

Partial Derivative Games in Thermodynamics

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1 Mathematics

1.1 Chain rule review

Suppose $z = z(x, y)$, $x = x(s, t)$, $y = y(s, t)$ and compute $\frac{\partial z}{\partial s}$ and $\frac{\partial z}{\partial t}$.

From $z = z(x, y)$ we have:

$$dz = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy.$$

now we do the same thing to dx, dy :

$$dx = \frac{\partial x}{\partial s} ds + \frac{\partial x}{\partial t} dt.$$

$$dy = \frac{\partial y}{\partial s} ds + \frac{\partial y}{\partial t} dt.$$

plug into dz :

$$dz = \left(\frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s} \right) ds + \left(\frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t} \right) dt$$

therefore

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}.$$

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}.$$

To be more specific about the variables, we can write:

$$\left(\frac{\partial z}{\partial s} \right)_t = \left(\frac{\partial z}{\partial x} \right)_y \left(\frac{\partial x}{\partial s} \right)_t + \left(\frac{\partial z}{\partial y} \right)_x \left(\frac{\partial y}{\partial s} \right)_t.$$

$$\left(\frac{\partial z}{\partial t} \right)_s = \left(\frac{\partial z}{\partial x} \right)_y \left(\frac{\partial x}{\partial t} \right)_s + \left(\frac{\partial z}{\partial y} \right)_x \left(\frac{\partial y}{\partial t} \right)_s.$$

The subscript indicates which variable is to be held constant.

1.2 Multivariable derivatives

f, g, h are all functions of x, y , that is: $f = f(x, y), g = g(x, y), h = h(x, y)$

$$\left(\frac{\partial f}{\partial g} \right)_h = 1 / \left(\frac{\partial g}{\partial f} \right)_h \tag{1}$$

This is obvious once rewrite functions as: $f = f(g, h)$.

$$\left(\frac{\partial f}{\partial g}\right)_x = \frac{\partial f}{\partial y} / \frac{\partial g}{\partial y} \quad (2)$$

Proof:

We can rewrite $f = f(x, y) = f(x, y(x, g)) \Rightarrow f(x, g)$, therefore:

$$\left(\frac{\partial f}{\partial g}\right)_x = \left(\frac{\partial f}{\partial y}\right)_x \left(\frac{\partial y}{\partial g}\right)_x = \frac{\partial f}{\partial y} / \frac{\partial g}{\partial y}.$$

Note that the DOF remains 2

$$\left(\frac{\partial y}{\partial x}\right)_f = -\frac{\partial f}{\partial x} / \frac{\partial f}{\partial y} \quad (3)$$

Proof:

If we hold f as a constant, then x, y are no longer independent since they're now related by $f = f(x, y)$.

$$df \equiv 0 = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy \Rightarrow \frac{\partial f}{\partial x} dx = -\frac{\partial f}{\partial y} dy.$$

since x, y are related, we can write $y = y(x, f)$, which leads to:

$$dy = \left(\frac{\partial y}{\partial x}\right)_f dx + \left(\frac{\partial y}{\partial f}\right)_x df = \left(\frac{\partial y}{\partial x}\right)_f dx + 0.$$

compare two equations above, we then arrive at:

$$\frac{\partial y}{\partial x} = -\frac{\partial f}{\partial x} / \frac{\partial f}{\partial y}.$$

Q.E.D

*Cyclic chain rule:

$$\left(\frac{\partial f}{\partial g}\right)_h \left(\frac{\partial g}{\partial h}\right)_f \left(\frac{\partial h}{\partial f}\right)_g = -1 \quad (4)$$

Proof:

WLOG, we look at $\left(\frac{\partial h}{\partial f}\right)_g$ first, where g is held constant. Since $g = g(h, f)$, h, f become dependent variables once g is fixed:

$$dg \equiv 0 = \left(\frac{\partial g}{\partial h}\right)_f dh + \left(\frac{\partial g}{\partial f}\right)_h df \Rightarrow df = -\left(\frac{\partial g}{\partial h}\right)_f \left(\frac{\partial f}{\partial g}\right)_h dh.$$

Therefore:

$$\left(\frac{\partial f}{\partial h}\right)_g = -\left(\frac{\partial g}{\partial h}\right)_f \left(\frac{\partial f}{\partial g}\right)_h \Rightarrow \left(\frac{\partial f}{\partial g}\right)_h \left(\frac{\partial g}{\partial h}\right)_f \left(\frac{\partial h}{\partial f}\right)_g = -1.$$

Q.E.D

$$\left(\frac{\partial f}{\partial x}\right)_g = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \left(\frac{\partial y}{\partial x}\right)_g \quad (5)$$

Proof:

Similarly, apply chain rule to $f = f(x, y) = f(x(x), y(x, g))$, where x is itself the parameter:

$$\left(\frac{\partial f}{\partial x}\right)_g = \frac{\partial f}{\partial x} \frac{\partial x}{\partial x} + \frac{\partial f}{\partial y} \left(\frac{\partial y}{\partial x}\right)_g = (5).$$

Q.E.D

1.3 Practice: 1st Law of Thermodynamics

First, look at two useful concepts, i.e. the heat capacity C , under different circumstances, it can be C_v or C_p .

$$C = \lim_{T \rightarrow 0} \frac{Q}{\Delta T}.$$

If the volume is fixed, $pdV = 0$, then

$$Q = U_f - U_i = \Delta U.$$

therefore:

$$C_v = \lim_{\Delta T \rightarrow 0} \frac{\Delta U}{\Delta T} = \left(\frac{\partial U}{\partial T}\right)_V.$$

On the other hand, if the pressure is fixed, the work on the system is $W = -PdV$, then:

$$Q = \Delta U - W = \Delta U + P\Delta V.$$

therefore:

$$C_p = \lim_{T \rightarrow 0} \frac{\Delta U + p\Delta V}{\Delta T} = \left(\frac{\partial U}{\partial T}\right)_P + P\left(\frac{\partial V}{\partial T}\right)_P.$$

or, in terms of enthalpy: $H = U + PV$, it becomes

$$C_p = \left(\frac{\partial H}{\partial T}\right)_P, \quad Q = \Delta H.$$

Now we play with these equations. Note that in C_v , the independent variables we chose are T, V , whereas in C_p they are P, T . If we were to study the connection between C_v and C_p , we have to express them under the same set of variables.

If there exists an equation of state $F(P, V, T) = 0$ (generically there is, e.g. $PV = nRT$), this can be achieved by writing $U = U(T, V) = U(T, V(T, P))$. Then the partial derivative becomes:

$$\left(\frac{\partial U}{\partial T}\right)_P = \left(\frac{\partial U}{\partial T}\right)_V + \left(\frac{\partial U}{\partial V}\right)_T \left(\frac{\partial V}{\partial T}\right)_P \quad (6)$$

where the last term $\left(\frac{\partial V}{\partial T}\right)_P$ encodes information of equation of state.

Using this, we can rewrite C_p as:

$$\begin{aligned}
C_p &= \left(\frac{\partial U}{\partial T}\right)_P + P\left(\frac{\partial V}{\partial T}\right)_P \\
&= \left(\frac{\partial U}{\partial T}\right)_V + \left(\frac{\partial U}{\partial V}\right)_T\left(\frac{\partial V}{\partial T}\right)_P + P\left(\frac{\partial V}{\partial T}\right)_P \\
&= \left(\frac{\partial V}{\partial T}\right)_P \left[\left(\frac{\partial U}{\partial V}\right)_T + P\right] + C_v
\end{aligned} \tag{7}$$

or

$$C_p - C_v = \left(\frac{\partial V}{\partial T}\right)_P \left[\left(\frac{\partial U}{\partial V}\right)_T + P\right].$$

One can check that for ideal gas, it becomes the famous $C_p - C_v = nR$.

From (7) we can solve for $\left(\frac{\partial U}{\partial V}\right)_T$:

$$\left(\frac{\partial U}{\partial V}\right)_T = (C_p - C_v)\left(\frac{\partial T}{\partial V}\right)_P - P \tag{8}$$

Why we are interested in this tedious expression? Well, if we choose T, V to be the set of independent variables, and if C_p, C_v and the Eq of state can be measured experimentally, this will be extremely useful in finding the differential of $U(T, V)$:

$$dU = \left(\frac{\partial U}{\partial T}\right)_V dT + \left(\frac{\partial U}{\partial V}\right)_T dV \tag{9}$$

plug in (8) into (9):

$$dU = C_v dT + \left[(C_p - C_v)\left(\frac{\partial T}{\partial V}\right)_P - P\right] dV \tag{10}$$

which makes it possible to derive the internal energy by a path integral:

$$U = U_0 + \int_{\partial(T,V)} \left\{ C_v dT + \left[(C_p - C_v)\left(\frac{\partial T}{\partial V}\right)_P - P\right] dV \right\} \tag{11}$$

where $\partial(T, V)$ represents the path in $T - V$ parameter space.

But what if we want it represented in P, V , since sometimes we'd like to analyze things in $P - V$ diagram more than $T - V$. Well, we can use the equation of state and derive the following:

$$dT = \left(\frac{\partial T}{\partial P}\right)_V dP + \left(\frac{\partial T}{\partial V}\right)_P dV.$$

and plug this into (11):

$$dU = C_v \left(\frac{\partial T}{\partial P}\right)_V dP + \left[C_p \left(\frac{\partial T}{\partial V}\right)_P - P\right] dV \tag{12}$$

We can use (12) to study adiabatic process, where $Q = 0$ thus $S = Const.$ this means:

$$dU + PdV = 0.$$

therefore

$$C_v \left(\frac{\partial T}{\partial P}\right)_V dP + C_p \left(\frac{\partial T}{\partial V}\right)_P dV = 0 \tag{13}$$

simplify by applying cyclic chain rule:

$$\left(\frac{\partial P}{\partial V}\right)_S = \frac{C_p}{C_v} \left(\frac{\partial P}{\partial V}\right)_T \equiv \gamma \left(\frac{\partial P}{\partial V}\right)_T.$$

For ideal gas, this indicates the $P-V$ lines are steeper in adiabatic process than in isotherms, but may differ in other equations of state.

Now suppose the equation of state is given by:

$$PV = F(T).$$

where $F(T)$ may be some complicated function of T or ideal gas's $PV = nRT$. Therefore, after taking derivative of P, V respectively, we have:

$$V = \frac{dF}{dT} \left(\frac{\partial T}{\partial P}\right)_V, \quad P = \frac{dF}{dT} \left(\frac{\partial T}{\partial V}\right)_P.$$

plug this into (13) we have:

$$C_v V dP + C_p P dV = 0 \quad \Rightarrow \quad \frac{dP}{P} + \gamma \frac{dV}{V} = 0 \quad (14)$$

Therefore, in an adiabatic process:

$$PV^\gamma = C \quad (15)$$