Thermodynamics of materials 08. Equilibrium and Stability II

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Thermodynamics

- Thermodynamic equilibrium states can be stable, metastable, or unstable.
- Unstable equilibrium system: Thermodynamic condition will spontaneously evolve with small perturbations.
- Stable equilibrium system: With any perturbations, a thermodynamic conditions will spontaneously fall back to the equilibrium state.
- Several approaches that we can employ to derive the same set of stability criteria.

- Entropic representation: Entropy is maximized for and isolated system maintaining the same total internal energy, volume and amount of substance.
- Energy representation: Internal energy at constant entropy, pressure, number of moles will be minimized at the equilibrium.
- Entropy production: An equilibrium state is subjected to a perturbation, the entropy produced arising from perturbing a stable equilibrium state is negative.

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 $\bullet$  For example, small perturbation of the system can be related to the amount of amount produced  $dS^{\rm ir}$ 

$$dS^{\mathsf{ir}} = \frac{Dd\xi}{T}$$

• When dN = 0,

$$S^{\text{ir}} = \frac{Dd\xi}{T}$$
  
= dS when  $dU = dV = 0$   
=  $\frac{-dU}{T}$  when  $dS = dV = 0$   
=  $\frac{-dH}{T}$  when  $dS = dp = 0$   
=  $\frac{-dF}{T}$  when  $dT = dV = 0$ 

• Let's consider a simple stable equilibrium system with total value of 2U, 2S, 2V and 2N moles hypothetically separated into two identical systems with small perturbations  $\pm dU$ ,  $\pm dS$  and  $\pm dV$ .



• Following Kopndepudi and Prigogin, the entropy produced  $\Delta S^{\text{ir}}$  from small perturbation dS, dT, dV and dp to a stable equilibrium state can be obtained by

$$\Delta S^{\rm ir} = \delta^2 S = -\frac{1}{T} (dS dT - dV dp) < 0$$

• When the original state is an equilibrium state, all the thermodynamic variables are uniform, and

$$\delta S = 0$$

• The increase in the internal energy due to the perturbations in entropy dS and volume dV in the initially equilibrium state with energy U, and volume V while maintaining constant overall S and V.

$$\Delta U = -T\Delta S^{\text{ir}} = dSdT - dVdp > 0$$



• The perturbations in temperature and pressure can be represented in terms of perturbations in entropy and volume

$$dT = \left(\frac{\partial T}{\partial S}\right)_V dS + \left(\frac{\partial T}{\partial V}\right)_S dV$$
$$dp = \left(\frac{\partial p}{\partial S}\right)_V dS + \left(\frac{\partial p}{\partial V}\right)_S dV$$

• Then we have

$$\begin{split} \Delta U &= dS \left[ \left( \frac{\partial T}{\partial S} \right)_V dS + \left( \frac{\partial T}{\partial V} \right)_S dV \right] \\ &- dV \left[ \left( \frac{\partial p}{\partial S} \right)_V dS + \left( \frac{\partial p}{\partial V} \right)_S dV \right] > 0 \end{split}$$

Proceed to

$$\begin{split} \Delta U &= \left(\frac{\partial T}{\partial S}\right)_V (dS)^2 + \left(\frac{\partial T}{\partial V}\right)_S dS dV \\ &- \left(\frac{\partial p}{\partial S}\right)_V dV dS + \left(\frac{\partial p}{\partial V}\right)_S (dV)^2 > 0 \end{split}$$

• When dV = 0,

$$\Delta U = \left(\frac{\partial T}{\partial S}\right)_V (dS)^2 = \left(\frac{\partial^2 U}{\partial S^2}\right)_V (dS)^2 > 0$$

Since  $(dS)^2>0$ ,  $\left(\frac{\partial^2 U}{\partial S^2}\right)_V>0$ 

is the condition for stability.

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• When dS = 0,

$$\Delta U = \left(\frac{\partial p}{\partial V}\right)_S (dV)^2 = \left(\frac{\partial^2 U}{\partial V^2}\right)_S (dV)^2 > 0$$

Since 
$$(dV)^2>0,$$
 
$$\left(\frac{\partial^2 U}{\partial V^2}\right)_S>0$$

is the condition for stability.

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• From 
$$dU = TdS - pdV$$
, we have

$$\left(\frac{\partial T}{\partial V}\right)_S = -\left(\frac{\partial p}{\partial S}\right)_V \qquad -p = \left(\frac{\partial U}{\partial V}\right)_S$$

we have

$$\Delta U = \left(\frac{\partial^2 U}{\partial S^2}\right)_V (dS)^2 + 2\left(\frac{\partial^2 U}{\partial S \partial V}\right) dS dV + \left(\frac{\partial^2 U}{\partial V^2}\right)_S (dV)^2 > 0$$

can be rearranged to

$$\begin{split} \Delta U &= \left(\frac{\partial^2 U}{\partial S^2}\right)_V \left[ dS + \frac{\frac{\partial^2 U}{\partial S \partial V}}{\left(\frac{\partial^2 U}{\partial S^2}\right)_V} dV \right]^2 \\ &+ \left[ \left(\frac{\partial^2 U}{\partial V^2}\right)_S - \frac{\left(\frac{\partial^2 U}{\partial S \partial V}\right)^2}{\left(\frac{\partial^2 U}{\partial S^2}\right)_V} \right] (dV)^2 > 0 \end{split}$$

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Since

$$\left(\frac{\partial^2 U}{\partial S^2}\right)_V > 0$$

for a stable equilibrium state,

$$\left[ \left( \frac{\partial^2 U}{\partial V^2} \right)_S - \frac{\left( \frac{\partial^2 U}{\partial S \partial V} \right)^2}{\left( \frac{\partial^2 U}{\partial S^2} \right)_V} \right] = \left[ \frac{\left( \frac{\partial^2 U}{\partial S^2} \right)_V \left( \frac{\partial^2 U}{\partial V^2} \right)_S - \left( \frac{\partial^2 U}{\partial S \partial V} \right)^2}{\left( \frac{\partial^2 U}{\partial S^2} \right)_V} \right] > 0$$

therefore,

$$\left(\frac{\partial^2 U}{\partial S^2}\right)_V \left(\frac{\partial^2 U}{\partial V^2}\right)_S - \left(\frac{\partial^2 U}{\partial S \partial V}\right)^2 > 0$$

is the condition for a stable equilibrium.

• The first criterion is

$$\left(\frac{\partial^2 U}{\partial S^2}\right)_V = \left(\frac{\partial T}{\partial S}\right)_{V,N} = \frac{T}{C_V} > 0 \to C_V > 0$$

• The second criterion is

$$\left(\frac{\partial^2 U}{\partial V^2}\right)_S = -\left(\frac{\partial p}{\partial V}\right)_S = \frac{1}{V\beta_S} > 0 \to \beta_S > 0$$

• The third criterion is

$$\left[\left(\frac{\partial^2 U}{\partial V^2}\right)_S - \frac{\left(\frac{\partial^2 U}{\partial S \partial V}\right)^2}{\left(\frac{\partial^2 U}{\partial S^2}\right)_V}\right] = \left(\frac{\partial^2 F}{\partial V^2}\right)_T > 0$$

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• Similarly, under constant overall T and p, for small perturbations,

$$\Delta G = -T\Delta S^{\mathsf{ir}} = dSdT - dVdp > 0$$

• We express the perturbations in entropy and volume in terms of perturbations in temperature and pressure,

$$dS = \left(\frac{\partial S}{\partial T}\right)_p dT + \left(\frac{\partial S}{\partial p}\right)_T dp$$
$$dV = \left(\frac{\partial V}{\partial T}\right)_p dT + \left(\frac{\partial V}{\partial p}\right)_T dp$$

proceed to

$$\Delta G = \left(\frac{\partial S}{\partial T}\right)_p (dT)^2 + \left(\frac{\partial S}{\partial p}\right)_T dT dp - \left(\frac{\partial V}{\partial T}\right)_p dT dp - \left(\frac{\partial V}{\partial p}\right)_T (dp)^2 > 0$$

• In other words,

$$\Delta G = -\left(\frac{\partial^2 G}{\partial T^2}\right)_p (dT)^2 - \frac{\partial^2 G}{\partial p \partial T} dT dp - \frac{\partial^2 G}{\partial p \partial T} dT dp - \left(\frac{\partial^2 G}{\partial p^2}\right)_T (dp)^2 > 0$$

• For a thermodynamic stable state,

$$\begin{pmatrix} \frac{\partial^2 G}{\partial T^2} \end{pmatrix}_p < 0 \qquad \left( \frac{\partial^2 G}{\partial p^2} \right)_T < 0 \\ \left( \frac{\partial^2 G}{\partial T^2} \right)_p \left( \frac{\partial^2 G}{\partial p^2} \right)_T - \left( \frac{\partial^2 G}{\partial T \partial p} \right)^2 > 0$$

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• It implies that

$$\begin{split} \left(\frac{\partial^2 G}{\partial T^2}\right)_p &= -\frac{C_p}{T} < 0 \to C_p > 0\\ \left(\frac{\partial^2 G}{\partial p^2}\right)_T &= -V\beta_T < 0 \to \beta_T > 0\\ \left(\frac{\partial^2 G}{\partial T^2}\right)_p \left(\frac{\partial^2 G}{\partial p^2}\right)_T - \left(\frac{\partial^2 G}{\partial T\partial p}\right)^2\\ &= \frac{C_p V\beta_T}{T} - V^2 \alpha^2 = \frac{V C_p \beta_S}{T} = \frac{V C_V \beta_T}{T} > 0 \end{split}$$

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• We can conclude that for a system at stable(metastable) equilibrium, the thermodynamic energy functions are convex functions of their extensive variables and concave functions of their intensive variables,

$$\begin{split} & \left(\frac{\partial^2 U}{\partial S^2}\right)_V > 0 \qquad \left(\frac{\partial^2 U}{\partial V^2}\right)_S > 0 \\ & \left(\frac{\partial^2 G}{\partial T^2}\right)_p < 0 \qquad \left(\frac{\partial^2 G}{\partial p^2}\right)_T < 0 \end{split}$$

