

# Simulations / statistical mechanics / ...

Andrew Torda, April 2007

## Topics

- very simple stat mechanics
- Monte Carlo
- molecular dynamics

## Favourite books

- "Understanding Molecular Simulation", Frenkel and Smit, Academic Press, 2002
- "Computer Simulation of Liquids", Allen & Tildesley, Oxford Science Publications, 1990

# Concepts

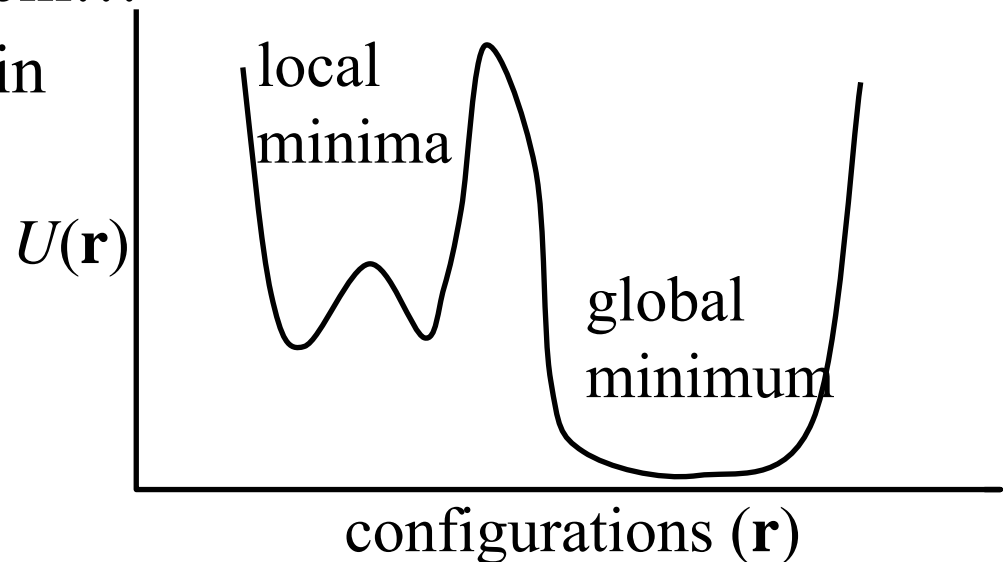
- potential energy
- work
- entropy
- free energy

# Nomenclature

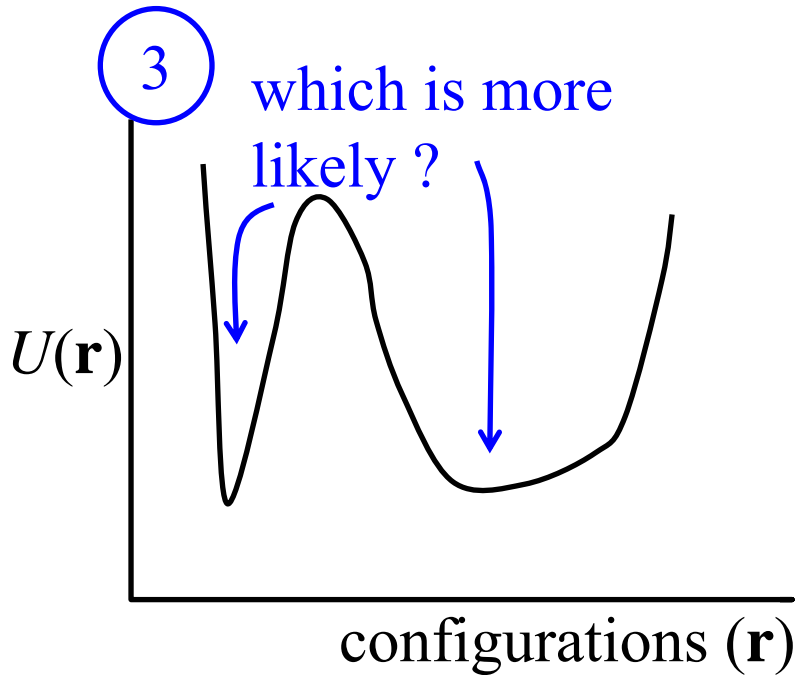
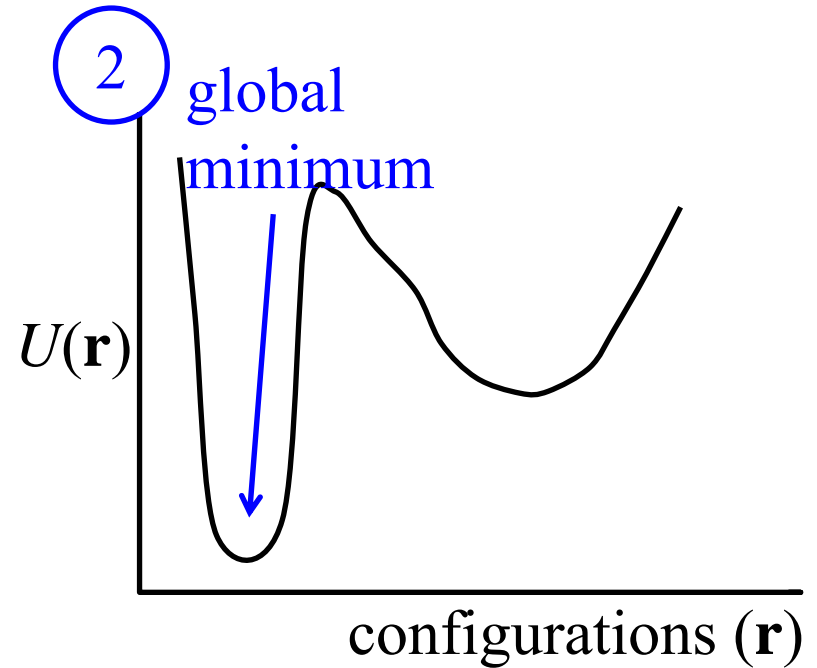
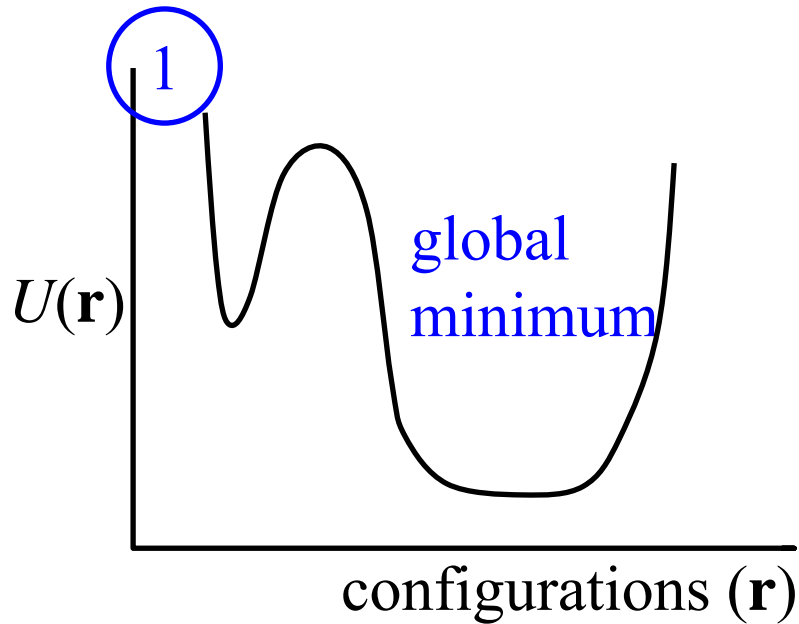
- $T$  temperature
- $N$  all kinds of things, usually number of particles
- $k$  and  $k_B$  Boltzmann's constant
- $R$  gas constant  $= k N_a$
- $S$  entropy
- $F$  Helmholtz (NVT)
- $G$  (Gibbs) free energy (NPT)
- $U$  internal energy
- $H$  enthalpy  $= U + pV$
- $E$  energy,  $E_{kin}$ ,  $E_{pot}$ ,  $E_{bond}$ , ...
- $Q$  heat
- $W$  work
- $V$  volume
- $\Omega(x)$  number of states of system with property (x)

# Potential energy

- electrostatic  $U(r) = \frac{q_1 q_2}{4\pi\epsilon_0 r}$
- gravity  $U(r) = \frac{Gm_1 m_2}{r}$
- elastic, ...
- potential energy of a protein...
  - where would the protein like to be ?

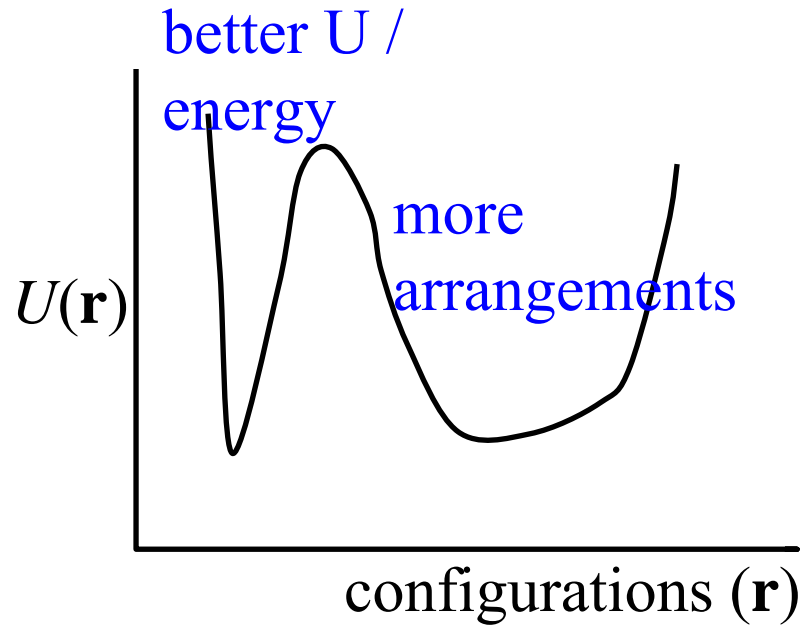


# More than potential energy



- in more detail ...

# Simulation and formal statistical mechanics



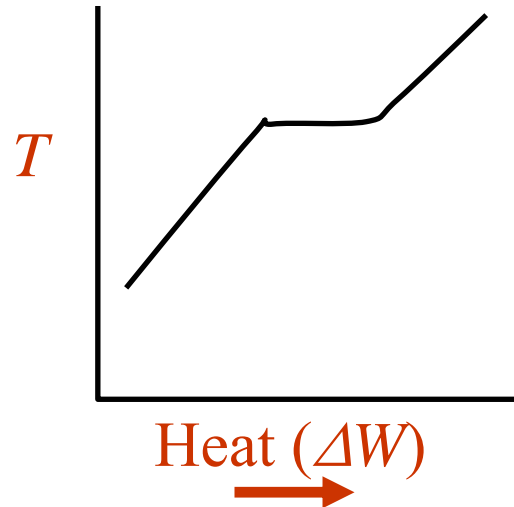
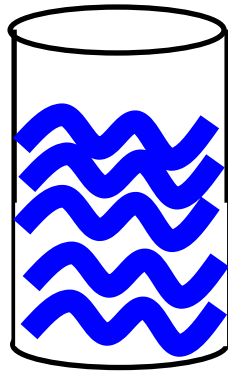
Quantified ?

- entropy and free energy

Dumb simulation, preferring to go downhill

- should show how probabilities (entropy) are balanced against energy

# Heat Capacity example



- change in rate of heating ? Boiling / phase change
- proteins ? DNA ? folding / melting
- easy to simulate ?
  - only if certain rules are followed
    - (example) no heat can leave our system
- Important
  - simulations are valid if they follow rules

# History

- Statistical mechanics
  - derived by summing up properties of individual particles
- thermodynamics
  - less emphasis on individual particles
- lots of formulae which cannot be completely applied to proteins
  - sums over infinite volumes, numbers of particles, time

## Rules and limitations

- Always at equilibrium



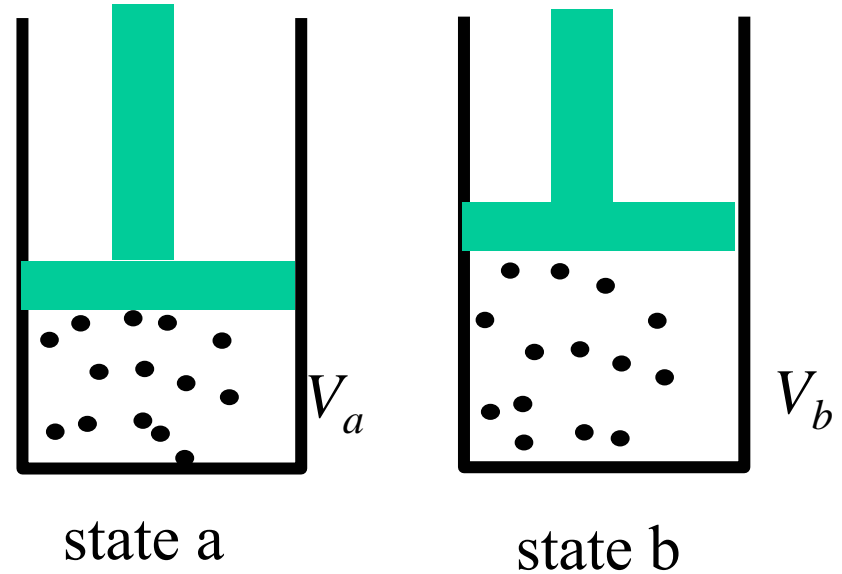
# First Law

Conservation of energy

- $dU = \Delta Q + \Delta W$
- $dU$  change in internal energy
- $\Delta Q$  heat given to system
- $\Delta W$  work done on system
  
- example of work...

# Work on a gas

- $\Delta W = -P \Delta V$
- $dU = \Delta Q + \Delta W$   
 $= \Delta Q - P \Delta V$

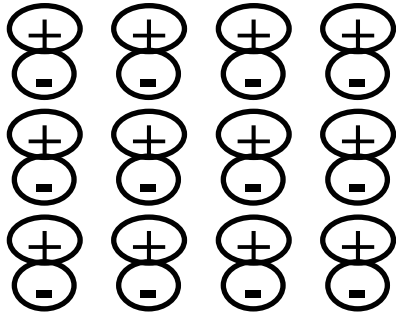


- others
  - charges in electric fields, surface tension / area, ....

# Entropy

- second law of thermodynamics
- role in free energy
- formula for simple systems
- Disorder, how many ways can the system arrange itself..
  - depends on energy (and volume and number of particles)
- How many states can the system have / occupy (specified  $E$ ) ?
  - $\Omega(E)$
  - $S = -k \ln \Omega(E)$

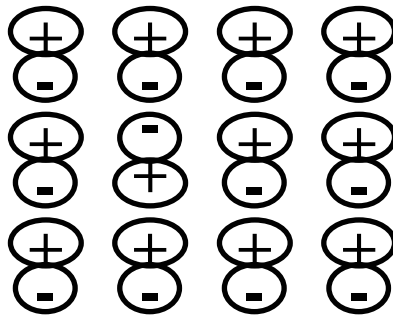
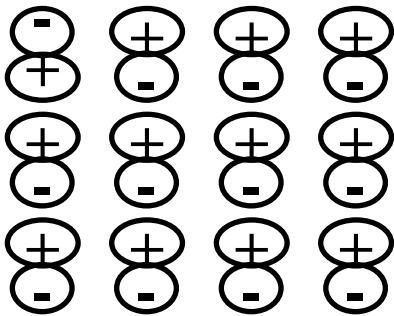
# Number of states $\Omega(X)$



$$T=0$$

$$\Omega(E) = 1$$

$$S = -k \ln 1 = 0$$



.....  $T > 0$  small

$$\Omega(E) = N_{atoms}$$

$$S = -k \ln N_{atoms}$$

- a bit more energy ? more states
  - more.. solid  $\rightarrow$  liquid .. many many more

# Gibbs

What if states are not equally likely ?

- $N_{state}$  states with distribution
- $p_1=0.999, p_2=0.00001, p_2=0.00001, \dots$
- just as if the system had one state
  - low entropy
- $p_1=0.5, p_2=0.1, p_2=0.1, \dots$ 
  - a bit more entropy, but still very much dominated by  $p_1$
- $p_1=0.01, p_2=0.01, p_2=0.01, \dots$ 
  - lots of states, all equally likely
  - lots of entropy

In general

$$S = -k \sum_{i=1}^{N_{state}} p_i \ln p_i$$

Gibbs entropy !!

# Applicability

- can one really estimate ?  $S = -k \sum_{i=1}^{N_{state}} p_i \ln p_i$ 
  - liquid.. no
  - protein ..no
- with a simulation ?
  - too many states
- simple system (grid / lattice) .. later
- methods to get to  $\Delta S$  later

# Second law

- disorder increases

$$dS = \frac{dQ_{rev}}{T} \geq \frac{dQ}{T}$$

$S$ entropy $Q$ heat
-------------------------

- in an irreversible process,  $S$  of system always increases
- useful consequence, for small changes
- $dQ = TdS$
- Intuitive ?
  - I heat the system, temperature does not go up much
  - making water boil

# Entropy and other properties

- if  $dQ = TdS$

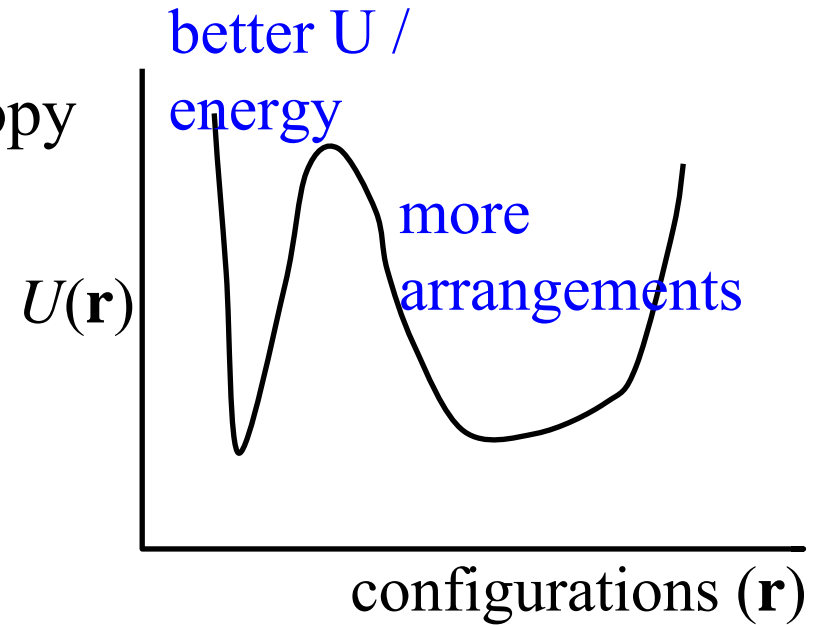
$$\begin{aligned}dU &= dQ + dW \\&= TdS + dW \\&= TdS - PdV\end{aligned}$$

- what if we fix volume ?  $\left(\frac{\partial U}{\partial S}\right)_V = T$
- Typical technique..
  - fix  $V$  or  $P$  or  $T$  and look at the relations
  - fixed  $(N, V, T)$  Helmholtz
  - fixed  $(N, V, P)$  Gibbs



# Units

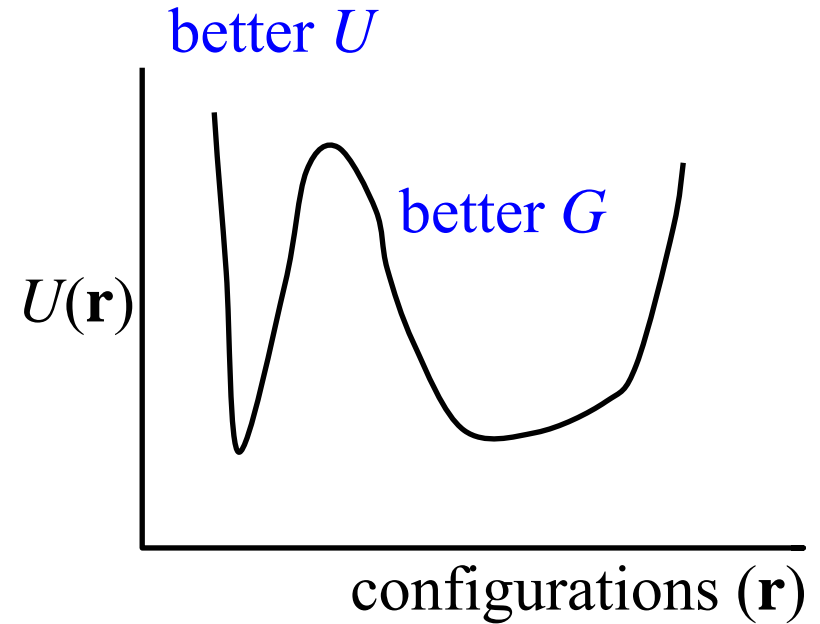
- more arrangements = more entropy
- behaving like energy
- entropy has units of energy



- from picture, we do not care about  $U$ , introduce  $F$  (Helmholtz)
- $F = U - TS$

# Free Energy types

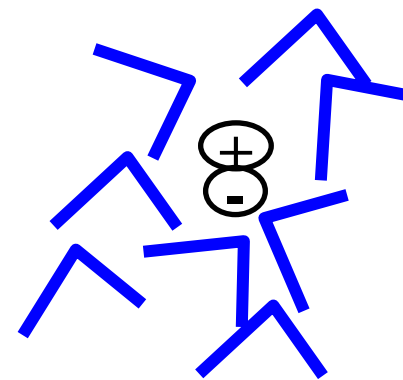
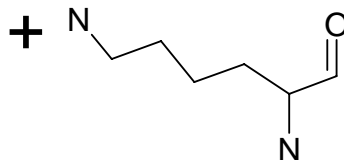
- $F = U - TS$
- $G = U - TS + pV$   
 $= H - TS$
- often we look at changes
- $\Delta G = H - T \Delta S$
- is my picture valid ?
  - not strictly (what if system can hop around ?)



# Where can we use this ?

- what is the entropy of a molecule ?
  - sounds easy  $\oplus$   
 $\ominus$
  - really...
  - entropy depends on solvent (system)
- entropy of a conformation ?
  - has no meaning

$$S = -k \sum_{i=1}^{N_{state}} p_i \ln p_i$$



- is it additive ?
  - sometimes

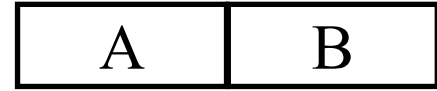
# Adding entropy



$$\Omega_A$$



$$\Omega_B$$



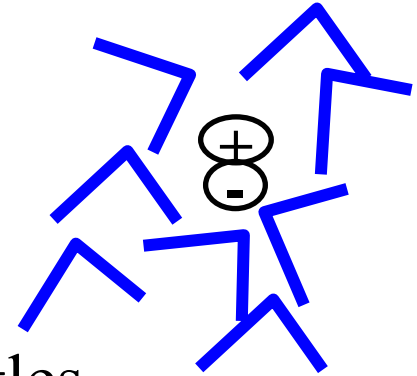
$$\Omega_{AB} = \Omega_A \Omega_B$$

- entropy is extensive
  - $S_{AB} = k \ln (\Omega_A \Omega_B) = k \ln (\Omega_A) + k \ln (\Omega_B) = S_A + S_B$
- assumption
  - for my new system A and B weakly interact
- what if they interact ?
  - putting A in state 1 changes probability of B in state 1
  - what if it just changes the probability ?  
 $\Omega_{AB} \neq \Omega_A \Omega_B$

$$S = -k \sum_{i=1}^{N_{state}} p_i \ln p_i$$

# May we decompose entropy ?

- Remember energy in proteins
- $E_{tot} = E_{bonds} + E_{vdw} + E_{...}$
- $S_{tot} = S_{bonds} + S_{vdw} + ... ?$ 
  - no
  - makes no sense unless
  - bonds are decoupled from atoms and angles...
- Different parts of system
  - $S_{ligand} + S_{solvent} + ...$
- obviously they do interact
- Free energies
  - $G_{solv}, G_{protein}, G_{ligand}, G_{bonds}$  not really legal

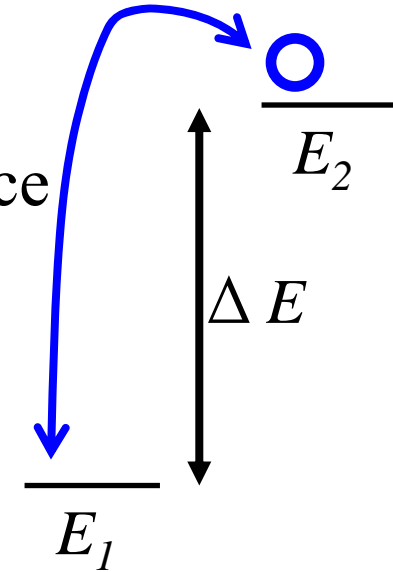


# Stop and summarise

- Internal energy  $U$  – things like springs
- Enthalpy  $H$  – includes pressure
- Gibbs free energy  $G$  what we usually use
- Free energy lets us incorporate the concept of what is most likely
- Entropy is not additive between systems that interact

# Boltzmann distribution – two states

- System with two energy levels
- I know the temperature and energy difference
- How likely is system to sit in  $E_1$  ?  $E_2$  ?
  - System is very cold,
    - $\Delta E$  seems big
  - System is very very hot  $T \rightarrow \infty$ 
    - $\Delta E$  does not matter, seems small
- Relative populations (probabilities)  $p_1, p_2$
- $\Delta E = E_2 - E_1$
- sometimes



$$\frac{p_1}{p_2} = e^{\beta \Delta E}$$

# Boltzmann distribution

- what is the probability of a certain energy level ?
- depends on all available levels

$$p_i = \frac{e^{-\beta E_i}}{\sum_j e^{-\beta E_j}}$$

- name of bottom ... partition function, Z
- does this agree with previous slide ?

$$Z = \sum_i e^{-E_i/kT}$$



# Consequences of Boltzmann distribution

- At absolute zero
  - only lowest energy state is populated
- At low temperatures
  - low energy states favoured
- High temperature
  - system can visit high energy regions
- Infinite temperature
  - all states equally likely
- For two states (bound / unbound)
  - exponential term means populations quickly become big/small

$$\frac{p_1}{p_2} = e^{\Delta E/kT}$$

# How big are energy differences ?

- simplest case, equal populations
- $p_1 = p_2$

$$\frac{p_1}{p_2} = e^{\Delta E/kT}$$

$$1 = e^{\Delta E/kT}$$

$$\ln 1 = \Delta E/kT$$

$$\Delta E = 0$$

- $k = 1.38 \times 10^{-23} \text{ J K}^{-1}$ , but use
- $R = k N_A$   
 $= k 6.02 \times 10^{23} \text{ J K}^{-1} \text{ mol}^{-1}$   
 $= 8.314 \text{ J K}^{-1} \text{ mol}^{-1}$

# examples of populations

- for 99:1 at 300 K
  - $\Delta E = 11 \text{ kJ mol}^{-1}$

$$\frac{p_1}{p_2} = e^{\Delta E/kT}$$

$$\ln \frac{p_1}{p_2} = \Delta E/kT$$

$$\Delta E = kT \ln \frac{p_1}{p_2}$$

## Drugs

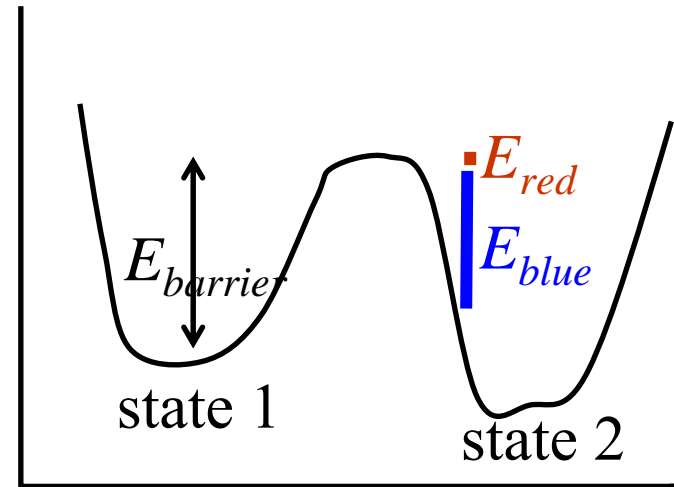
- Dissociation constant  $k_d$  of drug D to protein P
- nanomolar drugs are  $10^{-9}$ ,
- difference between 1 and 10 nM binding drug
  - 46 vs 52 kJ mol<sup>-1</sup>
- topic will return later

$$k_d = \frac{[D][P]}{[DP]}$$

# Barrier crossing

- How likely are you to cross a barrier ?

- $P_{red}$  vs  $P_{blue}$



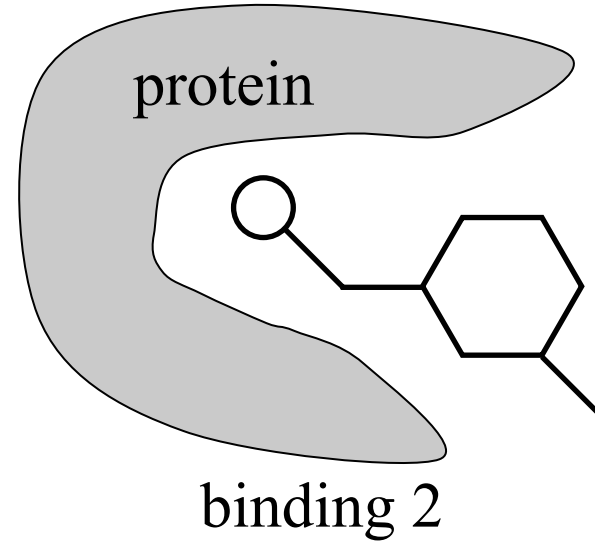
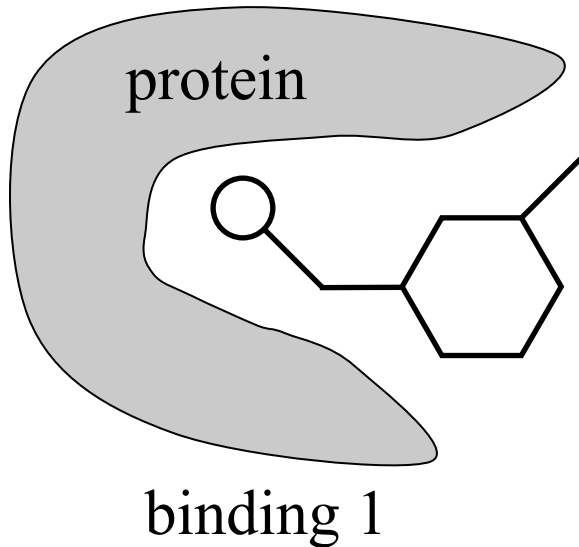
- all the blue copies of system will not make it over  $E_{barrier}$
- red population is small, even for  $E_{barrier} \sim kT$
- but explains why  $\ln(rate) \propto T$

# More examples – particle interactions

- You have a scoring function for interactions
- usually called  $\Delta G$ 
  - $\Delta G_{tot} = \Delta G_{HB} + \Delta G_{ionic} + \dots$ 

H-bonds  
ionic
- why is this bad nomenclature ?

# Entropy of one conformation ?



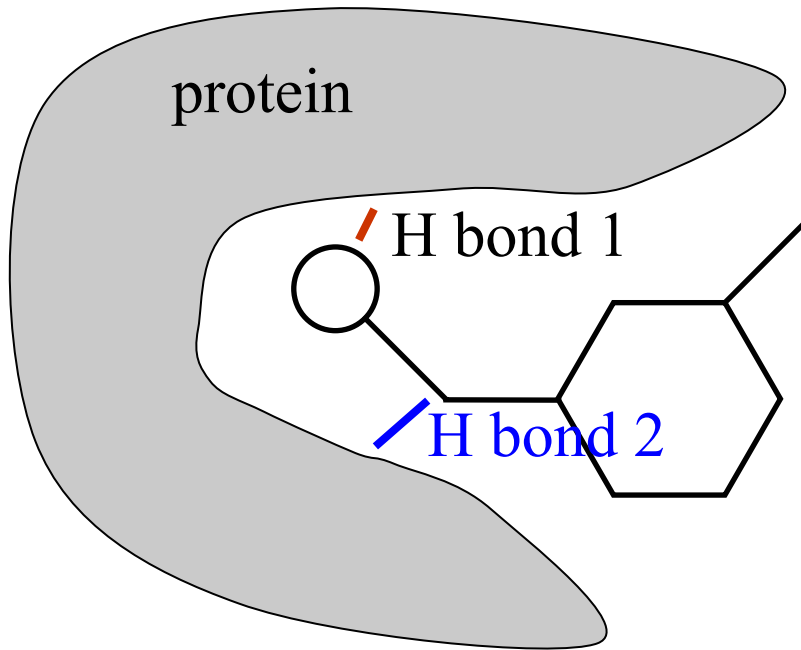
- can I talk about  $\Delta G_1$  vs  $\Delta G_2$  ?
  - $S = k \ln \Omega$ 
    - but  $\Omega$  depends on all accessible states
- if binding 1 can change to binding 2, they are both part of  $\Omega$
- I do believe we can talk about  $U_1$  and  $U_2$

# Meaning of labelled entropies

- $\Delta G_{HB}$  implies  $H_{HB} + \Delta TS_{HB}$
- $\Delta G_{ionic}$  implies  $H_{ionic} + \Delta TS_{ionic}$ 
  - what is  $S_{ionic}$ ?  $S = k \ln \Omega_{ionic}$ 
    - no meaning

# independence of terms

- even without labelled entropies



- can we add free energy due to Hbond 1 and 2 ?
  - implies  $\Delta S = \Delta S_1 + \Delta S_2$
  - $k \ln \Omega = k \ln \Omega_1 + k \ln \Omega_2$
  - $k \ln \Omega = k \ln (\Omega_1 \Omega_2)$
- 
- only possible if there is no interaction between 1 and 2
  - nevertheless, additivity of free energies is widely used !



# where next ?

- how to see some of these properties by simulating
- how simulating depends on these properties