

**Problem 1: Sum and difference of two Gaussian distributed random variables** (50 points)

The random variables  $X$  and  $Y$  are independent and Gaussian distributed with zero average and standard deviations of 1. Here, we study the statistics of the random variables  $V = X + Y$  and  $W = X - Y$ .

- a) Calculate the averages  $\langle v \rangle$ ,  $\langle w \rangle$ , and  $\langle vw \rangle$ . (15 pts)
- b) Find the joint probability density  $P_{VW}(v, w)$  for the random variables  $V$  and  $W$ . (Hint: It may be useful to introduce a characteristic function  $f_{VW}(k_1, k_2)$ .) (30 pts)
- c) Are  $V$  and  $W$  independent? (5 pts)

**Problem 2: Spin-1 paramagnet** (100 points)

A paramagnetic material contains  $N$  localized (and thus distinguishable), non-interacting spins with quantum numbers  $S = 1$  and  $S^{(z)} = -1, 0, +1$ . In an external magnetic field  $\vec{B}$ , the Hamiltonian reads

$$H = - \sum_{i=1}^N \mu \vec{B} \cdot \vec{S}_i / \hbar$$

where the constant  $\mu$  is the magnetic moment associated with the spin.

- a) Calculate the canonical partition function and the Helmholtz free energy. (30 pts)
- b) Determine the magnetization (magnitude and direction),  $\langle \vec{M} \rangle = \sum_i \mu \langle \vec{S}_i \rangle / \hbar$ , as a function of temperature and discuss its behavior in the limits  $T \rightarrow 0$  and  $T \rightarrow \infty$ . (30 pts)
- c) Compute the magnetic susceptibility  $\chi = (\partial M / \partial B)_T$ . (20 pts)
- d) Find the leading high-temperature behavior of  $\chi$  and compute the Curie constant. (20 pts)

**Problem 3: Ideal gas in the gravitational field** (100 points)

Consider a non-relativistic classical ideal gas of  $N$  indistinguishable particles at temperature  $T$  in a cylindrical vessel of cross section  $A$  and height  $H$ . The gas particles are in a gravitational potential  $E_{pot} = mgz$  where  $m$  is the mass of a particle,  $g$  is the free fall acceleration and  $z$  is the vertical coordinate. (Assume  $H$  to be large,  $mgH \gg k_B T$ )

- a) Find the canonical partition function and Helmholtz free energy. (30 pts)
- b) Find the contribution of the potential energy term to the total energy and the specific heat. (30pts)
- c) Calculate the particle density  $n(z)$  as a function of  $z$ . (Hint:  $n(z)$  is a reduced probability density of the single-particle phase space density  $\rho(\vec{r}, \vec{p})$ .) (30 pts)
- d) What is the approximate ratio between the air density at sea level and at an altitude of 10000m? Use the following approximate values:  $g \approx 10\text{ms}^{-2}$ ,  $m \approx 4 * 10^{-26}\text{kg}$  (mass of a nitrogen molecule),  $k_B \approx 4/3 * 10^{-23}\text{J/K}$ ,  $T = 300\text{K}$ . (10pts)

standard form of a normalized Gaussian distribution:  $P(x) = (2\pi\sigma^2)^{-1/2} e^{-\frac{1}{2}(x-x_0)^2/\sigma^2}$   
 $\int_0^\infty dx e^{-ax} = 1/a$ ,  $\int_0^\infty dx x e^{-ax} = 1/a^2$   $\int_0^\infty dx x^2 e^{-ax} = 2/a^3$   
 $\int_{-\infty}^\infty dx e^{-ax^2+bx} = \sqrt{\pi/a} e^{b^2/(4a)}$ ,  $\int_{-\infty}^\infty dx x^2 e^{-ax^2} = \sqrt{\pi/(4a^3)}$   
 $e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \dots$ ,  $\cosh(x) = \frac{1}{2}(e^x + e^{-x}) = 1 + \frac{x^2}{2} + \dots$ ,  $\sinh(x) = \frac{1}{2}(e^x - e^{-x}) = x + \frac{x^3}{6} + \dots$