

On the thermodynamics of liquids

M. Apostol

Department of Theoretical Physics, Institute of Atomic Physics,

Magurele-Bucharest MG-6, POBox MG-35, Romania

email: apoma@theory.nipne.ro

Abstract

The liquids are described as correlated ensembles of particles, moving around and interacting with strong, short-range forces. A spectrum of local vibrations is introduced for the local, collective movements of particles in liquids. The resulting statistics is formally equivalent with that of an ideal gas of bosons in two dimensions, which in turn, as it is well-known, leads to a thermodynamics which is equivalent to that of an ideal gas of fermions in two dimensions. The parameters used for describing the statistics of liquids are the spacing between the energy levels of local vibrations and a "constraining" volume, both originating in the short-range character of the correlations. The corresponding thermodynamics is derived, with explicit emphasis on both low- and high-temperature regimes. The condensation occurring in the low-temperature limit is also discussed. It is suggested that such thermodynamics may apply to classical, common, liquids, and it may also be relevant for excited, heavy, atomic nuclei, which may undergo a transition toward a solid state.

The liquids are represented as ensembles of particles moving around and interacting strongly with short-range forces. In this respect the liquids differ both from gases, which, typically, are weakly-interacting ensembles of particles, and from solids, where the particles move about fixed positions. This particularity makes the motion of the particles in liquids to be highly correlated over short distances, in the sense that the movement of one particle in a liquid entails appreciable movements of the neighbouring particles. The local character of the short-range, strong, forces, and the high correlations involved, have special consequences on the motion of the particles in liquids. First, the particle movements in liquids are collective movements, and, as such, they may imply comparatively small amounts of energy, in contrast with the highly-localized motion of a free particle. Next, the particle movements in liquids are local, in the sense that they do not propagate over large distances. Liquids sustain, of course, the propagation of the sound for long wavelengths, like gases or solids, but the local movements of liquid's particles absorb the sound for shorter wavelengths. In addition, the strong character of liquid interactions gives rise to a cohesion energy $-\varepsilon_0 < 0$ for liquid particles, in the sense that one needs to give such an amount of energy to the liquid in order to take one particle out of it. All these main characteristics of the liquids distinguish them much from weakly-interacting gases, and bring them close to solids. However, in solids the particle move about fixed positions, either regularly or irregularly arranged in space, while in liquids the particles may still move around, although such motion is subjected to certain restrictions.¹

¹It is worth stressing here upon the meaning of "short-range forces". "Short-range" means that the range is neither vanishing, as for non-interacting particles, nor extended to infinite, as for long-range forces, which, beside decreasing strongly enough at infinite as to be integrable, need also a reduction in their effective range in order to get a consistently stable ensemble of particles.

The short-range correlations in liquids reduce the number of available spatial states of particles moving in volume V of the liquid. The motion of each particle in a liquid is restricted by its neighbouring particles, so that each particle moves along with its surrounding cloud of neighbours. These short-range correlated configurations of particles are identified by their distinct positions in space. It is convenient to associate a volume b to each of such local particle configurations, such that the total number of available spatial states is V/b , and the corresponding density of states can be written as dV/b . In view of the short-range character of these local correlations the "constraining" volume b is of the order of a^3 , where a is the mean inter-particle distance.

The energy of a liquid in equilibrium depends on this mean inter-particle distance a . An energy $\varepsilon(a)$ may therefore be assigned to each particle in the liquid, such as the total energy of the liquid can be written as $N\varepsilon(a)$, where N is the number of particles in the liquid. This energy depend on the nature of the liquid, *i.e.* on the forces acting between the particles, on their mass, etc. In order to identify the possible movements of particles in a liquid, one may allow for small deviations δa of the mean inter-particle distance from its equilibrium value a , and write down a series expansion of $\varepsilon(a)$ in powers of δa . Such a series expansion reads

$$\varepsilon = -\varepsilon_0 + A(\delta a)^2 + \dots , \quad (1)$$

where A is some expansion coefficient. The first power in δa is missing from (1), as for an expansion around the equilibrium. Equation (1) suggests that the local spectrum of energy in a liquid is a spectrum of vibrations with one degree of freedom. Higher-order terms may be included in the expansion (1), as corresponding to anharmonic vibrations. The local, short-range correlations make the vibration spectra given by equation (1) to be independent for each local particle configuration, in the sense that these vibrations are not coupled to each other for various particle configurations. At the same time, these vibrations do not corresponds to individual particles, but to local particle configurations. Correspondingly they represent collective movements, extended over relatively short distances, and the expansion coefficient in equation (1) may correspond to vibration frequencies (and energies) much lower than the frequencies of a free particle localized over distance a . The dynamics of the liquids is therefore represented by local particle configurations, labelled by distinct positions in space, moving around over a restricted number of spatial states and vibrating locally according to the vibration spectrum given by equation (1). These particle configurations can be viewed as elementary excitations of the liquids.

The spectrum indicated by equation (1) corresponds to an isotropic liquid, where local vibrations do not depend on direction. More general assumptions can be employed in describing liquids. Specifically, the range of the correlations may be extended, or the anisotropies may be taken into account, or anharmonicities may be included, etc. The discussion herein is limited to the most simple spectrum as the one described by equation (1), corresponding to a set of independent harmonic oscillators with one degree of freedom. The corresponding energy levels are therefore given by

$$\varepsilon = -\varepsilon_0 + \varepsilon_1(n + 1/2) , \quad (2)$$

where $n = 0, 1, 2, \dots$ is the quantal number of vibrations and ε_1 is the spacing between the energy levels. Both parameters ε_0 and ε_1 in (2) depend on a . For a continuum spectrum the dependence of ε_1 on a may be neglected.

The next step is to set up the statistics of the liquids, in order to establish their thermal properties. The vibration spectrum given by (2) corresponds to a Bose-Einstein type of statistics. It is associated with each local particle configuration in the liquid, these configurations being labelled by distinct positions in space. Since these positions are different, and since the vibration spectrum

given by (2) corresponds to a collective motion, it follows that the Bose-Einstein statistics, as defined by the energy spectrum (2) and by the motion of the vibrating configurations among distinct positions in space, does not depend on the particular fermionic or bosonic character of the constitutive particles of the liquid. It holds therefore for liquids, irrespective of the fermionic or bosonic character of the underlying particles in the liquid. This is a consequence of the strong interaction and the collective and correlated movements in liquids. As mentioned above, the quanta of the vibration spectrum given by (2) associated with the particle configurations moving around through the liquid may be viewed as the elementary excitations of the liquids.

Since the vibration spectrum given by (2) associates one degree of freedom to each particle, through the mean inter-particle spacing a , it follows that the mean occupation number of vibrations of each particle configuration is determined by the size of these configurations. Therefore, the Bose-Einstein statistics has a determined chemical potential μ , and, for a continuum spectrum of energy with density $d\varepsilon/\varepsilon_1$, the number of particles in the liquid can be written as

$$N = \frac{V}{b\varepsilon_1} \int_0^\infty d\varepsilon \frac{1}{z \exp(\beta\varepsilon) - 1} , \quad (3)$$

where $\beta = 1/T$ is the inverse of temperature T and $z = \exp[-\beta(\mu + \varepsilon_0)]$ is the inverse of a fugacity. The particle concentration is written as $c = N/V = 1/a^3$. The continuum-spectrum approximation is valid for $T \gg \varepsilon_1$.

The statistics given by equation (3) corresponds to an ideal gas of bosons in two dimensions. It is well-known that it is equivalent with the statistics of an ideal gas of fermions in two dimensions,[1]-[3] as expected from its applicability, irrespective of the fermionic or bosonic character of the constitutive particles in the liquid, as noted above.

Equation (3) requires $z > 1$, *i.e.* $\mu + \varepsilon_0 < 0$. With decreasing temperature the integral in (3) decreases, so that $\mu + \varepsilon_0$ increases, in order to satisfy this equation. For the limiting value $\mu + \varepsilon_0 = 0$ ($z = 1$) the integral in (3) has a logarithmic singularity at $\varepsilon = 0$, so it is divergent, in contrast with the three-dimensional case. Consequently, there is no critical temperature corresponding to a Bose-Einstein condensation in two dimensions. However, a continuous, gradual condensation on the zero-point vibration level occurs in the limit of the low temperatures, as it is shown below.

The integral in (3) can be performed straightforwardly. We get

$$b\varepsilon_1/a^3T = \sum_{n=1}^\infty (nz^n)^{-1} = \ln[z/(z-1)] , \quad (4)$$

whence $z = (1 - e^{-C})^{-1}$ and the chemical potential

$$\mu = -\varepsilon_0 + T \ln(1 - e^{-C}) , \quad (5)$$

where $C = b\varepsilon_1/a^3T = b\varepsilon_1c/T$.

Similarly, the energy is given by

$$E = -N\varepsilon_0 + \frac{VT^2}{b\varepsilon_1} G(z) , \quad (6)$$

where

$$G(z) = \sum_{n=1}^\infty (n^2z^n)^{-1} = \sum_{n=1}^\infty \frac{1}{n^2} (1 - e^{-C})^n . \quad (7)$$

In the limit of low temperature $\varepsilon_1 \ll T \ll b\varepsilon_1/a^3$ it amounts to

$$E = -N\varepsilon_0 + \pi^2VT^2/6b\varepsilon_1 , \quad (8)$$

and for high temperature $T \gg b\varepsilon_1/a^3$

$$E = -N\varepsilon_0 + NT \quad , \quad (9)$$

as for a classical ensemble. However, anharmonic corrections in the expansion (1) may be important in this limit, which modify the simple T -law given by (9).

The entropy for the Bose-Einstein distribution introduced here is given by

$$S = \frac{V}{b\varepsilon_1} \int_0^\infty d\varepsilon [(n+1) \ln(n+1) - n \ln n] \quad , \quad (10)$$

where $n = (ze^{-\beta\varepsilon} - 1)^{-1}$ is the mean occupation number. It leads to

$$S = -N \ln(1 - e^{-C}) + \frac{2VT}{b\varepsilon_1} G(z) \quad , \quad (11)$$

the free energy

$$F = E - TS = -N\varepsilon_0 + NT \ln(1 - e^{-C}) - \frac{VT^2}{b\varepsilon_1} G(z) \quad (12)$$

and the thermodynamic potential

$$\Omega = F - \mu N = \frac{VT}{b\varepsilon_1} \int d\varepsilon \ln(1 - e^{-\beta\varepsilon}/z) = -(E + N\varepsilon_0) = -\frac{VT^2}{b\varepsilon_1} G(z) \quad . \quad (13)$$

The pressure $p = -(\partial F/\partial V)_{T,N}$ is given by

$$p = -c^2\varepsilon'_0 + \frac{T^2}{b\varepsilon_1} G(z) \quad , \quad (14)$$

where ε'_0 is the derivative of the energy ε_0 with respect to concentration c .² This is the equation of state of the liquid. The dependence of ε_1 on concentration is neglected. We note that for suitable values of $c^2\varepsilon'_0$ the equilibrium can be reached for low values of pressure, as is the case for liquids.

In the low-temperature limit $\varepsilon_1 \ll T \ll b\varepsilon_1/a^3$, the pressure given by (14) reads $p = -c^2\varepsilon'_0 + \pi^2 T^2/6b\varepsilon_1$, whence the isothermal compressibility

$$\kappa_T = V^{-1}(\partial V/\partial p)_T = \frac{1}{c\partial(c^2\varepsilon'_0)/\partial c} < 0 \quad . \quad (15)$$

It is worth noting that $c\partial(c^2\varepsilon'_0)/\partial c$ must acquire large, negative values for the stability of the ensemble, and for ensuring low values of the compressibility, in accordance with the behaviour of the liquids. Similarly, the thermal expansion coefficient at constant pressure is given by

$$\alpha = V^{-1}(\partial V/\partial T)_p = -\frac{\pi^2 T}{3b\varepsilon_1} \kappa_T > 0 \quad . \quad (16)$$

²The potential Ω in the identity $E - TS - \mu N - \Omega = 0$ is $\Omega = -pV$ only for the thermal part of the pressure. The general scheme of "practical thermodynamics" is as follows. Establish the kind of statistics (Bose, Fermi, classical), then the constraints (number of particles N , energy E , etc), then write down the corresponding entropy S and maximize it under those constraints, get the distribution, compute the constraints N (which gives the chemical potential μ), E (which gives temperature T), etc, then the entropy S . Compute then the free energy $F = E - TS$, which is basic in variables V (volume), T and N , then compute the pressure $p = -\partial F/\partial V$ which gives the equation of state. Compute the potential Ω from $\Omega = F - \mu N$ or from the partition function (it is related to energy E through numerical factors, for classical gases is is, for instance, $\Omega = -NT$).

The entropy (11) at low temperatures reads $S = \pi^2 VT/3b\varepsilon_1$, and the heat capacity at constant volume is $c_V = T(\partial S/\partial T)_V = S$. The heat capacity at constant pressure is given by $c_p = c_V - V\alpha^2 T/\kappa_T > c_V$. Similarly, the adiabatic compressibility is given by $\kappa_S = V^{-1}(\partial V/\partial p)_S = \kappa_T(1 + \pi^2 T^2 \kappa_T/3b\varepsilon_1) > \kappa_T$. It is related to the sound velocity u by $u^2 = -1/\rho\kappa_S$, where ρ is the mass density of the liquid. These quantities may give access to the experimental determination of the parameters ε_0 and $b\varepsilon_1$.

In the high-temperature limit $T \gg b\varepsilon_1/a^3$ the liquid behaves classically, with the entropy $S = N \ln(e^2 a^3 T/b\varepsilon_1)$ and pressure $p = -c^2 \varepsilon'_0 + NT/V$. The compressibilities are given by

$$\kappa_T = -\frac{1}{c} \cdot \frac{1}{T - \partial(c^2 \varepsilon'_0)/\partial c}, \quad \kappa_S = -\frac{1}{2c} \cdot \frac{1}{T - (1/2)\partial(c^2 \varepsilon'_0)/\partial c}, \quad (17)$$

the coefficient of thermal expansion is

$$\alpha = \frac{1}{T - \partial(c^2 \varepsilon'_0)/\partial c}, \quad (18)$$

and the heat capacities are $c_V = N$ and

$$c_p = c_V - VT\alpha^2/\kappa_T = c_V + \frac{NT}{T - \partial(c^2 \varepsilon'_0)/\partial c}. \quad (19)$$

These quantities correspond to classical, common, liquids. Their experimental determination gives access only to the parameter ε_0 . Likely, for high values of T , anharmonic corrections have to be included.

For values of the temperature T comparable with the spacing ε_1 between the energy levels the accuracy of replacing the summation over n in (2) by integral (3) must be checked, according to MacLaurin's formula

$$\sum_a^b f(x_n) = \int_{a-1/2}^{b+1/2} f(x)dx - (1/24)f'_{a-1/2} + \dots \quad (20)$$

Applying this formula to function $f = [ze^{-\beta\varepsilon_1(n+1/2)} - 1]^{-1}$ we get

$$\begin{aligned} b/a^3 &= \sum_{n=0} \frac{1}{z \exp[\beta\varepsilon_1(n+1/2)] - 1} = \\ &= \int_0 dn \frac{1}{z \exp(\beta\varepsilon_1 n) - 1} - \frac{\beta\varepsilon_1}{24} \cdot \frac{z}{(z-1)^2} + \dots = \frac{1}{\beta\varepsilon_1} \ln \frac{z}{z-1} - \frac{\beta\varepsilon_1}{24} \cdot \frac{z}{(z-1)^2} + \dots, \end{aligned} \quad (21)$$

and we can see that the error made in approximating the summation by integral becomes comparable with the integral for large values of $\beta\varepsilon_1$ and $z \rightarrow 1$. This inappropriateness arises from the fact that the integral gives little weight to the value of the function at $n = 0$. Consequently, we single out the term $n = 0$ in (21), and write

$$b/a^3 = \frac{1}{z'-1} + \frac{1}{\beta\varepsilon_1} \ln \frac{z' e^{\beta\varepsilon_1/2}}{z' e^{\beta\varepsilon_1/2} - 1} - \frac{\beta\varepsilon_1}{24} \cdot \frac{z' e^{\beta\varepsilon_1/2}}{(z' e^{\beta\varepsilon_1/2} - 1)^2} + \dots, \quad (22)$$

where $z' = ze^{\beta\varepsilon_1/2}$. In the low temperature limit $\beta\varepsilon_1 \rightarrow \infty$ it is the first term in (22) that brings the main contribution, and we have

$$z = (1 + a^3/b)e^{-\beta\varepsilon_1/2}, \quad \beta\varepsilon_1 \rightarrow \infty. \quad (23)$$

In the high-temperature limit $\beta\varepsilon_1 \rightarrow 0$ the main contribution is brought by the ln-term in (22), and

$$z = \frac{a^3 T}{b\varepsilon_1} e^{-\beta\varepsilon_1/2}, \quad \beta\varepsilon_1 \rightarrow 0. \quad (24)$$

A fair interpolation between equations (23) and (24) gives

$$z = (1 + a^3/b + a^3 T/b\varepsilon_1) e^{-\beta\varepsilon_1/2} \quad (25)$$

and the chemical potential

$$\mu = -\varepsilon_0 + \varepsilon_1/2 - T \ln(1 + a^3/b + a^3 T/b\varepsilon_1). \quad (26)$$

As one can see, although there is a condensation on the lowest state of zero-point vibrations in the limit of low temperatures, there is no phase transition, *i.e.* no discontinuity, and z approaches gradually zero (not unity!) for $T \rightarrow 0$, in contrast to the Bose-Einstein condensation in the three-dimensional case.[4] The characteristic temperature of this continuous condensation is given by $\beta\varepsilon_1 \sim 1$. For such temperatures, the liquid may undergo, very likely, a phase transition to a solid state. Such a solid state is characterized by the increase of the "constraining" volume b , which becomes of the order of the volume $V = Na^3$, such that the number of the available spatial states for each particle in the ensemble reduces to unity. The ensemble becomes now rigid, and it can only move as a whole. At the same time, the vibration spectrum changes correspondingly, from one of local vibrations to global, collective oscillations. ³

The low-temperature behaviour derived herein has long been introduced for the statistical model of the atomic nuclei.[5]-[7] Making use of (8), (11) and (12), we get

$$Q = E + N\varepsilon_0 = -(F + N\varepsilon_0) = \pi^2 VT^2/6b\varepsilon_1, \quad (27)$$

and

$$S = \pi^2 VT/3b\varepsilon_1 = \sqrt{2\pi^2 VQ/3b\varepsilon_1} \quad (28)$$

where Q denotes the excitation energy of the nucleus. The density of states $\rho = d\mathcal{N}/dQ = e^S(dS/dQ)$ gives the spacing between the energy levels

$$\delta\varepsilon = \delta Q = \sqrt{6b\varepsilon_1 Q/\pi^2 V} e^{-\sqrt{2\pi^2 VQ/3b\varepsilon_1}}. \quad (29)$$

These equations are valid in the low-temperature limit corresponding to $\varepsilon_1 \ll T \ll b\varepsilon_1/a^3$, where $T = \sqrt{6b\varepsilon_1 Q/\pi^2 Na^3}$. The distribution of the energy levels among states with different angular

³The chemical potential given by (26) can then be used for equating a similar chemical potential for the solid, deriving thereby the liquid-solid transition temperature. In this respect, it may be worth noting that an important parameter is the difference between the cohesion energies corresponding to the two states, the liquid and the solid. In addition, in comparison with the liquid state, the thermal part of the chemical potential of the solid may be neglected, usually. If the transition proceeds by a symmetry breaking, then the thermodynamic potentials are continuous and their derivatives are discontinuous. It is a phase transition of second kind. If the transition proceeds continuously from state to state, as, for instance, towards an amorphous solid, then the thermodynamic potentials are discontinuous, there is a latent heat accounting for a remanent entropy, and the transition is of the first kind. In both cases the parameter b can be viewed as a "macroscopic-occupation" parameter, changing from a^3 to Na^3 , though it is also an order parameter for the case of a symmetry breaking. The difference consists in that the macroscopic occupation is for a single state when (long-range, global) order is present, and for many, slightly different, states, when order is absent. The disorder in the latter case is associated with a remanent entropy, corresponding to a latent heat. The phase transitions are characterized by a macroscopic occupation, which may be associated with the breaking of the gauge symmetry, or not. If the state of macroscopic occupation is defined, then there is such a symmetry breaking, and the thermodynamics (as well as the dynamics) can be done continuously, as for superconductivity, superfluidity, crystalline phases, etc. If the macroscopically occupied state is not defined the transition is discontinuous in thermodynamic potentials.

momenta changes to a somewhat extent the prefactor in (29), without material consequences for the estimations given here.[6] For heavy nuclei one may take approximately $\delta\varepsilon \sim 5eV$ for $Q \simeq 8MeV$, as derived from experiments of neutron scattering, resonances, or radiative capture.[6] Equation (29) gives then $b\varepsilon_1/a^3 \simeq 40MeV$ and temperature $T \simeq 1MeV$ for $N \sim 200$. If volume b is of the order of a^3 , this temperature would be much lower than the energy ε_1 as derived from $b\varepsilon_1/a^3 \simeq 40MeV$. It is likely, therefore, that a transition of the nucleus to a solid state is expected, *i.e.* the volume b becomes of the order of $b = Na^3$ (the volume of the nucleus is given by $V = Na^3$, where $a = 1.5 \times 10^{-15}m = 1.5fm$). The energy ε_1 acquires then the value $\varepsilon_1 \sim 40MeV/N = 200keV$ for $N = 200$, and it may be viewed as a mean separation of the energy levels in the nucleus.⁴ Allowing for such changes, the above thermodynamics remains valid for such a solid state.⁵

A similar evaluation can be made for classical, common, liquids. A typical value for ε_1 for such liquids might be of the order of $1meV$. The mean inter-particle spacing is a few Å, and this is also the order of magnitude of the molecular size and short-range forces. It follows that each molecule has a number of spatial states of the order of N at its disposal, *i.e.* b is of the order of a^3 . This situation is quite distinct from the atomic nuclei.

In conclusion, the liquids are described herein as correlated ensembles of particles, moving around and interacting strongly with short-range forces. The correlations give rise to a "constraining" volume b , which is one of the parameters of the thermodynamics of liquids. The local, collective movements in liquids are described as a set of independent harmonic oscillators with one degree of freedom, corresponding to vibrations of local particle configurations. The other parameter is the distance ε_1 between the energy levels of these vibrations. The statistics derived on this basis is formally equivalent with the statistics of an ideal gas of bosons in two dimensions, which, as it is known, leads to a thermodynamics which is equivalent with the one of an ideal gas of fermions. This thermodynamics is explicitly derived, both in the low- and the high-temperature limits. The limit of temperatures comparable with the distance ε_1 between the energy levels is also discussed, where a continuous, gradual condensation on the lowest energy level occurs, which may be the precursor of a transition toward a solid state. It is shown that such a thermodynamics may apply to classical, common, liquids, and it may also be relevant for excited, heavy atomic nuclei, which, very likely, are in a solid state.

References

- [1] M. H. Lee, Phys. Rev. **E55** 1518 (1997)
- [2] R. M. May, Phys.Rev. **135** A1515 (1964)
- [3] M. Apostol, Phys. Rev. **E56** 4854 (1997)

⁴The energy $\varepsilon'_1 = Q/N \sim 8MeV/200 = 40keV$, corresponding to the binding energy $Q = 8MeV$ can be viewed as the mean separation of the energy levels in the liquid state of the nucleus, provided this state would exist.

⁵This is a finite-size, amorphous solid. Its thermodynamics given in the main text differs from that of a crystalline solid, and from that of an infinite amorphous solid, mainly by the phonon spectrum present in the infinite solids (as well as by the natural cutoff frequency in the crystalline solids). It is worth noting that making use of the chemical potential given by (26) for the nuclear solid-state we get the transition temperature $T \sim \varepsilon_0 / \ln(1+a^3/b) \sim 8MeV \cdot N$, for $b = Na^3$ and $\varepsilon_0 = 8MeV$ the nucleon binding energy, which is consistent with the vaporization picture of the atomic nucleus (whether or not the nuclear solid-state is symmetric is another issue). However, at much lower temperatures the nucleus get fragmented, the process being described as the reverse of the condensation given in J. Theor. Phys. **123** (2006). It goes first by heavy fragments, very likely in classical statistical equilibrium for their available energy of motion, and then by small fragments, which may not be in equilibrium

- [4] M. F. M. Osborne, Phys. Rev. **76** 396 (1949)
- [5] H. Bethe, Phys. Rev. **50** 332 (1936); *ibid*, 977 (1936)
- [6] L. Landau, ZhETF **7** 819 (1937); Phys. Z. Sowjet. **11** 556 (1937)
- [7] J. M. Blatt and V. F. Weisskopf, Theoretical Nuclear Physics, Dover, NY, (1991)