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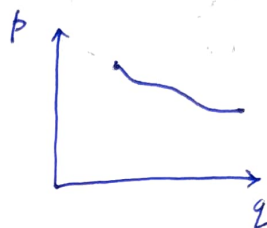
Ensemble average: As opposed to varying time with 'one' system, we take many mental copies of the same system at one time. Essentially all these copies are in the same macrostate, but ~~one~~ different microstate!

Phase space: (q_i, p_i) : ~~6N~~ 6N dimension for N particles

Time
evolving
description

$$\dot{q}_i = \frac{\partial H(q_i, p_i)}{\partial p_i}$$

$$\dot{p}_i = - \frac{\partial H(q_i, p_i)}{\partial q_i}$$



with time this point in the phase space changes in the direction of the velocity vector $\vec{v}(q_i, p_i)$.

The region ~~in~~ phase space is restricted.

$q_i \rightarrow$ restricted by V

The trajectory will be restricted to the 'hypersurface' $H(q_i, p_i) = E$.

Ensemble
description

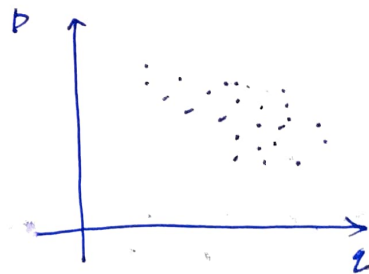
For the ensemble case, we have many points in the 'allowed space'.

density function: $\rho(q, p, t)$ such that the no of points in the phase space

is given by: $\int \rho(q, p, t) d^{3N}q d^{3N}p$

Ensemble average: $\langle f \rangle = \frac{\int f(q, p) \rho(q, p; t) d^{3N}q d^{3N}p}{\int \rho(q, p; t) d^{3N}q d^{3N}p}$

physical quantity



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Stationary ensemble: $\frac{\partial \rho}{\partial t} = 0$

In this case, $\langle f \rangle$ is also independent of time!

Liouville's theorem:

continuity of representative points \rightarrow

$$\frac{d\rho}{dt} = \frac{\partial \rho}{\partial t} + [\rho, H] = 0$$

$$\rightarrow \sum_{i=1}^{3N} \left(\frac{\partial \rho}{\partial q_i} \dot{q}_i + \frac{\partial \rho}{\partial p_i} \dot{p}_i \right)$$

$\frac{\partial \rho}{\partial t} = 0$ can come from $[\rho, H] = 0$

ρ is independent of t, q, p

So, the points are uniformly distributed in the allowed region of phase space. \rightarrow PEAP. (Postulate of equal a priori probability)

$$\langle f \rangle = \frac{1}{\omega} \int_{\omega} f(p, q) d\omega$$

Property of microcanonical ensemble!

Another way of making $\frac{\partial \rho}{\partial t} = 0$ is $\rho(q, p) = \rho[H(q, p)]$
(explicit dependence of ρ on H) $\Rightarrow [\rho, H] = 0$

$\rho(q, p) \propto \exp[-H(q, p)/kT]$ (one choice)
 \downarrow
Canonical ensemble.

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Microcanonical Ensemble:

Macrostate is defined by: N, V, \bar{E} \rightarrow b/w $E \pm \frac{1}{2} \Delta$

volume of the phase space: $\omega = \int d\omega = \int (d^{3N}q d^{3N}p)$

The density function: $f(q, p) = \text{constant}$ if $H \in (E - \frac{1}{2}\Delta, E + \frac{1}{2}\Delta)$
 $= 0$ elsewhere

$\langle f \rangle =$ expectation value of f

$\Gamma \approx \omega / \omega_0$

multiplicities
of the microstates
accessible to the system

fundamental volume
(vol^m equivalent to one microstate)

$S = k \ln \Gamma = k \ln(\omega / \omega_0)$ [But what is ω_0 ?]

Eg. Classical ideal gas: monoatomic particles

$\omega = \int \dots \int (d^{3N}q d^{3N}p)$

- (i) Within volume V .
- (ii) E is within $(E - \frac{1}{2}\Delta)$ and $(E + \frac{1}{2}\Delta)$

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In this case $H = H(p_i)$. Independent of q_i

$$\text{So, } \int \dots \int d^{3N} q = V^N$$

The remaining integral \rightarrow

$$\int \dots \int d^{3N} p = \int \dots \int d^{3N} y$$

$$(E - \frac{1}{2}\Delta) \leq \sum_{i=1}^{3N} \left(\frac{p_i^2}{2m}\right) \leq (E + \frac{1}{2}\Delta) \quad 2m(E - \frac{1}{2}\Delta) \leq \sum_{i=1}^{3N} y_i^2 \leq 2m(E + \frac{1}{2}\Delta)$$

"hypershell of dim $3N$ bounded by hyperspheres of radius $\sqrt{2m(E - \frac{1}{2}\Delta)}$ and $\sqrt{2m(E + \frac{1}{2}\Delta)}$ "

Under the condition $\Delta \ll E$, the integral takes the form

$$\Delta \left(\frac{m}{2E}\right)^{1/2} \left\{ \frac{2\pi^{3N/2}}{[(\frac{3N}{2}-1)!]} (2mE)^{(3N-1)/2} \right\}$$

$$\text{So, } \omega = \frac{\Delta}{E} V^N \frac{(2\pi m E)^{3N/2}}{[(3N/2-1)!]}$$

In the asymptotic limit \rightarrow

$$\Sigma(N, V, E) = \left(\frac{V}{h^3}\right)^N \frac{(2\pi m E)^{3N/2}}{E (3N/2)!}$$

$$\Gamma(N, V, E; \Delta) = \frac{3N}{2} \frac{\Delta}{E} \Sigma(N, V, E)$$

\rightarrow It is independent of Δ and is used in Boltzmann's chapter 1.4 to get the Maxwell-Boltzmann distribution

$$\text{We get } (\omega/\Gamma)_{\text{asym}} = \omega_0 = h^{3N}$$

For a system with $3N$ dof
 $\omega_0 = h^{3N}$

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For the case of SHO \rightarrow

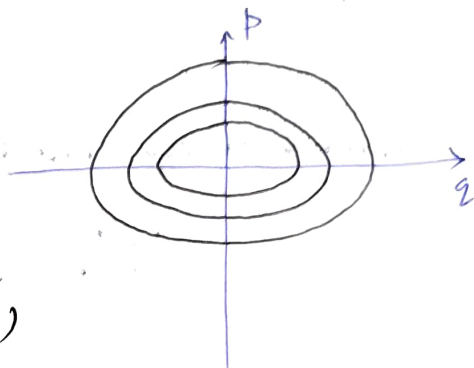
$$H(q, p) = \frac{1}{2} k q^2 + \frac{1}{2m} p^2$$

\rightarrow spring constant
 \rightarrow mass

Function of both q and p

$$q = A \cos(\omega t + \phi) \quad p = m \dot{q} = -m\omega A \sin(\omega t + \phi)$$

$$\omega = \sqrt{\frac{k}{m}}$$



$$E = \frac{1}{2} m \omega^2 A^2$$

\rightarrow amplitude

energy (constant of motion)

$$\frac{q^2}{(2E/m\omega^2)} + \frac{p^2}{(2mE)} = 1$$

phase-space trajectory for energy E .

Ellipse with area $\frac{2\pi E}{\omega}$

For the condition $E - \frac{1}{2}\Delta \leq H(q, p) \leq E + \frac{1}{2}\Delta \rightarrow$

$$\iint dp dq = \frac{2\pi(E + \frac{1}{2}\Delta)}{\omega} - \frac{2\pi(E - \frac{1}{2}\Delta)}{\omega} = \frac{2\pi\Delta}{\omega}$$

The allowed volume in the phase-space.

In quantum mechanics, the energy \rightarrow

$$E_n = (n + \frac{1}{2}) h \omega ; n = 0, 1, 2, \dots$$

The area b/w two consecutive trajectories ($\Delta = h\omega$) is $2\pi h$.

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For arbitrary case $E \gg \Delta \gg \hbar\omega \rightarrow$

of eigenstates with Δ is $\frac{\Delta}{\hbar\omega}$.

$$\text{So, } \omega_0 = \frac{(2\pi\Delta/\omega)}{\left(\frac{\Delta}{\hbar\omega}\right)} = 2\pi\hbar = h \quad (= h^N \text{ for } N \text{ SHOs})$$

\rightarrow volume ω equivalent to one eigenstate!

Quantum states and Phase space:

$(\Delta q \Delta p)_{\text{min}} \sim \hbar$ \rightarrow dividing the ~~sets~~ phase-space in cells of size \hbar for 2D case.

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In equilibrium, $\beta' = \beta = \frac{1}{kT}$

So, $P_r \propto \exp(-\beta E_r)$

$$\Rightarrow P_r = \frac{\exp(-\beta E_r)}{\sum_r \exp(-\beta E_r)}$$

System in canonical ensemble \rightarrow

N identical systems share a total energy E .

$E_r \rightarrow$ the energy eigenstates ($E_r, r = 0, 1, 2, \dots$)

Conditions \rightarrow

$$\sum_r n_r = N$$

$n_r \rightarrow$ # of systems with energy E_r

$$\sum_r n_r E_r = E = NU$$

\hookrightarrow average energy per system in ensemble.

we can reshuffle and make distinct ways to satisfy the condition.

$$\# \text{ of ways} \rightarrow W\{n_r\} = \frac{N!}{n_0! n_1! n_2! \dots}$$

\hookrightarrow # of times one set $\{n_r\}$ can occur!

so, 'most probable' mode is the one where W is max.

we call this $n_r^* \rightarrow$ this is the important one.

$$\text{Expectation value of } n_r \rightarrow \langle n_r \rangle = \frac{\sum_{\{n_r\}} n_r W\{n_r\}}{\sum_{\{n_r\}} W\{n_r\}} \quad \left| \begin{array}{l} \sum \rightarrow \text{only the sets} \\ \text{which follows the} \\ \text{condition.} \end{array} \right.$$

Showing $\frac{\langle n_r \rangle}{N}$ and $\frac{n_r^*}{N}$ are identical.

Now we get P_r from ensemble perspective!

$$\ln W = \ln(N!) - \sum_r \ln(n_r!)$$

As we take very large N ($\rightarrow \infty$), we take Stirling's formula,

$$\ln W = N \ln N - \sum_r n_r \ln(n_r)$$

So, we shift ~~from~~ ^{to} a slightly different set from $\{n_r\} \rightarrow \{n_r + \delta n_r\}$

$$\text{So, } \delta(\ln W) = - \sum_r (\ln n_r + 1) \delta n_r$$

└─ This should vanish if n_r is maximal

Also, δn_r should also follow \rightarrow

$$\sum_r \delta n_r = 0$$

$$\sum_r E_r \delta n_r = 0$$

(should be δn_r not n_r)

Now using Lagrange's undetermined multiplier \rightarrow

$$\sum_r \{ \underbrace{-(\ln n_r + 1) - \alpha - \beta E_r}_{\text{This should vanish}} \} \delta n_r = 0$$

└─ arbitrary

$$\ln n_r = -(\alpha + 1) - \beta E_r$$

$$\Rightarrow n_r = C \exp(-\beta E_r)$$

$$\text{└─ } \exp(-\alpha - 1)$$

$$N = \sum_r n_r = C \sum_r \exp(-\beta E_r)$$

$$\text{So, } \frac{n_r}{N} = \frac{\exp(-\beta E_r)}{\sum_r \exp(-\beta E_r)}$$

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β is the solⁿ of the eqn: $\frac{E}{\Lambda} = U = \frac{\sum_v E_v \exp(-\beta E_v)}{\sum_v \exp(-\beta E_v)}$

Connecting macroscopic with microscopic:

$$P_v = \frac{\langle n_v \rangle}{\Lambda} = \frac{n_v^*}{\Lambda} = \frac{\exp(-\beta E_v)}{\sum_v \exp(-\beta E_v)} \quad \left. \vphantom{\frac{\exp(-\beta E_v)}{\sum_v \exp(-\beta E_v)}} \right\} \begin{array}{l} \text{Canonical} \\ \text{distribution} \end{array}$$

β is determined by \rightarrow

$$U = \frac{\sum_v E_v \exp(-\beta E_v)}{\sum_v \exp(-\beta E_v)} = - \frac{\partial}{\partial \beta} \ln \left[\sum_v \exp(-\beta E_v) \right]$$

Helmholtz

free energy

$$\rightarrow A = U - TS$$

$$dA = dU - Tds - sdT = -sdT - PdV + \mu dN$$

$$S = - \left(\frac{\partial A}{\partial T} \right)_{N,V}, \quad P = - \left(\frac{\partial A}{\partial V} \right)_{T,N}$$

$$\mu = \left(\frac{\partial A}{\partial N} \right)_{V,T}$$

$$U = A + TS = A - T \left(\frac{\partial A}{\partial T} \right)_{N,V} = -T^2 \left[\frac{\partial}{\partial T} \left(\frac{A}{T} \right) \right]_{N,V}$$

$$= \left(\frac{\partial (A/T)}{\partial (1/T)} \right)_{N,V}$$

$$= \frac{\partial}{\partial (1/kT)} \left(\frac{A}{kT} \right)_{N,V}$$

Compare!

$$\beta = \frac{1}{kT}, \Delta \ln \left[\sum_{\nu} \exp(-\beta E_{\nu}) \right] = -\frac{\Delta A}{kT}$$

→ matches with the $A+A'$ thing

Can express $\rightarrow A(N, V, T) = -kT \ln Q_N(V, T)$

$\sum_{\nu} \exp(-\beta E_{\nu}/kT)$
 ↓
 partition function

Once we know A , S , P and μ can be calculated from previous relations.

specific heat at constant volume

$$C_V = \left(\frac{\partial U}{\partial T} \right)_{N, V} = -T \left(\frac{\partial^2 A}{\partial T^2} \right)_{N, V}$$

Gibbs free energy

$$G = A + PV = A - V \left(\frac{\partial A}{\partial V} \right)_{N, T} = N \left(\frac{\partial A}{\partial N} \right)_{V, T} = N\mu$$

⊙ Will come to this later.

Expression of pressure:

$$P = - \frac{\sum_{\nu} \frac{dE_{\nu}}{dV} \exp(-\beta E_{\nu})}{\sum_{\nu} \exp(-\beta E_{\nu})}$$

↓

Can happen through change in vol. → $PdV = - \sum P_{\nu} dE_{\nu} = -dU$

driving force → PdV

Probability change in is unchanged energy eigen value → $\sum P_{\nu} dE_{\nu}$

change in average energy of the system. → $-dU$

Entropy of a system:

$$P_r = g^{-1} \exp(-\beta E_r)$$

$$\langle \ln P_r \rangle = -\ln g - \beta \langle E_r \rangle = \beta(A - U) = -S/k$$

ensemble average

$$S = -k \langle \ln P_r \rangle = -k \sum_r P_r \ln P_r \quad \left[\rightarrow \text{entropy depends only on probabilities.} \right]$$

- (1) At ground state ($T=0$), if the ground state is unique, then $P_0 = 1$, $P_{\neq 0} = 0$.
 $\therefore S = 0$
- (2) As # of states become large, $P_r \ll 1$,
 so $\ln P_r$ is large -ve values, so $S \uparrow$.

Connection with microcanonical ensemble \rightarrow

For each member system of ensemble, a group of equally likely Ω states are there. So $P_r = \frac{1}{\Omega}$ for these states, 0 for all other states.

$$S = -k \sum_{r=1}^{\Omega} \left\{ \frac{1}{\Omega} \ln \left(\frac{1}{\Omega} \right) \right\} = k \ln \Omega$$

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Alternative (Continuous) expression for partition function:

If there are any degeneracy, i.e., there are g_i number of states belonging to the same energy level E_i , then

$$Q_N(V, T) = \sum_i g_i \exp(-E_i/kT)$$

↘ weight factor

Probability ↙

$$P_i = \frac{g_i \exp(-E_i/kT)}{\sum_i g_i \exp(-E_i/kT)}$$

If there are a large # of energy states, then,

$$P(E) dE \propto \exp(-\beta E) g(E) dE$$

↘ density of states around the energy E.

$$\Rightarrow P(E) dE = \frac{\exp(-\beta E) g(E) dE}{\int_0^{\infty} \exp(-\beta E) g(E) dE}$$

↙ probability that a given system of an ensemble has energy b/w E and $E+dE$

↘ another expression for partition function.

Expectation value of a physical parameter f ,

$$\langle f \rangle = \sum_i f_i P_i = \frac{\sum_i f_i \exp(-\beta E_i) g_i \exp(-\beta E_i)}{\sum_i g_i \exp(-\beta E_i)} = \frac{\int_0^{\infty} f(E) e^{-\beta E} g(E) dE}{\int_0^{\infty} e^{-\beta E} g(E) dE}$$

The Classical Systems:

From the phase-space perspective,

$$\langle f \rangle = \frac{\int f(p, q) \rho(p, q) d^{3N}q d^{3N}p}{\int \rho(q, p) d^{3N}q d^{3N}p}$$

→ density of the representative points in the phase-space!

In canonical ensemble,

$$\rho(q, p) \propto \exp[-\beta H(q, p)]$$

$$\langle f \rangle = \frac{\int f(q, p) \exp(-\beta H) dw}{\int \exp(-\beta H) dw}$$

→ $d^{3N}q d^{3N}p$
 → has some relation with partition function

$$dw \rightarrow \frac{dw}{N! h^{3N}} \left] \begin{array}{l} dw \text{ vol}^w \text{ is phase space corresponds} \\ \text{to } \frac{dw}{N! h^{3N}} \text{ distinct quantum} \\ \text{states.} \end{array} \right.$$

$$\text{partition function} \rightarrow Q_N(V, T) = \frac{1}{N! h^{3N}} \int e^{-\beta H(q, p)} dw$$

The next step is to apply this formalism to a classical system!

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Eg → ideal gas → monoatomic, contained in Vol^u V ,
equilibrium temp T .

$$H(q, p) = \sum_{i=1}^N (p_i^2 / 2m)$$

Partition function →

$$Q_N(V, T) = \frac{1}{N! h^{3N}} \int e^{-\beta/2m \sum_i p_i^2} \prod_{i=1}^N (d^3 q_i d^3 p_i)$$

This integration just gives us V^N .

$$Q_N(V, T) = \frac{V^N}{N! h^{3N}} \left[\int_0^\infty e^{-p^2/2mkT} (4\pi p^2 dp) \right]^N$$

$$Q_N(V, T) = \frac{1}{N!} \left[\frac{V}{h^3} (2\pi mkT)^{3/2} \right]^N$$

Helmholtz free energy →

$$A(N, V, T) = -kT \ln Q_N(V, T) = NkT \left[\ln \left[\frac{N}{V} \left(\frac{h^2}{2\pi mkT} \right)^{3/2} \right] - 1 \right]$$

↳ Once we have this, it's open game!

$$U = \left(\frac{\partial A}{\partial N} \right)_{V, T} = kT \ln \left[\frac{N}{V} \left(\frac{h^2}{2\pi mkT} \right)^{3/2} \right]$$

$$P = - \left(\frac{\partial A}{\partial V} \right)_{N, T} = \frac{NkT}{V} \quad \left[\text{equating this to } PV = NkT, \text{ one can obtain the value of } k \text{ as well!} \right]$$

$$S = - \left(\frac{\partial A}{\partial T} \right)_{N, V} = Nk \left[\ln \left[\frac{V}{N} \left(\frac{2\pi mkT}{h^2} \right)^{3/2} \right] + \frac{5}{2} \right]$$

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Also,

$$\begin{aligned}
 U &= - \left[\frac{\partial}{\partial \beta} (\ln Q) \right]_{E, V} \\
 &= -T^2 \left[\frac{\partial}{\partial T} \left(\frac{A}{T} \right) \right]_{N, V} \\
 &= A + TS = \frac{3}{2} NkT
 \end{aligned}$$

How to get the density of states?

So we know,

$$Q_{N(V, T)} = \int_0^{\infty} e^{-\beta E} g(E) dE$$

For $\beta > 0$, $Q(\beta)$ is just a Laplace transformation of $g(E)$.

$$\begin{aligned}
 g(E) &= \frac{1}{2\pi i} \int_{\beta' - i\infty}^{\beta' + i\infty} e^{\beta E} \varphi(\beta) d\beta \quad (\beta' > 0) \\
 &= \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{(\beta' + i\beta'') E} \varphi(\beta' + i\beta'') d\beta'' \quad \beta = \beta' + i\beta''
 \end{aligned}$$

In this case,

$$g(E) = \frac{\sqrt{N}}{N!} \left(\frac{2\pi m}{h^2} \right)^{3N/2} \frac{1}{2\pi i} \int_{\beta'-i\infty}^{\beta'+i\infty} \frac{e^{\beta E}}{\beta^{3N/2}} d\beta \quad (\beta' > 0)$$

Now for all positive n values \rightarrow

$$\frac{1}{2\pi i} \int_{s'-i\infty}^{s'+i\infty} \frac{e^{sx}}{s^{n+1}} ds = \begin{cases} \frac{x^n}{n!} & \text{for } x \geq 0 \\ 0 & \text{for } x \leq 0 \end{cases}$$

So,

$$g(E) = \begin{cases} \frac{\sqrt{N}}{N!} \left(\frac{2\pi m}{h^2} \right)^{3N/2} \frac{E^{(3N/2)-1}}{[(3N/2)-1]!} & E \geq 0 \\ 0 & E \leq 0 \end{cases}$$

A good way of getting the density of states.

⊕ Later if possible will make a comparison b/w the three ensembles. (Probably Not Today :))

A system of Harmonic Oscillators:

classical first \rightarrow

$$H(q_i, p_i) = \frac{1}{2} m \omega^2 q_i^2 + \frac{1}{2m} p_i^2 \quad (i=1, \dots, N)$$

one oscillator partition function

$$\begin{aligned} Q_1(\beta) &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \exp \left[-\beta \left(\frac{1}{2} m \omega^2 q^2 + \frac{1}{2m} p^2 \right) \right] \frac{dq dp}{h} \\ &= \frac{1}{h} \left(\frac{2\pi}{\beta m \omega^2} \right)^{1/2} \left(\frac{2\pi m}{\beta} \right)^{1/2} = \frac{1}{\beta h \omega} = \frac{kT}{h\omega} \end{aligned}$$

N -oscillator partition function

$$Q_N(\beta) = [Q_1(\beta)]^N = (\beta h \omega)^{-N} = \left(\frac{kT}{h\omega} \right)^N ;$$

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$$A = -kT \ln \Phi_N = NkT \ln \left(\frac{h\nu}{kT} \right)$$

$$\mu = kT \ln \left(\frac{h\nu}{kT} \right)$$

$$P = 0$$

$$S = Nk \left[\ln \left(\frac{kT}{h\nu} \right) + 1 \right]$$

$$U = NkT$$

$$C_p = C_v = Nk$$

This whole thing can be derived from CE considerations

Thermodynamic properties.

Density of states:

$$g(E) = \frac{1}{(h\nu)^N} \frac{1}{2\pi i} \int_{\beta' - i\infty}^{\beta' + i\infty} \frac{e^{\beta E}}{\beta^N} d\beta \quad (\beta' > 0)$$

$$\Rightarrow g(E) = \begin{cases} \frac{1}{(h\nu)^N} \frac{E^{N-1}}{(N-1)!} & \text{for } E \geq 0 \\ 0 & \text{for } E \leq 0 \end{cases}$$

Quantum HO \rightarrow

$$E_n = \left(n + \frac{1}{2}\right) h\nu \quad n = 0, 1, 2, \dots$$

$$Z_1(\beta) = \sum_{n=0}^{\infty} e^{-\beta \left(n + \frac{1}{2}\right) h\nu} = \frac{\exp\left(-\frac{1}{2}\beta h\nu\right)}{1 - \exp(-\beta h\nu)}$$

Single Oscillator partition function

$$= \left\{ 2 \sinh \left(\frac{1}{2} \beta h\nu \right) \right\}^{-1}$$

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*N-oscillator
partition
function*

$$Q_N(\beta) = [Q_1(\beta)]^N$$

$$= \left[2 \sinh\left(\frac{1}{2} \beta \hbar \omega\right) \right]^{-N}$$

$$= e^{-(N/2) \beta \hbar \omega} [1 - e^{-\beta \hbar \omega}]^{-N}$$

Other thermodynamic quantities \rightarrow

$$A = N k T \ln \left[2 \sinh\left(\frac{1}{2} \beta \hbar \omega\right) \right]$$

$$= N \left[\frac{1}{2} \hbar \omega + k T \ln [1 - e^{-\beta \hbar \omega}] \right]$$

$$M = \frac{A}{T}$$

$$P = 0$$

$$S = N k \left[\frac{\beta \hbar \omega}{e^{\beta \hbar \omega} - 1} - \ln(1 - e^{-\beta \hbar \omega}) \right]$$

$$U = \frac{1}{2} N \left[\frac{1}{2} \hbar \omega + \frac{\hbar \omega}{e^{\beta \hbar \omega} - 1} \right]$$

$$C_p = C_v = N k (\beta \hbar \omega)^2 \frac{e^{\beta \hbar \omega}}{(e^{\beta \hbar \omega} - 1)^2}$$

*These things
can be obtained
using thermody-
namic relations.*

*For $kT \gg \hbar \omega$,
all these go back
to the usual ones.*

~~These, if needed, I will add later.~~

Grand Partition function \rightarrow

$$\mathcal{Z}(\mu, V, T) = \sum_i \exp\left(\frac{N_i \mu - E_i}{k_B T}\right)$$

$$= \sum_{N_i} \underbrace{z^{N_i}}_{\text{Fugacity/activity}} \underbrace{\mathcal{Z}(N_i, V, T)}_{\text{Canonical Partition function}}$$