

STATISTICAL MECHANICS

BEH.410 Tutorial

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Why Statistical Mechanics?

Understand & predict the physical properties of macroscopic systems from the properties of their constituents

Deterministic approach $ma = F$

- need of $6N$ coordinates at t_o : r_i and v_i
- but typically $N \equiv$ moles (10^{23}) !

“Ensemble” rather than microscopic detail
... and its surroundings

- microcanonical, canonical, grand canonical

What With Statistical Mechanics?

Averages, distributions, deviation estimates...

... of microstates: specification of the complete set of positions and momenta at any given time (points on the constant energy hypersurface for Hamiltonian dynamics)

Ensemble average & ergodic hypothesis:

$$A = \langle a \rangle_{ensemble} = \frac{1}{N} \sum_{i=1}^N a(x_i) = \lim \frac{1}{T} \int_0^T a(x(t)) dt$$

A system that is ergodic is one which, given an infinite amount of time, will visit all possible microscopic states available to it.

The First Law – Work

Work, heat & energy = basic concepts

Energy of a system = capacity to do work

- At the molecular level, difference in the surroundings

	Energy transfer that makes use of...
Heat	... chaotic molecular motion
Work	... organized molecular motion

$$\Delta U = q + w$$

state function – independent of how state was reached

Second Law – Gibbs

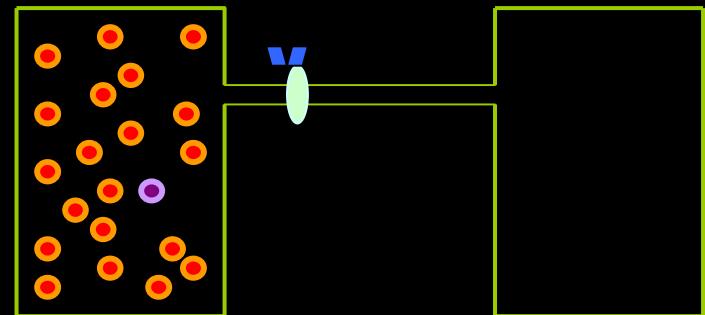
- Spontaneous processes increase the overall “disorder” of the universe

- ❖ Reasoning through an example

- microstates to achieve macrostate

Gibbs postulate: for an isolated system, all microstates compatible with the given constraints of the macrostate (here E , V and N) are equally likely to occur

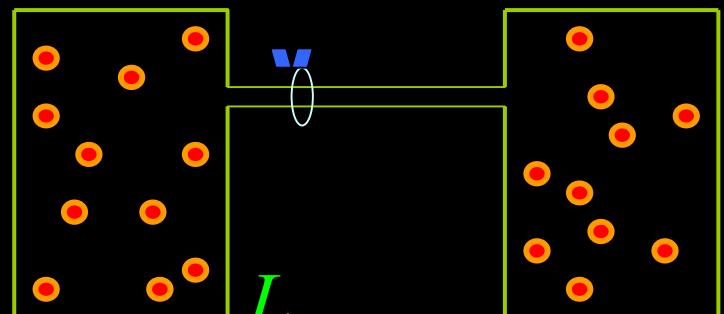
- Here 2^N ways to distribute N molecules into 2 bulbs



Second Law - Probability

- Number of (indistinguishable) ways of placing L of the N molecules in the left bulb:

$$W_L = \frac{N!}{L!(N-L)!}$$



- Probability $W_L / 2^N$ maximum if $L = N / 2$
 - ✓ With $N = 10^{23}$, $p(L = R \pm 10^{-10}) = 10^{-434}$ possible but extremely unlikely

Second Law - Entropy

$$\left\{ \begin{array}{l} S = k \ln W \\ \frac{S}{k} = - \sum_{i=1}^t p_i \ln p_i \end{array} \right.$$

Boltzmann's constant
 $k = 1.38 \times 10^{-23} \text{ J.K}^{-1}$

- Principle of Fair Apportionment

$$\left\{ \begin{array}{l} W = \frac{N!}{n_1! n_2! \dots n_t!} \\ = \frac{\left(\frac{N}{e}\right)^N}{\left(\frac{n_1}{e}\right)^{n_1} \left(\frac{n_2}{e}\right)^{n_2} \dots \left(\frac{n_t}{e}\right)^{n_t}} = \frac{N^N}{n_1^{n_1} n_2^{n_2} \dots n_t^{n_t}} = \frac{1}{p_1^{n_1} p_2^{n_2} \dots p_t^{n_t}} \end{array} \right.$$

Multiplicity of outcomes

Second Law - Entropy

$$\left\{ \begin{array}{l} S = k \ln W \\ \frac{S}{k} = - \sum_{i=1}^t p_i \ln p_i \end{array} \right.$$

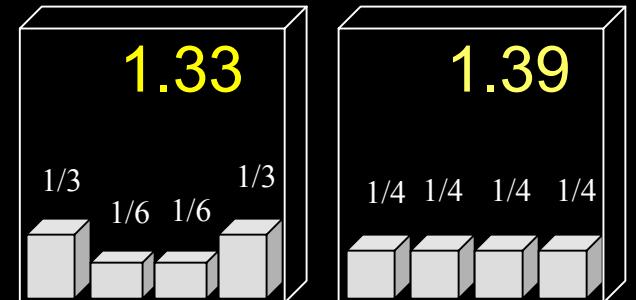
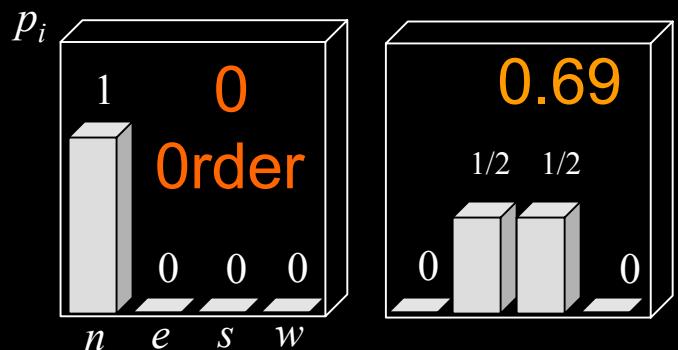
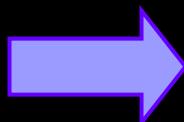
The absolute entropy
is never negative

$$S \geq 0$$

S max at equilibrium

$$\left\{ \begin{array}{l} \ln W = - \sum_{i=1}^t n_i \ln p_i \\ \frac{S}{k} = \frac{S_N}{Nk} = \frac{1}{N} \ln W = - \sum_{i=1}^t p_i \ln p_i \end{array} \right.$$

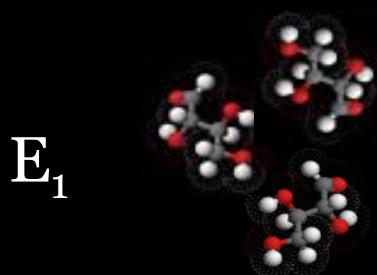
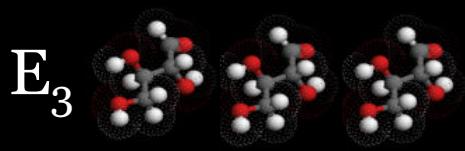
Flat distribution \equiv high S



The Boltzmann Distribution Law

- Maximum entropy principle + constraints

$$\frac{S}{k} = - \sum_{i=1}^t p_i \ln p_i \quad \left\{ \begin{array}{l} \langle U \rangle = \frac{E}{N} = \sum_{i=1}^t p_i E_i \\ \sum_{i=1}^t p_i = 1 \end{array} \right.$$



⇒ exponential distribution

$$p_i^* = \frac{p_i^*}{\sum_{i=1}^t p_i^*} = \frac{\exp\left(-\frac{E_i}{kT}\right)}{Q}$$

Partition function $Q = \sum_{i=1}^t \exp\left(-\frac{E_i}{kT}\right)$

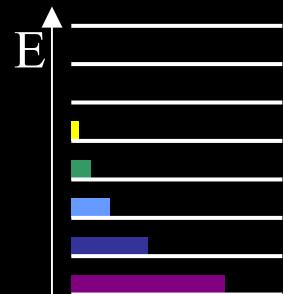
The Boltzmann Distribution Law (2)



- More particles have low energy:
more arrangements that way

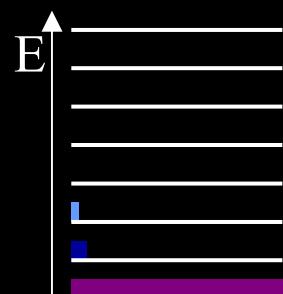
$$p_i^* = \frac{\exp\left(-\frac{E_i}{kT}\right)}{Q}$$

- $Q \equiv$ connection between microscopic models & macroscopic thermodynamic properties



$$U = kT^2 \left(\frac{\partial \ln Q}{\partial T} \right) \quad \text{and} \quad S = k \ln Q + kT \left(\frac{\partial \ln Q}{\partial T} \right)$$

- $Q \equiv$ number of states effectively accessible to system



$$Q = \sum_{i=1}^t \exp\left(-\frac{E_i}{kT}\right) = 1 + e^{-E_2/kT} + e^{-E_3/kT} + \dots + e^{-E_t/kT}$$

$$T \rightarrow +\infty \Rightarrow \frac{E_i}{kT} \rightarrow 0 \Rightarrow Q \rightarrow 1 + 1 + 1 + \dots + 1 = t$$

The Helmholtz Free Energy

- Systems held at constant $T \rightarrow$ minimum free energy ($\neq S_{max}$)
Equilibrium if $F(T, V, N)$ minimum (T fixed at boundaries)

Internal energy

Entropy

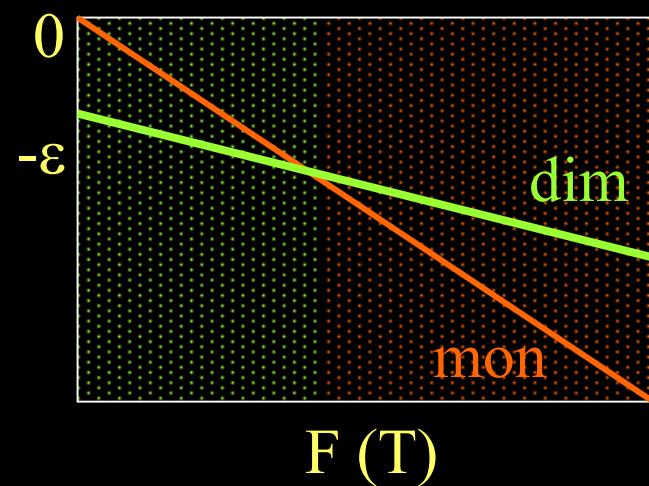
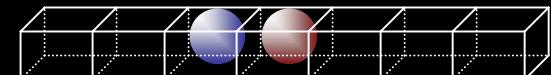
$$F = U - TS$$

❖ Example of ‘dimerization’

$$F_{\text{dim}} = U_{\text{dim}} - TS_{\text{dim}} = -\varepsilon - kT \ln(V-1)$$

$$W_{\text{mon}} = W_{\text{tot}} - W_{\text{dim}} = \frac{V!}{(2!)(V-2)!} - (V-1) = \binom{V}{2} - 1$$

$$F_{\text{mon}} = U_{\text{mon}} - TS_{\text{mon}} = -kT \ln \left[\binom{V}{2} - 1 \right]$$



Fundamental Functions

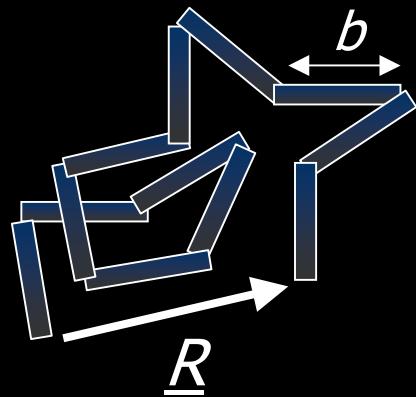
$U(S, V, N)$	$\min_{(S \text{ and } V \text{ at boundaries})}$	$dU = TdS - pdV + \sum_i \mu_i dN_i$	calorimetry
$S(U, V, N)$	$\max_{(U \text{ and } V \text{ at boundaries})}$	$dS = \left(\frac{1}{T}\right)dU + \left(\frac{p}{T}\right)dV - \sum_i \left(\frac{\mu_i}{T}\right)dN_i$	cal.
$H(S, p, N)$	$\min_{(S \text{ and } p \text{ at boundaries})}$	$dH = TdS + Vdp + \sum_i \mu_i dN_i$	calorimetry
$F(T, V, N)$	$\min_{(T \text{ and } V \text{ at boundaries})}$	$dF = -SdT - pdV + \sum_i \mu_i dN_i$	Internal energy vs. entropy
$G(T, p, N)$	$\min_{(T \text{ and } p \text{ at boundaries})}$	$dG = -SdT + Vdp + \sum_i \mu_i dN_i$	Enthalpy vs. entropy

Macromolecular Mechanics

- Why study the mechanics of biological macromolecules?
 - provide structural integrity and shape
 - coupling of geometry & dynamics \Rightarrow what is possible
 - importance of conformation for ion channels, pumps...
 - motility
 - mechanotransduction, signaling

The Gaussian Chain Model (Kuhn)

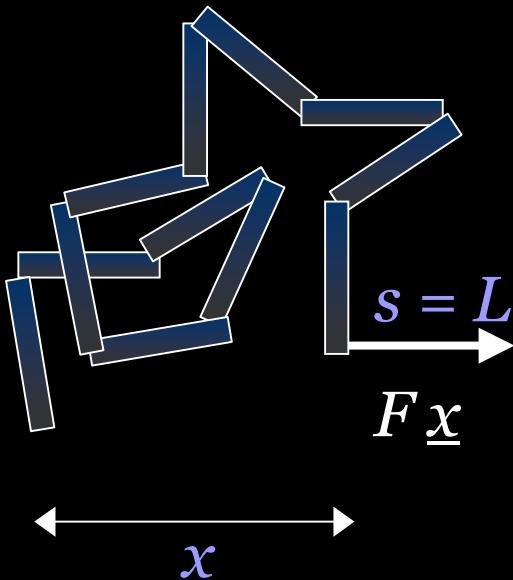
- Long floppy chain made of N rigid links of length b (free to swivel about joints, overlapping & crossing allowed)
- Valid for small displacements from equilibrium, not large extensions



$$\left. \begin{array}{l} G_g = H - TS = -Tk \ln P(\underline{R}, N) \\ \text{Entropic reasoning} \Rightarrow \text{mechanical spring} \\ (\text{straightening out} \equiv \text{decrease of entropy}) \\ \langle \underline{R} \rangle = 0 = \mu \\ \langle \underline{R}^2 \rangle = Nb^2 = \sigma^2 \end{array} \right\}$$
$$P(\underline{R}, N) = \left(\frac{3}{2\pi\sigma^2} \right)^{N/2} \exp \left(-\frac{3}{2} \cdot \frac{(\|\underline{R}\| - \mu)^2}{\sigma^2} \right)$$
$$G_g = \frac{1}{2} \cdot \frac{3kT}{Nb^2} \cdot \|\underline{R}\|^2 = \frac{1}{2} \cdot K \cdot (\ell - \ell_0)^2$$

The Worm-like Chain Model

- Self-avoiding linear chains (Flory, 1953)
- Freely-jointed chain model (Grosberg & Khoklov, 1988)
- Worm-like chain model: Bending stiffness of polymer on short length scales



$$E = -\frac{Fx}{2} + \int_0^L \frac{B\kappa^2}{2} ds \quad (\text{Kratky-Porod})$$

$$F = \frac{kT}{16\ell_p} \left(1 - \frac{x}{L}\right)^{-2} \quad (\text{diverges for } x \rightarrow L)$$

Persistence length $\ell_p = \frac{YI}{kT}$

bending $\qquad \qquad \qquad$ \leftarrow
thermal $\qquad \qquad \qquad$ \leftarrow

Experimental Validation of Models

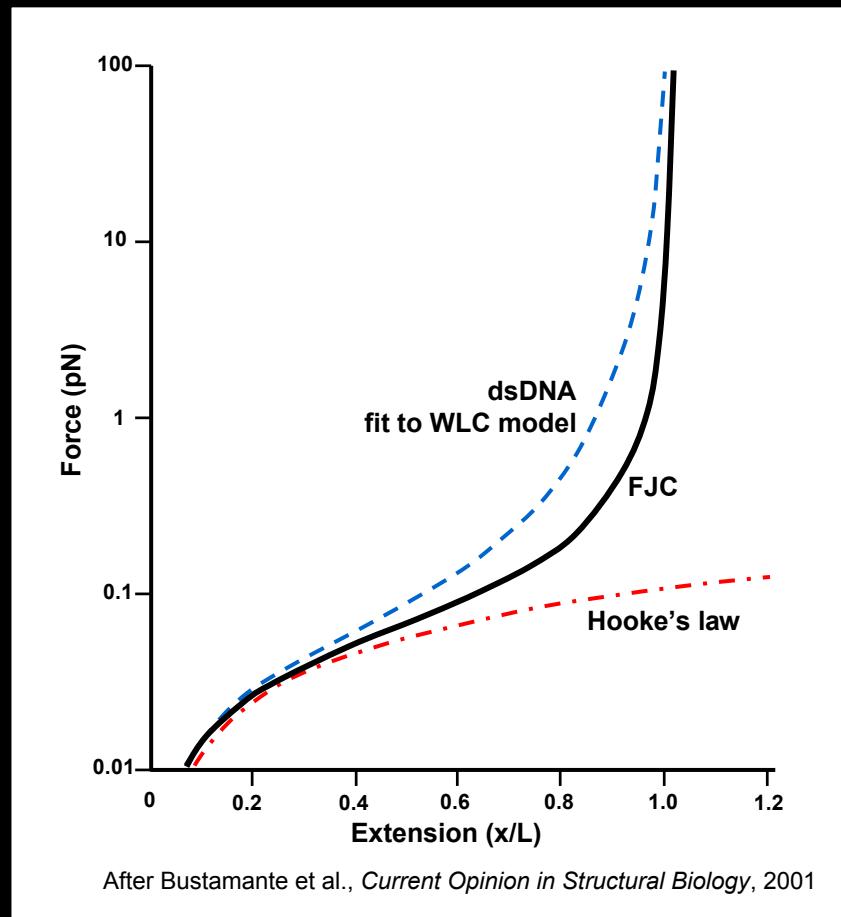
- Single-molecule studies of DNA mechanics:

Bustamante *et al.* (2000) *Curr. Op. Struct. Biol.*, **10**: 279

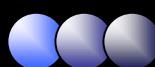
- WLC interpolated:

Marko & Siggia (1995)
Macromolecules, **28**: 8759

$$F = \frac{kT}{\ell_p} \left[\frac{x}{L} + \frac{1}{16} \left(1 - \frac{x}{L} \right)^{-2} - \frac{1}{16} \right]$$



Effect of Force on Equilibrium

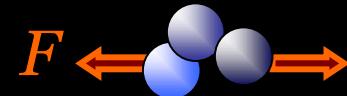


1

2

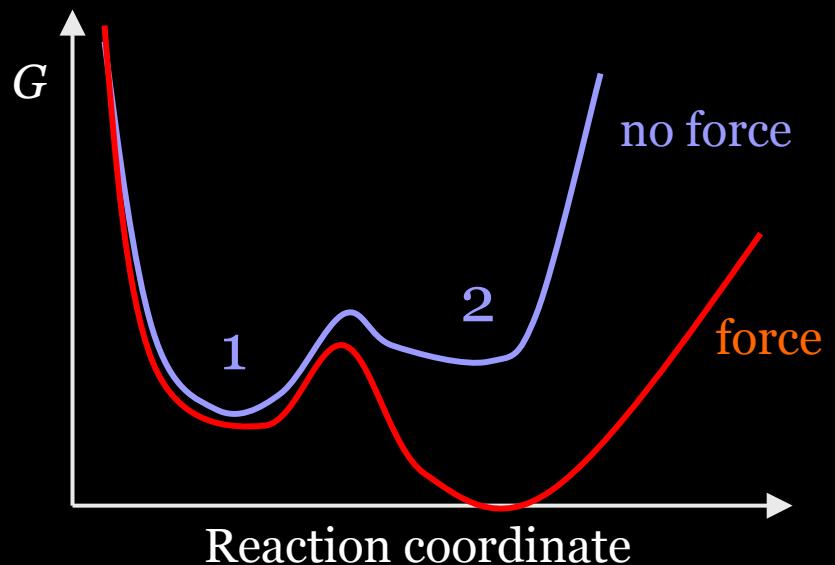
$$\left. \frac{[1]}{[2]} \right|_{noForce} = \frac{p_1}{p_2} = \frac{\exp\left(-\frac{G_1}{kT}\right)}{\exp\left(-\frac{G_2}{kT}\right)}$$

$$= \exp\left(-\frac{\Delta G_{noForce}^0}{kT}\right)$$

 x_1  x_2

$$\left. \frac{[1]}{[2]} \right|_{Force} = \exp\left(-\frac{\Delta G_{noForce}^0}{kT}\right) \exp\left(\frac{\Delta x \cdot F}{kT}\right)$$

- Force tilts energy profile
 \Rightarrow favors configuration



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