Thermodynamics of materials 08. Equilibrium and Stability II

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- 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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For example, small perturbation of the system can be related to the amount of amount produced dS^{ir}

$$
dS^{\rm ir} = \frac{D d\xi}{T}
$$

• When $dN = 0$.

$$
Sir = \frac{Dd\xi}{T}
$$

= 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 ΔS^{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 .

$$
\Delta U = -T\Delta S^{\rm ir} = dS dT - dV dp > 0
$$

• 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

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

• Proceed to

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

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

• 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 $(dS)^2 > 0$,

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

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

is the condition for stability.

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• From $dU = T dS - pdV$, 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

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

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

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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.

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• The first criterion is

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

• The second criterion is

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

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

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

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• It implies that

$$
\left(\frac{\partial^2 G}{\partial T^2}\right)_p = -\frac{C_p}{T} < 0 \to C_p > 0
$$

$$
\left(\frac{\partial^2 G}{\partial p^2}\right)_T = -V\beta_T < 0 \to \beta_T > 0
$$

$$
\left(\frac{\partial^2 G}{\partial T^2}\right)_p \left(\frac{\partial^2 G}{\partial p^2}\right)_T - \left(\frac{\partial^2 G}{\partial T \partial p}\right)^2
$$

$$
= \frac{C_p V \beta_T}{T} - V^2 \alpha^2 = \frac{V C_p \beta_S}{T} = \frac{V C_V \beta_T}{T} > 0
$$

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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,

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

