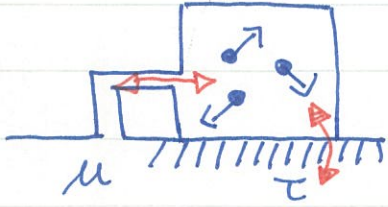


## HH0068 Gibbs Sum

Consider a system in thermal and diffusive contacts with the reservoir. What is the probability to find the system in a particular state with energy  $\epsilon_s$  and particle number  $N$ ? According to the fundamental assumption of statistical physics, the probability  $P(\epsilon_s, N)$  is proportional to the number of accessible states in the reservoir,



$$P(N, \epsilon_s) \propto g_R(N_0 - N, U_0 - \epsilon_s) = e^{\sigma_R(N_0 - N, U_0 - \epsilon_s)}$$

Expand the entropy  $\sigma_R$  in Taylor series and keep the lowest order terms,

$$\begin{aligned} \sigma_R(N_0 - N, U_0 - \epsilon_s) &\approx \sigma_R(N_0, U_0) - \frac{\partial \sigma_R}{\partial N_R} N - \frac{\partial \sigma_R}{\partial U_R} \epsilon_s + \dots \\ &= \sigma_{R0} + \left(\frac{\mu}{\tau}\right) N - \left(\frac{1}{\tau}\right) \epsilon_s + \dots \end{aligned}$$

Therefore, the probability  $P(N, \epsilon_s)$  for the state with  $N$  &  $\epsilon_s$  is

$$P(N, \epsilon_s) \propto e^{(N\mu - \epsilon_s)/\tau} \quad \leftarrow \text{Gibbs factor, very similar to the Boltzmann factor.}$$

Introduce the Gibbs sum (or the grand partition function)

$$Z_G \equiv \sum_{N=0}^{\infty} \sum_{s(N)} e^{[N\mu - \epsilon_{s(N)}]/\tau} \quad \rightarrow \quad P(N, \epsilon_s) = \frac{1}{Z_G} e^{(N\mu - \epsilon_s)/\tau}$$

One can obtain the average particle number from the grand partition function,

$$\frac{\partial Z_G}{\partial \mu} = \sum_{N=0}^{\infty} \sum_s \frac{N}{\tau} e^{(N\mu - \epsilon_s)/\tau} = \frac{1}{\tau} Z_G \cdot \langle N \rangle$$

$$\rightarrow \quad \langle N \rangle = \tau \cdot \frac{1}{Z_G} \frac{\partial Z_G}{\partial \mu} = \tau \frac{\partial}{\partial \mu} \log Z_G$$

Sometimes, we employ the handy notation  $\lambda \equiv e^{\mu/\tau}$  (the absolute activity) to simplify the calculations. It's easy to see

$$Z_G = \sum_N \lambda^N \sum_S e^{-\epsilon_S/\tau} = \sum_{N=0}^{\infty} \lambda^N Z_N \quad Z_N \text{ is the partition function } \ddot{\circ}$$

### ① Number fluctuations in ideal gas.

It is rather easy to compute the grand partition function for an ideal gas,  $Z_G = \sum_{N=0}^{\infty} \lambda^N \frac{Z_1^N}{N!} = e^{\lambda Z_1}$ ,  $Z_1 = n_Q V$

We already know that  $\langle N \rangle = \tau \frac{\partial}{\partial \mu} \log Z_G$ . Taking another derivative  $\frac{\partial^2}{\partial \mu^2} (\log Z_G) = \frac{\partial}{\partial \mu} \left[ \frac{1}{Z_G} \sum_{N,S} e^{(N\mu - \epsilon_S)/\tau} \cdot \frac{N}{\tau} \right]$

$$= \frac{1}{Z_G} \sum_{N,S} \left( \frac{N}{\tau} \right)^2 e^{(N\mu - \epsilon_S)/\tau} - \frac{1}{Z_G^2} \frac{\partial Z_G}{\partial \mu} \cdot \sum_{N,S} \left( \frac{N}{\tau} \right) e^{(N\mu - \epsilon_S)/\tau}$$

$$= \frac{1}{\tau^2} \langle N^2 \rangle - \frac{1}{\tau^2} \langle N \rangle^2 \Rightarrow \langle N^2 \rangle - \langle N \rangle^2 = \tau^2 \frac{\partial^2}{\partial \mu^2} \log Z_G$$

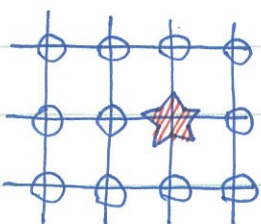
For ideal gas,  $\log Z_G = \lambda Z_1 = e^{\mu/\tau} \cdot n_Q V$ . The fluctuations of particle number  $\Delta N = \sqrt{\langle N^2 \rangle - \langle N \rangle^2}$  can be computed easily,

$$\Delta N = \sqrt{\tau^2 \frac{\partial^2}{\partial \mu^2} (e^{\mu/\tau} n_Q V)} = \sqrt{\tau^2 \cdot \frac{1}{\tau^2} \cdot e^{\mu/\tau} \cdot n_Q V} = \sqrt{\langle n \rangle V} = \sqrt{\langle N \rangle}$$

Thus, if we measure  $\Delta N$ , it is  $\sqrt{N}$  and can be quite large. BUT! The density fluctuations are small,

$$\frac{\Delta n}{\langle n \rangle} = \frac{\Delta N/V}{\langle N \rangle/V} = \frac{\Delta N}{\langle N \rangle} = \frac{1}{\sqrt{\langle N \rangle}} \rightarrow 0 \text{ in thermodynamic limit } \ddot{\circ}$$

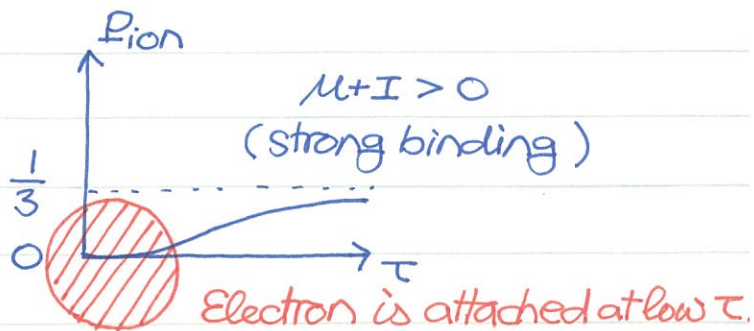
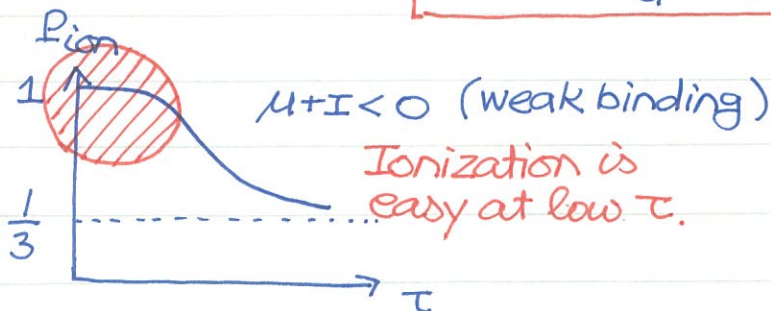
### ① Impurity ionization in semiconductor



Three states for an impurity atom

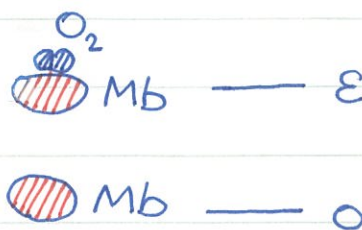
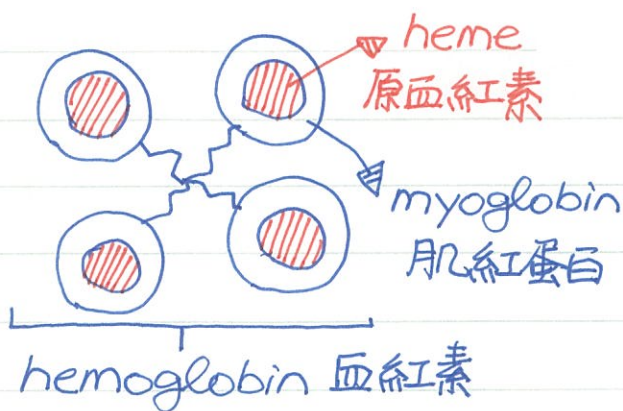
$ 0\rangle$	$N=0$ , $\epsilon=0$ ,	electron detached
$ \uparrow\rangle$	$N=1$ , $\epsilon=-I$ ,	spin up electron attached
$ \downarrow\rangle$	$N=1$ , $\epsilon=-I$	spin down electron attached

The Gibbs sum is simple  $Z_G = 1 + 2 e^{(\mu+I)/\tau}$ . The ionized probability is  $P_{ion} = \frac{1}{Z_G} = \frac{1}{1 + 2 e^{(\mu+I)/\tau}}$ . The sign of  $\mu+I$  is important.



### ① Adsorption of $O_2$ by myoglobin

It is all about names....



Gibbs sum  
 $Z_G = 1 + \lambda e^{-\epsilon/\tau}$

The  $O_2$  molecules on hemes are in equilibrium with the  $O_2$  in the surrounding liquid,

$\mu(MbO_2) = \mu(O_2)$

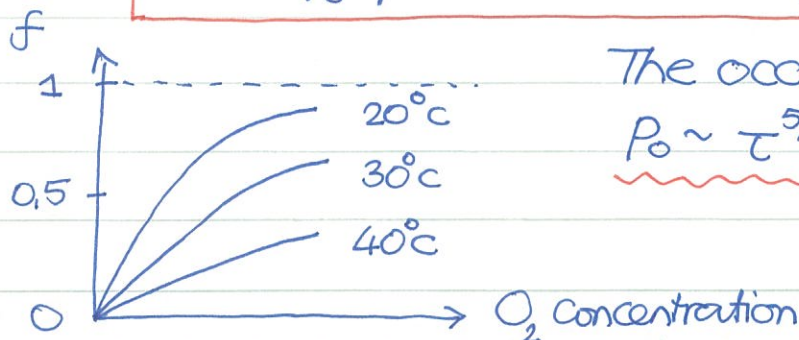
Assuming the  $O_2$  in liquid

can also be described by the ideal gas  $\lambda = e^{\mu/\tau} = \gamma_{O_2} = P/p_0$

The fraction of Mb occupied by  $O_2$  is found to be

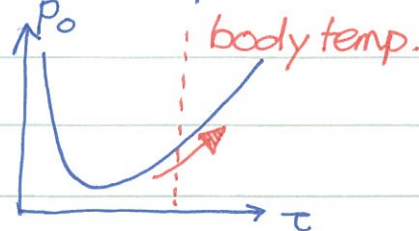
$$f = \frac{1}{Z_G} \cdot \lambda e^{-\epsilon/\tau} = \frac{\lambda e^{-\epsilon/\tau}}{1 + \lambda e^{-\epsilon/\tau}} = \frac{P}{p_0 \tau e^{\epsilon/\tau} + P}$$

$f = \frac{P}{P_0 + P}$ , where  $P_0 = p_0 \tau e^{\epsilon/\tau}$  Langmuir adsorption isotherm

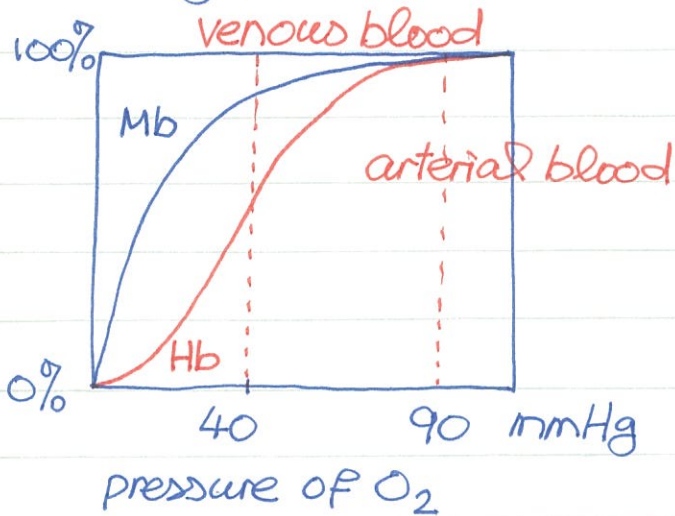


The occupation fraction depends on

$P_0 \sim \tau^{5/2} e^{\epsilon/\tau}$



Saturation curves of  $O_2$  bound to myoglobin (Mb) and hemoglobin (Hb) are different. The partial pressures of  $O_2$



in arterial and venous bloods are about 90 mmHg and 40 mmHg. The  $O_2$  occupation fractions of Mb do not change significantly within the pressure range.

But, the occupation fraction of Hb varies more significantly and is better for loading and/or unloading  $O_2$  molecules in our bloods.



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