### **Molecular rare event simulations**

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### **Rare events**

Interesting transitions in complex systems

- solution chemistry
- protein folding
- enzymatic reactions
- complex surface reactions
- nucleation of phases

These reactions happen on a long time scale compared to the molecular timescale (eg solvent motion)

dominated by collective, rare events



# **Example: Autoionization in liquid water**





M. Eigen and L. De Maeyer, Z. Elektrochemie 59, 987 (1955)



#### Smooth vs rough energy landscapes



- # saddle points limited
- reaction coordinate known
- pathways can be enumerated
- Arrhenius (TST) applies

- saddle points uncountable
- reaction coordinates unknown
- entropy important, many pathways
- Arrhenius still applies????

How do we explore? Usually by free energy surface



#### Free energy for protein folding



Taken from Dobson, Nature, 2003

# **Questions**

- How do we get free energy? (thermodyamics)
- How do we compute rate constants? (kinetics)
- How do find transition states? (mechanism)
- What is the reaction coordinate of a reaction/process?
- How do we know we have the correct reaction coordinate?

# **Outline**

- Lecture 1 :Introduction molecular simulation
  - Monte Carlo
  - Molecular dynamics
  - Application
- Lecture 2 : Rare events simulations
  - Transition State theory
  - Computing free energies
  - Bennett-Chandler approach
- Lecture 3: Advanced trajectory based methods
  - Transition Path Sampling
  - Analyzing reaction coordinates

# Molecular simulation of complex systems

 Molecular dynamics: solve equations of motion

 Monte Carlo: importance sampling



### Monte Carlo

Aim : compute thermal averages (to obtain thermodynamics)

$$\langle A \rangle = \frac{\sum_{i} \exp(-\beta \epsilon_i) A_i}{\sum_{i} \exp(-\beta \epsilon_i)}$$

Where i labels all eigenstates of the system, and

$$A_i = \langle i | A | i \rangle$$

# **Phase space integral**

In the classical limit we replace the sum over quantum states by an integral over phase space

$$\langle A \rangle = \frac{\int dp^N dr^N A(p^N, r^N) \exp(-\beta \mathcal{H}(p^N, r^N))}{\int dp^N dr^N \exp(-\beta \mathcal{H}(p^N, r^N))}$$

**r** is position vector and p is momentum vector. **N** is number of particles **H** is the Hamiltonian of the system and  $\beta = 1/k_BT$ 

In replacing the sum by an integral, we have attributed a "volume" h<sup>3N</sup> to every quantum state

Hamiltonian is sum of potential and kinetic energy

$$H(p^{N}, r^{N}) = U(r^{N}) + \sum_{i} \frac{p_{i}^{2}}{2m_{i}}$$

If A does not depend on momenta the integration of momenta can be done analytically (Gaussian integral)

$$\langle A \rangle = \frac{\int dr^N A(r^N) \exp(-\beta \mathcal{U}(r^N))}{\int dr^N \exp(-\beta \mathcal{U}(r^N))}$$

# **Problems with this integral**

- We cannot compute the sum over all quantum states because there are so many
- And we cannot compute the classical integral either (except the integration over momenta).
- Consider "normal" numerical integration of 100 particles, 3 dimensions, 10 points in every direction.
- Requires 10<sup>300</sup> points for a very poor estimate of the integral...

### Daan Frenkel's analogy

A similar but much less serious problem:

Measure the depth of the Nile by quadrature.

Not very efficient...



© D. Frenkel

# The solution

A better strategy: measure depth while walking around in the Nile

Importance sampling



# Importance sampling

We wish to perform a **random walk** in configuration space, such that the number of times that each point is visited, is proportional to its Boltzmann weight

$$\mathcal{N}(r^N) = c \exp[-\beta U(r^N)]$$

Then

$$\langle A \rangle \approx \frac{1}{L} \sum_{1=1}^{L} A(r_i^N)$$

how to achieve such a random walk?

#### **Balance**

Whatever our rule is for moving from one point to another, it should not destroy the equilibrium distribution.

That is: in equilibrium we must have balance



### **Detailed balance**

denoting **o** old configuration and **n** the new state reachable from **o** this balance condition is

$$\mathcal{N}(o)\sum_{n}\pi(o \to n) = \sum_{n}\mathcal{N}(n)\pi(n \to o)$$

A stronger condition is

$$\mathcal{N}(o)\pi(o \to n) = \mathcal{N}(n)\pi(n \to o)$$

for each pair of states o, n

Detailed balance (automatically implies balance)

# Importance Sampling Random Walk

A move starting from one point consist of generating a **trial move** and accept or reject such a move.

Transition probabilities are a product of the **generation probability** and the **acceptance probability** 

$$\pi(o \to n) = \alpha(o \to n) \times \operatorname{acc}(o \to n)$$

Detailed balance implies

$$\mathcal{N}(o)\alpha(o \to n) \times \operatorname{acc}(o \to n) =$$
$$\mathcal{N}(n)\alpha(n \to o) \times \operatorname{acc}(n \to o)$$

### Metropolis algortihm

Generation probabilities are often chosen symmetric.

$$\alpha(o \to n) = \alpha(n \to o)$$

Therefore

$$\mathcal{N}(o) \times \operatorname{acc}(o \to n) = \mathcal{N}(n) \times \operatorname{acc}(n \to o)$$

$$\frac{\operatorname{acc}(o \to n)}{\operatorname{acc}(n \to o)} = \frac{\mathcal{N}(n)}{\mathcal{N}(o)} = e^{-\beta[U(n) - U(o)]}$$

the choice of Metropolis, Rosenbluth, Rosenbluth, Teller and Teller (1953)

$$\operatorname{acc}(o \to n) = \min\left(1, e^{-\beta[U(n) - U(o)]}\right)$$

# Importance Sampling Random Walk

A move starting from one point consist of generating a **trial move** and **accept or reject** such a move.

$$\operatorname{acc}(o \to n) = \min\left(1, e^{-\beta[U(n) - U(o)]}\right)$$

Metropolis, Rosenbluth, Rosenbluth, Teller and Teller (1953)

- try to change energy state
- compute  $\Delta E = E_{new} E_{old}$
- accept new state if ran <  $exp(\Delta E/kT)$
- reject otherwise
- sample the state of the system
- repeat



# Parallel tempering/Replica Exchange

Ergodicity problems can occur, esspecially in glassy systems: biomolecules, moleuclar glasses, gels, etc.

The solution: go to high temperature

High barriers in energy landscape: difficult to sample

Barriers effectively low: easy to sample



# Parallel tempering/Replica Exchange

Simulate two systems simultaneously

system 1 temperature T<sub>1</sub>



$$e^{-\beta_1 U_1(r^N)}$$

$$e^{-\beta_2 U_2(r^N)}$$

total Boltzmann weight:  $e^{-\beta_1 U_1(r^N)}e^{-\beta_2 U_2(r^N)}$ 



Allow two systems to swap

system 2 temperature T<sub>1</sub> system 1 temperature T<sub>2</sub>

$$e^{-\beta_1 U_2(r^N)}$$

$$e^{-\beta_2 U_1(r^N)}$$

total Boltzmann weight:

$$e^{-\beta_1 U_2(r^N)}e^{-\beta_2 U_1(r^N)}$$

$$\operatorname{acc}(1 \leftrightarrow 2) = \min\left(1, e^{(\beta_2 - \beta_1)[U_2(r^N) - U_1(r^N)]}\right)$$

### Acceptance rule

The ratio of the new boltzmann factor over the old one is

$$\frac{\mathcal{N}(n)}{\mathcal{N}(o)} = e^{(\beta_2 - \beta_1)[U_2(r^N) - U_2(r^N)]}$$

the swap acceptance ratio is

$$\operatorname{acc}(1 \leftrightarrow 2) = \min\left(1, e^{(\beta_2 - \beta_1)[U_2(r^N) - U_1(r^N)]}\right)$$

# More replicas

Consider M replica's in the NVT ensemble at a different temperature.



A swap between two systems of different temperatures  $(T_i, T_j)$  is accepted if their potential energies are near.

other parameters can be used: Hamiltonian exchange

### **Molecular dynamics**

Is based on Newton's equations.

$$F_i = m_i a_i = m_i \frac{d^2 x_i(t)}{dt^2}$$

for i=1 .. N particles

the force F is given by the gradient of the potential

$$F_i = -\frac{\partial V(r^N)}{\partial r_i}$$

given the potential, one can integrate the trajectory x(t) of the whole system as a function of time.

# **Numerical integration**

This is an N-body problem, which can only be solved numerically (except in very special cases)

$$x(t + \Delta t) = x(t) + \dot{x}(t)\Delta t + \frac{1}{2}\ddot{x}(t)\Delta t^2 + \frac{1}{6}\ddot{x}(t)\Delta t^3 + \dots$$

at least, in principle..

Naïve implementation: truncation of Taylor expansion

$$x(t + \Delta t) = x(t) + \dot{x}(t)\Delta t + \frac{1}{2}\ddot{x}(t)\Delta t^2$$

#### Wrong!

The naive "forward Euler" algorithm

- is not time reversible
- does not conserve volume in phase space
- suffers from energy drift

#### Better approach: "Verlet" algorithm

Han sur Lesse

# Verlet algorithm

compute position in next and previous time steps

$$\begin{aligned} x(t + \Delta t) &= x(t) + \dot{x}(t)\Delta t + \frac{1}{2}\ddot{x}(t)\Delta t^2 + \frac{1}{6}\ddot{x}(t)\Delta t^3 + \frac{1}{24}\ddot{x}(t)\Delta t^4 \dots \\ x(t - \Delta t) &= x(t) - \dot{x}(t)\Delta t + \frac{1}{2}\ddot{x}(t)\Delta t^2 - \frac{1}{6}\ddot{x}(t)\Delta t^3 + \frac{1}{24}\ddot{x}(t)\Delta t^4 \dots \end{aligned}$$

$$x(t + \Delta t) + x(t - \Delta t) = 2x(t) + \ddot{x}(t)\Delta t^{2} + \mathcal{O}(\Delta t^{4})...$$

or

$$x(t + \Delta t) = 2x(t) - x(t - \Delta t) + \ddot{x}(t)\Delta t^2$$
 Verlet

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Verlet algorithm

- is time reversible
- does conserve volume in phase space
- (is "symplectic")
- does not suffer from energy drift

...but is it a good algorithm?

i.e. does it predict the time evolution of the system correctly???

### Molecular chaos

Dynamics of "well-behaved" classical many-body system is chaotic.

Consequence: Trajectories that differ very slightly in their initial conditions diverge exponentially ("Lyapunov instability")



# Lyapunov instability

The Lyapunov disaster in action...



Any small error in the numerical integration of the equations of moti on, will blow up exponentially....

always...

...and for any algorithm!!

SO:

Why should anyone believe Molecular Dynamics simulations ???

Answers:

- 1. In fact, one should not...
- Good MD algorithms (e.g. Verlet) can also be considered as good Monte Carlo algorithms –they therefore yield reliable STATIC properties ("Hybrid Monte Carlo")
- 3. What is the point of simulating dynamics, if we cannot trust the resulting time-evolution???
- All is well (probably), because of...
   The Shadow Theorem.

# Shadow theorem

- For any realistic many-body system, the shadow theorem is merely a hypothesis.
- It basically states that Good algorithms generate numerical trajectories that are "close to" a REAL trajectory of the many-body system.
- Question: Does the Verlet algorithm indeed generate "shadow" trajectories?
- Take a different look at the problem.
  - Do not discretize NEWTON's equation of motion...
  - ...but discretize the ACTION

# Lagrangian Classical mechanics

• Newton: 
$$F_i = m_i \frac{d^2 x_i(t)}{dt^2}$$

- Lagrange:
  - Consider a system that is at a point r<sub>0</sub> at time t=0 and at point r<sub>t</sub> at time t=t, then the system follows a trajectory r(t) such that:

$$S \equiv \int_0^t dt' \mathcal{L}(r(t'))$$

is an extremum. The Lagrangianis L defined as:

$$\mathcal{L}(r(t)) = K - U(r)$$
 kinetic energy

# Langrangian

For example, if we use cartesian coordinates:

$$\mathcal{L}(r(t)) = \sum_{i=1}^{N} \frac{1}{2} m_i \dot{r}_i^2 - U(r_1, r_2, \dots r_N)$$

What does this mean?

Consider the "true" path R(t), with R(0)= $r_0$  and R(t)= $r_t$ . Now, consider a path close to the true path:

$$r(t') = R(t') + \delta r(t')$$

Then the action S is an extremum if

$$\frac{\partial S}{\partial r(t')} = 0 \text{ for all } t$$

what does this mean?

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#### **Discretized action**

$$S_{cont} = \int_{t_0}^{t_1} dt \mathcal{L}(t)$$
$$S_{disc} = \Delta t \sum_{i=0}^{i_{max}} \mathcal{L}(t_i)$$

$$\mathcal{L}(t_i) = K(t_i) - U(t_i)$$

For a one dimensional system this becomes

$$\mathcal{L}(t_i)\Delta t = \frac{1}{2}m\Delta t \frac{(x_{i+1} - x_i)^2}{\Delta t^2} - U(x_i)\Delta t$$
$$S_{disc} = \sum_{i=1}^{i_{max}} \left[\frac{m(x_{i+1} - x_i)^2}{2\Delta t} - U(x_i)\Delta t\right]$$

### Minimize the action

Now do the standard thing: Find the extremum for small variations in the path, i.e. for small variations in all  $x_i$ .

$$\frac{\partial S_{disc}}{\partial x_i} = 0 \text{ for all } i$$

This will generate a discretized trajectory that starts at time  $t_0$  at X, and ends at time t at  $X_t$ .



### Minimizing the action

$$\frac{\partial S_{disc}}{\partial x_i} = \frac{\partial}{\partial x_i} \sum_{i=1}^{i_{max}} \left[ \frac{m(x_{i+1} - x_i)^2}{2\Delta t} - U(x_i)\Delta t \right]$$

.

$$\frac{\partial S_{disc}}{\partial x_i} = \frac{-m(x_{i+1} - x_i) + m(x_i - x_{i-1})}{\Delta t} - \Delta t \frac{\partial U(x_i)}{\partial x_i}$$

$$0 = \frac{m}{\Delta t} \left( 2x_i - x_{i+1} - x_{i-1} - \frac{\Delta t^2}{m} \frac{\partial U(x_i)}{\partial x_i} \right)$$

$$0 = 2x_i - x_{i+1} - x_{i-1} - \frac{\Delta t^2}{m} \frac{\partial U(x_i)}{\partial x_i}$$

$$x_{i+1} = 2x_i - x_{i-1} + \frac{\Delta t^2}{m}F(x_i)$$

- which is the Verlet algorithm!
- The Verlet algorithm generates a trajectory that satisfies the boundary conditions of a REAL trajectory –both at the beginning and at the endpoint.
- Hence, if we are interested in statistical information about the dynamics (e.g. time-correlation functions, transport coefficients, power spectra...)
   ...then a "good" MD algorithm (e.g. Verlet) is fine.

# **Velocity Verlet**

Downside regular verlet algorithm: velocity is not known.

Velocity verlet (Andersen 1983):

$$\mathbf{r}(t + \Delta t) \approx \mathbf{r}(t) + \mathbf{v}(t)\Delta t + \frac{\Delta t^2}{2m}\mathbf{f}(t)$$
$$\mathbf{v}(t + \Delta t) \approx \mathbf{v}(t) + \frac{\Delta t}{2m}[\mathbf{f}(t + \Delta t) + \mathbf{f}(t)]$$

(Is based on Trotter decomposition of Liouville operator formulation, also basis of Multiple time steps).

# Lagrangian approach

Lagrangian is sum of two terms

$$\mathcal{L}(\dot{r}, r) = K(\dot{r}) - U(r) = \frac{m\dot{r}^2}{2} + U(r)$$

$$\frac{\partial \mathcal{L}}{\partial \dot{r}} = \frac{\partial K}{\partial \dot{r}} = p \qquad \qquad \frac{\partial \mathcal{L}}{\partial r} = -\frac{\partial U}{\partial r} = F$$

$$p = \frac{\partial \mathcal{L}(\dot{r}, r)}{\partial \dot{r}} \qquad \qquad \dot{p} = \frac{\partial \mathcal{L}(\dot{r}, r)}{\partial r}$$
 Newton : F=ma

#### Hamiltonian approach

The Hamiltonian is defined as

$$H(p,r) = p\dot{r} - \mathcal{L}(\dot{r},r)$$
$$H(p^N,r^N) = U(r^N) + \sum_i \frac{p_i^2}{2m_i}$$

Hamilton's equations are then

$$\dot{r} = \frac{\partial \mathcal{H}(r,p)}{\partial p} = \frac{p}{m}$$

$$\dot{p} = -\frac{\partial \mathcal{H}(r,p)}{\partial r} = -\frac{\partial U(r^N)}{\partial r}$$

Integrating equations of motion (by Verlet) conserves the Hamiltonian

#### **Conservation of Hamiltonian**

$$dH(p,r) = \frac{\partial H}{\partial p} dp + \frac{\partial H}{\partial r} dr$$
$$\frac{\partial H}{\partial p} = \dot{r} \qquad \frac{\partial H}{\partial r} = -\dot{p}$$
$$\frac{dH(p,r)}{dt} = \frac{\partial H}{\partial p} \dot{p} + \frac{\partial H}{\partial r} \dot{r} = \dot{r}\dot{p} - \dot{p}\dot{r} = 0$$

So a solution to the Hamiltonians equation conserves the TOTAL energy

$$E = K + U$$

## **MD** generates **NVE** ensemble

In general the MC phase space density is

$$\rho(x) = e^{-\beta \mathcal{H}(x)} / Z$$

$$Z = \int e^{-\beta \mathcal{H}(x)} dx$$

with *x*= {*p*<sup>*N*</sup>,*r*<sup>*N*</sup>}

Integrating over momenta gives

$$Z = \frac{1}{N! \Lambda^{3N}} \int e^{-\beta \mathcal{U}(r)} dr$$

N! comes from indistinguishability of particles.

But MD conserves Hamiltonian H= E = constant (and constant total P).

$$ho(x) = \delta[E - \mathcal{H}(x)]/g(E)$$
  $g(E) = \int dx \delta[E - \mathcal{H}(x)]$   
with instantaneous temperature  $k_B T = \sum_{i=1}^N rac{m v_i^2}{N_f}$ 

# Thermostat: From NVE to NVT

Introduce thermostat in MD trajectory:

- stochastic thermostats
  - Andersen
  - Langevin
  - Bussi (2007)
- deterministic thermostat
  - Nose-Hoover

All of these alter the velocities such that the trajectory samples the canonical NVT ensemble, and the partition function becomes

$$Z = \frac{1}{N! \Lambda^{3N}} \int e^{-\beta \mathcal{U}(r)} dr$$

These thermostats differ in how they achieve this

# **Andersen Thermostat**

- Every particle has a fixed probability to collide with the Andersen demon
- After collision the particle is give a new velocity

$$P(v) = \left(\frac{\beta}{2\pi m}\right)^{3/2} \exp\left[-\beta m v^2/2\right]$$



• The probabilities to collide are uncorrelated (Poisson distribution)

$$P(t;v) = v \exp\left[-vt\right]$$

#### **Nose Hoover thermostat**



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#### **Nose-Hoover Thermostat**

$$H_{\text{Nose}} = \sum_{i=1}^{N} \frac{p_i^2}{2ms^2} + \frac{p_s}{2Q} + U(r^N) + \frac{g}{\beta} \ln s$$

now define 
$$\mathcal{H}(p',r) = \sum_{i=1}^{N} \frac{{p'_i}^2}{2m_i} + U(r^N) \qquad \qquad p' = p/s$$

then it is possible to show that the partition function  $Z_{\text{nose}}$  is  $Z_{nose} \propto \frac{1}{N!} \int dp'^N dr^N \exp\left[-\beta \frac{3N+1}{g} \mathcal{H}(p',r)\right]$ 

for g=3N+1 the system samples the canonical distribution if p' is interpreted as the real momentum

#### **Nose-Hoover Thermostat**

$$H_{\text{Nose}} = \sum_{i=1}^{N} \frac{p_i^2}{2ms^2} + \frac{p_s}{2Q} + U(r^N) + \frac{g}{\beta} \ln s$$

equations of motion follow from Hamilton's equations.

$$\frac{\mathrm{d}r_{i}}{\mathrm{d}t} = \frac{\partial H_{\mathrm{Nose}}}{\partial p_{i}} = \frac{p_{i}}{ms^{2}} \qquad \frac{\mathrm{d}p_{i}}{\mathrm{d}t} = -\frac{\partial H_{\mathrm{Nose}}}{\partial r_{i}} = -\frac{\partial U(r^{N})}{\partial r_{i}}$$
$$\frac{\mathrm{d}s}{\mathrm{d}t} = \frac{\partial H_{\mathrm{Nose}}}{\partial p_{s}} = \frac{p_{s}}{Q} \qquad \frac{\mathrm{d}p_{s}}{\mathrm{d}t} = -\frac{\partial H_{\mathrm{Nose}}}{\partial s} = \frac{1}{s} \left(\sum \frac{p_{i}^{2}}{ms^{2}} - \frac{g}{\beta}\right)$$

# Effect of mass Q

Lennard-Jones fluid



mean square displacement

temperature relaxation

### **Ergodicity theorem**

time averages over a NVT MD trajectory

$$\bar{A} = \frac{1}{\mathcal{T}} \int_0^{\mathcal{T}} A(t) dt$$

ensemble average

$$\langle A \rangle = \frac{\int dr^N A(r^N) \exp(-\beta \mathcal{U}(r^N))}{\int dr^N \exp(-\beta \mathcal{U}(r^N))}$$

Ergodicity theorem states that for an 'ergodic system'

$$\bar{A} = \langle A \rangle$$

# **Practical MD**

- Initialization
  - Total momentum should be zero (no external forces)
  - Temperature rescaling to desired temperature
  - Particles/atoms/molecules start on a lattice/ or random positions
- Force calculations
  - Periodic boundary conditions
  - Straightforward force: Order N<sup>2</sup> algorithm:
  - neighbor lists, linked cell: Order N:
  - Electrostatics: Ewald summation  $O(N^{1.5})$  or PME: O(NlogN)
- Integrating the equations of motion
  - Verlet or velocity verlet
  - Thermostat
  - optionally : multiple time steps

#### **Periodic boundaries**



# Saving CPU

Cell list

Verlet List





#### All-atom force fields for biomolecules

Potential energy for protein



vdW interactions only between non-bonded |i-j|>4

#### **Currently available empirical force fields**

- CHARMm (MacKerrel et 96)
- AMBER (Cornell et al. 95)
- GROMOS (Berendsen et al 87)
- OPLS-AA (Jorgensen et al 95)
- ENCAD (Levitt et al 83)
- Subtle differences in improper torsions, scale factors 1-4 bonds, united atom rep.
- Partial charges based on empirical fits to small molecular systems
- Amber & Charmm also include ab-initio calculations
- Not clear which FF is best : top 4 mostly used
- Water models also included in description
  - TIP3P, TIP4P
  - SPC/E
- Current limit: 10<sup>5</sup> atoms, 1000 ns

# **Photoactive Yellow Protein**



#### Absorption of a blue-light photon triggers the photo cycle

J. Vreede et al. Biophys. J. 2005





# **Replica Exchange works for MD**

High barriers in energy landscape: difficult to sample

Barriers effectively low: easy to sample



phase space

Consider M replica's in the NVT ensemble at a different temperature.



$$\frac{i \rightarrow j}{j \rightarrow i} = \exp \left[ (\beta_i - \beta_j) (U(j) - U(i)) \right]$$

A swap between two systems of different temperatures  $(T_i, T_j)$  is accepted if their potential energies overlap.

Advantage: better sampling phase space

# **Partial unfolding**

Loss of α-helical structure
Exposure of hydrophobic groups
Increased flexibility in parts of the protein backbone





# A REMD trajectory

