

Statistical physics 2, homework 1

1. Check which of the following matrices can be a density matrix and which describes a pure state:

$$\begin{aligned} \rho_1 &= \begin{pmatrix} 2/7 & 0 \\ 0 & 5/7 \end{pmatrix}, & \rho_2 &= \begin{pmatrix} 1 & 1/2 \\ 1/2 & 1 \end{pmatrix}, & \rho_3 &= \frac{1}{4} \begin{pmatrix} 1 & i\sqrt{3} \\ -i\sqrt{3} & 3 \end{pmatrix} \\ \rho_4 &= \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}, & \rho_5 &= \frac{1}{5} \begin{pmatrix} 1 & \sqrt{2} \\ \sqrt{2} & 4 \end{pmatrix}, & \rho_6 &= \frac{1}{9} \begin{pmatrix} 1 & 2 & 2 \\ 2 & 4 & 4 \\ 2 & 4 & 4 \end{pmatrix} \end{aligned} \quad (1)$$

2. Density matrix

- Consider a spin 1 system in the following state:

$$|\alpha\rangle = i|1\rangle - |-1\rangle$$

- construct the density matrix
- check if the system is in a pure state
- What is the expectation value of the spin?

3. Duble spin

- A source emits two spins at the same time which may have two different polarizations:

$$|LL\rangle = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \quad |LR\rangle = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \quad |RL\rangle = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \quad |RR\rangle = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

- The source can produce two different states:

$$\begin{aligned} \rho_1 &= \frac{1}{2}(|LL\rangle + |RR\rangle)(\langle LL| + \langle RR|) \\ \rho_2 &= \frac{1}{2}(|LL\rangle\langle LL| + |RR\rangle\langle RR|) \end{aligned} \quad (2)$$

- Calculate the density matrices and show which one of them is in a pure state.
- Alice can measure only the first spin, Bob the second. What is the probability that Bob measures L if Alice has already measured L in both cases?

4. Density matrix after transition:

- Let us consider a spin 1/2 system. We have two orthogonal pure states: $|\psi_1\rangle$ and $|\psi_2\rangle$. Choose an appropriate basis.
- Using your basis write the density operator for the following states:

$$\begin{aligned} \rho_1 &= \frac{1}{2}(|\psi_1\rangle + |\psi_2\rangle)(\langle\psi_1| + \langle\psi_2|) \\ \rho_2 &= \frac{1}{2}(|\psi_1\rangle\langle\psi_1| + |\psi_2\rangle\langle\psi_2|) \end{aligned} \quad (3)$$

- The system undergoes a transition according to the following:

$$\begin{aligned} |\psi_1\rangle &\rightarrow \frac{1}{\sqrt{2}}(|\psi_1\rangle + |\psi_2\rangle) = |\varphi_1\rangle \\ |\psi_2\rangle &\rightarrow \frac{1}{\sqrt{2}}(|\psi_1\rangle - |\psi_2\rangle) = |\varphi_2\rangle \end{aligned} \quad (4)$$

- Write the transition operator in your basis
- Calculate the density matrix after the transition for both cases.
- What is the probability of observing $|\varphi_1\rangle$ and $|\varphi_2\rangle$?

5. **Thermal density matrix:** Consider a 1/2-spin system in an external field: $\mathcal{H} = h\sigma_z$.

- Write down the thermal density operator of the system.
- Evaluate the density matrix for large and small temperatures.
- Which of them is a pure state?

6. **Ising model density matrix:** Consider the Ising Hamiltonian:

$$\mathcal{H} = -J \sum_{(i,j)} \sigma_i \sigma_j - h \sum_i \sigma_i$$

- Write down the density matrix for a single spin in the mean field limit using the magnetization of the system.
- Calculate the density matrix of the whole system
- Calculate the expected magnetization using the density matrix and show that it is equal to the magnetization used for the density matrix.
- Calculate the expectation value of the energy

7. **Neumann equation** Describe the time evolution of an 1/2 spin in an external magnetic field \vec{B} .

- Write up a Zeeman Hamiltonian using Pauli matrices and an external field \vec{B} .
- Write up the expectation value of the spin using the density matrix.
- Using the invariance of the trace with respect to cyclic permutation of tensor product show that the Neumann equation of the above system reduces to:

$$i \frac{dP_i}{dt} = -\frac{1}{2} \gamma \sum_j B_j \text{Tr}([\sigma_i, \sigma_j] \rho) \quad (5)$$

, where \vec{P} is the polarization of the spin

- Show that the density matrix of the spin polarization is

$$\rho = \frac{1}{2} (I_2 + \vec{P} \vec{\sigma}), \quad (6)$$

where I_2 is the 2×2 identity matrix and $\vec{\sigma}$ is the Pauli vector.

- Show that using Eq. (6) in Eq. (5) gives

$$\frac{d\vec{P}}{dt} = \gamma \vec{P} \times \vec{B}$$

8. **Neumann equation for separable Hamiltonian:** Suppose that your Hamiltonian can be split into two parts: $\mathcal{H} = \mathcal{H}_0 + V$, where \mathcal{H}_0 is time independent. Define the time evolution operator operator:

$$U_I(t) = e^{-i\hbar\mathcal{H}_0 t},$$

with

$$|\psi\rangle_I = U_I^\dagger |\psi\rangle, \text{ and } A_I = U_I^\dagger A U_I.$$

Show that the von Neumann equation translates to

$$i\hbar \frac{\partial}{\partial t} \rho_I(t) = [V(t), \rho_I(t)]$$

9. **The maximum entropy principle – simple example** Consider a random variable $X \in 1, 2, 3$ which can take 3 values. We know that the expectation value of $\langle X \rangle = \bar{x}$. The probability p_i of outcome i is unknown.

- Write up the maximum entropy principle

- Derive the general solution for p_i .
- Determine the Lagrange multipliers
- Determine p_i for the cases: $\bar{x} = 1$, $\bar{x} = 2$, and $\bar{x} = 3$.

10. **Closed system** A completely unconstrained system has N states. Calculate the probability of finding the system in state i using the principle of maximum entropy.

11. **Boltzmann factor** Let us have a set of states i with energy E_i . We know that the total energy in the system is E .

- Using the principle of maximum entropy show that the probability of state i is

$$p_i \propto e^{-\beta E_i}, \quad (7)$$

where β is the Lagrange multiplier for the energy.

- Calculate the normalization factor
- Calculate the relation between E and β

12. **Grand canonical ensemble** Let us have a set of states i with energy E_i and particle number N_i . We know that the total energy and the number of particles in the system are E and N respectively. Using the principle of maximum entropy show that the probability of state i is

$$p_i \propto e^{-\beta E_i - \mu N_i}, \quad (8)$$

where β is the Lagrange multiplier for the energy and μ is that of the particle number

13. **The principle of maximum entropy** Show that if the variance of a system is constrained than the probabilities of the states can be described by a Gaussian.

14. **The principle of maximum entropy – example** Consider a six sided loaded die with the sides numbered 1 through 6. [Note: A die is said to be loaded if the probabilities of the six possible outcomes are not uniform.] Using the principle of maximum entropy find the probabilities of outcomes (i.e., 1, 2, 3, 4, 5 and 6) for each of the given constraints.

- The probability of an odd numbered outcome is $1/3$.
- The probability of obtaining a 2, 4 or 6 is zero and the expected value of the outcome is 4.
- The probability of an odd numbered outcome is $1/3$ and the probability of an outcome that is a multiple of three is $1/6$.

15. **Maxwell-Boltzmann distribution**

- Consider a set of states where $\sum_i x_i^2 = E$.
- The density of states with outcome x goes as x^2
- Show that the probability of a state with outcome x is proportional to:

$$p(x) \propto x^2 \exp(-\lambda x^2)$$