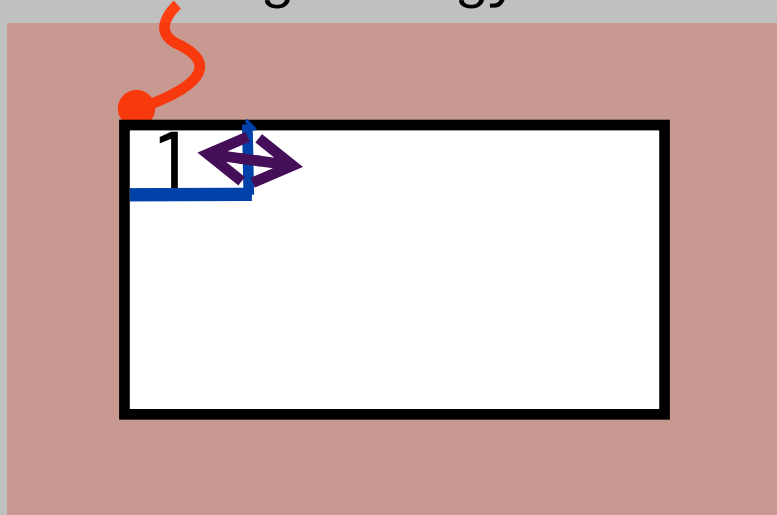
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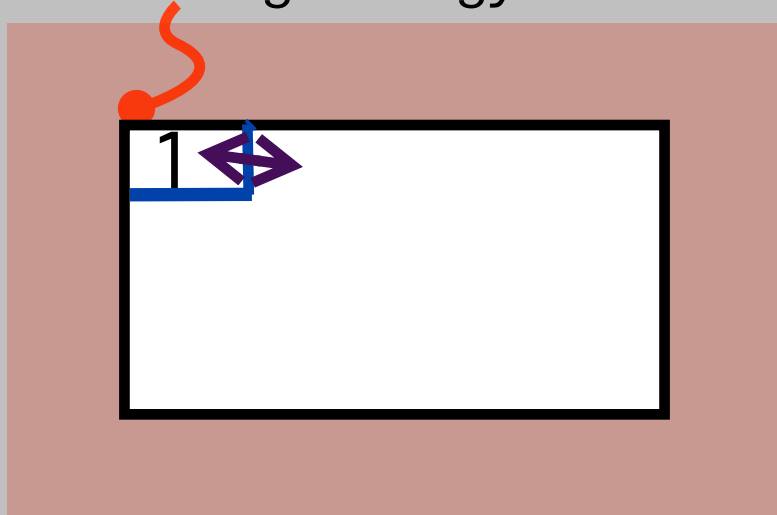
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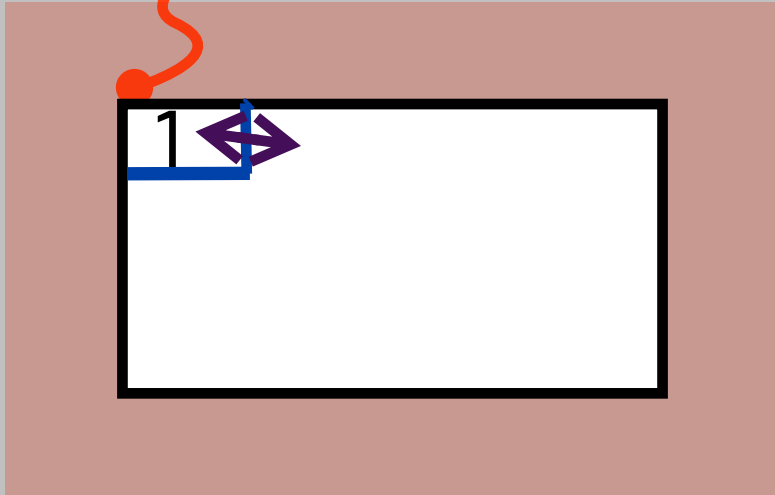
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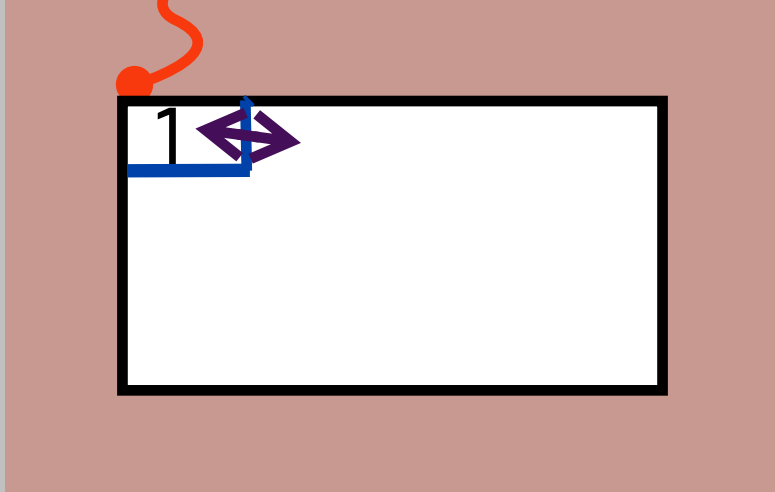
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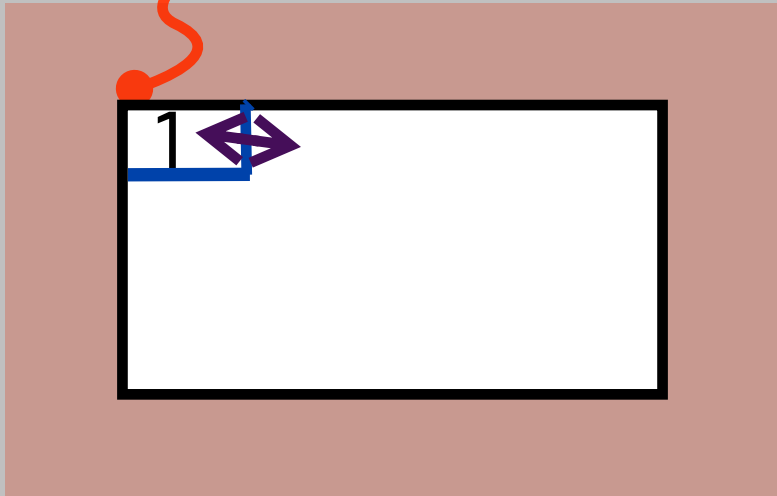
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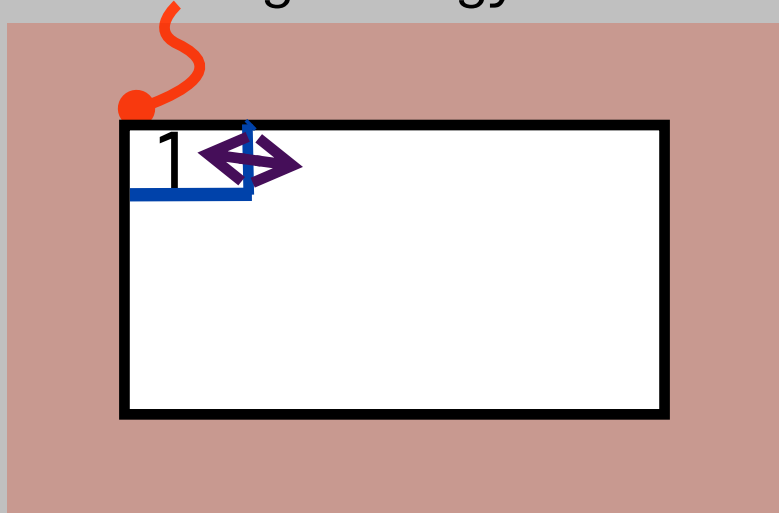
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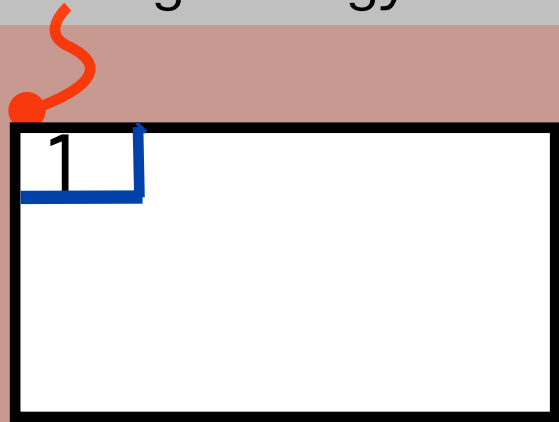
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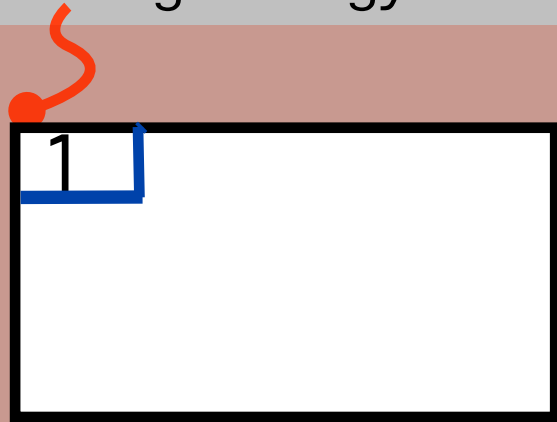
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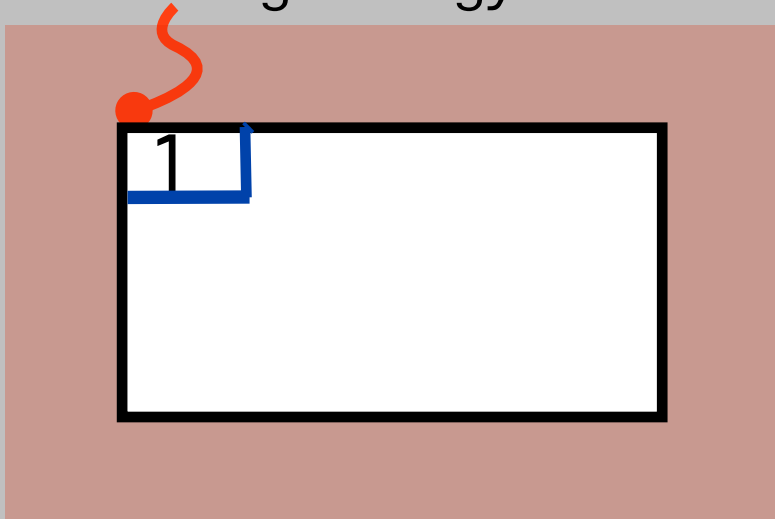
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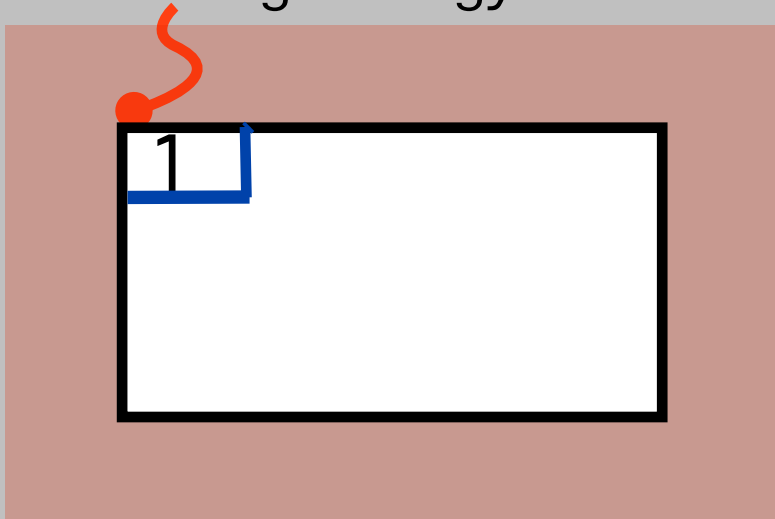
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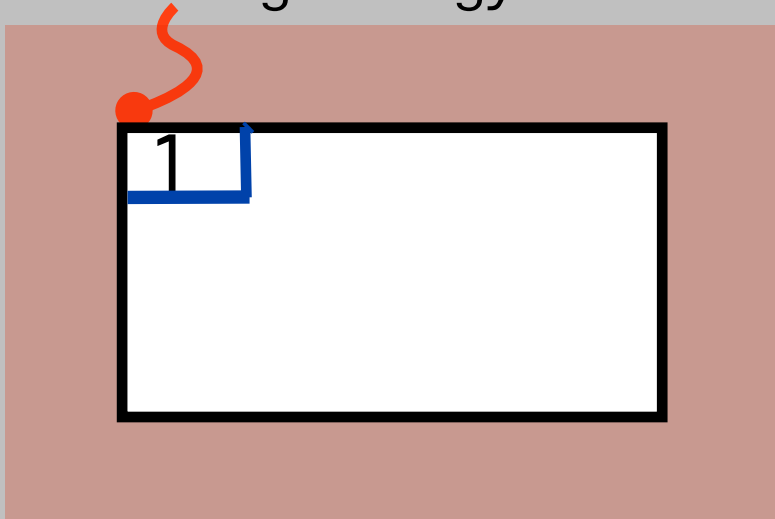
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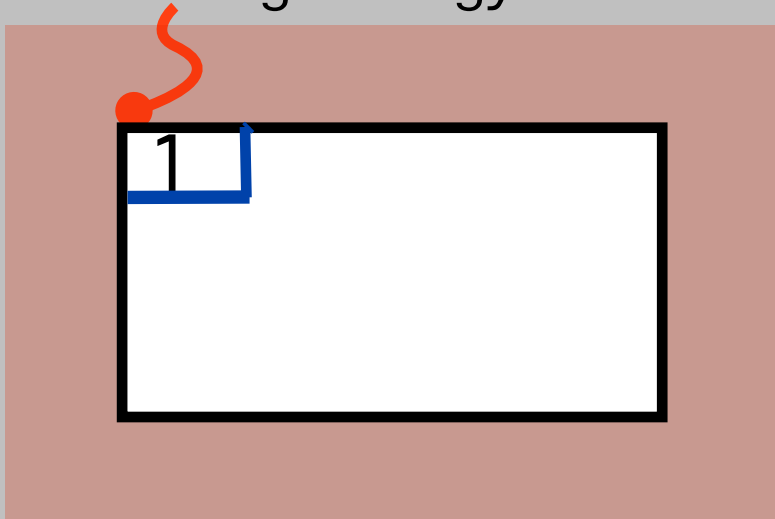
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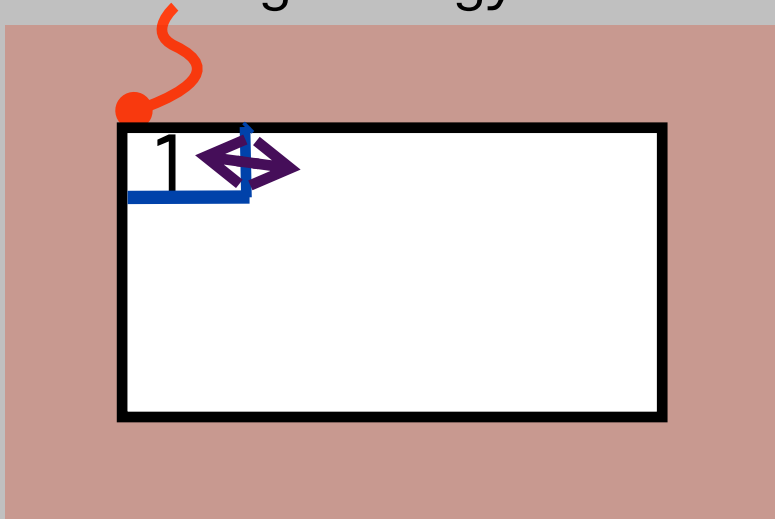
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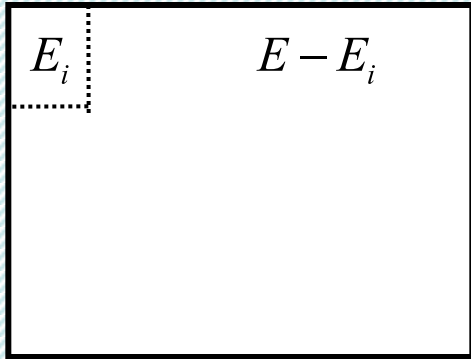
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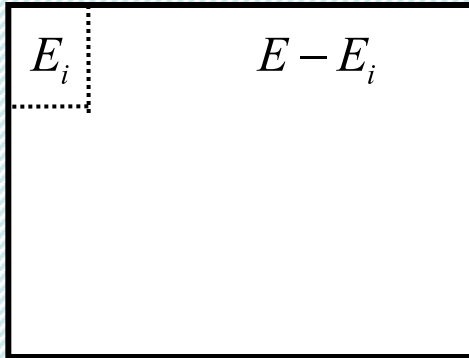
Hence, for a system at constant temperature  
and volume the Helmholtz free energy decreases  
and takes its **minimum value** at equilibrium

# Canonical ensemble



Consider a small system that can exchange heat with a big reservoir

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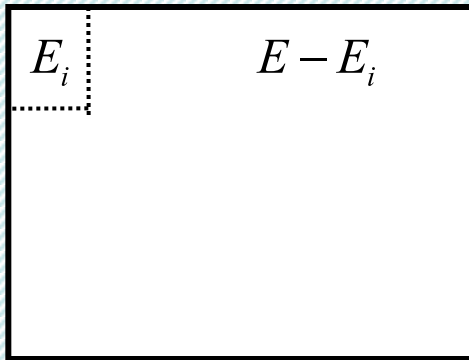


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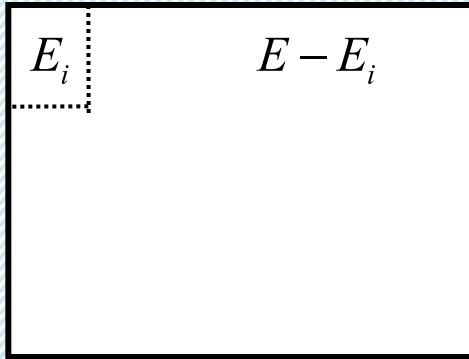
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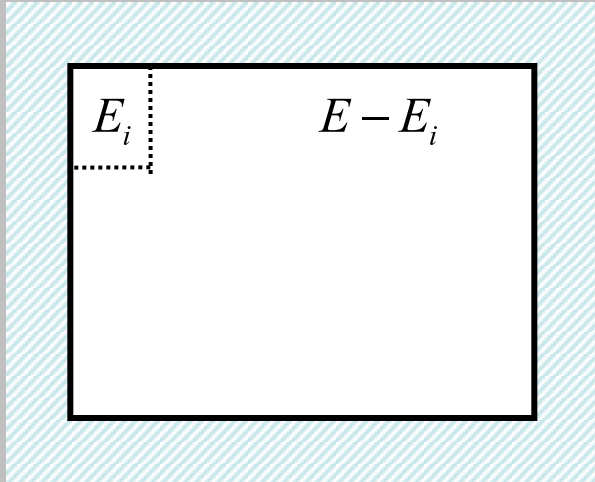
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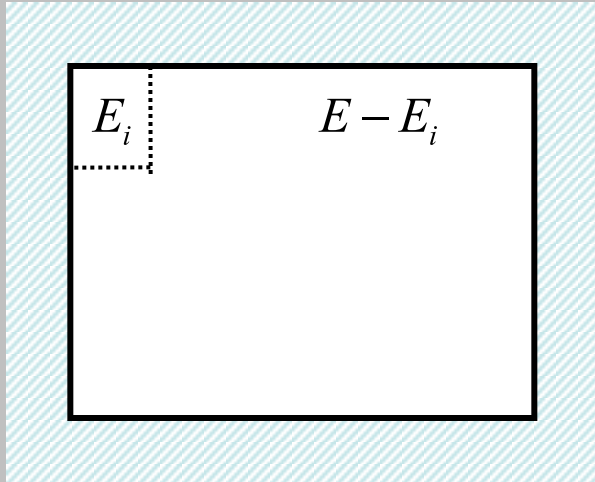


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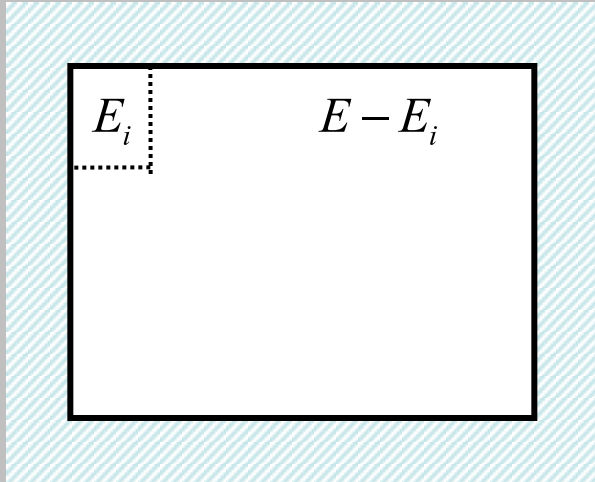
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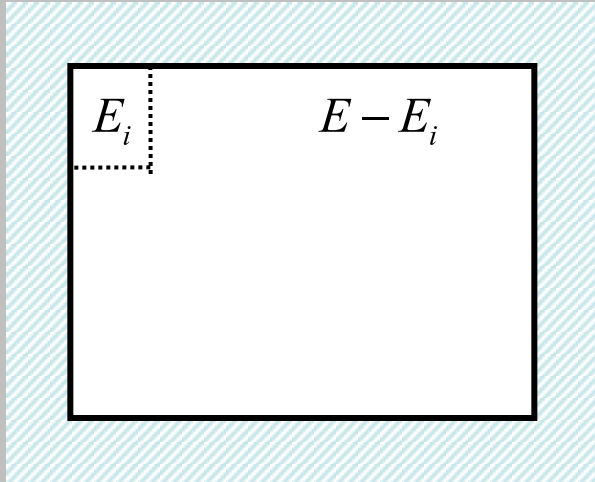
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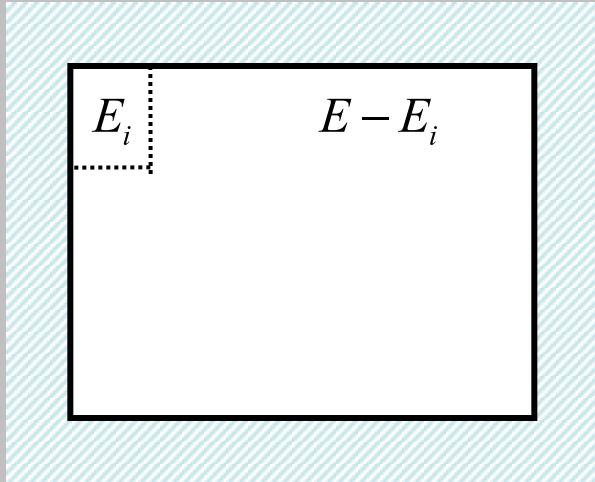
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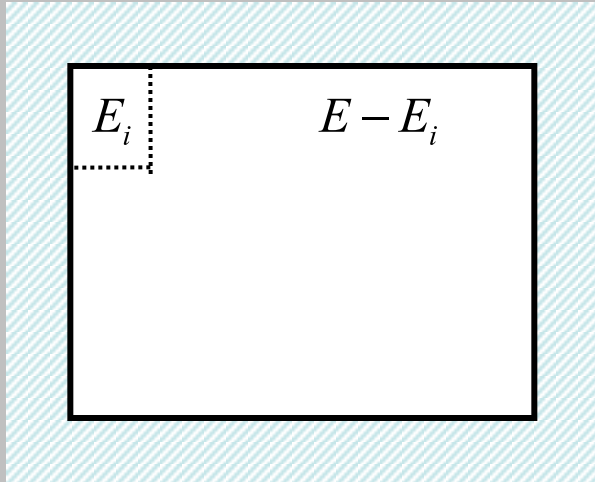
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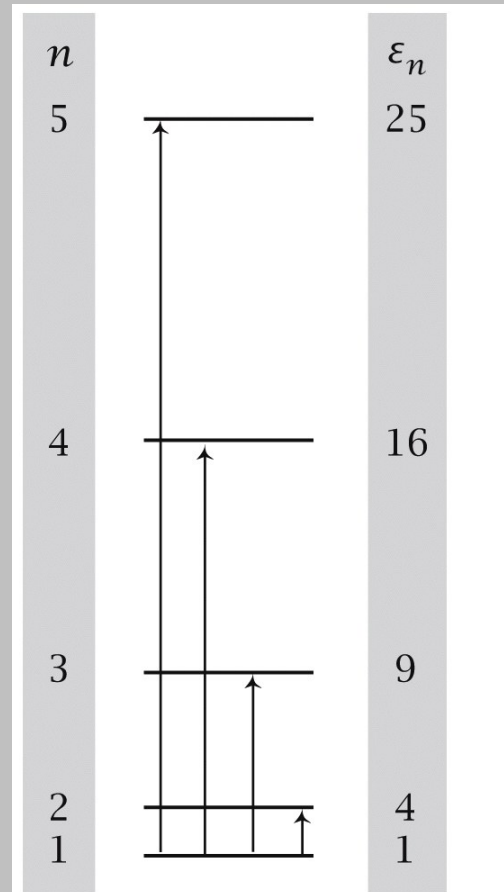


Figure 11.4 Molecular Driving Forces 2/e (© Garland Science 2011)

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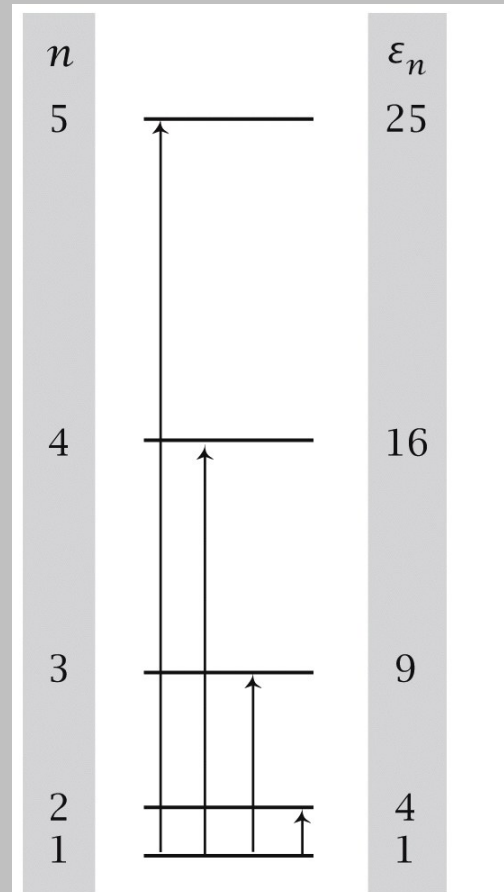


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# Question

- For an ideal gas, calculate:
  - the partition function
  - the pressure
  - the energy
  - the chemical potential

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$$\beta S = \ln Q_{N, V, E}$$

The background of the slide is a molecular simulation visualization. It features a complex network of orange and yellow rods and spheres, representing a molecular structure. In the upper left, there is a magnifying glass with a black handle and frame, focusing on a specific part of the molecular structure. The overall color scheme is dark with warm, glowing highlights from the molecular simulation.

# MOLECULAR SIMULATION

From Algorithms to Applications

second edition

## Other Ensemble

Daan **Frenkel** & Berend **Smit**

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COURSE:  
MD and MC different  
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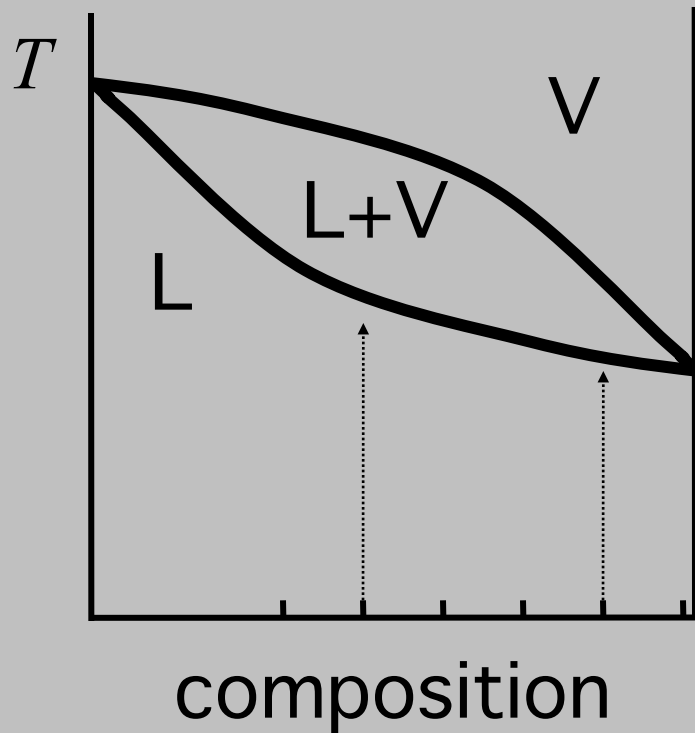
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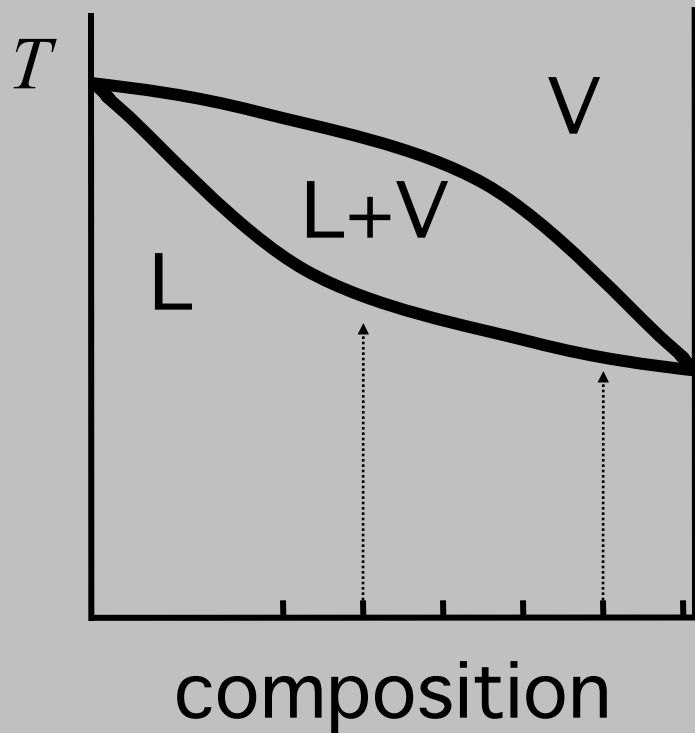
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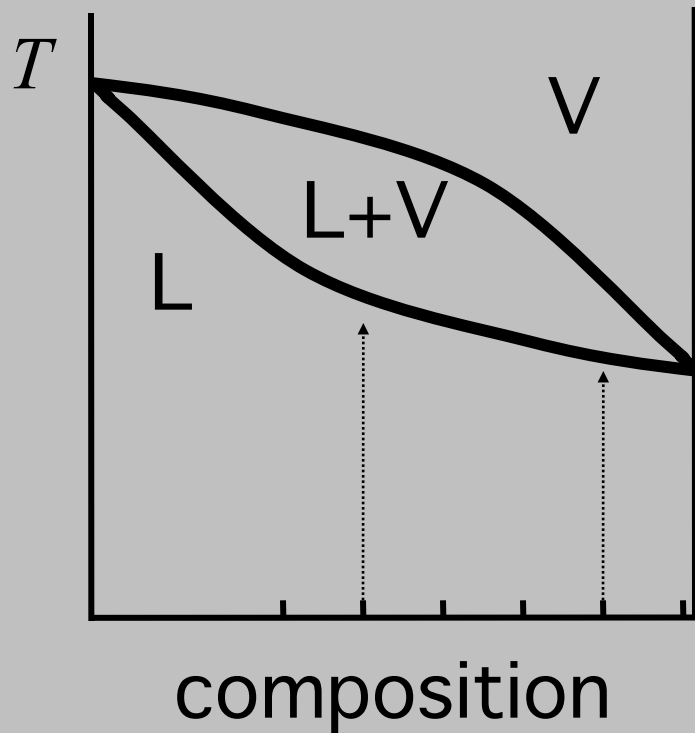


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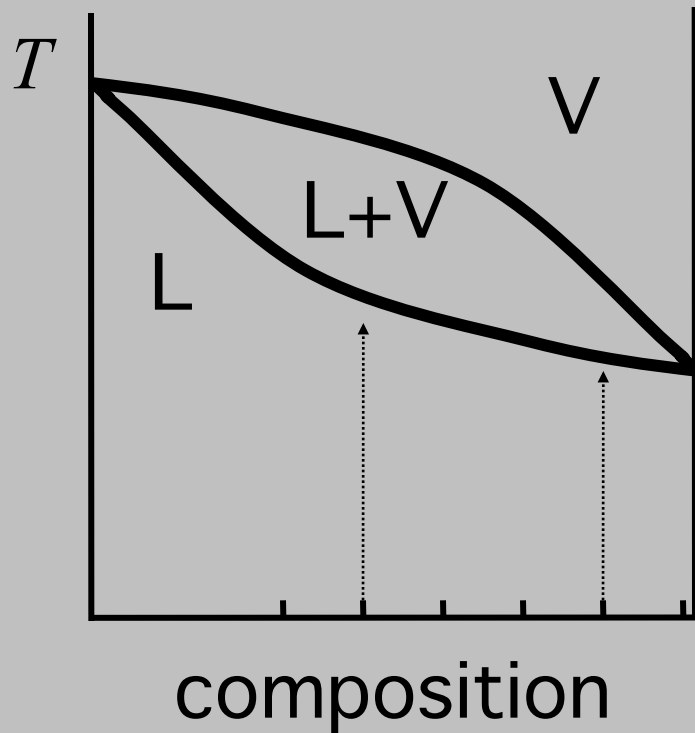
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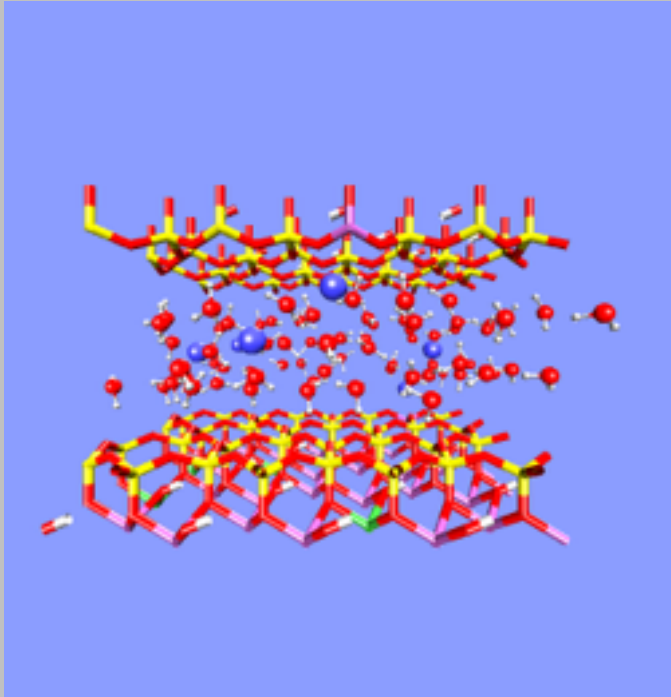
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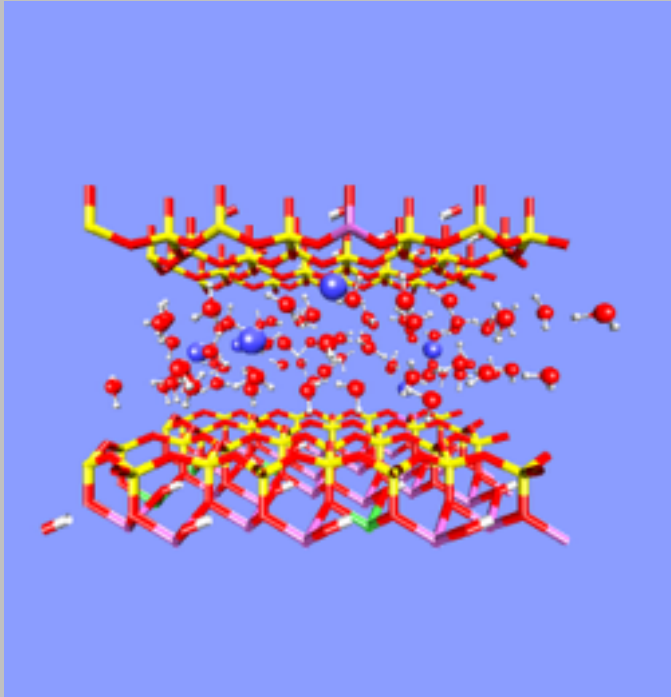
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Deep in the earth clay layers can swell upon adsorption of water:

- How to mimic this in the N,V,T ensemble?
- What is a better ensemble to use?

# Ensembles



# Ensembles

- Micro-canonical ensemble:  $E, V, N$
- Canonical ensemble:  $T, V, N$
- Constant pressure ensemble:  
 $T, P, N$
- Grand-canonical ensemble:  $T, V, \mu$

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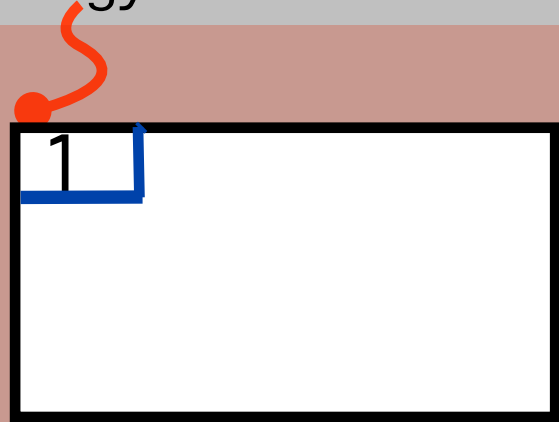
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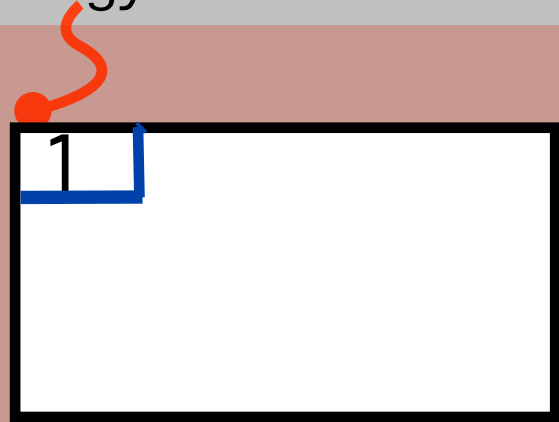
Constant pressure

Daan **Frenkel** & Berend **Smit**

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We have our box 1 and a bath

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Second law  $dS \geq 0$

Box 1: constant pressure and temperature

$$\begin{array}{ll} 1^{\text{st}} \text{ law:} & dU_1 + dU_b = 0 \quad \text{or} \quad dU_1 = -dU_b \\ & dV_1 + dV_b = 0 \quad \text{or} \quad dV_1 = -dV_b \end{array}$$

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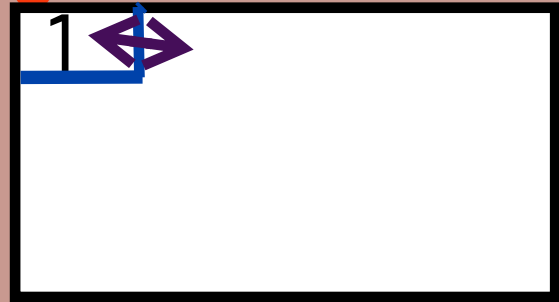
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**Gibbs free energy:**  $G$



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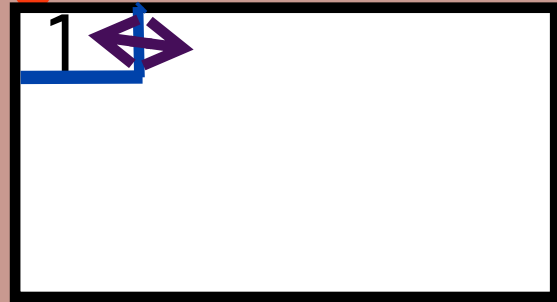
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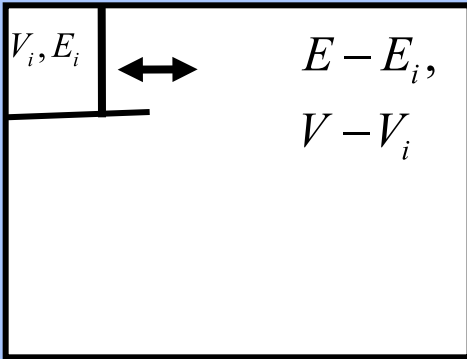
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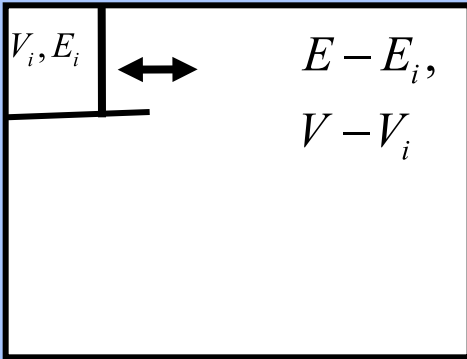
Hence, for a system at constant temperature and  
pressure the Gibbs free energy decreases and  
takes its minimum value at equilibrium

# $N, P, T$ ensemble



Consider a small system that can exchange volume and energy with a big reservoir

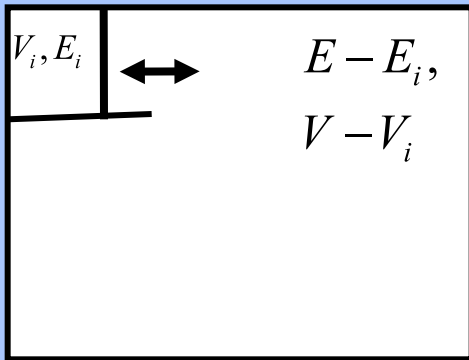
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$$\ln \Omega(V - V_i, E - E_i) = \ln \Omega(V, E) - \left( \frac{\partial \ln \Omega}{\partial E} \right)_V E_i - \left( \frac{\partial \ln \Omega}{\partial V} \right)_E V_i + \dots$$

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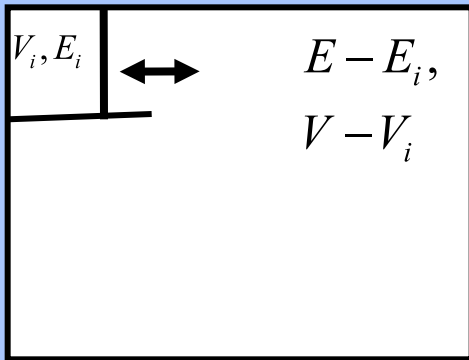


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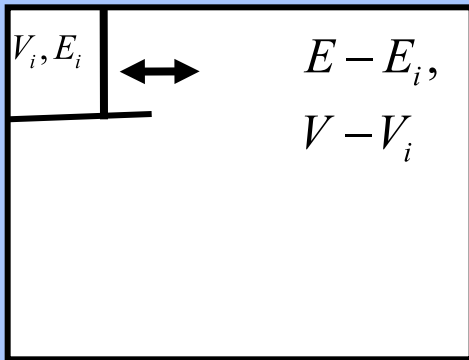
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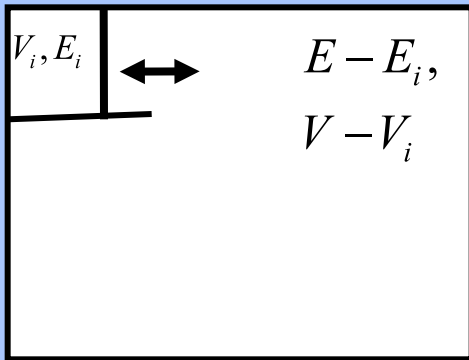
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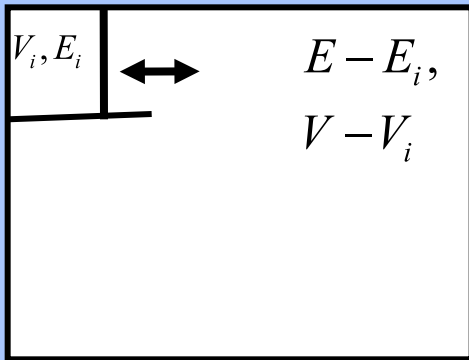
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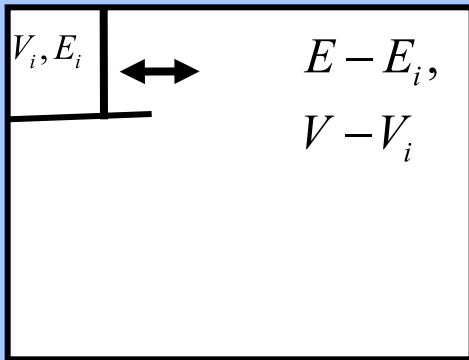
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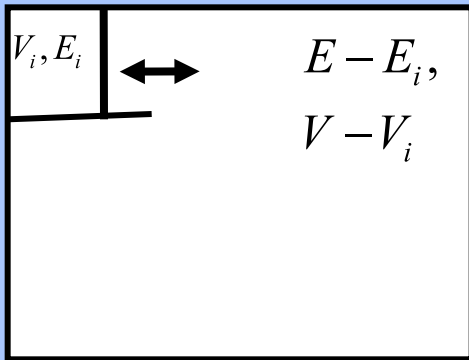
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$$P(E_i, V_i) = \frac{\Omega(E - E_i, V - V_i)}{\sum_{j,k} \Omega(E - E_j, V - V_k)} = \frac{\exp[-\beta (E_i + p V_i)]}{\sum_{j,k} \exp[-\beta (E_j + p V_k)]}$$

$$\propto \exp[-\beta (E_i + p V_i)]$$



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Hence:

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# Summary

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The probability to find a particular configuration:

$\mathbf{r}^N, V$

$$P(\mathbf{r}^N, V) \propto \exp[-\beta (P V + U(\mathbf{r}^N))]$$



The background of the slide is a 3D molecular simulation. It features a complex network of orange and yellow rods representing molecular chains, with several small black spheres (atoms) interspersed. In the upper left, there is a larger, more detailed molecular structure with a prominent black ring. The overall lighting is dim, with the molecular structures glowing against a dark background.

# MOLECULAR SIMULATION

From Algorithms to Applications

second edition

grand-canonical ensemble

Daan **Frenkel** & Berend **Smit**

# Grand-canonical ensemble

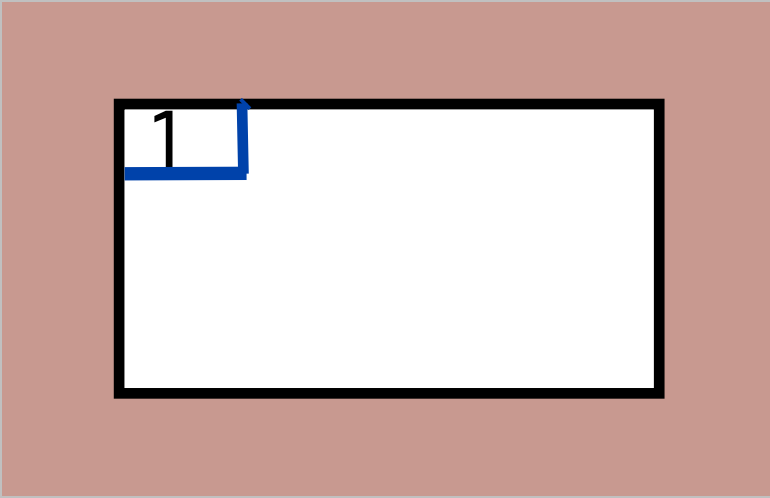
## Classical

- A small system that can exchange **heat and particles** with a large bath

## Statistical

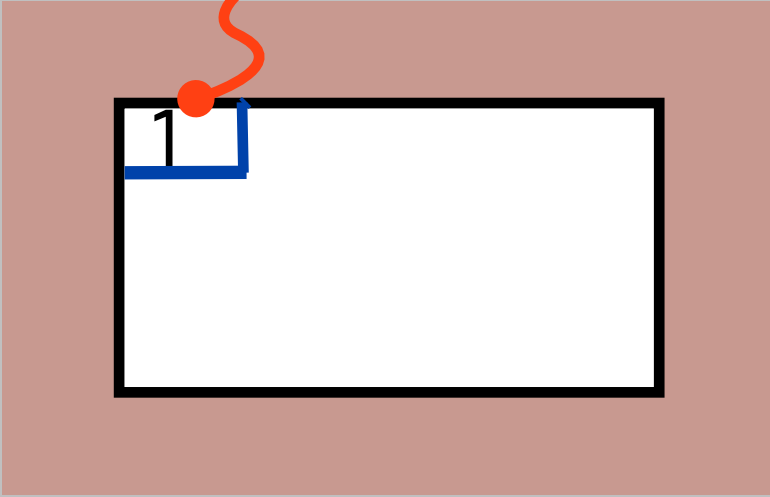
- Taylor expansion of a small reservoir

Constant  $T$  and  $\mu$



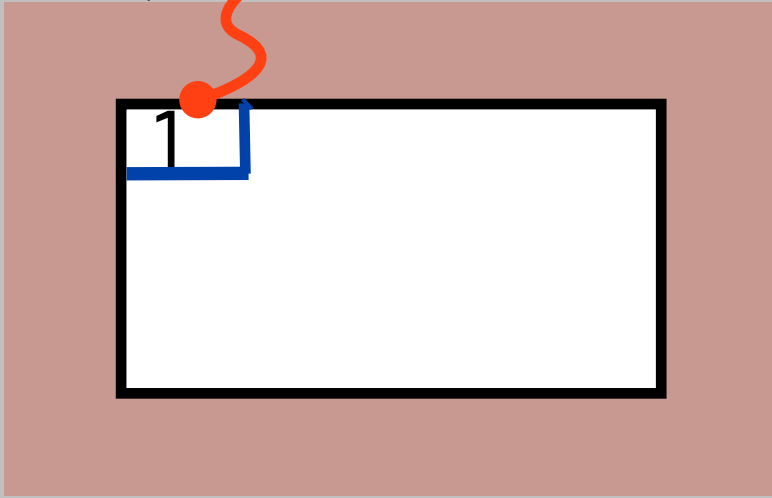
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exchange energy and  
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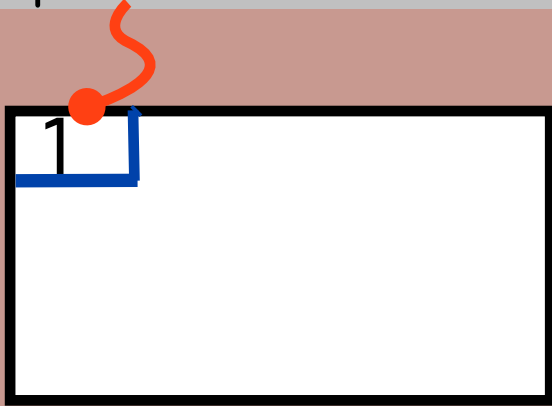
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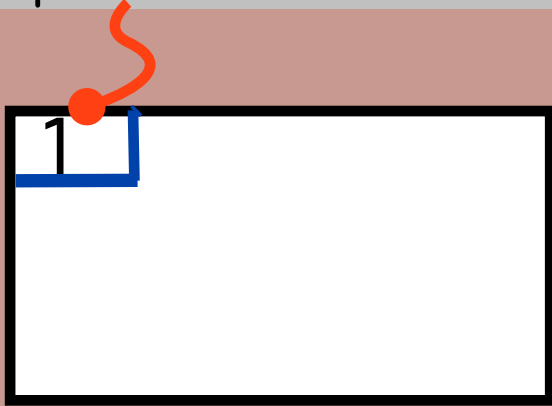
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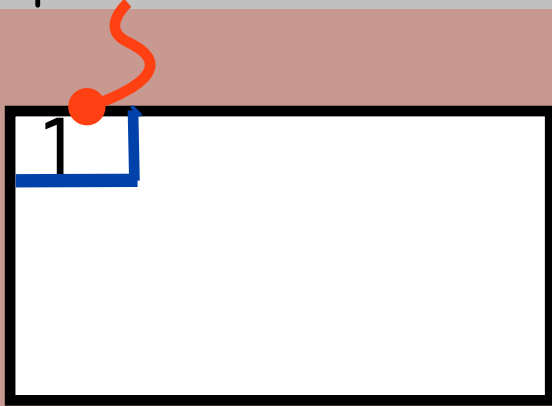
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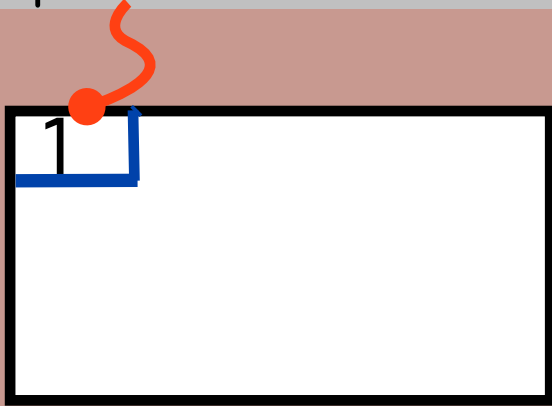
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exchange energy and  
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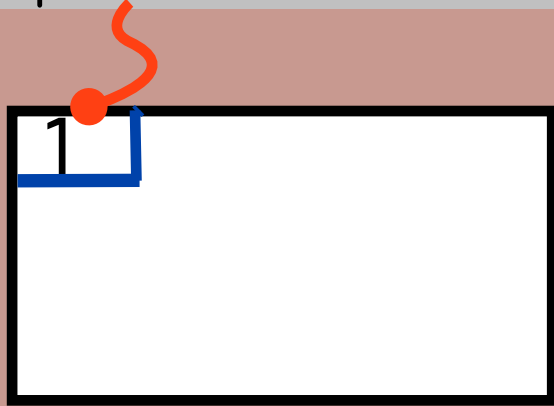
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Box 1: constant chemical potential and temperature

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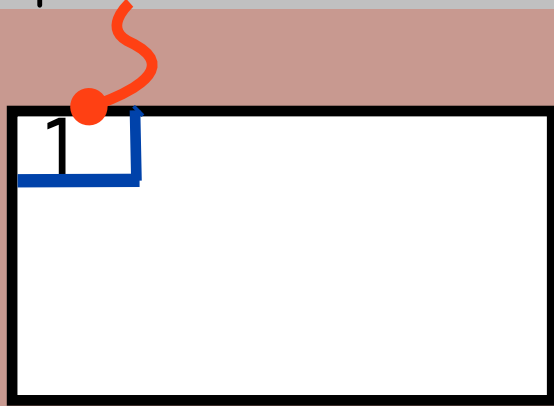
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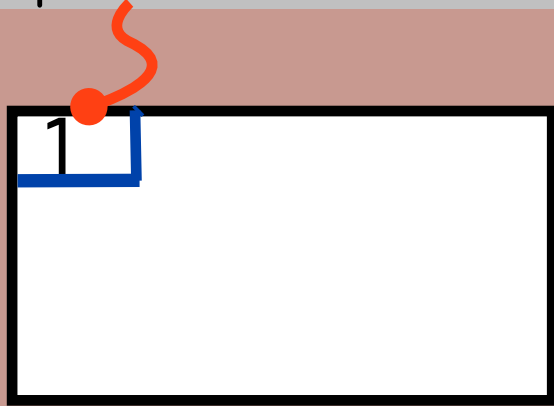
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exchange energy and  
particles



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First law

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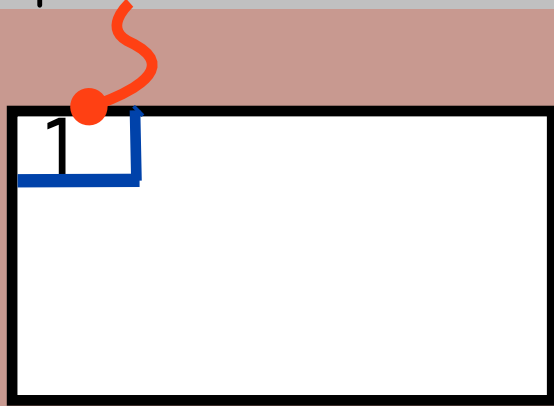
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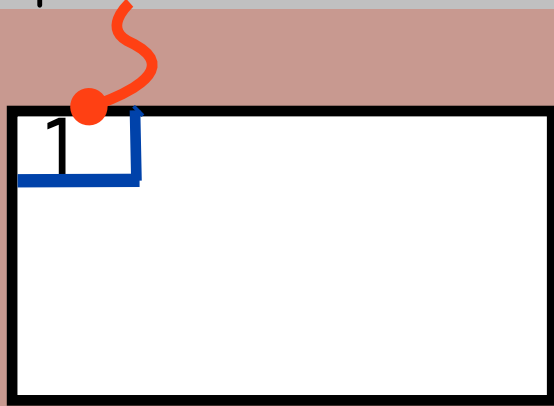
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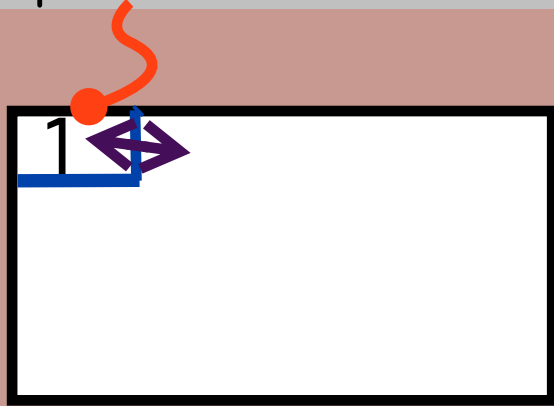
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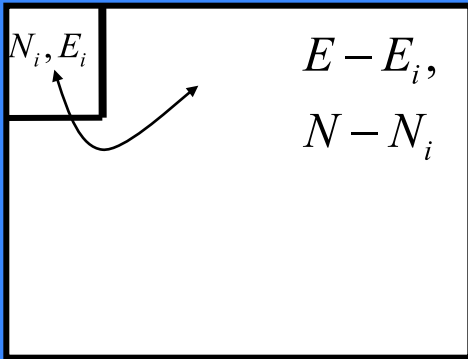
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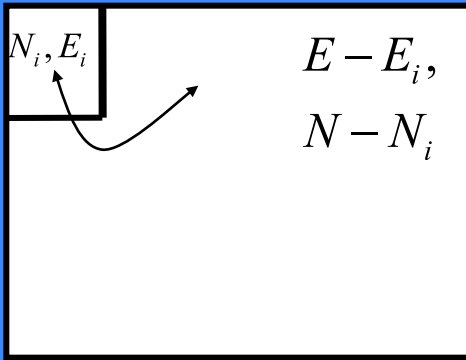
Hence, for a system at constant temperature and chemical potential  $pV$  increases and takes its maximum value at equilibrium

# $\mu, V, T$ ensemble

Consider a small system that can exchange particles and energy with a big reservoir



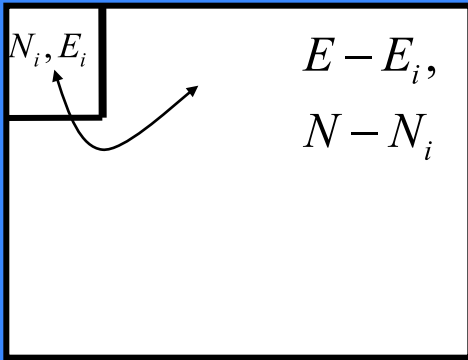
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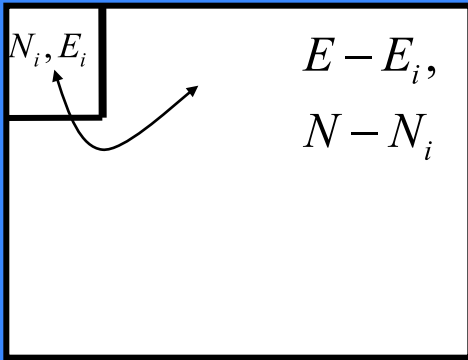


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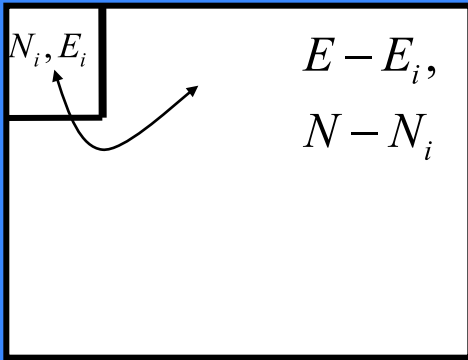
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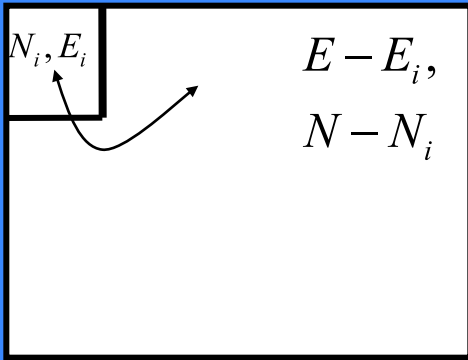
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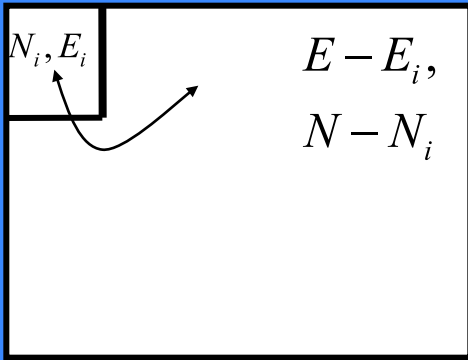
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$$P(E_i, N_j) = \frac{\Omega(E - E_i, N - N_j)}{\sum_{k, l} \Omega(E - E_k, N - N_l)} \propto \exp \left[ -\frac{E_i}{k_B T} + \frac{\mu N_j}{k_B T} \right]$$

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$N, \mathbf{r}^N$

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