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Molecular Dynamics and Monte Carlo Methods

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Classical mechanics

- Newton's equation of motion
 F = ma
 F: force, m: mass, a: acceleration
 3D vectors are denoted by bold-face
 symbols.
 Scalar values are denoted by italic symbols.
- **a** is second-derivative of position **r** with respect to time *t*.

$$\mathbf{v} = \frac{d\mathbf{r}}{dt} = \left(\frac{dx}{dt}, \frac{dy}{dt}, \frac{dz}{dt}\right)$$
$$\mathbf{a} = \frac{d\mathbf{v}}{dt} = \frac{d^2\mathbf{r}}{dt^2} = \left(\frac{d^2x}{dt^2}, \frac{d^2y}{dt^2}, \frac{d^2z}{dt^2}\right)$$

Solution of equation of motion (1)

Fall of a body of mass *m* from height *h*



Solution of equation of motion (2)

• Harmonic oscillator Mass: mSpring length: rLength of unstrained spring: r_0 Force constant: k

$$F = -k(r - r_0) \qquad \qquad F = -kq$$
$$m\frac{d^2r}{dt^2} = -k(r - r_0) \qquad \qquad q = r - r_0 \qquad \qquad m\frac{d^2q}{dt^2} = -kq$$

Solution of equation of motion (2)

$$\frac{d^2 q}{dt^2} = -\frac{k}{m}q = -\omega^2 q, \quad \omega = \sqrt{\frac{k}{m}}$$

$$q(t) = A\cos\omega t + B\sin\omega t \quad \text{General solution}$$

$$q(0) = q_0, \quad dq/dt \Big|_{t=0} = v(0) = 0 \quad \text{Initial conditions}$$

$$A = q_0, \quad B = 0$$

$$q(t) = q_0\cos\omega t, \quad r = q_0\cos\omega t + r_0$$

Potential energy and force (1)

Definition of potential energy $E(\mathbf{r})$ at position \mathbf{r} :



Potential energy and force (2)

Change in potential energy by displacement Δr .

$$E(\mathbf{r} + \Delta \mathbf{r}) - E(\mathbf{r}) = E(x + \Delta x, y + \Delta y, z + \Delta z) - E(x, y, z)$$

= $E(x + \Delta x, y + \Delta y, z + \Delta z) - E(x, y + \Delta y, z + \Delta z)$
+ $E(x, y + \Delta y, z + \Delta z) - E(x, y, z + \Delta z)$
+ $E(x, y, z + \Delta z) - E(x, y, z)$
= $\frac{\partial E}{\partial x} \Delta x + \frac{\partial E}{\partial y} \Delta y + \frac{\partial E}{\partial z} \Delta z = \nabla E \cdot \Delta \mathbf{r}$

Since

 $E(\mathbf{r} + \Delta \mathbf{r}) - E(\mathbf{r}) = -\mathbf{F} \cdot \Delta \mathbf{r}$ we obtain

 $\mathbf{F} = -\nabla E$ | Force can be calculated from potential energy.

Energy conservation law (1)

- In an isolated system, the sum (denoted by *H*) of potential energy *E* and kinetic energy *K* remains constant.
- Kinetic energy

$$K = \frac{1}{2} m \big| \mathbf{v} \big|^2$$

Proof of the conservation law

$$\frac{dH}{dt} = \frac{dK}{dt} + \frac{dE}{dt} = m\mathbf{v} \cdot \frac{d\mathbf{v}}{dt} + \frac{d\mathbf{x}}{dt} \cdot \frac{\partial E}{\partial \mathbf{x}}$$
$$= m\mathbf{v} \cdot \mathbf{a} - \mathbf{v} \cdot \mathbf{F} = \mathbf{v} \cdot (m\mathbf{a} - \mathbf{F}) = 0$$

Energy conservation law (2)



The sum is unchanged.

Energy conservation law (3)



Molecular dynamics method

- Molecular dynamics (MD) method calculates the time variation of the positions and the velocities of the atoms in a molecular system, evaluating the forces from the potential energy function and integrating Newton's equations of motion.
- The equations of motion for a system composed of more than two atoms cannot be integrated analytically.
- In this case, they are integrated numerically, where the whole calculation is decomposed into a series of the calculations for a very short time period.
- Accuracy of the numerical integration is evaluated by examining the energy conservation.

Velocity Verlet integrator



Harmonic oscillator (1)

• Harmonic oscillator Mass: mSpring length: rLength of unstrained spring: r_0 Force constant: k

$$F = -k(r - r_0) \qquad F = -kq$$
$$m\frac{d^2r}{dt^2} = -k(r - r_0) \qquad q = r - r_0 \qquad m\frac{d^2q}{dt^2} = -kq$$

Harmonic oscillator (2)

- A Perl program (osc.pl) that numerically integrates the equation of motion of harmonic oscillator with velocity Verlet method
- Initial position: q(0)=1, initial velocity: v(0)=0

```
$q=1.0;$v=0.0;
                            ($e,$f)=calc_force($q);
$m=1.0;$k=1.0;
                           for($i=1;$i<=$nstep;$i++) {</pre>
$dt=0.01;$nstep=100;
                              $v+=0.5*$f/$m*$dt;
sub calc_force {
                              $q+=$v*$dt;
  my $q=$_[0];
                              ($e,$f)=calc_force($q);
  my $f=-$k*$q;
                              $v+=0.5*$f/$m*$dt;
  my $e=0.5*$k*$q**2;
                              $H=0.5*$m*$v**2+$e;
  return ($e,$f);
                              print OUT $i*$dt,",",$q,
                                ",",$v,",",$H,"¥n";
}
                                                      15
open(OUT,">osc$dt.csv");
                           }
```

Exercise 1

- Calculate the averages of the absolute differences of total energies and its initial value <|*H*-*H*₀|>, changing the time steps as \$dt=0.01, 0.02, 0.05, 0.1, 0.2, 0.5, and 1 in osc.pl.
- Plot <|H–H₀|> against the time step in the Excel sheet osc.xlsx.
- Briefly discuss the result.

Error depends on time step



Plots of \$q against \$v

calculated with dt = 0.1

(black), 0.5 (red).



Plot of $\langle H - H_0 \rangle$ against \$dt.

$$H = \frac{mv^2}{2} + \frac{kq^2}{2} = 0.5 \quad \clubsuit \quad v^2 + q^2 = 1$$

 $|H-H_0|$ corresponds deviation from the circle.

Choice of appropriate time step

- The smaller time step causes the smaller error in the total energy.
- In general, 1/10 1/20 of the cycle of the fastest motion is used for the time step.
- In the case of a protein, the fastest motion is the bond-stretching motion (3000 cm⁻¹; 10 fs) of X–H bonds (X=C, N, O, or S).
- Therefore, 0.5 1.0 fs is appropriate.

A system with many atoms (1)

 A system composed of atoms with van der Waals interactions (vdw.pl)



| <pre>\$natom=3;</pre> | # | Number of particles |
|---------------------------|---|-----------------------|
| \$width=10.0; | # | Width of initial |
| | | particle distribution |
| <pre>\$scale=1.0;</pre> | # | Scaling factor for |
| | | initial velocity |
| \$fcap=1.0; | # | Force constant for |
| | | spherical boundary |
| \$sigma=1.0; | # | Atom radius |
| <pre>\$epsilon=1.0;</pre> | # | Well depth |
| \$mass=1.0; | # | Atomic mass |
| \$nstep=100000; | # | Number of MD steps |
| \$nsave=100; | # | Frequency of saving |
| | | trajectory |
| \$dt=0.001; | # | Time step |
| \$seed=110601; | # | Random seed |

A system with many atoms (2)

- Initial arrangement
 - Atoms are randomly placed with in a cube with the edge length of \$width.
- Initial velocities
 - Randomly assigned. Their magnitude can be changed by \$scale parameter.
- Potential energy function:

$$E = \sum_{i=1}^{N} \sum_{j=i+1}^{N} 4\varepsilon \left(\frac{\sigma^{12}}{r_{ij}^{12}} - \frac{\sigma^{6}}{r_{ij}^{6}} \right) + \sum_{i=1}^{N} E_{cap}(r_{i})$$

$$E_{cap}(r_{i}) = \begin{cases} 0 & r_{i} < r_{cut} \\ f_{cap}(r_{i} - r_{cut})^{2} & r_{i} \ge r_{cut} \end{cases}$$

$$r_{i} \text{ is distance from origin.}$$

$$r_{cut} \text{ is set to the half of $width.}$$

$$r_{cut} \text{ is set to the half of $width.}$$

A system with many atoms (3)

- Result can be visualized by using UCSF Chimera.
- 1. Double-click the icon of Chimera 1.5.2.
- Choose "Tools" → "MD/Ensemble Analysis" → "MD Movie." Set Trajectory format to "PDB", PDB frames contained in to "Single file", and "vdw.pdb" to the file. Then, click "OK."
- 3. Choose "Actions" \rightarrow "Atoms/Bonds" \rightarrow "stick" to show atoms.
- 4. Click playback button to start animation.
- Examine the effect on the dynamics of the parameters.

Comparison with experimental data

- Integration of Newton's equations of motion corresponds to the simulation of the dynamics of an isolated system.
- Experimentally observed data are the averages over a huge number (say 10²³) of molecules.
- Are the results from molecular simulations comparable with the experimental data?

Real system

Protein

An isolated system (Constant-*NVE*)

A constant-temperature and constant-volume (constant-*NVT*) system composed of 10²³ protein molecules ²³





Constant-*NVT* system (1)



- The system is composed of many identical sub-systems.
- Each sub-system is composed of a protein molecule and its surrounding water molecules.
- Each sub-system can exchange heat with its neighbors.
- Number of the unit system and the total energy of the whole system are constant.

Constant-*NVT* system (2)

 Experimentally observed data are the averages of the observables of each state weighted by its probability of existence.

 $\langle A \rangle = A_i \rho_i, \quad \sum_i \rho_i = 1 \quad \rho_i$: probability of existence

• Distribution with maximum entropy

= canonical distribution $\rho_i = Z^{-1} \exp(-e_i/k_{\rm B}T)$ e_i : energy of state *i* $Z = \sum_i \exp(-e_i/k_{\rm B}T)$ Z: partition function

Constant-*NVT* system (3)

• In a molecular simulation, each state in the whole system is generated sequentially.



Ensemble average

 Evaluate the ensemble average of the total energy of a harmonic oscillator

$$H(q,p) = \frac{p^2}{2m} + \frac{k}{2}q^2, \quad \rho(q,p) = \frac{\exp\left[-\frac{H(q,p)}{k_{\rm B}T}\right]}{\int \exp\left[-\frac{H(q,p)}{k_{\rm B}T}\right] dqdp}$$

 $\langle H \rangle = \int H(q, p) \rho(q, p) dq dp = k_{\rm B} T$ Exact value

- Method 1: Numerical integration with grid
- Method 2: Monte Carlo integration
- Method 3: Importance sampling

1: Numerical integration with grid



- Evaluate exp(-H/k_BT) at each grid point and compute its sum and the sum of the product with H.
- Only the grid points within $-10 \le q \le 10$ and $-10 \le p \le 10$ are considered.
- Plot the ratio of the sums (*i.e.* <*H*>) against the number of grid points.

Evaluate *H* and $exp(-H/k_BT)$.

2: Monte Carlo integration



- Draw q and p from a uniform distribution within $-10 \le q \le 10$ and $-10 \le p \le 10$.
- Evaluate exp(-H/k_BT) at each point and compute its sum and the sum of the product with H.
- Plot the ratio of the sums (*i.e.* <*H*>) against the number of the sample points.

Comparison of the results (1)



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Problem of Monte Carlo integration

- Error is inversely proportional to the square root of the number of samples→To decrease the error by a factor of 10, 100 times larger samples are required.
- However, grid approach is not applicable to biomacromolecules due to their large internal degrees of freedom. A 100-residue protein has more than 2¹⁰⁰ ≒ 10³⁰ different conformations.
- It is necessary to improve the accuracy of the Monte Carlo method.
 →importance sampling

Importance sampling

- The Monte Carlo integration calculates the weighted sum of *H* with the weighting factors of $exp(-H/k_BT)$.
- At (q, p) = (0, 0), the weighting factor is one, whereas at (q, p) = (10, 10), it is 3.7×10^{-44} .
- The contributions to the average are different between sample points, which decreases computational efficiency.
- The efficiency is maximized when the number of sample points from a region is proportional to the weighting factor, exp(−*H*/*k*_B*T*), of the region.→importance sampling

3: Importance sampling



- Draw samples from a distribution proportional to the weight exp(-H/k_BT).
- Evaluate *H* at each sample point and calculate the average.
- Plot the average <H> against the number of samples.

A Perl program

```
$kT=1.0;
$pi=atan2(1.0,1.0)*4.0;
$max npt=100;
for($npt=2;$npt<=$max_npt;$npt+=2) {</pre>
  $val1=0.0;
  for($i=0;$i<$npt**2;++$i) {</pre>
    $x1=rand;
    $x2=rand;
#Convert uniform distribution into normal distribution.
    $q=sqrt(-2.0*$kT*loq($x1))*cos(2.0*$pi*$x2);
    $p=sqrt(-2.0*$kT*loq($x1))*sin(2.0*$pi*$x2);
    $H=0.5*$a**2+0.5*$p**2;
    $val1+=$H;
                           #Sum of total energy
  }
  printf("%d %f¥n",$npt**2,$val1/($npt**2));
}
```

Comparison of the results (2)



Sample generation (1)



Sample generation (2)

- This method is possible only when the cumulative distribution function (CDF) can be calculated.
- It is impossible to obtain an analytical form of the CDF for a system of biomacromolecules, because the relation between bonded and non-bonded interactions is quite complicated.
- It is also impossible to calculate it numerically due to the huge internal degrees of freedom.

Use Markov chain

Markov chain



- Let the probability of transition from state *i* to state *j* be π_{ii} .
- Let the probability of existence of state *i* before transition be ρ⁰_i, the probability of existence of state *j* after transition is given by,

$$ho_j^1 = \sum_i
ho_i^0 \pi_{ij}$$

• Transition probability satisfies the following:

$$\sum_{j} \pi_{ij} = 1$$

Example of Markov chain (1)

- Consider two states.
- Let transition probabilities be:

| $\pi_{11} = 0.6$ | $\pi_{12} = 0.4$ |
|------------------|------------------|
| $\pi_{21} = 0.3$ | $\pi_{22} = 0.7$ |

Start with state 1

| Step | State 1 | State 2 |
|------|---------|---------|
| 0 | 1 | 0 |
| 1 | 0.6 | 0.4 |
| 2 | 0.48 | 0.52 |
| 3 | 0.444 | 0.556 |



Example of Markov chain (2)

 When stating with state 2, the probabilities converge to the same values.



- After convergence, $\rho = \rho \pi$.
- ρ is a eigenvector of matrix π.
 → ρ is uniquely determined by π.

Metropolis method (1)

- We want to derive transition matrix from probability distribution.
- The detailed balance condition is the sufficient condition for $\rho = \rho \pi$.

$$\rho_i \pi_{ij} = \rho_j \pi_{ji} \implies \sum_i \rho_i \pi_{ij} = \sum_i \rho_j \pi_{ji} = \rho_j \sum_i \pi_{ji} = \rho_j$$

• Metropolis method:

$$\begin{cases} \pi_{ij} = \alpha_{ij} & \text{if } \rho_j \ge \rho_i \text{ and } i \neq j \\ \pi_{ij} = \alpha_{ij} \left(\rho_j / \rho_i \right) & \text{if } \rho_j < \rho_i \text{ and } i \neq j \end{cases}$$

$$\alpha_{ij} = \alpha_{ji}, \quad \sum_{j \ne i} \alpha_{ij} = 1, \quad \pi_{ii} = 1 - \sum_{j \ne i} \pi_{ij} = \sum_{\substack{j \ne i \text{ and } \rho_j < \rho_i}} \alpha_{ij} \left(1 - \rho_j / \rho_i \right)$$

$$41$$

Metropolis method (2)

 Randomly move an atom within a cube centered at the atom with the edge length of 2Δ to generate a new state.

 $\alpha_{ij} = \frac{1}{N_{\Delta}}$ Within the cube

 $\alpha_{ij} = 0$ Outside the cube



• The move is accepted if the energy of the new state, *e_j*, is lower than that of the original state, *e_j*. Otherwise, the move is accepted with the following probability:

$$\rho_j / \rho_i = \exp\left[-\left(e_j - e_i\right)/k_{\rm B}T\right] = \exp\left(-\Delta e_{ji}/k_{\rm B}T\right)$$

• If not accepted, the atom does not move.

$$\pi_{ii} = 1 - \sum_{j \neq i} \pi_{ij} = \sum_{j \neq i} \left(\alpha_{ij} - \pi_{ij} \right) = \sum_{\substack{j \neq i \text{ and} \\ \rho_j < \rho_i}} \alpha_{ij} \left(1 - \rho_j / \rho_i \right)$$

An application

- A harmonic oscillator
- Initial condition: (q, p) = (0, 0)



A Perl program

```
$nstep=10000;
                                                  #Number of steps
($q,$p)=(0.0,0.0);
                                                  #Initial states
$delta=1.0;
                                                  #Maximum displacement
$kT=1.0;$m=1.0;$k=1.0;
                                                  #kT, mass, force constant
$delta_q=$delta/sqrt($k);
$delta p=$delta*sqrt($m);
open(OUT,">metropolis$delta.csv");
                                                  #Output file
$ave=0.0;
$H=&calc H($q,$p);
                                                  #Initial energy
for($i=1;$i<=$nstep;$i++) {</pre>
  $q new=$q+2.0*$delta q*(rand()-0.5);
                                                  #Trial move
  $p new=$p+2.0*$delta p*(rand()-0.5);
                                                  #Trial move
  $H_new=&calc_H($q_new,$p_new);
  $probability=exp(($H-$H new)/$kT);
  if($probability >= 1.0 || $probability >= rand()) { #Metropolis criterion
    $q=$q new;$p=$p new;$H=$H new;
  }
  $ave+=$H;
  printf(OUT "%d,%f¥n",$i,$ave/$i) if($i % 100 == 0);
}
close(OUT);
sub calc H {
                                                  #Energy function
  my ($q,$p)=a ;
  return 0.5*$p*$p/$m+0.5*$k*$q*$q;
}
```

Exercise 2

- Download metropolis.pl from the web page of this lecture and double-click the icon of the downloaded file to execute it.
 - Plot <*H*> against the sample number. Check whether <*H*> converges to 1.
- Check the convergence changing the value for \$delta.

– Try \$delta=0.1.

 Discuss why the convergence depends on \$delta.

Application to biomacromolecules

- Metroplis method can be realized by choosing an atom randomly and moving the atom to a random position.
- However, such a move changes the bond length and causes increase of energy. →Probability of acceptance is very small.
- To avoid this problem, only dihedral angles are changed. But, this has following drawbacks.

 →It is difficult to handle multiple molecules.
 →In the region where atoms are closely packed, such as protein cores, change in the dihedral angle will cause steric clashes.

Constant-temperature MD (1)

- Constant-temperature MD can generate a canonical ensemble.
- This can be more easily applied to the systems of biomacromolecules than Monte Carlo method.
- The ensemble average is given by the time average.
- Temperature is regulated by modifying the velocity.

$$\frac{3}{2}NkT = \sum_{i=1}^{N} \frac{m_i \left| \mathbf{v}_i \right|^2}{2}$$

Constant-temperature MD (2)

- Nosé method
- Degrees of freedom of the heat bath are Nosé-Hoover chain method explicitly considered.
- Constraint method
 - Only the coordinate part follows the canonical distribution.
- Langevin dynamics
 - Temperature is regulated by friction and random force.



- Berendsen weak-coupling method
 - Does not generate a canonical ensemble.
 - Simple and easy to use.

Langevin dynamics

- The physical system exchanges heat with the heat bath through collisions with fictitious particles of the heat bath.
- Equations of motion

 $m\mathbf{a} = \mathbf{F}(\mathbf{x}) - \gamma \mathbf{v} + \mathbf{R}(t)$

Friction Random force caused by the collisions

• Random force **R** satisfies the following:

 $\langle \mathbf{R}(t) \rangle = 0, \quad \langle \mathbf{R}(t) \cdot \mathbf{R}(t') \rangle = 6k_{\rm B}T\gamma\delta(t-t')$

Average Variance and covariance

An application

 A system composed of atoms with van der Waals interactions (vdw_langevin.pl)

| <pre>\$natom=4; \$width=10.0;</pre> | <pre># Number of particles # Width of initial particle distribution</pre> | 20 18 16 |
|-------------------------------------|---|--|
| \$fcap=1.0; | <pre># Force constant for spherical boundary</pre> | |
| \$sigma=1.0; | # Atom radius | |
| <pre>\$epsilon=1.0;</pre> | # Well depth | |
| \$mass=1.0; | # Atomic mass | |
| \$nstep=100000; | <pre># Number of MD steps</pre> | ☑ 6 |
| \$nsave=100; | <pre># Frequency of saving trajectory</pre> | |
| \$dt=0.001; | # Time step | |
| \$seed=120528; | # Random seed | 0 20 40 60 80 100 |
| \$gamma=10.0; | <pre># friction coefficient</pre> | Time |
| \$kT=1.0; | | |
| | | Average: 5.91 (exact value: 6) ₅₀ |

Berendsen weak-coupling method

1. Calculate instantaneous temperature *T*' at every step of velocity Verlet.

$$\frac{3}{2}NkT' = \sum_{i=1}^{N} \frac{m_i \left|\mathbf{v}_i\right|^2}{2}$$

2. Scale velocities by a factor of χ . Constant τ controls the speed of adjustment.

$$\chi = \left[1 + \frac{\Delta t}{\tau} \left(\frac{T}{T'} - 1\right)\right]^{1/2}$$

How to send your report

- Use PowerPoint to create your report.
- Report should include the results and discussion of exercises 1 and 2.
- Send the PowerPoint file to tterada@iu.a.u-tokyo.ac.jp.
- Subject of the e-mail should be "Molecular modeling" and write your name and ID card number in the body of the e-mail.