Thermodynamical identities—a systematic approach

J. B. Cooper
Johannes Kepler Universität Linz

Abstract

We present a systematic approach to thermodynamical identities and illustrate the power of these methods by displaying Mathematica notebooks to deal with a large variety of such identities. In concrete examples these can involve rather tedious, not to say impossible, computations when done by hand.

1 Introduction

The subject of thermodynamics is notoriously difficult for mathematicians. V.I. Arnold [Ar] famously put it in a nutshell as follows:

Every mathematician knows that it is impossible to understand any elementary course in thermodynamics.

He continues by explaining that

the reason is that [the] thermodynamics is based on a rather complicated mathematical theory, on [the] contact geometry.

In [Co] we presented an axiomatic approach to Gibbsian thermodynamics which avoided these difficulties and developed a systematic approach to the classical identities of thermodynamics. In this short article we wish to present a theory-free version of the latter topic with a view to making it directly accessible to readers without the theoretical framework presented in [Co].

The four Maxwell relations in thermodynamics, which are equivalent to the Jacobian identity $\frac{\partial(T, S)}{\partial(p, V)} = 1$, are our starting point. Geometrically, they mean that the corresponding map from the $(p, V)$-plane into the $(T, S)$-plane is area-preserving.
2 The notation

In order to develop a systematic approach we prefer to employ a mathematically neutral notation rather than the standard notation of thermodynamics. We begin by recalling the latter for the reader’s convenience.

Our starting point is the situation where we are given the temperature $T$ and the entropy $S$ as functions of the pressure $p$ and the volume $V$.

We use the following dictionary to jump between the purely mathematical notation and the thermodynamical one: $u$ corresponds to $T$, $v$ to $S$, $p$ to $x$ and $V$ to $y$. For example, the thermodynamical equations

$$T = pV, \quad S = \frac{1}{\gamma - 1} \ln (pV^{\gamma})$$

of the ideal gas (we are omitting constants) corresponds to

$$u(x, y) = xy, \quad v(x, y) = \frac{1}{\gamma - 1} (\ln x + \gamma \ln y).$$

It is a consequence of the Maxwell relations that one can define four energy type functions and we will discuss this in more detail below.

3 Thermodynamical identities— the basic machinery

We suppose that $u$ and $v$ are given as functions $f$ and $g$ of $x$ and $y$. Thus $u = f(x, y)$, $v = g(x, y)$. When $J = 1$, simple manipulations with differential forms proved the basic identities:

$$du = f_1 \, dx + f_2 \, dy, \quad dv = g_1 \, dx + g_2 \, dy$$
$$dx = g_2 \, du - f_2 \, dv, \quad dy = -g_1 \, du + f_1 \, dv$$
$$du = \frac{g_2}{g_2} \, dv + \frac{1}{g_2} \, dx, \quad dy = \frac{1}{g_2} \, dv - \frac{g_1}{g_2} \, dx$$
$$du = \frac{g_1}{g_1} \, dv - \frac{1}{g_1} \, dy, \quad dx = \frac{1}{g_1} \, dv - \frac{g_2}{g_1} \, dy$$
$$dv = \frac{g_1}{f_1} \, du + \frac{1}{f_1} \, dy, \quad dx = \frac{1}{f_1} \, du - \frac{g_2}{f_1} \, dy$$
$$dv = \frac{g_2}{f_2} \, du - \frac{1}{f_2} \, dx, \quad dy = \frac{1}{f_2} \, du - \frac{g_1}{f_2} \, dx$$
where we have highlighted the expressions which correspond to the Maxwell relations.

In thermodynamic notation these are

\[
\begin{align*}
\text{dT} &= f_1 \, dp + f_2 \, dV, \\
\text{dp} &= g_2 \, dT - g_2 \, dS, \\
\text{dV} &= -g_1 \, dT + f_1 \, dV \\
\text{dS} &= g_1 \, dp + g_2 \, dV.
\end{align*}
\]

where we are using the key: \( u \leftrightarrow T, \quad v \leftrightarrow S, \quad x \leftrightarrow p, \quad y \leftrightarrow V \) introduced above.

In order to isolate the underlying patterns, we now use a numerical code. Thus

\[
\begin{align*}
\text{dT} &= \frac{g_2}{f_1} \, dp + \frac{1}{f_2} \, dV, \\
\text{dp} &= \frac{1}{f_1} \, dS - g_1 \, dp, \\
\text{dV} &= \frac{1}{f_2} \, dS + g_2 \, dp \\
\text{dS} &= \frac{g_1}{f_2} \, dp + \frac{1}{f_1} \, dV.
\end{align*}
\]

Partial derivatives will be denoted by triples in brackets. \((3, 1, 2),\) for example, denotes \( \frac{\partial u}{\partial x} |_y \) in the neutral notation, \( \frac{\partial T}{\partial p} |_V \) in the thermodynamical one. In general, \((i, j, k)\) denotes the derivative of the variable \(i\), regarded as a function of the \(j\)-th and \(k\)-th variable, with respect to the \(j\)-th variable.

By reading off from the above list, we can express each partial derivative of the form \((i, j, k)\) in terms of \((d, 1, 2)\) or \((e, 2, 1)\). For example:

\[
\begin{align*}
(3, 1, 2) &= f_1, & (3, 2, 1) &= f_2, & (4, 1, 2) &= g_1, & (4, 2, 1) &= g_2; \\
(1, 3, 4) &= g_2, & (2, 3, 4) &= -g_1, & (1, 4, 3) &= -f_2, & (2, 4, 3) &= f_1;
\end{align*}
\]

and so on. We can then express any derivative \((a, b, c)\) in terms of ones of the form \((d, 1, 2)\) or \((e, 2, 1)\). Thus the four derivatives with \(x\) and \(v\) as independent variables can be computed::
Then, as is standard in thermodynamics, we can introduce four energy functions $E^{13}, E^{14}, E^{24}, E^{14}$ such that $dE^{24} = u \, dv - x \, dy$, $dE^{14} = u \, dv + y \, dx$, $dE^{13} = -v \, du + y \, dx$, $dE^{23} = -v \, du - x \, dy$ (the superfixes correspond to the independent variables—thus for $E^{13}$ these are $x$ and $u$ i.e. 1 and 3).

We will discuss these in more detail below where the rationale of our notation will be explained. In terms of the classical notation:

\[
\begin{align*}
    dE &= T \, dS - p \, dV \quad \text{(energy)} \\
    dF &= -S \, dT - p \, dV \quad \text{(free energy)} \\
    dG &= -S \, dT + V \, dp \quad \text{(Gibbs’ potential)} \\
    dH &= T \, dS + V \, dp \quad \text{(enthalpy)},
\end{align*}
\]

i.e., $E^{13} = G$, $E^{23} = F$, $E^{14} = H$ and $E^{24} = E$.

If we arrange the energy functions in lexicographic order i.e. as $E^{13}$, $E^{14}$, $E^{23}$, $E^{24}$ and denote them by 5, 6, 7 and 8 in this order, then we can incorporate them into our system. For it follows from the definitions and simple substitutions that

\[
\begin{align*}
    dE^{13} &= (y - vf_1) dx - f_2 v dy \\
    dE^{14} &= (uf_1 + y) dx + uf_2 dy \\
    dE^{23} &= -vf_1 dx + (x - vf_2) dy \\
    dE^{24} &= uf_1 dx + (uf_2 - x) dy
\end{align*}
\]

and so

\[
\begin{align*}
    (5, 1, 2) &= y - gf_1, & (5, 2, 1) &= -gf_2 \\
    (6, 1, 2) &= y + fg_1, & (6, 2, 1) &= fg_2 \\
    (7, 1, 2) &= -gf_1, & (7, 2, 1) &= -x - gf_2 \\
    (8, 1, 2) &= fg_1, & (8, 2, 1) &= -x + fg_2.
\end{align*}
\]

One of the potentially irritating features of the thermodynamical identities is that many are related by a simple swapping of the variables while this is accompanied by changes of sign which seem at first sight to be random. The simplest example is displayed by the four Maxwell relations. We can
systematise such computations by introducing the symbol \([a, b; c, d]\) for the
Jacobi determinant of the mapping \((c, d) \mapsto (a, b)\) i.e.
\[
[a, b; c, d] = (a, c, d)(b, d, c) - (a, d, c)(b, c, d).
\]
The determinant then takes care of the sign.

For example \([3, 4; 1, 2]\) is the Jacobian \(\frac{\partial (u, v)}{\partial (x, y)}\) and so is 1 (in this case this
denotes the number 1), \([3, 2; 4, 1]\) is \(\frac{\partial (u, y)}{\partial (v, x)}\) and so is \(-\frac{f_1}{g_2} = -(3, 1, 2)
(4, 2, 1)\).

Note that there are 1,680 such Jacobians. However, lest the reader despair,
we will display below simple rules which allow us to express them all in terms
of our primitive quantities \((f, g)\) together with their partials and, of course,
\(x\) and \(y\). Later, we append a Mathematica notebook which computes all such
expressions at the press of a button.

4 Higher derivatives

Some of the thermodynamical identities involve higher derivatives and we
indicate briefly how to incorporate these into our scheme. We use the self-
exploratory notation \(((a, b, c), d, e)\) for second derivatives. Thus \(((3, 1, 2), 2, 1)\)
is just \(f_{12}\). Note that this notation allows for such derivatives as
\(\left(\frac{\partial}{\partial T} \left(\frac{\partial E}{\partial p}\right)_V\right)_S\)
which is \(((8, 1, 2), 3, 4)\). Once again, we can express all such derivatives (there
are now 18,816 of them) in terms of \(x, y, f, g\) and their partials (now up to
the second order) using the chain rule. For
\[
((a, b, c), i, j) = ((a, b, c), 1, 2)(1, i, j) + ((a, b, c), 2, 1)(2, i, j)
\]
and \((a, b, c)\) resp. \((1, i, j)\) and \((2, i, j)\) can be dealt with using the above tables.

We display below a Mathematica notebook which computes all expres-
sions of the form \(((a, b, c), d, e)\).

5 Derived quantities and thermodynamical
identities

The reason why there is a plethora of thermodynamical identities is simple. A
large number of significant (and also insignificant) quantities can be expressed
or defined as simple algebraic combinations of a very few (our primitive
quantities \(x, y, f, g\) and their partials). Hence there are bound to be many
relationships between them. Our strategy to verify (or falsify) an identity is to use the above methods to express both sides in terms of these quantities and check whether they agree.

Of course, there are myriads of such quantities and identities and we can only bring a sample. Thus we have

\[ c_V = T \left( \frac{\partial S}{\partial T} \right)_V \]

the heat capacity at constant volume and

\[ c_p = T \left( \frac{\partial S}{\partial T} \right)_p \]

the heat capacity at constant pressure. In our formalism, \( c_V = f(4, 3, 2) \) and \( c_p = f(4, 3, 1) \) and so, from our tables,

\[ c_V = \frac{g_1}{f_1} \quad c_p = \frac{g_2}{f_2} \]

Hence for the important quantities \( \gamma = \frac{c_p}{c_V} \) and \( c_p - c_V \) we have \( \gamma = \frac{f_2 g_1}{f_1 g_2} \) and \( c_p - c_V = \frac{1}{f_1 f_2} \).

We illustrate our method by verifying the simple identity:

\[ c_p - c_V = T \left( \frac{\partial P}{\partial T} \right)_V \left( \frac{\partial V}{\partial T} \right)_P . \]

Using the tables above, we can easily compute both sides in terms of our primitive expressions and get \( \frac{f}{f_1 f_2} \) in each case.

6 Computing \((a, b, c)\) and \(((a, b, c), d, e)\)

We can summarise these results in the following formulae:

\[ [a, b; c, d] = \frac{(a, 1, 2)(b, 2, 1) - (a, 2, 1)(b, 1, 2)}{(c, 1, 2)(d, 2, 1) - (c, 2, 1)(d, 1, 2)} \]

and so

\[ (a, b, c) = [a, c; b, c] = \frac{(a, 1, 2)(c, 2, 1) - (a, 2, 1)(c, 1, 2)}{(b, 1, 2)(c, 2, 1) - (b, 2, 1)(c, 1, 2)} \]

6
which allow us to systematically compute any of the derivatives of the form 
\((a, b, c)\) in terms of our primitives \(x, y, f, g, f_1, f_2, g_1\) and \(g_2\).

For the second derivatives we substitute

\[
\phi = \frac{(a, 1, 2)(c, 2, 1) - (a, 2, 1)(c, 1, 2)}{(b, 1, 2)(c, 2, 1) - (b, 2, 1)(c, 1, 2)}
\]

into the formula

\[
(\phi, d, e) = \frac{(\phi, 1, 2)(d, 2, 1) - (\phi, 2, 1)(d, 1, 2)}{(d, 1, 2)(e, 2, 1) - (d, 2, 1)(e, 1, 2)}
\]

to compute \(((a, b, c), d, e)\) in terms of our primitive terms (this time with the
first and second derivatives of \(f\) and \(g\)). The advantage of these formulae is,
of course, that one can write a simple programme to compute them. (It is
always tacitly assumed in the above formula that the appropriate conditions
which allows a use of the inverse function theorem hold).

The formulae developed here suffice to create Mathematica notebooks
to calculate any of the above quantities both for the general case and for
specific gas models and we display these below.

### 7 A notational survival kit

We emphasise that the numerical code for the various thermodynamical
quantities is a mere construct to facilitate their computation (ideally with
the aid of suitable software) and the final goal is to express them all in terms
of the basic quantities \((x, y, f, g\) and the partials of the latter). It is then a
routine matter to translate these into the standard terminology of thermody-
namics if so required. For the convenience of the reader we give a dictionary
of the relationships between them:

\[
\begin{align*}
1 & \quad 2 & \quad 3 & \quad 4 & \quad 5 & \quad 6 & \quad 7 & \quad 8 \\
\phi & \quad W & \quad F & \quad E & \quad S & \quad V & \quad p \\
x & \quad u & \quad v & \quad E_1^{13} & \quad E_1^{14} & \quad E_2^{23} & \quad E_2^{24}.
\end{align*}
\]

Of course, \(p\) is pressure, \(V\) volume, \(T\) temperature, \(S\) entropy and \(\Phi, W, F\)
and \(E\) are free enthalpy, enthalpy, free energy and energy respectively.
8 Mathematica notebooks

8.1 A notebook for \((a, b, c), [a, b; c, d]\) and \(((a, b, c), d, e)\)

We start with a notebook which computes \((a, b, c), ([a, b; c, d] and ((a, b, c), d, e)\)
for any combination of \(a, b\) and \(c\) between 1 and 8.

Clear[f1, f2, f3, f4, f5, f, g];

f1[a_, 1, 2] =
If[a == 1, 1,
If[a == 2, 0,
If[a == 3, D[f[x, y], x],
If[a == 4, D[g[x, y], x],
If[a == 5, y - g[x, y] D[f[x, y], x],
If[a == 6, y + D[g[x, y], x] f[x, y],
If[a == 7, -g[x, y] D[f[x, y], x],
If[a == 8, D[g[x, y], x] f[x, y]]]]]]]]];

f2[a_, 2, 1] =
If[a == 1, 0,
If[a == 2, 1,
If[a == 3, D[f[x, y], y],
If[a == 4, D[g[x, y], y],
If[a == 5, -g[x, y] D[f[x, y], y],
If[a == 6, D[g[x, y], y] f[x, y],
If[a == 7, -x - g[x, y] D[f[x, y], y],
If[a == 8, -x + f[x, y] D[g[x, y], y]]]]]]]]];

f4[a_, b_, c_, d_] = (f1[a, 1, 2] f2[b, 2, 1] - f2[a, 2, 1] f1[b, 1, 2])/(f1[c, 1, 2] f2[d, 2, 1] - f2[c, 2, 1] f1[d, 1, 2]);

f3[a_, b_, c_] = f4[a, c, b, c];

f5[a_, b_, c_, d_, e_] = (D[f3[a, b, c], x] f2[d, 2, 1] - D[f3[a, b, c], y] f1[d, 1, 2])/(f1[d, 1, 2] f2[e, 2, 1] - f2[d, 2, 1] f1[d, 1, 2]);

Here we have defined three functions \(f3, f4\) and \(f5\) of 3, 4 and 5 arguments, the variables having whole number values between 1 and 8. The
inputs $a, b, c$, $a, b, c, d$ or $a, b, c, d, e$ yield the values $(a, b, c)$, $[a, b; c, d]$ and $((a, b, c), d, e)$ respectively. In order to show that it can cope with the most complicated gas models we have used the following one which combines the Van der Waals gas and the Feynman gas (see [Co] for details).

### 8.2 A synthesis

A number of models of real gases can be subsumed in the following one.

$$u = \phi \left( (x + \frac{a}{y^2})(y - b) \right)$$

$$v = \ln \left( (x + \frac{a}{y^2})(v - b)^{u(x, y)} \right).$$

$\gamma$, the adiabatic exponent, is a function of one variable and $\phi$ is a primitive of $\frac{1}{\gamma - 1}$. This model has the double advantage that it incorporates the van der Waals gas and also one introduced by Feynman which allows for the fact that in real gases, $\gamma$ depends on temperature. If the constants $a$ and $b$ vanish, we get what we call the Feynman gas (this model appears in [Fe]—see [Co] for a more detailed description). We get the van der Waals gas when $\gamma$ is constant and this specialises to the ideal gas when $a$ and $b$ vanish.

We can now compute any of the above expressions for this model, using the above notebook.

### 8.3 Thermodynamics identities and Gröbner bases

We can proceed further along the path to automatisation by invoking the concept and methods of Gröbner bases. Rather than give a systematic treatment, we again display a corresponding notebook.

The input below consists of two list of symbols which use an obvious code—e.g., $x412$, for example, denotes the partial derivative $(4, 1, 2)$. The second list is of the quantities which occur in the formulae we are interested in. They are regarded as variables and our setting is the ring of polynomials in these variables. This list can be chosen at the discretion of the user (there are too many candidates to include all of them in one notebook). The first list is of the relationships between these symbols (each expression is to be thought of as being set equal to zero) beginning with the Maxwell relation followed by the formulae deduced above. In order to keep things simple, we have only used the relationships which we computed above. They can, of course, be enriched by triples which were computed by the above Mathematica programme.

Clear[p, q]; p = {x312 x421 - x321 x412 - 1, x134 - x421, x143 + x321,
\[ x_{234} + x_{412}, x_{243} - x_{312}, x_{421} x_{341} - x_{321}, x_{314} x_{421} - 1, \]
\[ x_{241} x_{421} - 1, x_{214} x_{421} + x_{412}, x_{342} x_{412} - x_{312}, x_{324} x_{412} + 1, \]
\[ x_{412} x_{142} - 1, x_{124} x_{412} + x_{421}, x_{432} x_{312} - x_{412}, x_{423} x_{312} - 1, \]
\[ x_{132} x_{312} - 1, x_{123} x_{312} + x_{321}, x_{431} x_{321} - x_{421}, x_{413} x_{321} + 1, \]
\[ x_{231} x_{321} - 1, x_{213} x_{321} + x_{312}, x_{612} - x_2 - x_3 x_{412}, \]
\[ x_{621} - x_3 x_{421}, x_{512} - x_2 + x_4 + x_{312}, x_{521} + x_4 + x_{321}, \]
\[ x_{712} + x_4 + x_{312}, x_{721} + x_1 + x_4 + x_{321}, x_{812} - x_3 + x_{412}, \]
\[ x_{821} + x_1 - x_3 x_{421}; \]
\[ q = \{x_1, x_2, x_3, x_4, x_{112}, x_{121}, x_{122}, x_{312}, x_{321}, x_{341}, x_{314}, x_{412}, x_{421}, \]
\[ x_{134}, x_{143}, x_{234}, x_{243}, x_{341}, x_{314}, x_{421}, x_{434}, x_{324}, x_{342}, x_{142}, \]
\[ x_{124}, x_{432}, x_{423}, x_{132}, x_{123}, x_{431}, x_{413}, x_{231}, x_{123}, x_{512}, x_{521}, \]
\[ x_{612}, x_{621}, x_{712}, x_{721}, x_{812}, x_{821}; \]
\[ \text{GroebnerBasis}[p, q] \]

The output below is a (Gröbner) basis for the ideal generated by the above list of relationships in our polynomial ring. Hence every entry is, when set equal to zero, a (new) identity.
The method of Gröbner bases which is used in Mathematica is based on the so-called Buchberger algorithm (see [Bu]) and there is an extensive literature about it.

We would also like to mention two works ([Br] and [Ja]) which are dedicated to the development of systematic approaches to thermodynamical identities and which were useful in our approach.

Acknowledgements: I would like to express my thanks to the following scholars whose input was very important in crystallising the ideas presented in this paper: the late P.A. Samuelson, T. Russell, P.F.X. Müller (who pointed out the Feynman model to me) and Elena Kartashova.

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