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This textbook addresses the key questions in both classical thermodynamics and statistical thermodynamics: Why are the thermodynamic properties of a nano-sized system different from those of a macroscopic system of the same substance? Why and how is entropy defined in thermodynamics, and how is the entropy change calculated when dissipative heat is involved? What is an ensemble and why is its theory so successful? Translated from a highly successful Chinese book, this expanded English edition contains many updated sections and several new ones. They include the introduction of the grand canonical ensemble, the grand partition function and its application to ideal quantum gases, a discussion of the mean field theory of the Ising model and the phenomenon of ferromagnetism, as well as a more detailed discussion of ideal quantum gases near T=0, for both Fermi and Bose gases.