## On the generalised ensembles

## ΑI

We consider two systems depicted in fig. 1, where the system 2 plays the role of reservoir (large system), and the system 1 is the system of interest. The total system 1+2 is isolated: it exchanges neither energy nor work with the external world.

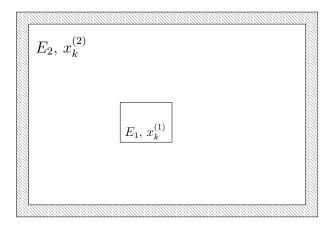


Figure 1: An isolated system partitioned into two subsystems, 1 and 2.

Each of the two systems is described by the extensive variables  $(E_i, \{x_j^{(i)}\})$ , where i = 1, 2 and  $x_j^{(i)}$  is a set of extensive variables  $x_j^{(i)} = V^{(i)}, N^{(i)}, M^{(i)}, \dots$ 

We allow the two systems to exchange energy and the quantity  $x_j^{(k)}$ , with k fixed (e.g., we can allow exchange of volume). So, the two systems have equal T and equal  $X_k$ , which is the intensive quantity conjugated to  $x_k$  (e.g.,  $X_k$  is the pressure). Since the total system is isolated, we have

$$E_{\text{tot}} = E_1 + E_2 = \text{const.} \tag{1}$$

$$x_{k,\text{tot}} = x_k^{(1)} + x_k^{(2)} = \text{const.}$$
 (2)

We also know, that the first law for reversible processes reads

$$TdS = dE - \sum_{j} X_{j} dx_{j}.$$
 (3)

Using the same approach introduced for the canonical and grand canonical ensemble, and noticing that the total system is isolated, we can estimate the the probability of

finding the system 1 in the state with a given value of the energy  $E_1$  and a given value of the extensive variable  $x_k^{(1)}$ :

$$P_1(E_1, x_k^{(1)}) = \frac{\Omega_1(E_1, x_k^{(1)})\Omega_2(E_2, x_k^{(2)})}{\sum_{\text{all states}} \Omega_1(E_1, x_k^{(1)})\Omega_2(E_2, x_k^{(2)})} = \frac{\Omega_1(E_1, x_k^{(1)})\Omega_2(E_{\text{tot}} - E_1, x_{k, \text{tot}} - x_k^{(1)})}{Z'(T, X_k)},$$
(4)

where in the last equality we have exploited eqs. (1)-(2), and have introduced the generalized partition function  $Z'(T, X_k)$  in the denominator. Keep in mind, that similarly to the canonical and grand canonical ensemble, here  $\Omega_i(E_i, x_k^{(i)})$  indicates the number of states in system 1 or 2, compatible with the given value of the energy and of the extensive variable. Given the relation between entropy and number of states, we can write

$$\Omega_2(E_{\text{tot}} - E_1, x_{k,\text{tot}} - x_k^{(1)}) = \exp\left[\frac{1}{k_B}S_2(E_{\text{tot}} - E_1, x_{k,\text{tot}} - x_k^{(1)})\right].$$
 (5)

Given that the system 2 is large, the quantities  $E_1$ , and  $x_k^{(1)}$  are small with respect to the total energy and the total extensive quantity, so we can expand the rhs of eq. (5) in a Taylor series up to the first order in  $E_1$ , and  $x_k^{(1)}$ , thus obtaining

$$S_2(E_{\text{tot}} - E_1, x_{k, \text{tot}} - x_k^{(1)}) \simeq S_2(E_{\text{tot}}, x_{k, \text{tot}}) - \frac{\partial S_2}{\partial E_2} \Big|_{x_k^{(2)}} E_1 - \frac{\partial S_2}{\partial x_k^{(2)}} \Big|_{x_k^{(2)}} x_k^{(1)}$$
 (6)

$$= S_2(E_{\text{tot}}, x_{k, \text{tot}}) - \frac{E_1}{T} + \frac{X_k x_k^{(1)}}{T}, \tag{7}$$

where in the last equality we have exploited eq. (3). Thus, eq. (4) can be written as

$$P_1(E_1, x_k^{(1)}) = \frac{\Omega_1(E_1, x_k^{(1)})\Omega_2(E_{\text{tot}}, x_{k, \text{tot}})e^{-\beta(E_1 - X_k x_k^{(1)})}}{Z'(T, X_k)}.$$
 (8)

By noting that the constant term  $\Omega_2(E_{\text{tot}}, x_{k, \text{tot}})$  appears also in  $Z'(T, X_k)$ , we can finally write eq. (8) as follows

$$P_1(E_1, x_k^{(1)}) = \frac{\Omega_1(E_1, x_k^{(1)}) e^{-\beta(E_1 - X_k x_k^{(1)})}}{Z(T, X_k)},$$
(9)

where

$$Z(T, X_k) = \int dE_1 dx_k^{(1)} \Omega_1(E_1, x_k^{(1)}) e^{-\beta(E_1 - X_k x_k^{(1)})}.$$
 (10)

Finally, the generalised free energy reads

$$F(T, X_k) = -k_B T \ln Z(T, X_k), \tag{11}$$

from which we can obtain the equations of state for the ensemble under consideration.

We have, for example,

$$\langle E_1 \rangle = -\frac{\partial \ln Z(T, X_k)}{\partial \beta} = \frac{\partial \left[\beta F(T, X_k)\right]}{\partial \beta},$$
 (12)

$$\langle E_1 \rangle = -\frac{\partial \ln Z(T, X_k)}{\partial \beta} = \frac{\partial \left[\beta F(T, X_k)\right]}{\partial \beta}, \qquad (12)$$

$$\left\langle x_k^{(1)} \right\rangle = \frac{\partial \ln Z(T, X_k)}{\partial \beta X_k} = -\frac{\partial \left[\beta F(T, X_k)\right]}{\partial \beta X_k}. \qquad (13)$$