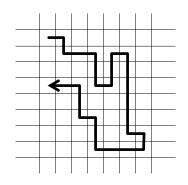
#### Monte Carlo and MD simulations

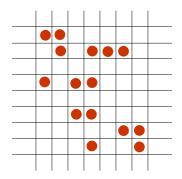
Andrew Torda, April 2019 strukt und sim

What we observe in any system?

averages of observables (pressure, energy, density)
 Given enough time system will visit all states



time



random hopping

My observable  ${\mathcal A}$ 

$$\mathcal{A}_{obs} = \frac{1}{b-a} \int_{a}^{b} \mathcal{A}_{t} dt$$

$$\mathcal{A}_{obs} = \frac{1}{N_{obs}} \sum_{i=1}^{N_{obs}} \mathcal{A}_i$$

# Time and space averages

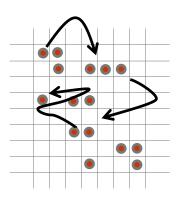
If we believe 
$$\mathcal{A}_{obs} = \frac{1}{N_{obs}} \sum_{i=1}^{N_{obs}} \mathcal{A}_i$$

then

$$\mathcal{A}_{obs} = \sum_{j}^{states} p_{j} \mathcal{A}_{j}$$

$$\equiv \langle \mathcal{A} \rangle$$

and  $p_j$  is the probability of state j

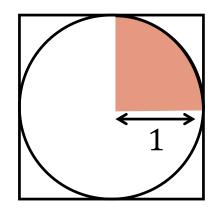


- $\langle \mathcal{A} \rangle$  is ensemble average and usually  $\bar{\mathcal{A}}$  is time average
- if sample with correct probability, we can find  $\mathcal{A}_{obs}$
- order of visiting states does not matter

### **Monte Carlo**

How to calculate  $\pi$  with random numbers

$$\frac{points_{red}}{points_{square}} = \frac{\frac{1}{4}\pi r^2}{\text{area in square}}$$



$$\pi = 4 \frac{points_{red}}{points_{square}}$$

while (not converged) pick random *x*, *y* 

$$n_{square}$$
 ++
if  $((x^2+y^2) < 1)$ 
 $n_{red}$  ++
print  $\frac{4 n_{red}}{n_{square}}$ 

# **Generating distributions / Monte Carlo**

Generating points in a circle? (generating function)

$$p_{in\_circle} = \begin{cases} 1 & x^2 + y^2 \le 1 \\ 0 & x^2 + y^2 > 1 \end{cases}$$

We could work out the area of a circle (integrate) by picking random numbers

What does Monte Carlo simulation mean?

- generating points according to some distribution to find an average or integral
- what is our distribution in physical systems?
  - Boltzmann distribution

### Monte Carlo and Boltzmann distributions

Boltzmann probability distribution

$$p_i = rac{e^{rac{-E_i}{kT}}}{\sum_j e^{rac{-E_j}{kT}}}$$
 often written as  $p_i = rac{e^{rac{-E_i}{kT}}}{Z}$  since we define  $Z = \sum_j e^{rac{-E_j}{kT}}$ 

If we could generate this distribution, we could reproduce most properties of a system

Leads to a scheme (not possible)

# correct, but not practical scheme

```
while (not happy)
   generate configuration \mathbf{r}_i (conformation of protein, ...)
   calculate p_i (number between 0 and 1)
   generate random number x
   if (x < p_i)
                                                                                p_i = \frac{e^{\frac{-E_i}{kT}}}{\sum_i e^{\frac{-E_j}{kT}}}
        accept \mathbf{r}_i
   else
        reject r<sub>i</sub>
```

- Result? a set of  $\mathbf{r}_i$  with Boltzmann distribution
- Problem ? we do not know  $\sum_{j} e^{\frac{-E_{j}}{kT}}$

### a better scheme

We cannot generate points from 
$$p_i = \frac{e^{\frac{-E_i}{kT}}}{\sum_j e^{\frac{-E_j}{kT}}}$$

What if we have two configurations?

$$\frac{p_i}{p_j} = \frac{e^{\frac{-E_i}{kT}}}{Z} \frac{Z}{e^{\frac{-E_j}{kT}}}$$

$$=e^{\frac{E_j-E_i}{kT}}$$

$$=e^{\frac{-\Delta E}{kT}}$$

### a better scheme

$$\frac{p_i}{p_i} = e^{\frac{-\Delta E}{kT}}$$

If we have one configuration to start

we can work out the relative probability of a second

Convenient convention

- going from old $\rightarrow$ new  $\Delta E < 0$ 
  - $E_{new} E_{old} < 0$  energy is better / more negative

Does it matter where you start? What is *i*?

# **Metropolis Monte Carlo**

• generating a distribution

- $\frac{p_i}{p_j} = e^{\frac{-\Delta E}{kT}}$
- if  $\Delta E < 0$ , new is likely (more than 1)
- if  $\Delta E > 0$ , old is  $p_{new}$  is possible

```
generate starting configuration \mathbf{r}_o while (not happy) generate \mathbf{r}_{new} calculate E_{new} and \Delta E if \Delta E < 0 set \mathbf{r}_o to \mathbf{r}_{new} else \mathbf{x} = \mathrm{rand} \ [0:1] if (\mathbf{x} \leq e^{-\Delta E/kT}) set \mathbf{r}_o to \mathbf{r}_{new}
```

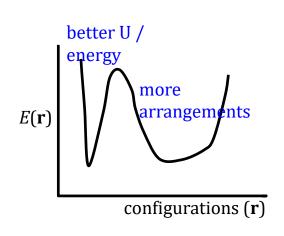
- what if  $\Delta E$  slightly > 0?
  - 0.000000001
- what if  $\Delta E = 10^6$  ?
- small uphill moves are OK
- bigger moves are less likely

# **Properties of Monte Carlo**

The set of  $\mathbf{r}_o$  is a valid distribution (ensemble)

• for some property  $\mathcal{A}$ 

$$\mathcal{A}_{obs} = \langle \mathcal{A} \rangle = \frac{1}{N_{visited}} \sum_{i}^{N_{visited}} \mathcal{A}_{i}$$



- $\mathcal{A}$  could be density, structural property, E, ...
- only works for one temperature *T*

Look at picture.. could I calculate entropy / free energy?

• for simple systems

# **Equilibrium**

MC results (observables / averages)

- only for system at equilibrium
- simulations generate system at equilibrium

What happens for a system out of equilibrium?

- Toy system with 3 states
- for some *T*, at equilibrium

• 
$$p_1 = \frac{5}{8}$$
  $p_2 = \frac{1}{4}$   $p_3 = \frac{1}{8}$ 

• if I have 80 copies of the system, most are in state<sub>1</sub>

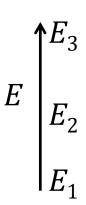
$$E \begin{vmatrix} \mathbf{A}E_3 \\ E_2 \\ E_4 \end{vmatrix}$$

# Reaching equilibrium

System wants 
$$p_1 = \frac{5}{8}$$
  $p_2 = \frac{1}{4}$   $p_3 = \frac{1}{8}$   $50:20:10$ 

- start it with 5:70:5
- all moves 2→1 are accepted (large flux)
- the flux from  $1 \rightarrow 2$ 
  - 1→ 2 moves are not always accepted
  - there are less particles in state<sub>1</sub>

- population
- probability



### **Detailed balance**

For any two states (state<sub>i</sub> and state<sub>j</sub>)

Flow  $i \rightarrow j$  must equal  $j \rightarrow i$ 

otherwise?

Flow  $i \rightarrow j$  depends on

- population  $N_i$
- probability  $\pi(i \rightarrow j)$

Detailed balance

$$N_i \pi(i \to j) = N_j \pi(j \to i)$$

• detailed balance must apply for any pair *i*, *j* 

# **Ergodic**

### Assumptions

- I can do integrals because
  - I will visit every state
  - I can calculate  $p_i$  for all states
- I will visit every state

alternatively

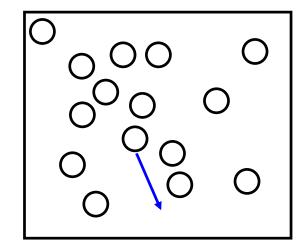
# For any i, j

- $\pi(i \rightarrow j) > 0$
- may require a finite number of steps:  $i \rightarrow k \rightarrow m \rightarrow j$
- must be satisfied

### Moves

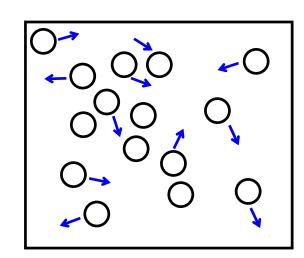
#### version 1

- decide on  $r_{max}$
- pick a particle at random
- pick random  $\Delta x$ ,  $\Delta y$ ,  $\Delta z$  $0 < \Delta a < r_{max}$
- apply move
- accept / reject move



#### version 2

- decide on smaller  $r_{max}$
- foreach particle
  - pick random  $\Delta x$ ,  $\Delta y$ ,  $\Delta z$  $0 < \Delta a < r_{max}$
- apply move
- accept / reject



### **Moves**

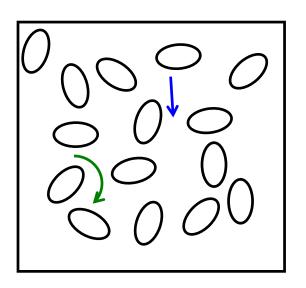
- both kinds of move OK
- note
  - "accept / reject"

More generally,

- how big is  $r_{max}$ ?
- big
  - system moves faster
  - more moves rejected

What if my particles are not spheres?

- rotations also necessary
- time has no meaning



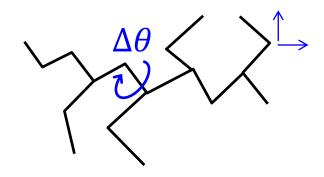
# **Bonded systems**

# Protein (lipid, polymer, ..) Random $\Delta x$ ?

- nearly all will stretch a bond
  - high energy: rejected move
- only feasible method
  - random rotations  $\Delta\theta$

### In general

- most kinds of simple moves OK
- must maintain detailed balance, ergodicity
- question of efficiency
  - high rejection rate means lots of wasted calculations



# More moves – *N* particles

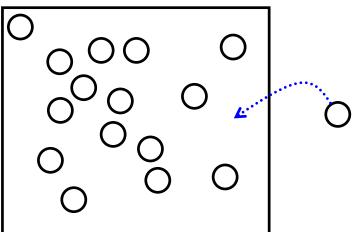
$$\frac{p_{new}}{p_{old}} = e^{-\Delta E/kT}$$

I have defined temperature

- and  $N_{particles}$  and V
- called NVT simulation

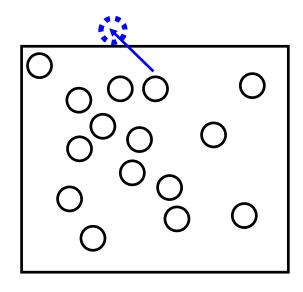
Could I have varied something else?

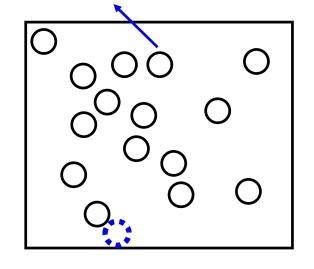
- what if I tried to put particles in / take out?
  - sometimes energy ↑sometimes↓
- system will fluctuate around  $\langle N \rangle$
- this would not be NVT



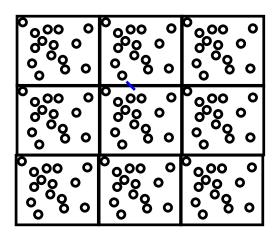
# periodic boundary conditions

Relevant to gases, proteins in water, ...





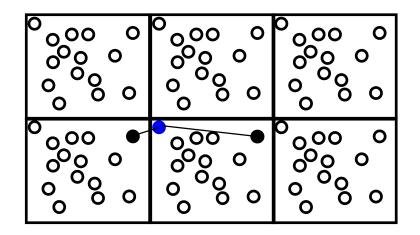
Behaves like an infinite system



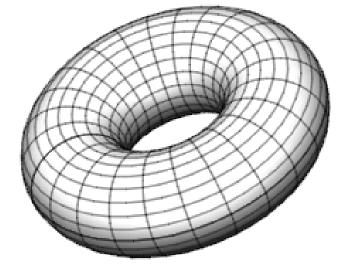
#### **Infinite interactions?**

## Neighbours of blue particle

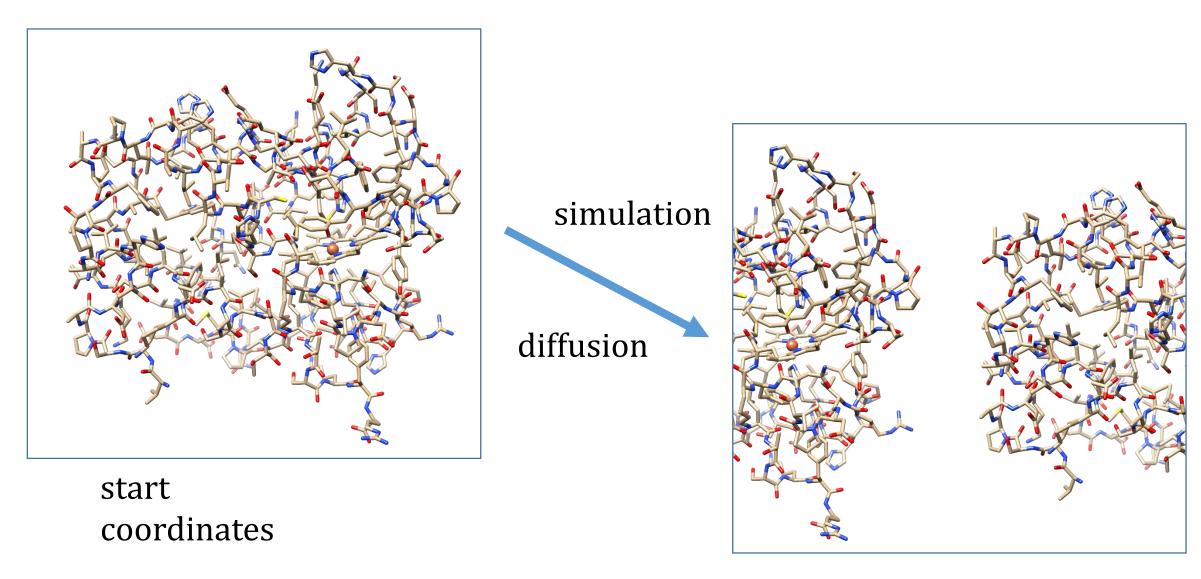
- only use the nearer
- not really an infinite system
- volume defined by box



- how many neighbours does blue particle have?
- why do we need cutoffs?



# protein chopped up by periodic boundary conditions



later

### **Problems with Monte Carlo**

```
while (not happy)

propose move

accept / reject move
```

### Small steps?

system moves slowly: long time to visit all states

### Big steps?

- calculate energy
- reject move
  - no progress, wastes time

# **Dense Systems and Monte Carlo**

#### Random moves?

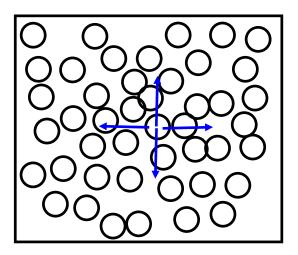
most moves rejected

### Dense systems?

- liquids
- proteins, polymers, ...

#### Solutions

- cleverer MC moves (later)
- MD



# Why do molecular dynamics simulations?

#### Real world

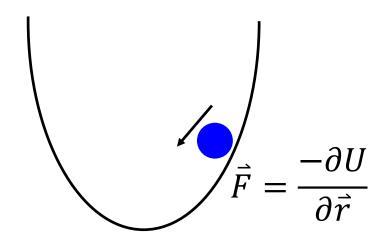
- box of gas, molecule in space, protein molecule in water
- atoms hit each other,
  - share energy, box expands/contracts, ...
  - soon reaches equilibrium
  - visits low energies (often), high energies (less often)
  - visits entropically favoured regions
- we stick in a thermometer
- measure density, ...

#### What have the atoms done?

- feel forces and move
- an MD simulation just copies this

# What do we expect? Molecular Dynamics

one particle in a well



Unlike MC, particles have kinetic energy  $E_{kin}$ 

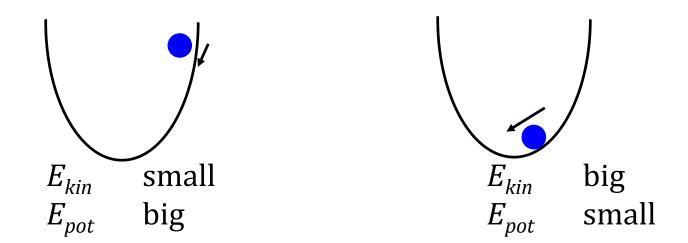
# Kinetic and potential energy

Our system is isolated (no work done)

 $E_{tot}$  never changes

conserves energy (no work done on system)

$$E_{tot} = E_{pot} + E_{kin}$$



For one particle  $E_{tot} = E_{pot} + E_{kin} = \text{constant}$ 

# **Lots of particles**

### Particles hitting each other

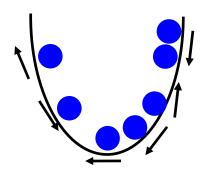
- exchanging energy
- Total system
- conserves energy

### One particle?

- maybe at bottom but moving slowly ( $E_{kin}$  +  $E_{pot}$  small)
- per particle energy no longer conserved (may gain or lose)

### Many particles

- distribution of velocities
- distribution of potential energies



### Boltzmann distribution in real world

One version of real world (N, V, T)

- constant number of particles, volume, temperature
- today  $E = E_{kin} + E_{pot}$
- *Z* is partition function
- earlier  $Z = \sum_{i} e^{\frac{-\Delta E_i}{kT}}$

But now we have kinetic energy  $E_{kin}(\mathbf{p})$ 

- where  $\mathbf{p} = m\dot{\mathbf{x}}$ 
  - potential energy  $E_{pot}(\mathbf{r})$
- if we write in continuous form ...

### **Partition function for MD**

Usually write  $\mathcal{H}(\mathbf{p}, \mathbf{r}) = E_{kin}(\mathbf{p}) + E_{pot}(\mathbf{r})$ 

• "Hamiltonian"

All the states are defined by all possible momenta and coordinates

• sum over these:  $Z(N, V, T) \propto \int d\mathbf{p} \int d\mathbf{r} \, e^{\frac{-\mathcal{H}(p, r)}{kT}}$ 

often see  $H(\mathbf{p}, \mathbf{r})$  or  $\mathcal{H}(\mathbf{\Gamma})$ 

### **MD Method**

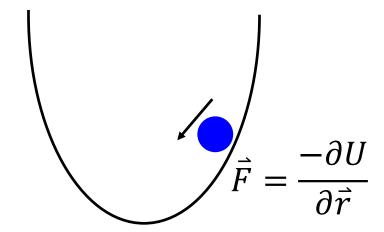
For any particle we can calculate forces

Newtons law

F = ma often better written  $\vec{\ddot{x}} = \vec{F}m^{-1}$ 

If we know acceleration

- we can get velocity
   from velocity
- can get coordinates



```
while (nstep < max_step)
    calculate forces
    integrate to get new coordinates
    nstep ++</pre>
```

averaging, sampling,

# starting a system

#### Initial coordinates

- protein model
- protein from protein data bank (PDB)
- protein + proposed ligand
- box of liquid

Do initial coordinates matter?

- in principle: no infinitely long simulation visits all configurations, reaches equilibrium
- in practice: yes
  - bad examples
    - no simulation is long enough to predict protein conformation
  - take water configuration and run at ice temperature

### **Initial velocities**

First consider temperature – reflects kinetic energy

$$\left\langle \frac{1}{2}mv_{\alpha}^{2}\right\rangle = \frac{1}{2}kT$$

where  $v_{\alpha}^2$  could be  $v_x$ ,  $v_y$ ,  $v_z$  leads to definition

$$T(t) = \sum_{i=1}^{N} \frac{m_i v_i^2(t)}{k N_f}$$

- where  $N_f$  is number degrees of freedom  $\approx 3N$
- we could use this to get initial velocities  $\langle v_{\alpha}^2 \rangle = \frac{kT}{m}$

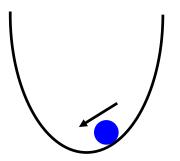
### **Initial velocities**

#### Would one $\langle v^2 \rangle$ be OK?

- not very good
  - $E_{kin}$  correlated with  $E_{pot}$

#### Either

- use more sophisticated distribution
- do not worry
  - system will go to equilibrium
    - velocities will reach sensible values



# Getting new velocities / coordinates

#### constant acceleration

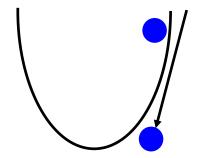
$$x_t = x_0 + vt + \frac{1}{2}at^2$$

or

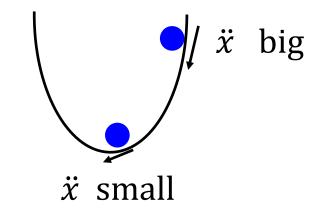
$$x_t = x_0 + \dot{x}t + \frac{1}{2}\ddot{x}t^2$$

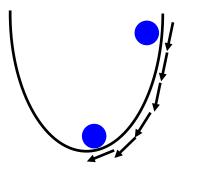
#### OK for constant acceleration

• try to use formula to predict future time



big  $\Delta t$  / step big error





small  $\Delta t$  / step small error slow

# Fundamental problem with integration

- We want to use big  $\Delta t$  (speed)
- We must use small  $\Delta t$  (accuracy)

All  $\Delta t$  will give us some error

numerical integration is never perfect

How small is  $\Delta t$ ?

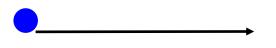
- depends on fastest frequency / steepest walls in energy
  - usually bonds
- for proteins at room temperature
  - $\Delta t \approx 1$  fs (femtosecond  $10^{-15}$  s)
- high temperature  $\Delta t$  should be smaller

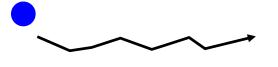
# Noise and heating

#### General rule

- noise heats the system
- formally difficult to prove
- $E_{kin} = \frac{1}{2}mv^2$ 
  - no kinetic energy

 $E_{kin}$  due to noise





‡extra velocity

#### **Noise-free Simulation**

Energy conservation : Absolute rule  $E_{pot} = f(\mathbf{r})$ 

- no time component
- invariant under translation, rotation

When violated?

• (r) does not change, but  $E_{pot}$  changes:  $E_{tot}$  changes

#### **Noise Sources**

### Integrator

- coordinates do not match velocity  $E_{kin}$  wrong:  $(E_{kin} + E_{pot}) \neq \text{constant}$
- energy not conserved

#### Numerical noise

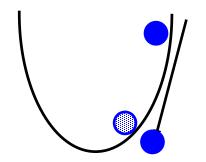
- $E_{pot} = f(\mathbf{r})$
- initial coordinates (r) quoted to 3 decimal places

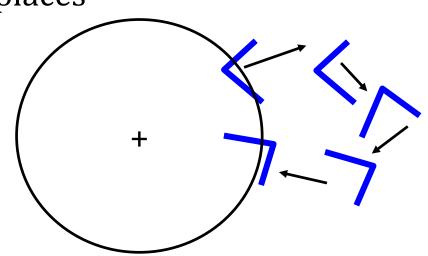
#### Cutoffs

- within cutoff rotation restricted
- outside cutoff rotation suddenly free

#### Result

heating

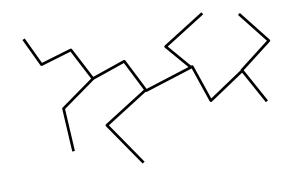


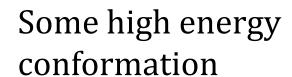


# **Equilibrium**

### Remember MC story

- system not at equilibrium? eventually equilibrates
   MD
- start in high energy  $E_{pot}$
- $E_{pot}$  converted to  $E_{kin}$

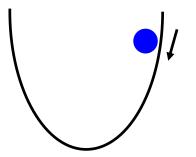




- relaxes
- $E_{pot}$  converted to  $E_{kin}$

### MD system will not

- really find low energy
- known temperature



## MD in a closed system

- An isolated molecule should not lose energy
- A repeated box will not lose energy
- Formally system is
  - NVE (constant  $N_{particles}$ , volume, energy)

#### **Problems**

- we want to set the temperature of the system
- we may have noise / heat creating energy

	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	
6000 6000	000 0 000 0	
0000	0000	0000

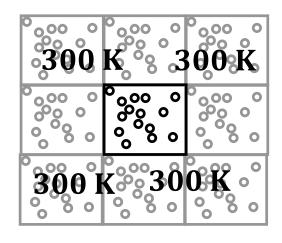
#### Cure

thermostat

### **Bath**

Imagine infinite bath at desired temperature

- heat will flow in or out
- at equilibrium no flow of heat
  - maybe removal of noise/heat



How to implement? Many ways

Occasionally:

- 1. introduce a fake particle desired temperature / collide
- 2. pick a particle at random / give average v for temperature
- 3. Easy method –weak coupling...

## **Weak Coupling**

Remember temperature\* 
$$E_{kin} = \sum_{i=1}^{N} \frac{1}{2} m_i v_i^2 = \frac{3}{2} NkT$$

Goal: heat leaves system depending on how wrong temperature is

$$\frac{dT(t)}{dt} = \frac{T_0 - T(t)}{\tau_T}$$

- $T_0$  is reference temperature
- $\tau_t$  is a coupling / relaxation constant
  - $\tau_t$  tiny, heat moves fast.  $\tau_t$  big, ...
- to implement this idea? Multiply velocities

# Implementation of weak coupling

Scale velocities, 
$$v_{new} = \lambda v_{old}$$
 and  $\lambda = \left(1 + \frac{\Delta t}{\tau_T} \left(\frac{T_0}{T} - 1\right)\right)^{1/2}$ 

### Intuitively

- $\Delta t$  (time step) big? temperature will change more
- what if  $T_0 = T$ ?
- square root?
  - wrong T reflects a difference in  $v^2$

## Importance of heat baths

- Does not conserve energy In principle
- bring a system to equilibrium for temperature
   In practice
- avoid damage due to numerical errors / approximations
   For a system at equilibrium
- heat bath should do nothing

#### Does allow artificial tricks

- gently heat a system and watch behaviour
- gently cool a system and "anneal" it (more later)
- Extension to other properties
- analogous reasoning for pressure bath

## comparison of Monte Carlo and Dynamics Simulations

MC	MD		
any cost/energy OK	requires continuous $E_{pot}(\boldsymbol{r})$		
time usually no meaning	gives time scales		
most moves OK	physical trajectories		
temperature from acceptance/rejection	has explicit $E_{kin}$ and temperature bath		
easy to program	difficult		
both yield a Boltzmann distribution			

both include entropy

## **Applications MC / MD**

#### Basic tools

- Force field
- MD / MC

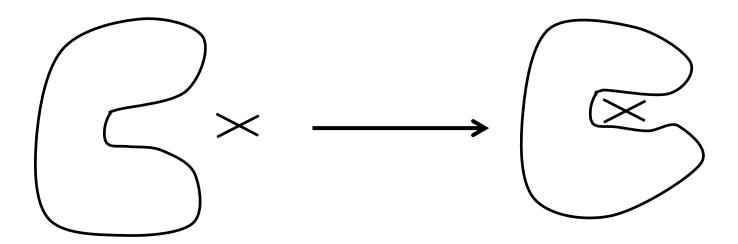
#### Some application areas

- timescales
- free energy calculations
- simulated annealing
- structure refinement

## Simulating dynamics (optimistic / naïve)

#### Claim

protein has a hinge which must open to bind ligand



Can one see rates?

• rates for different ligands?

#### **Timescales**

#### Most common quantity τ

- time to rotate by 1 radian
- time for decay in  $A(t) = A(0)e^{\frac{-t}{\tau}}$ 
  - relaxation time
  - characteristic time
- times in proteins...

# **Typical times in proteins**

	Amplitude (Å)	$\log_{10} \tau(s)$
bond vibration	0.01 - 0.1	-14 to -13
rotation of surface sidechain	5 – 10	−11 to −10
protein hinge bending	1 – 20	−11 to −7
rotation of sidechain in middle of a protein	5	-4 to 0
local loss of protein structure	5 – 10	-5 to +1

### Timescales, simulations, statistics

Typical big simulation  $\approx 100 \text{ ns} = 10^{-7} \text{s}$ 

- Imagine event with characteristic time  $10^{-7}s$  may or may not be seen Consider time  $10^{-8}s$
- may be seen a few times

What you would like - 100's or 1000's of observations

fast events	$\tau \ll t_{simulation}$	OK
	$ au < t_{simulation}$	poor statistics
slower events	$\tau \approx t_{simulation}$	no idea / very bad statistics

Previous example (drug binding)

• it is not enough to observe an event once (or few times)

# **Free Energy Calculations**

$$k_d = \frac{[\text{drug}][\text{protein}]}{[\text{drug-protein}]} = \frac{[\text{D}][\text{P}]}{[\text{DP}]}$$

$$= e^{\frac{-\Delta G}{RT}}$$

### Contributing terms?

- ligand-water  $\rightarrow$  ligand + water (many interactions,  $\Delta S$ )
- ligand+protein
- ligand loss of entropy / water entropy change
  - simulate?

# Infinite time - free energy estimate

$$DP \rightleftharpoons D + P$$

$$\Delta G = kT \ln \frac{[D][P]}{[DP]}$$

Very simple - simulate for long time

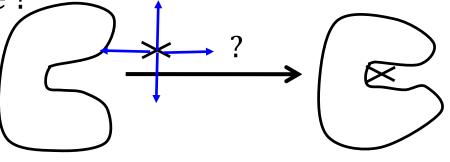
- Ligand (drug) goes on and off protein
- Look at [D], [P] and [DP] calculate  $\Delta G$  directly from concentrations

Will not work – cannot simulate long enough Coming philosophy

•  $DP \rightleftharpoons D + P$  is too hard, find an alternative

## Free simulation for binding

If we simulate, where will the ligand go? What is the shape of the energy landscape?



May take years for ligand to find protein

#### Short cut?

- force ligand to protein
  - artificial force + corrections
  - very difficult still requires rearranging water
  - entropy estimation very difficult

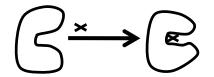
# **Estimating free energy differences**

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

• so we cannot really get *S* 

Forget absolute free energies

- concentrate on  $\Delta G$
- no problem usually interesting property



## Summarise free energy problem so far

- Sounds easy, just estimate [D], [P], [DP] will not work no simulation long enough
- Cheat push ligand in? System not at equilibrium, requires work
- Chemically difficult lots of interations
  - requires completely changing water configuration
  - breaking ligand-water interactions, finding the correct ligand-protein binding
  - big change in solvent entropy, ligand entropy, protein entropy

How can one minimise the problems?

do an easier problem (soon)

First - small detour on work

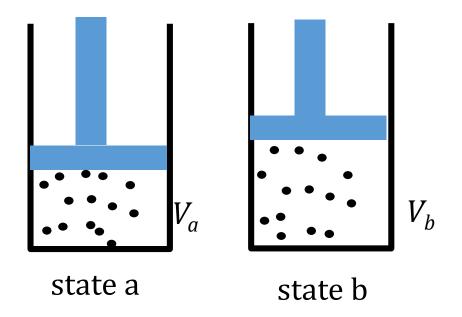
# Work and free energy changes

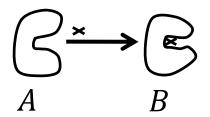
#### work done A to B

- free energy change
  - automatically includes entropy
    - go in either direction

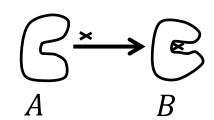
### Work going from unbound →bound

- $\Delta G_{AB}$
- what is B? what is A?
  - more later
- measuring work?

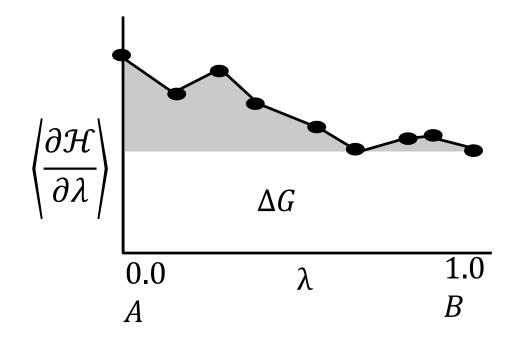




# Work and free energy



Measure the work needed to move from *A* to *B* 



 $\mathcal{H}$  is Hamiltonian  $(E_{kin} + E_{pot})$ 

$$\Delta G = \int_A^B \left\langle \frac{\partial \mathcal{H}(\mathbf{p}, \mathbf{r})}{\partial \lambda} \right\rangle_{\lambda} d\lambda \quad \text{or} \quad \Delta G = \sum_{i=0}^{N_{step}} (H_{i+1} - H_i)$$

## **Binding energy - feasibility**

```
Would this approach work? \langle \partial^{\mathcal{H}}/\partial \lambda \rangle must be a good average (lots of fluctuations) must change \lambda slowly
```

Chemistry problems: your simulation would

- get averages with all water molecules
- gradually remove water molecules (high energy?)
- find the correct binding
- get good averaging there
- states A and B are very different they must be well sampled
- intermediate (higher energy states) must also be sampled
- does not work well in practice

# Paths / Energy differences (detour)

Problem – the path is too difficult – changes too big

- Energy differences depend on end states not paths
- Look at  $\Delta E_{1,2} = E_1 E_2$ 
  - would it matter if we go  $E_1 \rightarrow E_3 \rightarrow E_2$ ?

Can we take even stranger paths?

- go through non existent  $E_4$ ?
  - no problem

Same reasoning applies to free energies

$$E$$

$$\begin{bmatrix}
E_{3} \\
E_{2} \\
E_{1}
\end{bmatrix}$$

# **Applying different paths**

Originally wanted (ligand A or B, protein P)

$$A + P \leftrightarrow AP$$

$$\Delta G_{\rm A}$$

$$B + P \leftrightarrow BP$$
?

$$\Delta G_{\rm B}$$

If I know  $\Delta G_{\rm B}$ 

$$\Delta\Delta G_{AB}$$
 is easier

$$\Delta \Delta G_{AB} = \Delta G_A - \Delta G_B$$

$$A + P \xrightarrow{\Delta G_A} AP$$

What would  $\Delta \Delta G_{AB}$  mean?

• relative binding strength

$$B + P \xrightarrow{\Delta G_B} BF$$

#### **Alternative routes**

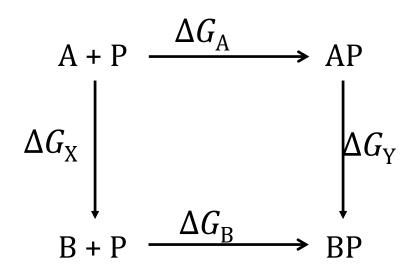
### $\Delta G_A$ and $\Delta G_B$ too hard

• we would be happy with  $\Delta \Delta G_{AB}$ 

$$\Delta G_{\rm A} + \Delta G_{\rm Y} = \Delta G_{\rm B} + \Delta G_{\rm X}$$
  
$$\Delta G_{\rm A} - \Delta G_{\rm B} = \Delta G_{\rm X} - \Delta G_{\rm Y} \quad \text{remember } \Delta \Delta G_{\rm AB} = \Delta G_{\rm A} - \Delta G_{\rm B}$$

So 
$$\Delta \Delta G_{AB} = \Delta \Delta G_{XY}$$

- why  $\Delta G_{\rm x}$  easier?
- why  $\Delta G_{\rm Y}$  easier?



## Easier free energy changes

if A/B are rather similar

$$AP \leftrightarrow BP$$
 or

$$B + P \leftrightarrow A + P$$

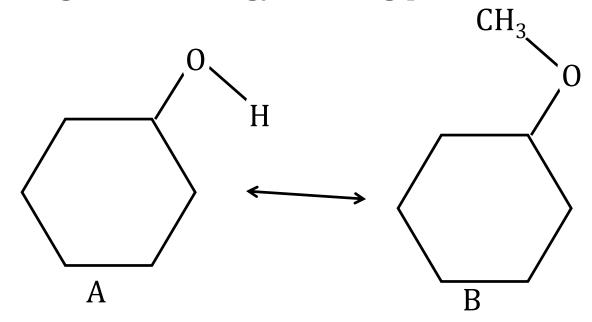
(free  $A \leftrightarrow B$  forget the protein)

are small changes - smaller than

• removing water order, removing water energy, finding protein...

Example

• small change

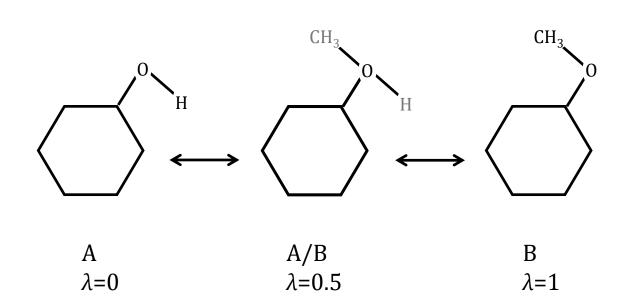


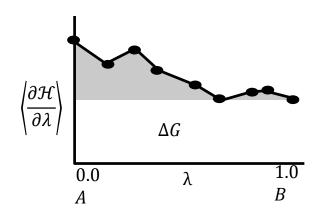
#### **Fictitious states**

Remember formulae

$$\Delta G = \int_A^B \left\langle \frac{\partial \mathcal{H}(\mathbf{p}, \mathbf{r})}{\partial \lambda} \right\rangle_{\lambda} d\lambda \quad \text{and} \quad \Delta G = \sum_{i=0}^{N_{step}} (H_{i+1} - H_i)$$

make chemistry a function of  $\lambda$ 





# **λ** dependence

$$\lambda = 0$$
 an OH group

$$\lambda = 1$$
 an OCH<sub>3</sub> group

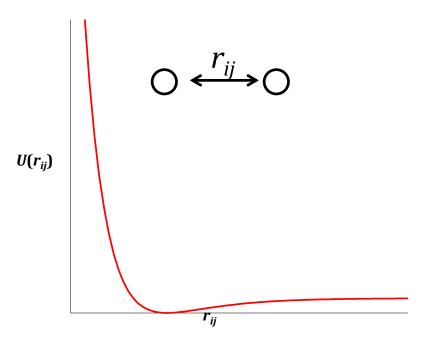
$$\lambda = 0.5$$

- charge of H half of original charge
- radius / size  $(\sigma, \varepsilon)$  half of real value and so on

### Atoms gradually

- appear in one direction
- disappear in other

Description of system is now function of  $\lambda$ 

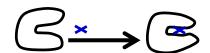


# **λ dependent simulations**



#### Two simulations necessary

- $\lambda$  from  $0.0 \leftrightarrow 1.0$  in protein
- $\lambda$  from  $0.0 \leftrightarrow 1.0$  in water
- both from red  $\leftrightarrow$  blue



#### As $\lambda$ slowly moves from 0.0

- water gradually feels more/less influence of some atoms
- system should not have to rearrange itself too much

#### When does method work best?

- when changes are small
  - comparison of similar ligands in a protein

# Summarise / Properties of $\lambda$ methods

#### names

•  $\lambda$ -perturbation/ $\lambda$ -windows / MD alchemy

### Only works if

- you know  $\Delta G_{binding}$  for one compound
- you know how A binds and can guess how B binds

### Tests / believability

•  $\Delta G_{AB} = -\Delta G_{BA}$  and more complicated versions.  $\Delta G_{AB} + \Delta G_{BC} + \Delta G_{CA} = 0$ 

Entertainment – contrast with docking scoring methods

## Summary of free energy calculations

From first principles: free energy differences, equilibria

- easy to calculate
- in practice impossible (sampling not possible)

Forget absolute free energies

- $\Delta G$  determine most phenomena in the world Processes like binding still too difficult to simulate
- slow, too many conformations / states to visit Most calculations use  $\Delta\Delta G$
- aim to get relative binding strengths

# **Simulated Annealing**

Classic reference – in stine

Basic tools

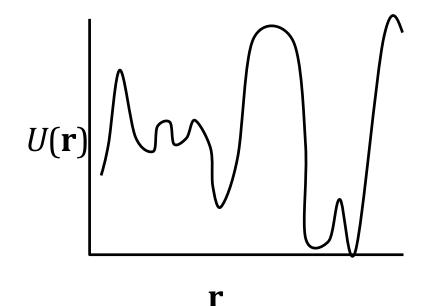
- MC or MD
  - with control of temperature (temperature bath)

Use: difficult optimisation problem

- chip layout
- travelling salesman problem
- protein structure

Optimisation problem

- several dimensional (2 to 2000)
- many local minima



#### **Procedure**

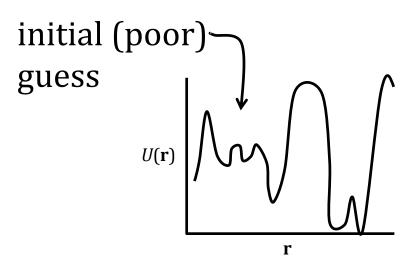
```
while (T > T_{end})

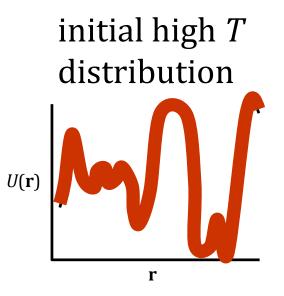
T(t) = T_0 e^{-ct}

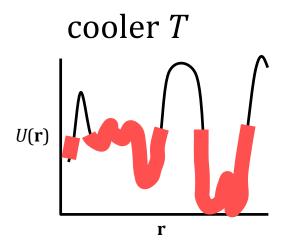
move system (Monte Carlo)
```

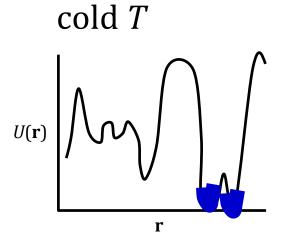
- $T_0$  initial temperature is hot
- *c* is decay rate (cooling of system)
- cost function is
  - $E_{pot}$  in chemistry
  - path length in travelling salesman
  - board cost in chip layout problem ...
- why may this work?

## **Simulated Annealing concept**









### Properties, practical issues

Admit that there may not be a best solution

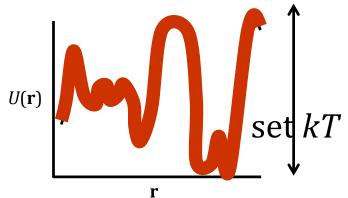
• not worth spending effort between many very good solutions Some problems have "phase transitions"

How hot should  $T_0$  be ?

- infinite? No: look at barriers How slow should cooling be (*c*)?
- system should be at equilibrium
- very slow

Cool exponentially?

- best first guess
- should certainly cool more slowly at transition points



#### Anneal with MC or MD?

#### Historic use of Monte Carlo

easiest to apply to many problems

#### Use MD?

- provides expected advantages (efficiency)
- uses available gradient / derivative information

### **Implementation**

Couple to temperature bath (dynamics) / make T time dependent (MC)

#### Use in practice?

- simulated annealing in
  - most MD codes, refinement packages, ...

# Refinement of Structures (NMR / X-ray)

#### Story from first semester

- problem: generate protein coordinates from NMR information (or X-ray)
- distance geometry gives an initial guess, but
  - distance geometry methods spread error across all distances
  - errors are spread across bonds, measured distances
  - chirality may be broken (causes distance problems)

#### Belief

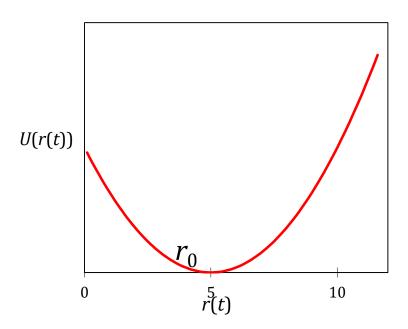
coordinates are not bad, but could be improved

# Pseudo – energy terms

For some distance measurement *i* between some pair of atoms

- $r_0$  measured distance
- r(t) distance between particles at time (t)
- say  $U_i(r) = c_i(r(t) r_0)^2$
- add this to normal force field

$$U_{tot}(\mathbf{r}) = U_{phys}(\mathbf{r}) + \sum_{i=1}^{N_{restraints}} U_i(\mathbf{r})$$



 $U_{phys}(\mathbf{r})$  normal force field - atomistic (bonds, electrostatics...)

#### result?

System moves to low energy + low fake energy

• gradually moves to agree with experimental data

Practical issues 
$$U_{tot}(\mathbf{r}) = U_{phys}(\mathbf{r}) + \sum_{i=1}^{N_{restraints}} U_i(\mathbf{r})$$

$$U_i(r) = c_i (r(t) - r_0)^2$$

- big *c* very artificial
- small *c* system will be slightly biased to agree with experimental data

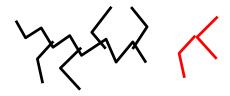
## **Fake Energies - examples**

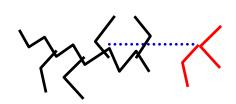
#### Refinement of

- X-ray structures (common)
- NMR (often)
- others: microwave spectroscopy, ...

### Modelling problems

- you want to put a bond in a model
  - putting it in directly
    - high energy bond
    - system stuck in minimum
  - introduce a distance restraint
    - gradually increase associated constant *c*





## **Summary**

What one can do with related methods

- look at timescales of motions (very superficial)
- free energy calculations important for problems such as binding of ligands
- simulated annealing methods used as minimizers, not necessarily to get an ensemble
- pseudo-(potential) energies (X-ray, NMR, ...)