Statistical mechanics and graph generating functions

Uniqueness methods in statistical mechanics: recent developments and algorithmic applications

> David C. Brydges Prof. emeritus Mathematics Department University of British Columbia

> > December 14-16, 2020

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Abstract

In 1940 Joseph Edward and Maria Goeppert Mayer published their influential book "Statistical Mechanics" which included beautiful theorems about corrections to the ideal gas law ($PV \propto T$) in terms of generating functions for three classes of graphs. Furthermore they found surprising simple functional relations between these generating functions. I will review this background and some of the later development to set the stage for the new progress to be presented by other speakers.

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• Container: $\Lambda \subset \mathbb{R}^d$, V = volume of Λ .



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- Particles (x₁, p₁), ..., (x_N, p_N) at random positions x_i ∈ Λ with independent random isotropic momenta p_i ∈ ℝ^d

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Definitions:

• Temperature $T := Var(p_i)$ common to all particles *i*

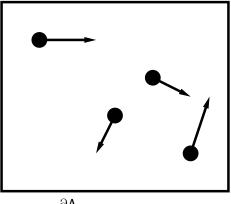
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Definitions:

- Temperature $T := Var(p_i)$ common to all particles *i*
- Pressure P = expected rate of change of momentum per unit area of ∂Λ

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Pressure



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• $N \sim \text{Poisson}(zV)$

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▶ $N \sim \text{Poisson}(zV)$

▶ Particles $x_1, ..., x_N$ uniformly distributed in Λ

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Particles are Poisson events in Λ occuring at rate z per unit volume

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distribution on
$$\{N = n\}$$
: $\frac{1}{Z_{\text{ideal}}} \frac{z^n}{n!} d^n x$

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Partition function
$$Z_{\text{ideal}} := \sum_{n=0}^{\infty} \frac{z^n}{n!} \int_{\Lambda^n} d^n x = e^{z|\Lambda|}$$

Equal radius spheres centred on $x_1, ..., x_N$

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Distribution on $\{N = n\}$:

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$$Z = \sum_{n=0}^{\infty} \frac{z^n}{n!} \int_{x \in \Lambda^n} \mathbb{1}_{\text{no spheres overlap}} d^n x$$

For bounded measurable functions on {particle configurations} such as $\mathbbm{1}_{no\ spheres\ overlap}$

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Lemma $PV \propto T \log Z$,

For bounded measurable functions on {particle configurations} such as $\mathbbm{1}_{no\ spheres\ overlap}$

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Lemma $PV \propto T \log Z$, from now on $PV=T \log Z$

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Consequence for Ideal Gas:

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Consequence for Ideal Gas: $Z = e^{z|\Lambda|} = e^{\mathbb{E}[N]}$

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For bounded measurable functions on {particle configurations} such as $\mathbbm{1}_{no\ spheres\ overlap}$

Lemma

 $PV \propto T \log Z$, from now on $PV = T \log Z$

Consequence for Ideal Gas: Gas Law (Clapeyron 1834)

$$Z = e^{z|\Lambda|} = e^{\mathbb{E}[N]} \implies \text{Ideal}$$

$$PV = T\mathbb{E}[N].$$

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For bounded measurable functions on {particle configurations} such as $\mathbbm{1}_{no\ spheres\ overlap}$

Lemma $PV \propto T \log Z$, from now on $PV = T \log Z$

Consequence for Ideal Gas: $Z = e^{z|\Lambda|} = e^{\mathbb{E}[N]} \Rightarrow$ Ideal Gas Law (Clapeyron 1834) $PV = T\mathbb{E}[N].$

Goal: for hard spheres compute the pressure via $\log Z$.

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$$\mathbb{1}_{\{ ext{no spheres intersect}\}} = \prod_{ij \in K_N} (1 - f_{ij})$$

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$$= \mathbb{1}_{\{x_i, x_j \text{ overlap}\}}$$

$$\begin{split} \mathbb{1}_{\{\text{no spheres intersect}\}} &= \prod_{ij \in \mathcal{K}_N} (1 - f_{ij}) \\ &= \sum_{\mathcal{G} \subset \mathcal{K}_N} \prod_{ij \in \mathcal{G}} (-f_{ij}) \\ &= \mathbb{1}_{\{x_i, x_j \text{ overlap}\}} \end{split}$$

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$$\mathbb{1}_{\{\text{no spheres intersect}\}} = \prod_{ij \in K_N} (1 - f_{ij})$$
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{graphs with vertices $1, \ldots, n | \forall n$ }

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Mayer expansion

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Mayer expansion

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Theorem (Mayer theorem I)

$$\log Z = \sum_{G \in \mathcal{C}} \frac{z^n}{n!} \int_{\Lambda^n} \prod_{ij \in G} (-f_{ij}) d^n x$$

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{connected graphs with vertices $1, \ldots, n | \forall n$ }

Mayer expansion

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$$\log Z = \sum_{G \in \mathcal{C}_{\epsilon}} \frac{z^n}{n!} \int_{\Lambda^n} \prod_{ij \in G} (-f_{ij}) d^n x$$
{connected graphs with vertices 1, ..., n | \n n}

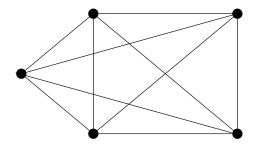
Oliver Penrose reduced the sum over C to a sum over the set T of tree graphs = minimally connected graphs.

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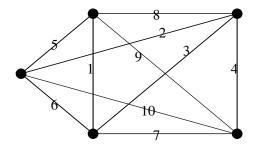
Complete graph on n = 5 vertices

Complete graph on n = 5 vertices



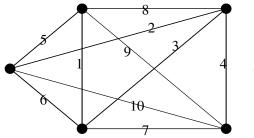
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Complete graph on n = 5 vertices



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Complete graph on n = 5 vertices



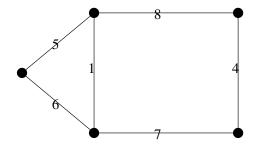
Ordered edges for n = 5

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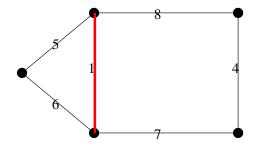
For G in C(n) pick edges in order discarding those that form a loop.

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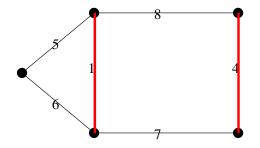
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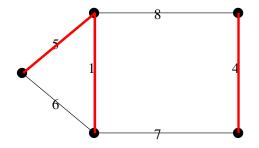
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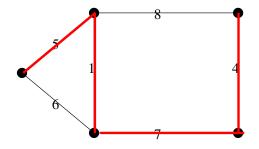
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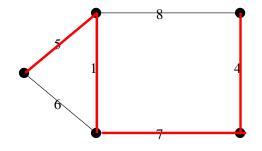
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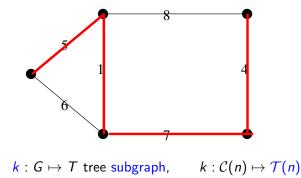
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 $k: G \mapsto T$ tree subgraph,

For G in C(n) pick edges in order discarding those that form a loop.

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The maximal graph M(T)

Surjective: By construction, for any tree, k(T) = T.

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The maximal graph M(T)

Surjective: By construction, for any tree, k(T) = T.

Given tree T there is a unique maximal graph M = M(T) such that k(M) = T.

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The maximal graph M(T)

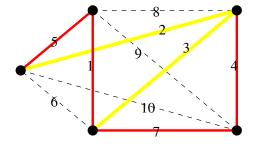
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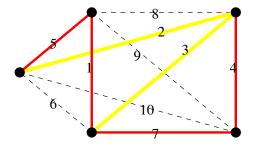
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All graphs G such that k(G) = T satisfy $T \subset G \subset M$.

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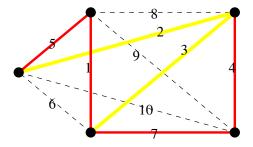




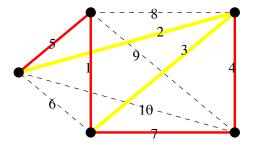


No graph with yellow edge $3 < \max\{7, 4\}$ can map to the red tree.

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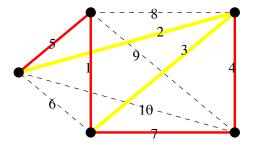
No graph with yellow edge $3 < \max\{7,4\}$ can map to the red tree. Likewise for yellow edge $2 < \max\{5, 1, 7, 4\}$.



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The graphs that map to T are the graphs that contain T and any subset of the dotted lines.

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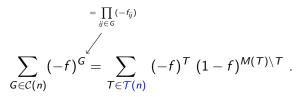
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M is all dotted and red edges.

Lemma (Penrose resummation formula 1967)

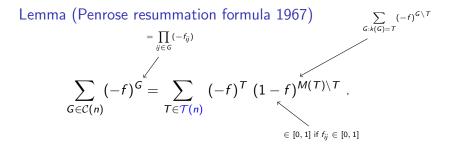
$$\sum_{G\in\mathcal{C}(n)} (-f)^G = \sum_{T\in\mathcal{T}(n)} (-f)^T (1-f)^{M(T)\setminus T} .$$

Lemma (Penrose resummation formula 1967)



Lemma (Penrose resummation formula 1967) $= \prod_{ij \in G} (-f_{ij})$ $\sum_{G \in \mathcal{C}(n)} (-f)^G = \sum_{T \in \mathcal{T}(n)} (-f)^T (1-f)^{M(T) \setminus T}.$

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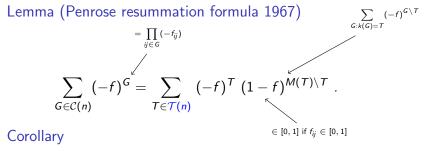


Lemma (Penrose resummation formula 1967) $= \prod_{ij \in G} (-f_{ij})$ $\sum_{G \in \mathcal{C}(n)} (-f)^G = \sum_{T \in \mathcal{T}(n)} (-f)^T (1-f)^{M(T) \setminus T}.$ Corollary

The Mayer expansion

$$P = \frac{T}{V} \log Z = \frac{T}{V} \sum_{G \in \mathcal{C}} \frac{z^n}{n!} \int_{\Lambda^n} (-f)^G d^n x$$

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$$P = \frac{T}{V} \log Z = \frac{T}{V} \sum_{G \in \mathcal{C}} \frac{z^n}{n!} \int_{\Lambda^n} (-f)^G d^n x$$

is absolutely convergent for $|z| \times 2^d \times volume$ of sphere $< \frac{1}{e}$ uniformly in V. It converges in disk limited by singularity on the negative z axis.

The ideal gas law $PV = T\mathbb{E}[N]$ is called an equation of state.

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Problem: Eliminate z between

$$\frac{P}{T} = \frac{1}{V} \log Z(z), \qquad \rho = z \frac{\partial}{\partial z} \frac{1}{V} \log Z(z)$$

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Blocks

The graph



is built from the blocks



linked at the red cutpoints. By definition blocks have no cutpoints.

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Legendre Transform

Theorem (Equivalent to Mayer's second theorem) As formal power series the Legendre transform

$$F(\rho) := \sup_{\mu} (\mu \rho - \frac{1}{V} \log Z(e^{\mu}))$$

of the generating function of connected graphs (AKA Mayer expansion) is given by

$$F(\rho) = F_{ideal}(\rho) - \mathcal{B}(\rho)$$

where

$$\mathcal{B}(\rho) := \frac{1}{V} \sum_{G \in \mathcal{B}} \frac{\rho^n}{n!} \int_{\Lambda^n} (-f)^G d^n x$$

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is the generating function of blocks (connected graphs without cutpoints).

Equation of state and virial expansion

$$\frac{1}{T}P(e^{\mu}) = \sup_{\rho} \left(\mu\rho - F(\rho)\right)$$
$$= F'(\rho)\rho - F(\rho)$$

By theorem $F(\rho) = F_{ideal}(\rho) - \mathcal{B}(\rho) = \rho \log \rho - \rho - \mathcal{B}(\rho)$

$$rac{1}{T}P(e^{\mu})=-
ho\mathcal{B}'(
ho)+
ho+\mathcal{B}(
ho)$$

Insert
$$\mathcal{B}(\rho) = \sum_{n \ge 2} \frac{\rho^n}{n!} \underbrace{\int_{\Lambda^n} (-f)^G d^n x}_{b_n}$$

$$\frac{1}{T}P(e^{\mu}) = \rho + \sum_{n} \frac{1}{n!}(-n+1)b_n\rho^n$$

Problems

- Theory of generating functions for *n*-irreducible diagrams and Legendre transform wrt n-body potentials?
- Direct proof of convergence of $\mathcal{B}(\rho)$
- Edge irreducible versus cutpoints

Thermodynamics is a funny subject. The first time you go through it, you don't understand it at all. The second time you go through it, you think you understand it, except for one or two points. The third time you go through it, you know you don't understand it, but by that time you are so used to the subject, it doesn't bother you anymore.

Arnold Sommerfeld