

Simple example of total (sys + env) w/ ergodicity + mixing
 $N+1$ spins: \uparrow or $\downarrow \Rightarrow$ label spin 1 "system"
 energy: ϵ or 0 remaining N spins "environ."

total (sys + env) has energy $E_{tot} = k\epsilon$ ($k \uparrow$ spins)

the system (spin 1) has states $E_1 = 0$ (\downarrow)
 $E_2 = \epsilon$ (\uparrow)

Dynamics: at every time step δt ,
 choose at random one \downarrow
 spin + one \uparrow spin, flip
 the pair (preserves E_{tot})

\Rightarrow clearly ergodic + mixing, since any
 configuration of $k \uparrow$ spins can evolve
 in time to any other config. of $k \uparrow$ spins

For the system itself:

$W_{12} \delta t =$ prob. to go from \uparrow to \downarrow
 in time step δt
 given spin 1 is $\uparrow = \frac{1}{k}$ (prob. to choose spin 1 as the \uparrow spin to flip)

$W_{21} \delta t =$ prob. to go from \downarrow to \uparrow
 given spin 1 is $\downarrow = \frac{1}{N+1-k}$ (prob. to choose spin 1 as the \downarrow spin to flip)

note: $2 \rightarrow 1$ ($\uparrow \rightarrow \downarrow$) leads to loss of energy ϵ
 from sys. to environment

$1 \rightarrow 2$ ($\downarrow \rightarrow \uparrow$) gain of energy ϵ
 from environment

Let us check detailed balance:

$$\frac{W_{12}}{W_{21}} \stackrel{?}{=} \frac{\Theta_1}{\Theta_2}$$

$$\Theta_1 = \# \text{ env. states when sys. is in state 1} = \binom{N}{k} = \frac{N!}{(N-k)! k!}$$

$$\Theta_2 = \# \text{ env. states when sys. is in state 2} = \binom{N}{k-1} = \frac{N!}{(N-k+1)! (k-1)!}$$

$$\frac{\Theta_1}{\Theta_2} = \frac{N-k+1}{k} = \frac{W_{12}}{W_{21}} \quad \text{det. balance works!}$$

What is the temperature of the system?

$$\Theta_1 = \Theta(E_{\text{tot}}) \equiv \binom{N}{E_{\text{tot}}/\epsilon} \quad \text{since } k = \frac{E_{\text{tot}}}{\epsilon}$$

$$\Theta_2 = \Theta(E_{\text{tot}} - \epsilon) < \Theta(E_{\text{tot}}) \quad \text{when } E_{\text{tot}}/\epsilon \leq \frac{N}{2}$$

