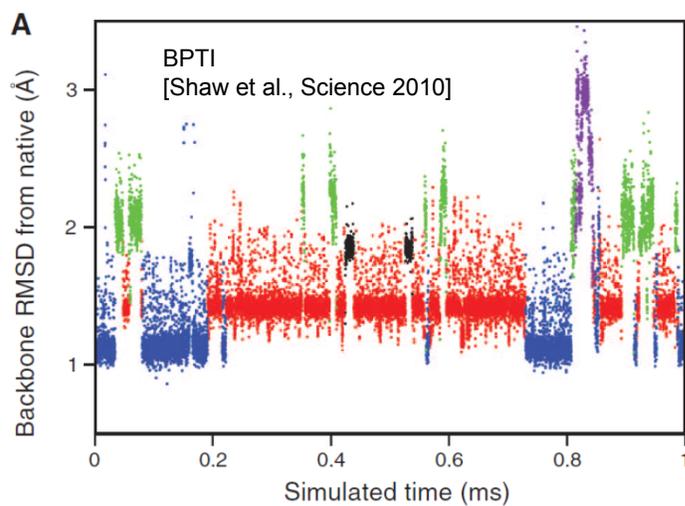
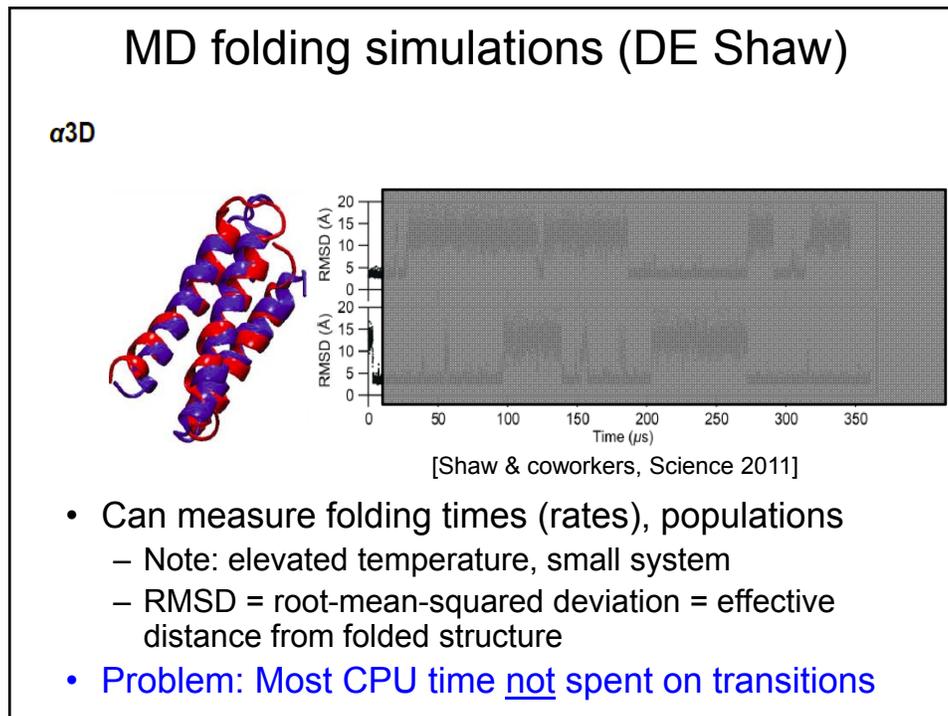
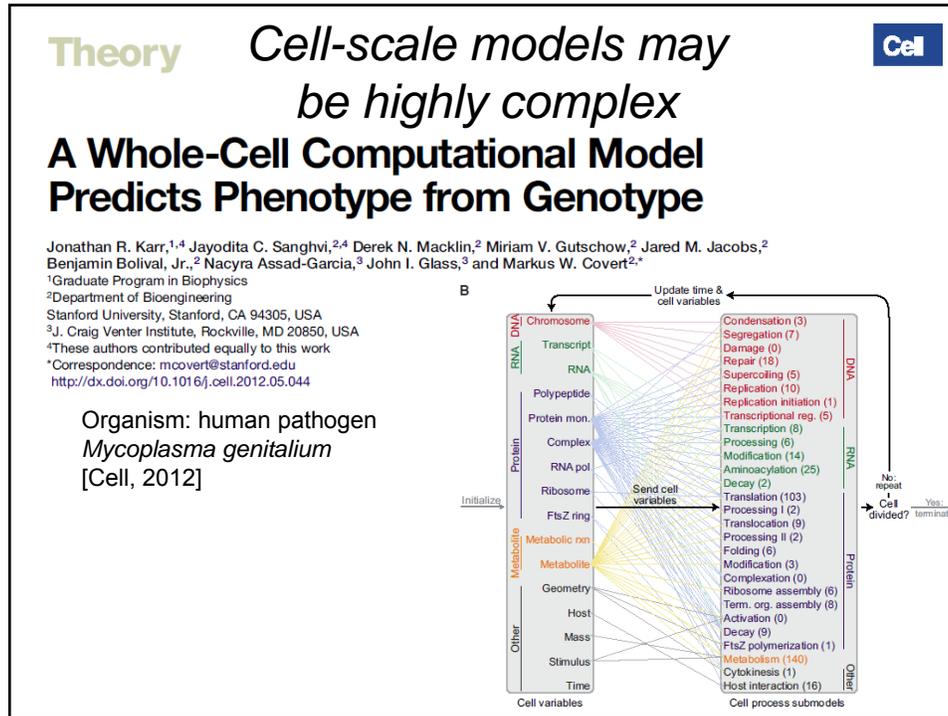


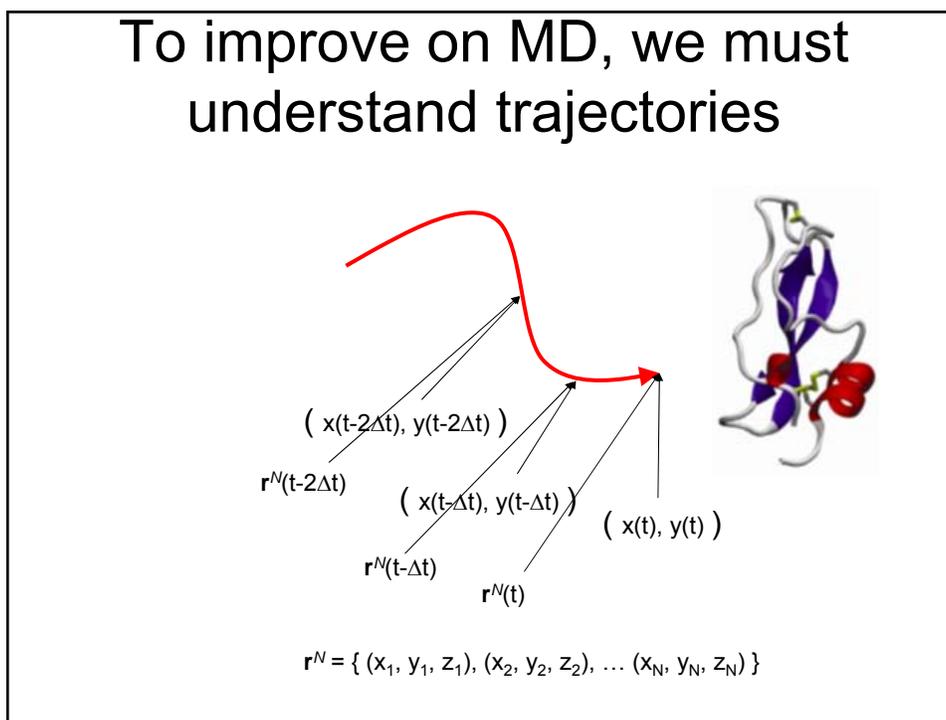
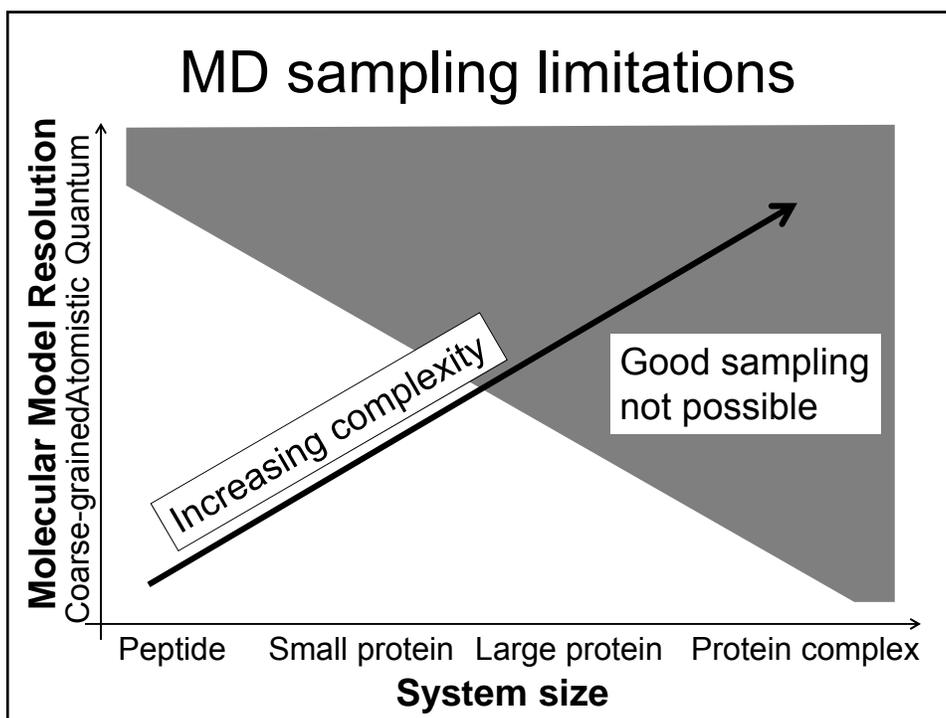
# Physics of trajectories and the weighted ensemble method

Daniel M. Zuckerman  
Department of Computational & Systems  
Biology  
University of Pittsburgh School of Medicine

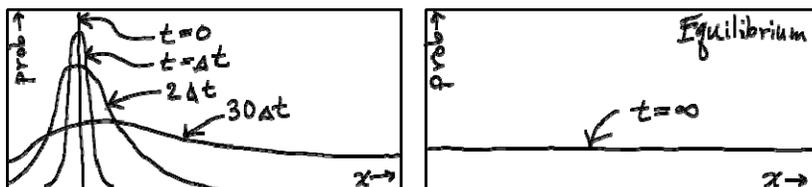
## Molecular sampling is difficult!



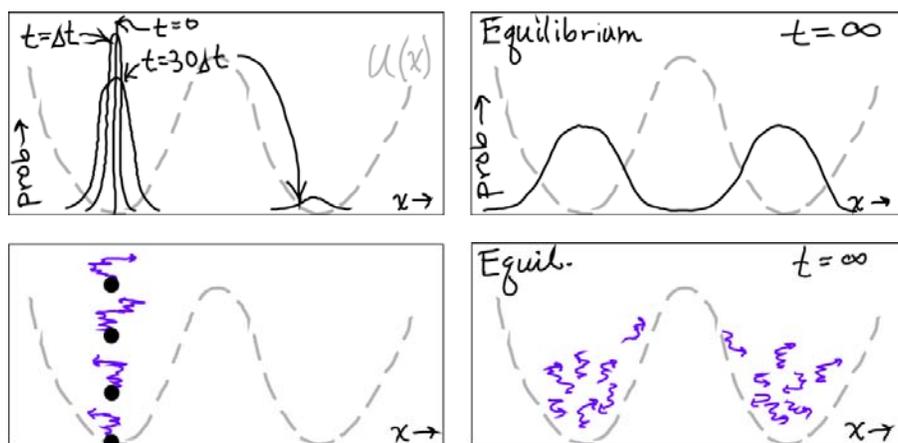




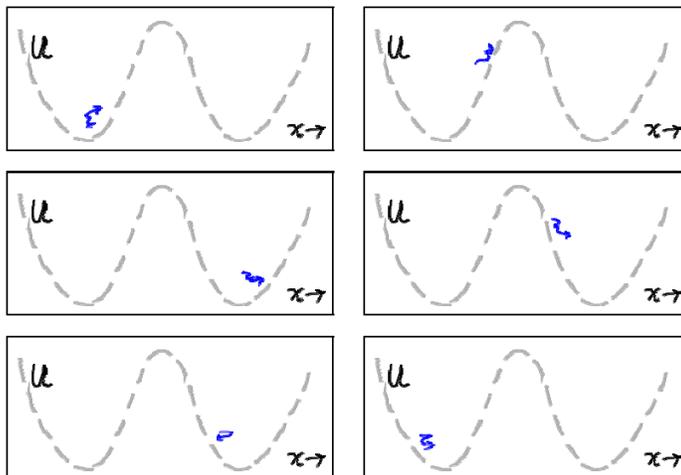
## Representing diffusion with an ensemble of trajectories (Motion in **real space**)



## Trajectory ensemble – activated process (**Configuration space**)



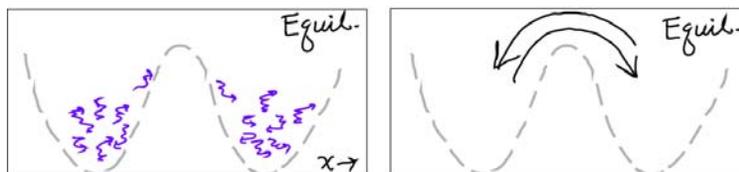
## Trajectory ensembles of independent systems



Equilibrium ensemble

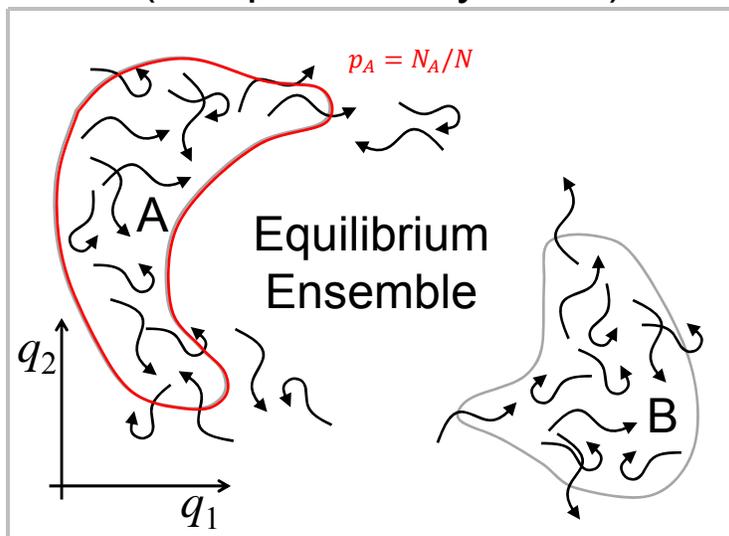
[See DM Zuckerman, *Statistical Physics of Biomolecules*, Ch 11]

## Three key trajectory ensembles



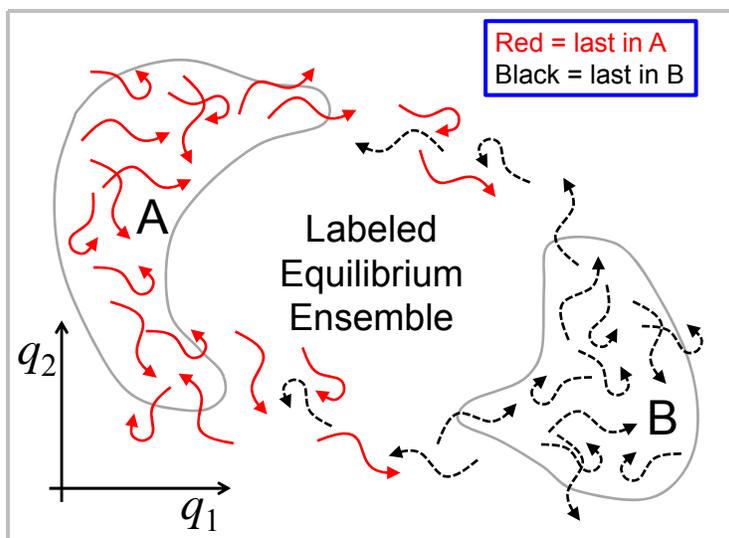
[See DM Zuckerman, *Statistical Physics of Biomolecules*, Ch 11]

## Trajectory ensemble in two dimensions (independent systems)



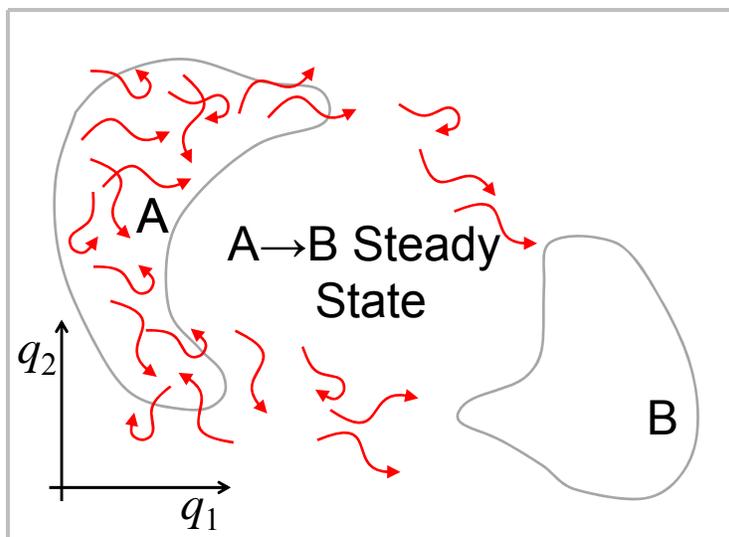
A large number of *independent* systems undergoing natural dynamics - constant conditions

## The most important picture in non-equilibrium statistical mechanics?

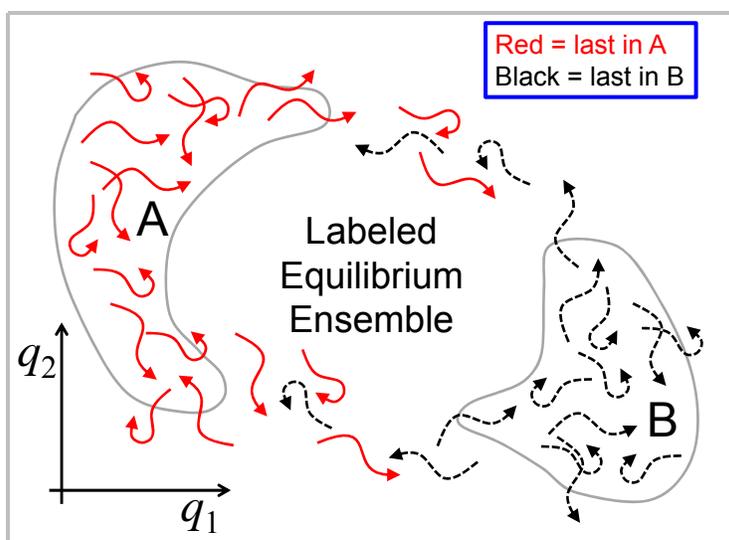


[Divide equil into SS: Bhatt & Zuckerman, *J Chem Theory Comp* 2011  
cf. Vanden Eijnden & Venturoli, *JCP* 2009; Dinner & co, *JCP* 2009; Bolhuis & co, *JCP* 2003]

## The path ensemble is the mechanism

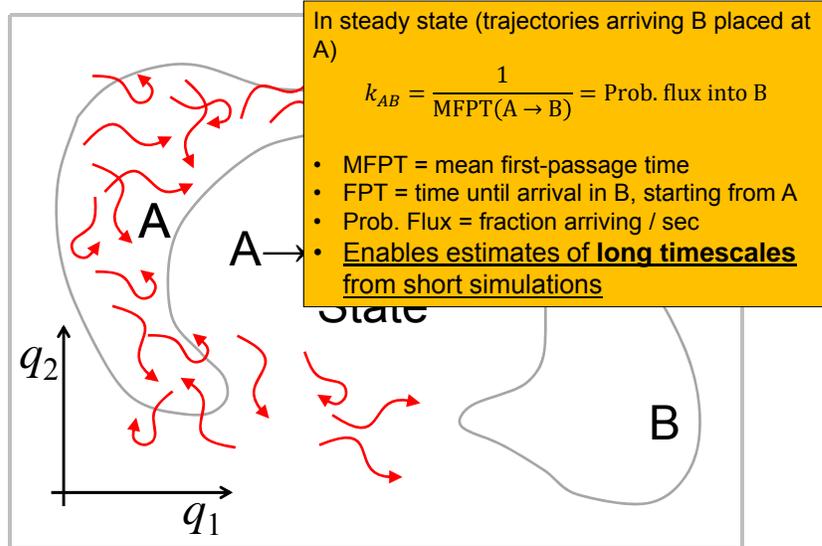


## Macroscopic vs. microscopic reversibility

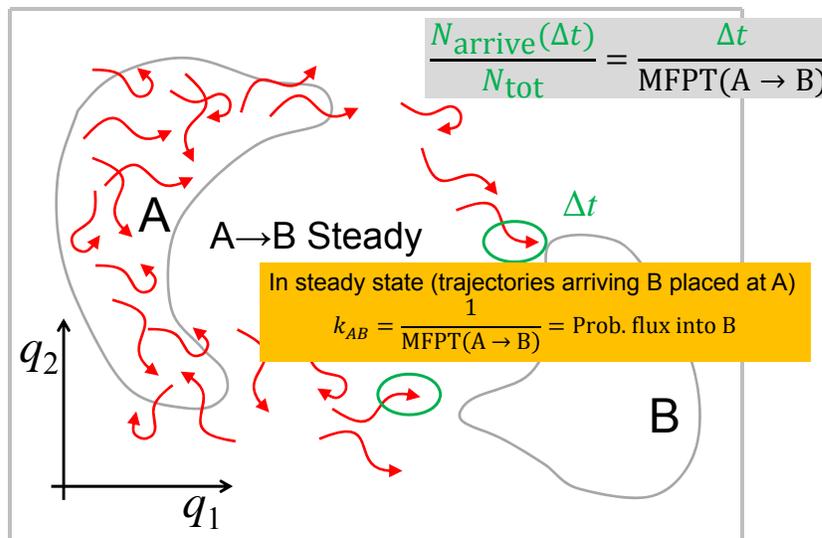


[Divide equil into SS: Bhatt & Zuckerman, *J Chem Theory Comp* 2011  
cf. Vanden Eijnden & Venturoli, *JCP* 2009; Dinner & co, *JCP* 2009; Bolhuis & co, *JCP* 2003]

Unbiased estimation of long timescales (slow rates):  
The Hill relation yields exact MFPT from steady state



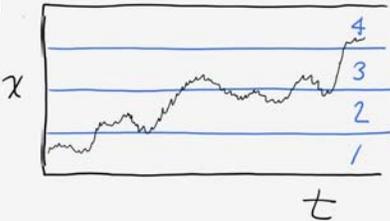
The Hill relation - by counting



[TL Hill, *Free Energy Transduction and Biochemical Cycle Kinetics*]  
See also [StatisticalBiophysicsBlog.org](http://StatisticalBiophysicsBlog.org)

## Markovian behavior – beware of assumptions!

- **Markovian**  $\Leftrightarrow$  Distribution of future outcomes depends only on present.
- **Everything is Markovian:** In molecular physics, current positions and velocities of all atoms fully determine future distribution of possible outcomes.
- **Nothing is Markovian:** Once a Markovian system is discretized (or projected onto a subset of coordinates), behavior in the reduced space is no longer Markovian

– Ex:  nsion

A discrete index is blind to whether the underlying continuous trajectory is near the upper or lower boundary.

- Example:  $3 \rightarrow 4$  transition, after coming from 2

StatisticalBiophysicsBlog.org

## Random Driving: Non-Markovian in state-space



Mustang2016.com

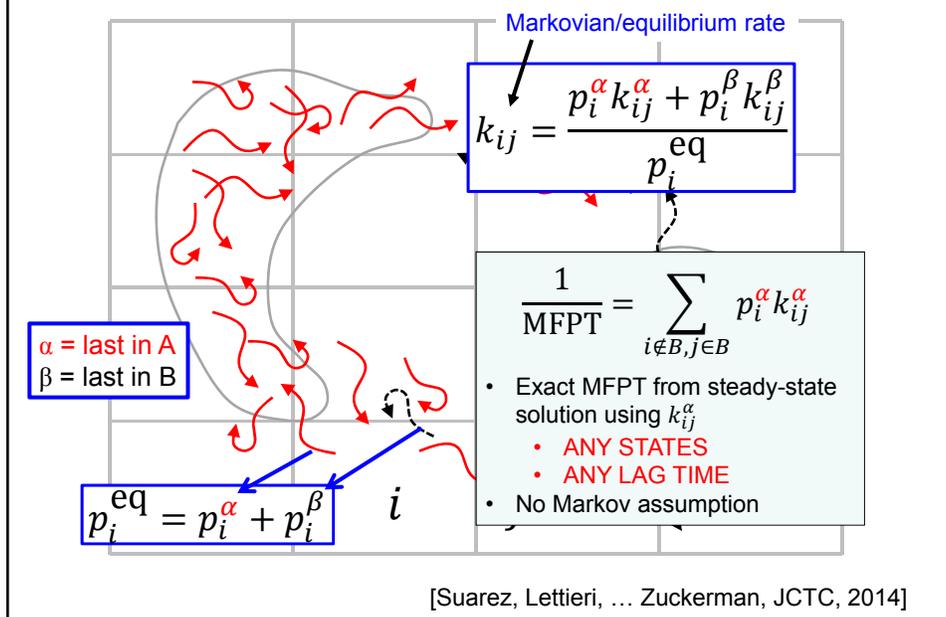


mtfca.com



wikipedia

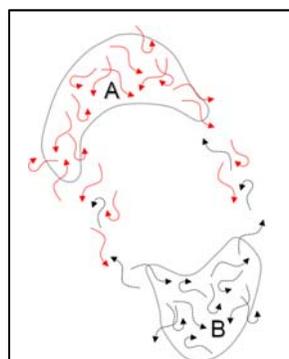
## $\alpha/\beta$ labeling: Minimal history for kinetics



## Interim Summary

### Essentials of trajectory physics

1. Equilibrium ensemble decomposed exactly into red ( $A \rightarrow B$ ) and black ( $B \rightarrow A$ ) steady states
2. Ensemble defines mechanism
3. MFPT calculated exactly from probability flux in steady state (Hill relation)
4. To analyze continuous trajectories in a reduced/discrete space, Markovian behavior cannot be assumed.



- The most important picture in non-equilibrium statistical mechanics?
- Powerful lessons from simple principles

## Equilibrium ensemble $\rightarrow$ Path ensemble

$$\rho(\mathbf{r}^N) \propto e^{-U(\mathbf{r}^N)/k_B T}$$

$$\mathbf{r}^N = (\mathbf{r}_1, \mathbf{r}_2, \dots, \mathbf{r}_N)$$

whole molecule

individual atoms

$$\mathbf{r}^{\text{traj}} = \{ \mathbf{r}^N(t=0), \mathbf{r}^N(\Delta t), \mathbf{r}^N(2\Delta t), \dots \}$$

$$\equiv \{ \mathbf{r}_0^N, \mathbf{r}_1^N, \mathbf{r}_2^N, \dots \}$$

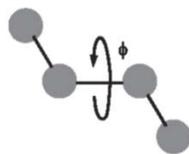
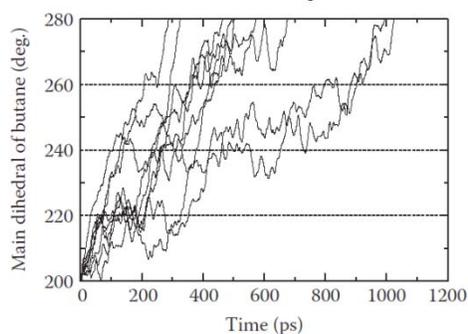
sequence of whole-system configurations

$$\text{prob}(\mathbf{r}^{\text{traj}}) \propto \exp[-E^{\text{traj}}(\mathbf{r}^{\text{traj}})/k_B T]$$

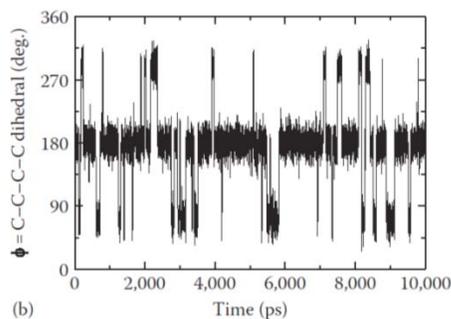
[DM Zuckerman, *Statistical Physics of Biomolecules*, Ch 11]

## One more: The transition-path ensemble

- Butane trans-to-gauche transitions



(a)



(b)

[DM Zuckerman, *Statistical Physics of Biomolecules*, Ch 11]

## Tetra-alanine

- For a “tetra-alanine” (four peptide planes) ...

We stress that although the path which we described in detail was special (the lowest energy pathway between the  $\alpha$  helix and the extended chain) there are many more reaction coordinates between the helix and the extended chain. There are  $\approx 1000$  additional paths with barriers only  $\approx 1$  kcal/mol higher than the lowest energy path. These paths cannot be ignored (of course) in a quantitative calculation of the transitions.

[Czerminksi & Elber, J Chem Phys, 1990]

## Transition path ensemble: Intrinsic costs

- $N_{\text{ind}}$  = number of independent paths desired
  - Likely  $10 \leq N_{\text{ind}} \leq 100$
- $t_b$  = typical time for event
  - Does not include dwell time in initial state
  - Could include intermediate dwells, depending on context
- $N_{\text{ind}} t_b$  = minimum computation cost
  - Minimum obtained when no correlated paths generated, and all paths are properly distributed (apparently impossible)

## Transition Path Sampling: Monte Carlo in Path Space



### Developers:

- Pratt
- Chandler
- Bolhuis, van Erp

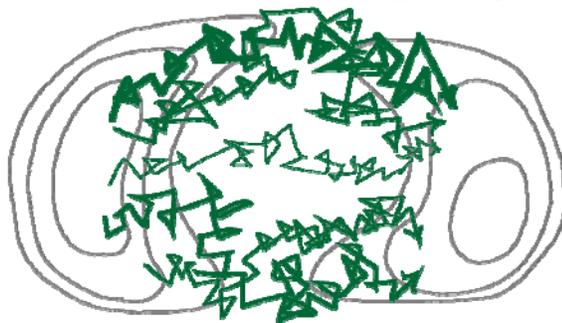
### Basic Idea

- Trial trajectory generated from previous trajectory in ensemble
- Accept/reject via Metropolis criterion

### Comments

- Connection to quantum path-integral methods
- Chance of trapping (like all Metropolis MC)
- Difficult to calculate rates – spurred improved variations
- Metastable intermediates lead to long trajectories – requires special treatment

## Dynamic Importance Sampling: Reweighting in path space



### Developers:

- Woolf
- Zuckerman

### Basic Idea

- Generate (biased) ensemble of trajectories
- Reweight using ratio of sampled to true probability

### Comments

- Easily captures path diversity
- Difficult to have overlap between sampled and true ensemble (like all reweightings in high dimensions)

## Milestoning, Forward-flux Sampling: Path sampling between interfaces



### Developers:

- Elber
- ten Wolde, Allen

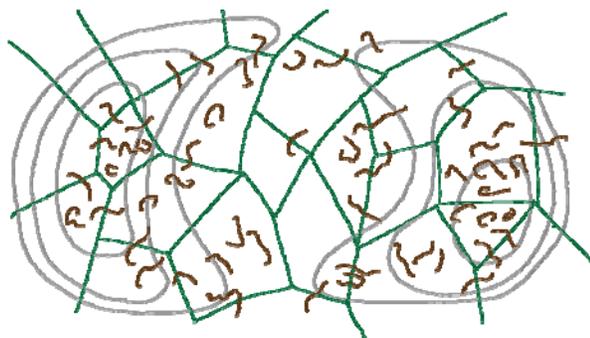
### Basic Idea

- Set up interfaces interpolating between initial and final states
- Collect statistics on short trajectories initiated at interfaces

### Comments

- Rigorous formulations possible; sometimes Markov assumption used
- Must “catch” trajectories as they cross boundaries
- Related to Transition Interface Sampling [Bolhuis, van Erp] and Non-equilibrium Umbrella Sampling [Dinner]

## Markov State Modeling: A variation on interface methods



### Developers:

- Bahar, Dill
- Pande
- Noe

### Basic Idea

- Collect trajectories distributed in configuration space, possibly brief
- Decompose space and estimate transition probabilities, long timescales

### Comments

- Literature reports use significant trajectory data for nearly Markovian behavior
- Non-trivial to generate optimal division of space

## Weighted Ensemble: Resampling in Path Space



### Developers:

- Huber & Kim
- Zuckerman, Chong
- Darve/Izaguirre
- Brooks

### Basic Idea

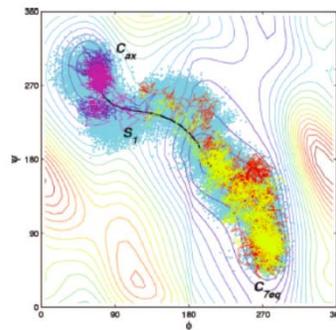
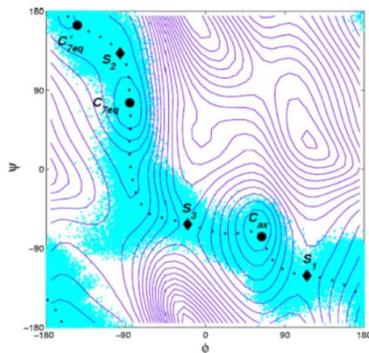
- Initiate set of short trajectories
- Replicate (resample) trajectories which make transitions; repeat

### Comments

- Rigorous – unbiased estimation of observables
- **No need to “catch” trajectories as they cross interfaces** – easily use packages
- Can calculate equilibrium and non-equilibrium quantities

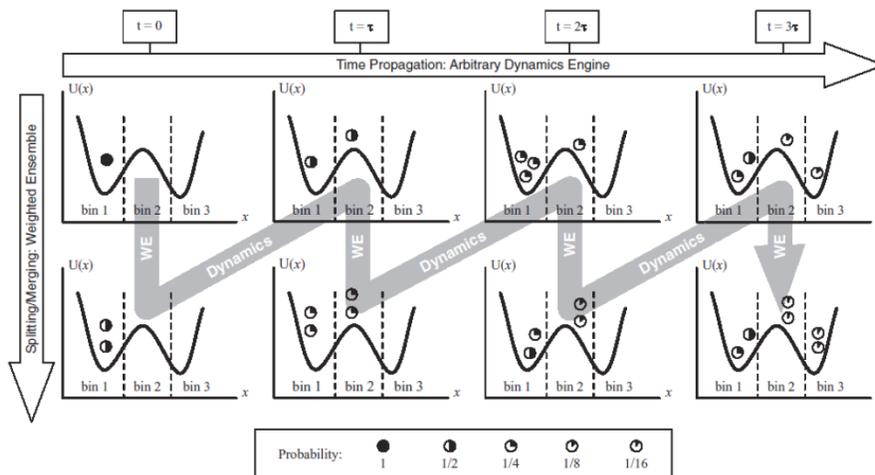
## String methods: Local optimization (not sampling)

- Finite-temperature string: optimization from initial path
  - Manually specify initial path(s)
- Builds on prior action-optimization methods
  - [Olender & Elber, JCP 1996]



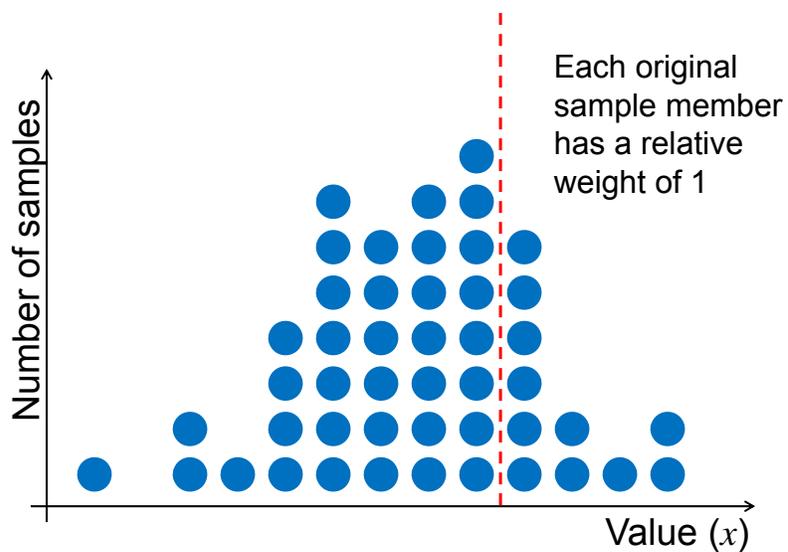
Alanine dipeptide in vacuum ... and explicit solvent [vanden Eijnden, JCP 2005]

## Weighted Ensemble – original algorithm

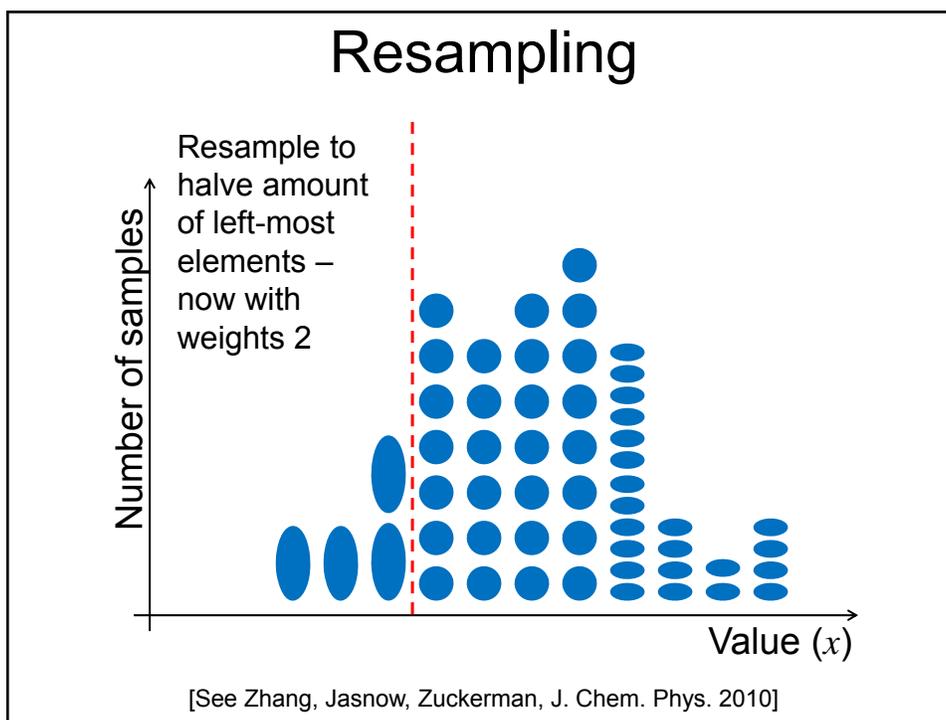
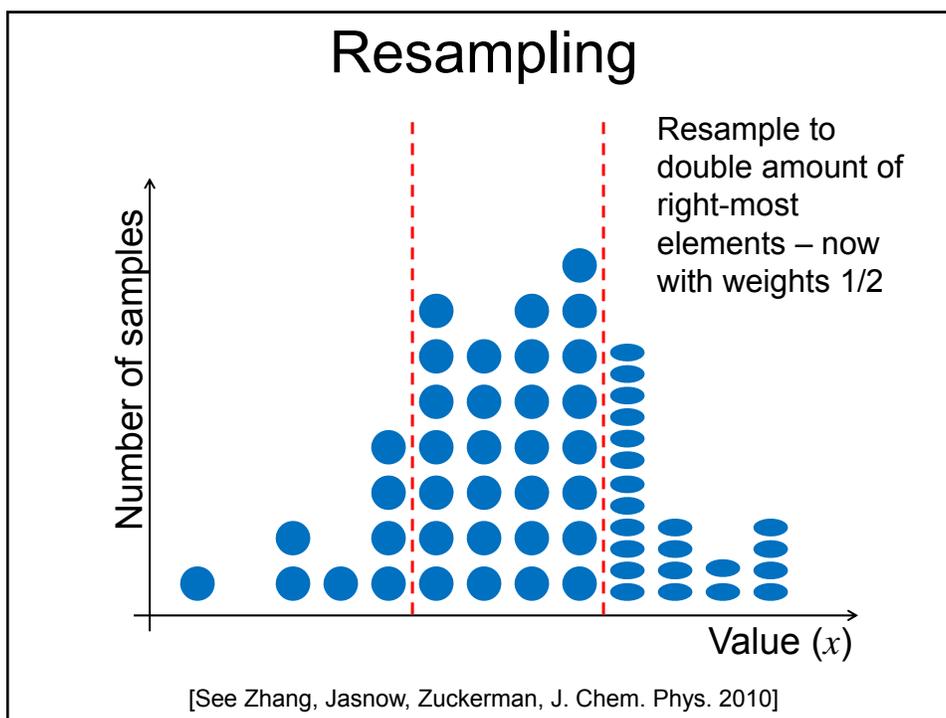


[Original Weighted Ensemble: Huber & Kim, *Biophys J.* 1996;  
Figure from Donvan et al., *J Chem Phys* 2013]

## WE is based on resampling



[See Zhang, Jasnow, Zuckerman, *J. Chem. Phys.* 2010]



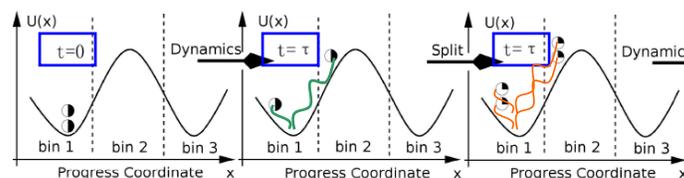
## WE is resampling, in trajectory space

- Trajectories are objects in high dimensional space with well-defined distribution (see Zuckerman, *Statistical Physics of Biomolecules: An Introduction*)

$$\mathbf{x}^{\text{traj}} = \{\mathbf{x}(t = 0), \mathbf{x}(t = \delta t), \mathbf{x}(t = 2\delta t), \dots\}$$

- WE starts from a correct path ensemble (multiple ordinary simulations)
- All paths continuous & dynamical throughout
- Occasional resampling in path space using splitting and combining
- Probabilistic resampling: no assumption of equilibrium in bins
- Correct for non-Markovian dynamics because history is included in resampling

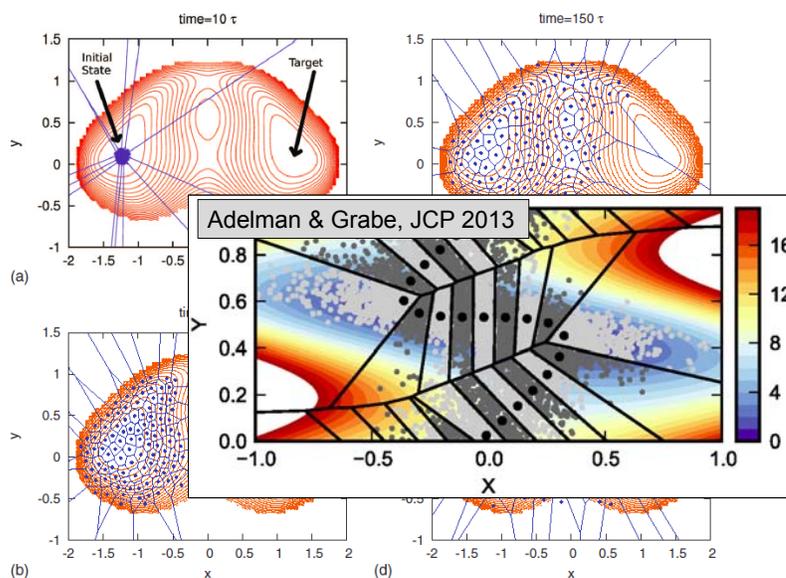
[Path integral formulation in Zhang, Jasnow, Zuckerman, *J. Chem. Phys.* 2010]



## Limitations of WE

- Fundamental limitations:
  1. **Orthogonal coordinates** (which are uncorrelated with binned coordinates) must be sampled by “brute force” [Note: also true for other methods]
  2. **Correlations** result from splitting/merging [Note: other methods also yield path correlations]
  3. **Not every observable** can be sampled more efficiently – primarily slow coordinates improved
- Not required in WE:
  - Advance knowledge of slow coordinates
  - Static bins
  - Uniform bins
  - Bins themselves

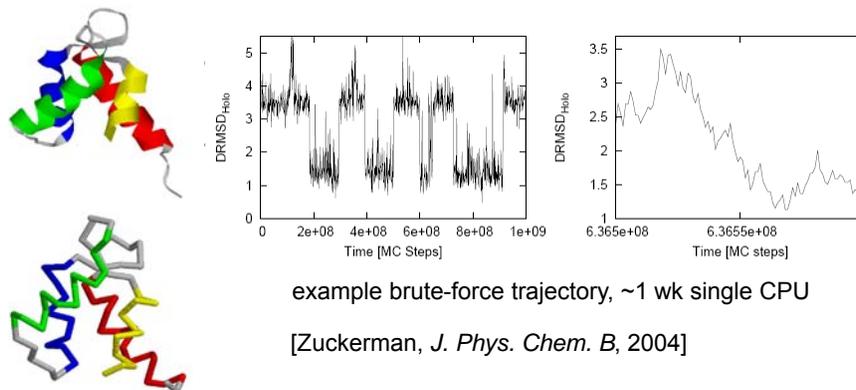
## Automated Voronoi binning



[Zhang, Jasnow, Zuckerman, JCP 2010]

## Validation of original WE

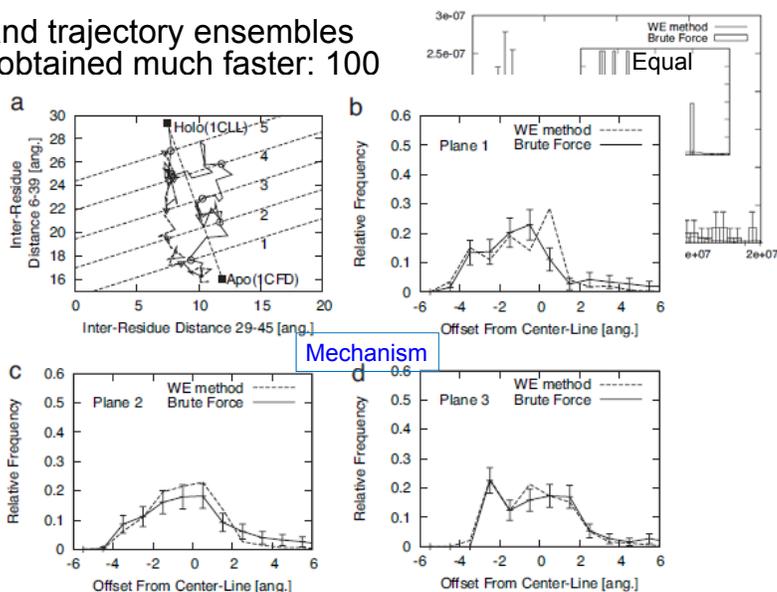
- Original WE algorithm [Huber and Kim]
- To check, we developed a verifiable system: dual-basin Gō model using alpha carbons



## WE is correct & can be very efficient

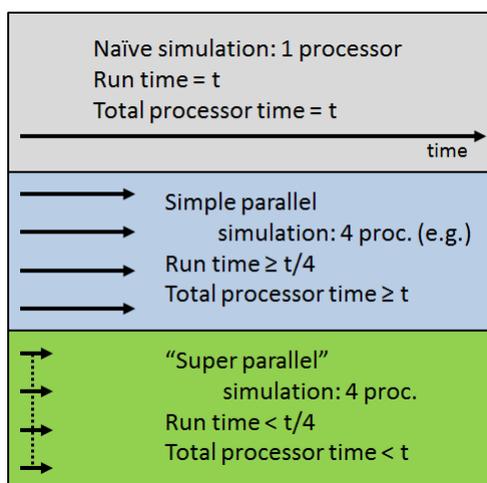
- Rates and trajectory ensembles can be obtained much faster: 100 times

- Cal
- Exc
- forc
- C- $\epsilon$
- [Zh
- PN

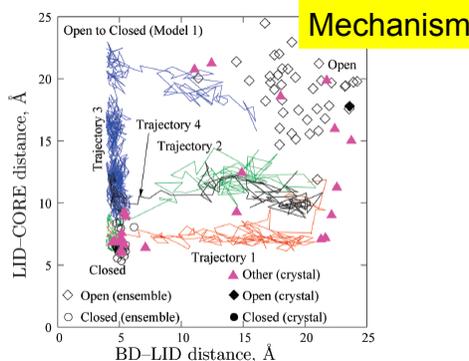
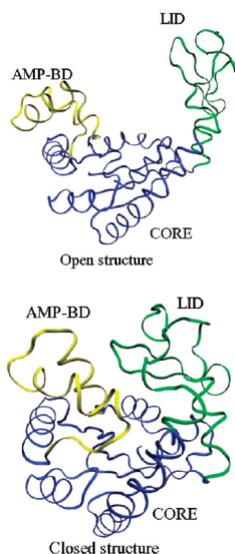


## Super-Parallelism

Schematic of time for estimating observables to targeted precision



## Semi-atomistic model: Adenylate kinase

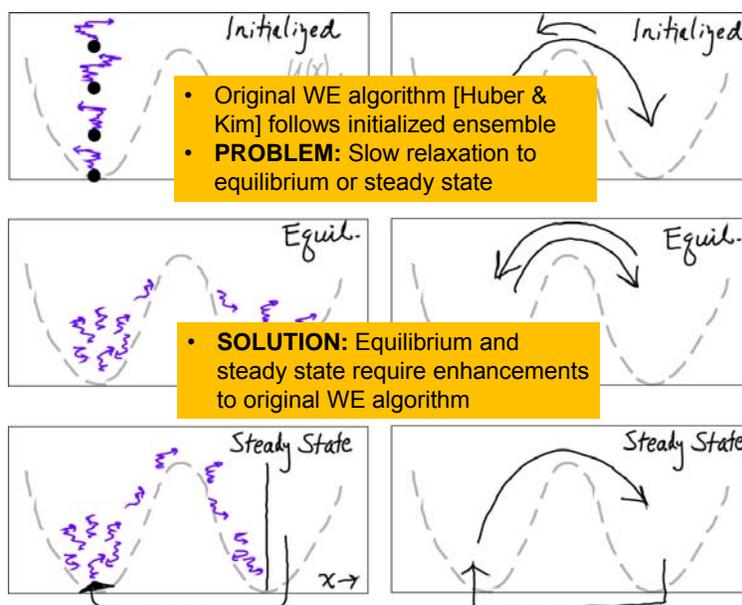


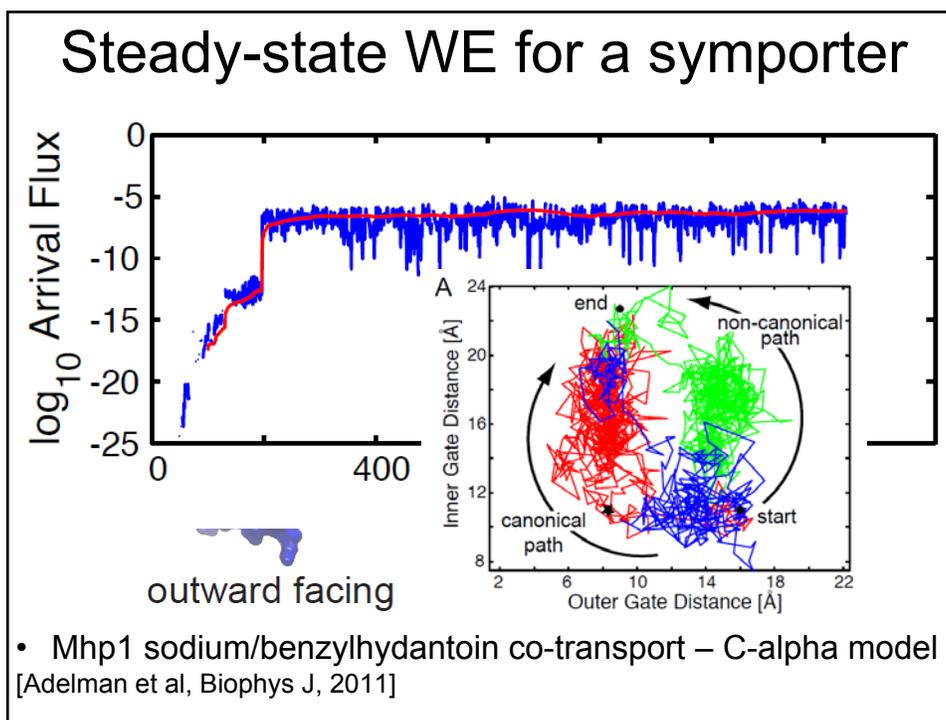
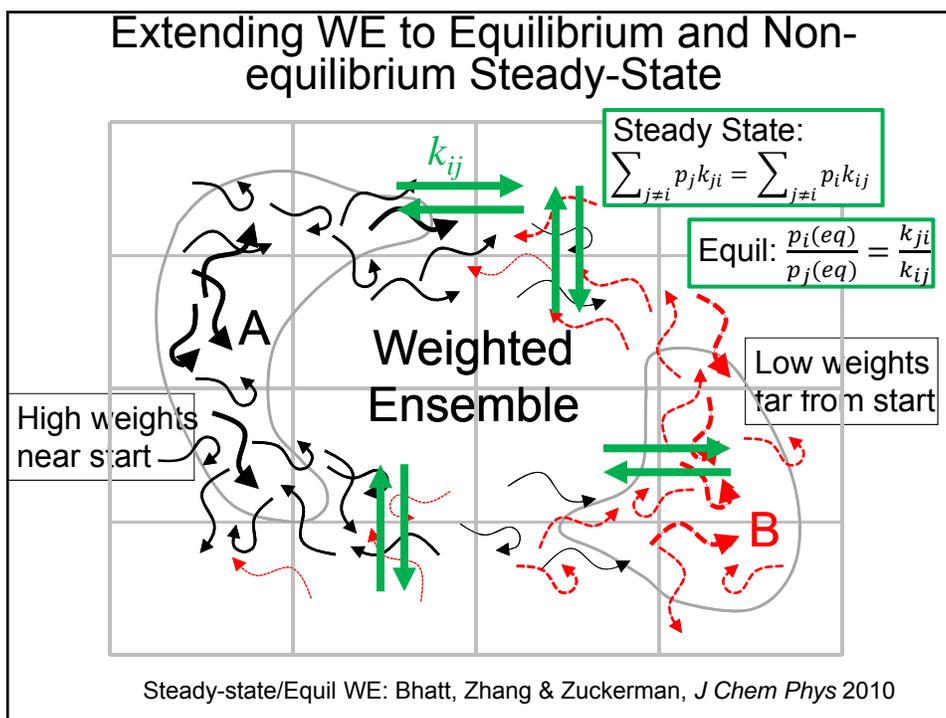
Adenylate kinase via semi-atomistic double-Go model & LMBC

- Brute force: 4 years for a single transition (one processor)
- Weighted ensemble: ~50 indep. transitions in 2 wks (one processor)

[Bhatt & Zuckerman, *J. Chem. Theory Comp.*, 2010]

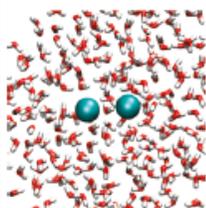
## Three key trajectory ensembles



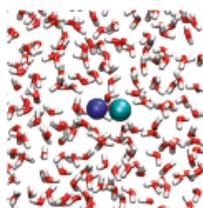


## Association in Explicit Solvent (Steady State)

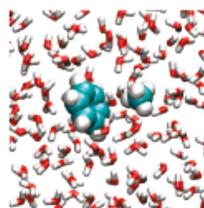
- Parallelized
- Efficient in terms of overall computer use



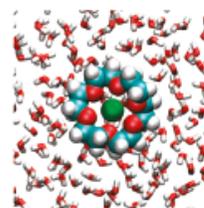
Methane/Methane  
(7.0)



Na+/Cl-  
(1.4)



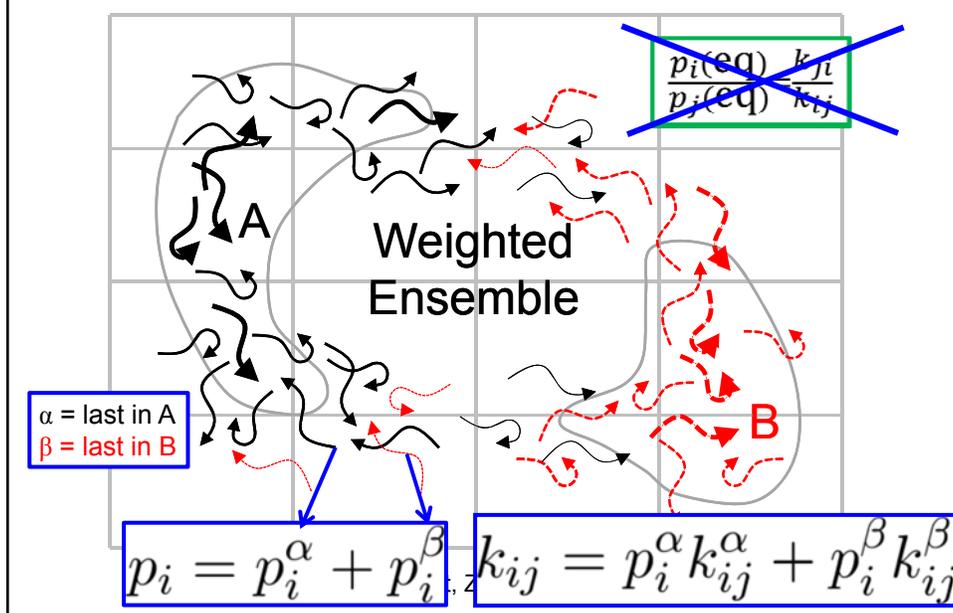
Benzene/Methane  
(8.7)

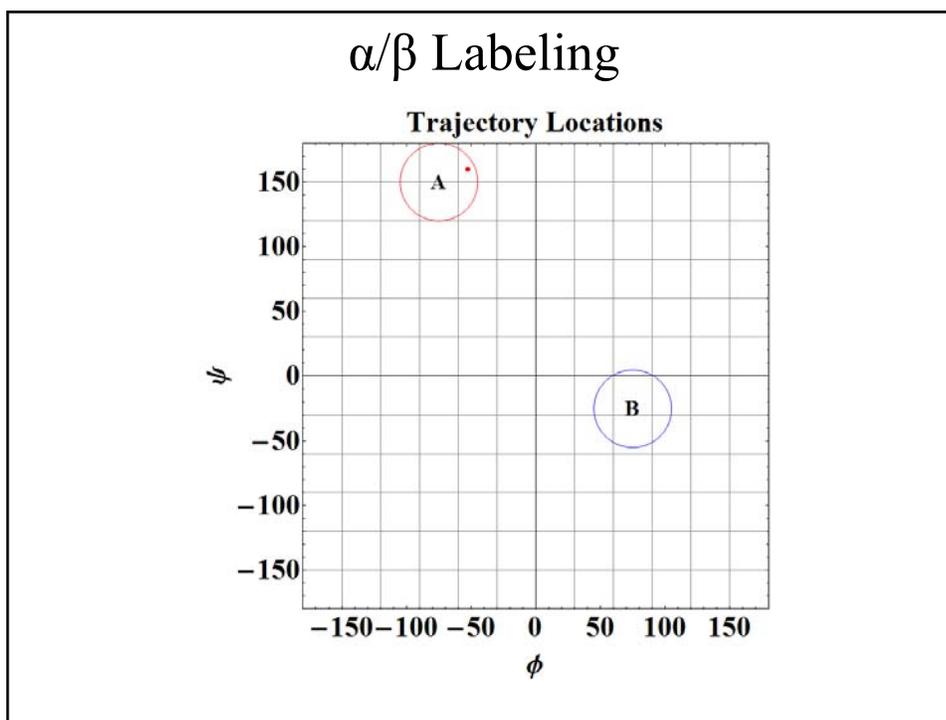
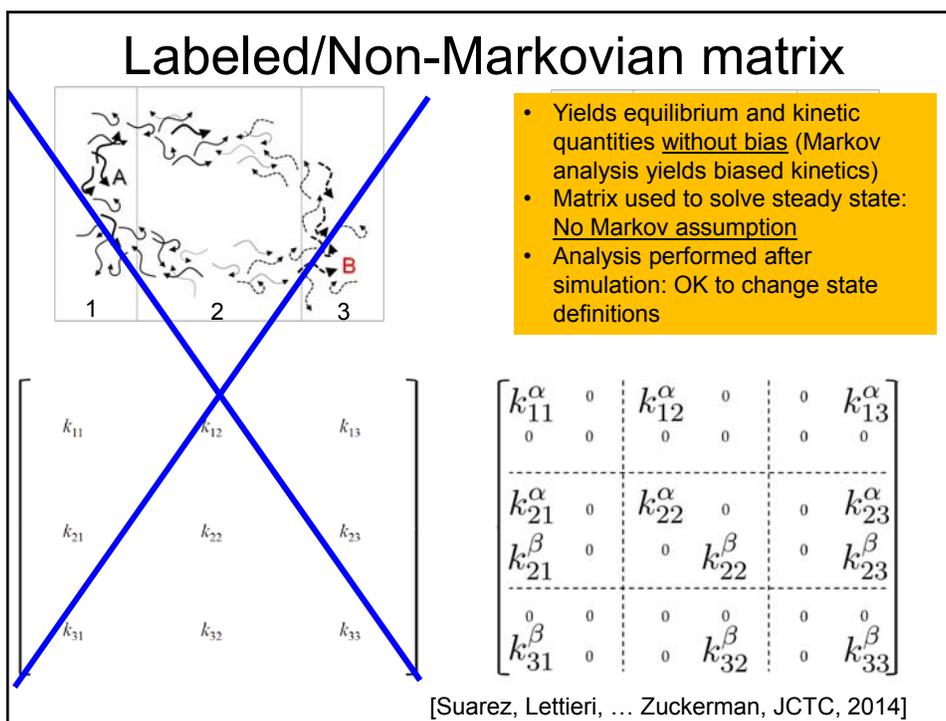


K+ 18-crown-6 ether  
(300)

[Zwier, Kaus, Chong, J Chem Theory Comp, 2011]

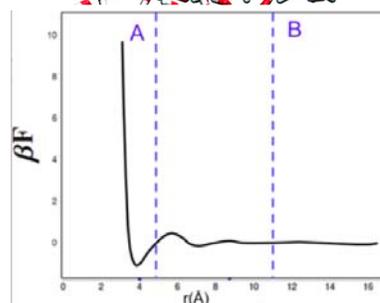
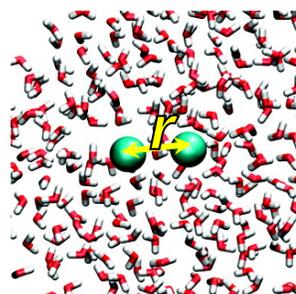
## Non-Markov labeling for equilibrium and kinetics





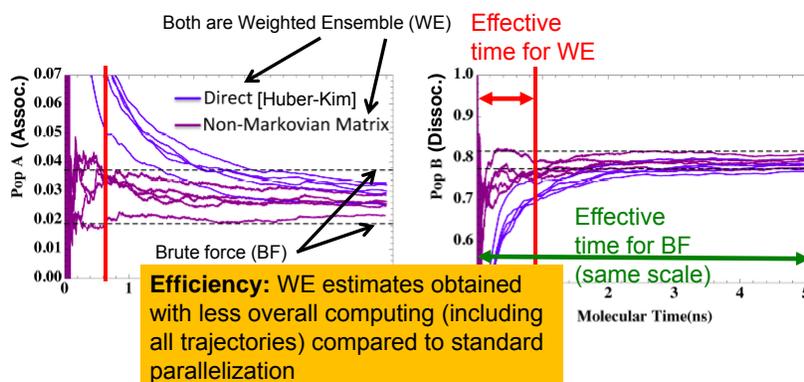
## Methane-Methane Association

- Explicit solvent/united-atom methane
- Fast/easy system
- Good sampling by both
  - “brute force” (ordinary MD)
  - WE
- **Single WE simulation (original Huber-Kim)**
  - many different analyses
- Repeated runs to show variation



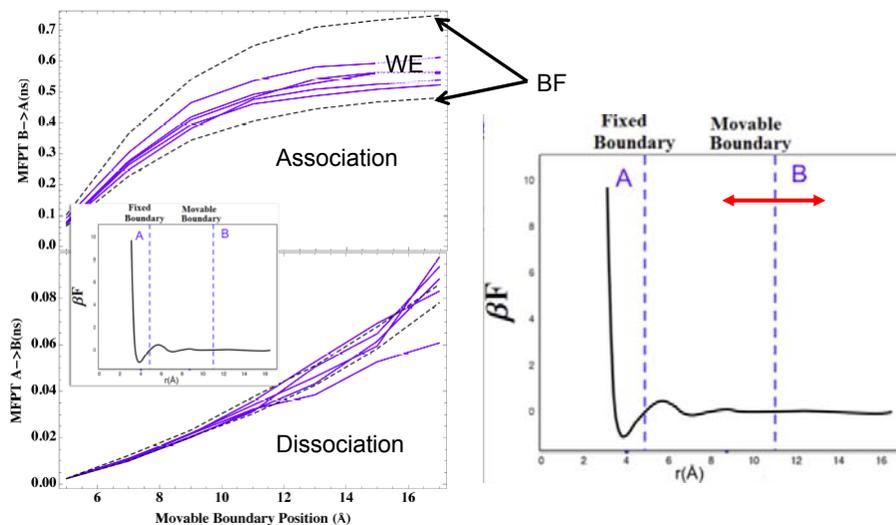
[Zwier, Kaus, Chong, JCTC 2011]

## Equil/non-eq observables - Efficiency



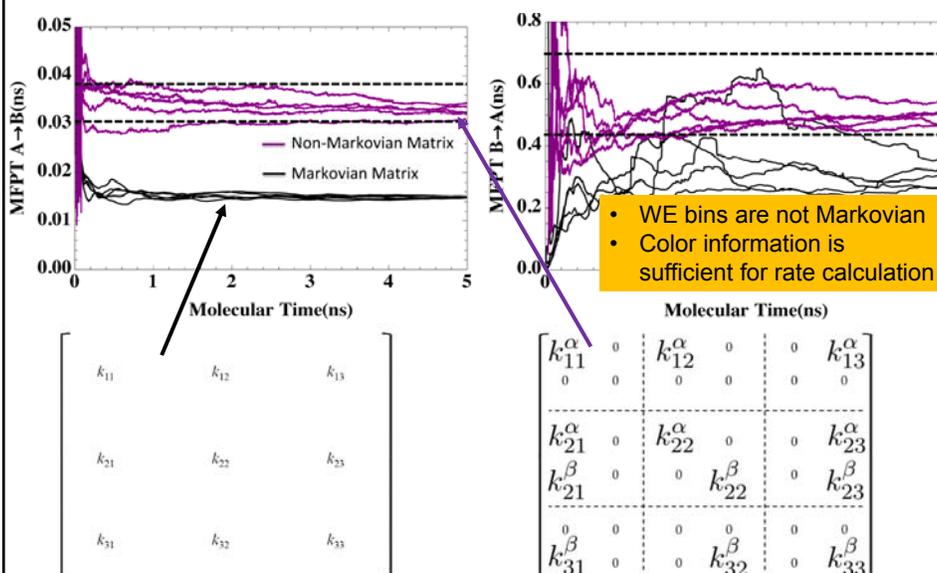
[Suarez, Lettieri, ... Zuckerman, JCTC, 2014]

## One WE simulation: Variable state definitions



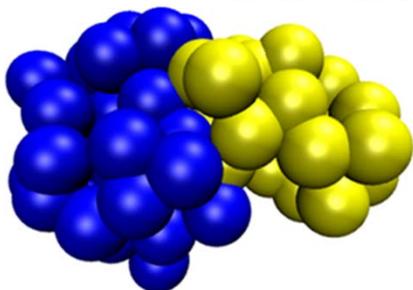
[Suarez, Lettieri, ... Zuckerman, JCTC, 2014]

## Non-Markovian analysis corrects bias



[Suarez, Lettieri, ... Zuckerman, JCTC, 2014]

## Flexible, coarse-grained models of barnase and barstar

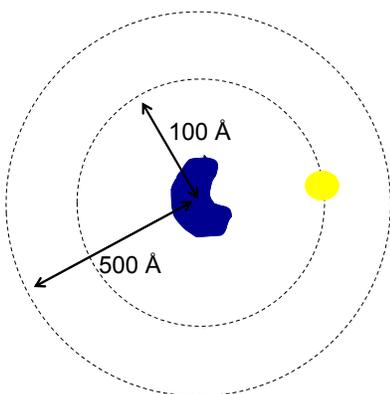


*Retains molecular shapes, electrostatic potentials, and diffusion properties of all-atom models*

- Approximately one pseudo-atom for every three residues with flexible harmonic bonds
- Electrostatic interactions calculated using Debye-Hückel equation
- Non-electrostatic interactions calculated using a very weak Gō-like potential

Frembgen-Kesner & Elcock, *Biophys. J.* 2010

## Our simulation strategy

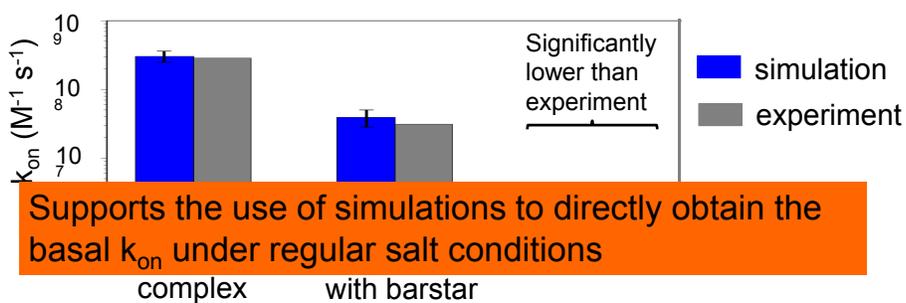


- Carried out five separate steady-state WE simulations
- Each simulation was initiated from 24 randomly oriented unbound states
- Applied the Northrup-Allison-McCammon (NAM) framework for recycling trajectories
- BD simulations with hydrodynamic interactions using UIOWA-BD software

## WE parameters

- Progress coordinate divided into three zones:
  - 1) **Far zone:** Distance between the proteins
  - 2) **Intermediate zone:** RMSD of barstar after alignment of barnase from the native complex
  - 3) **Near zone:** a) RMSD of barstar after alignment of barnase from the native complex, and b) fraction of intermolecular native contacts
- 760 bins, 24 walkers/bin,  $\tau = 2$  ns,  $1000\tau$  (2  $\mu$ s)

## What is the computed 'basal' $k_{on}$ ?



- Suggests that electrostatic interactions are not completely eliminated in experiments at high salt concentrations

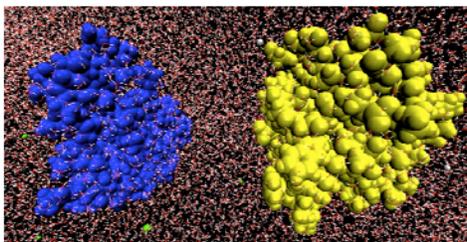
Saglam & Chong, *J. Phys. Chem. B* 2016

## How efficient is WE sampling of these slow associations?

	WE	Brute force
Number of association events	>1000	
Number of CPU cores	512	
Wall-clock time	3 days	386 days (!)

- WE is >100x more efficient than brute force simulation in generating association events

## Moving on to atomistic simulations in explicit solvent...



- GROMACS software
- All-atom AMBER ff99SB-ILDN force field
- TIP3P explicit water molecules
- To match experiment: 25 °C, 1 atm, 50 mM NaCl

What is the estimated  $k_{on}$ ?

$k_{on}$ ( $10^8 \text{ M}^{-1}\text{s}^{-1}$ )	
Simulation	Experiment
$2.3 \pm 1.1$	2.8*

121 independent binding pathways generated  
(5 days using 512 CPU cores on XSEDE's Stampede)

\*Schreiber & Fersht *Nat Struct Biol*  
1996

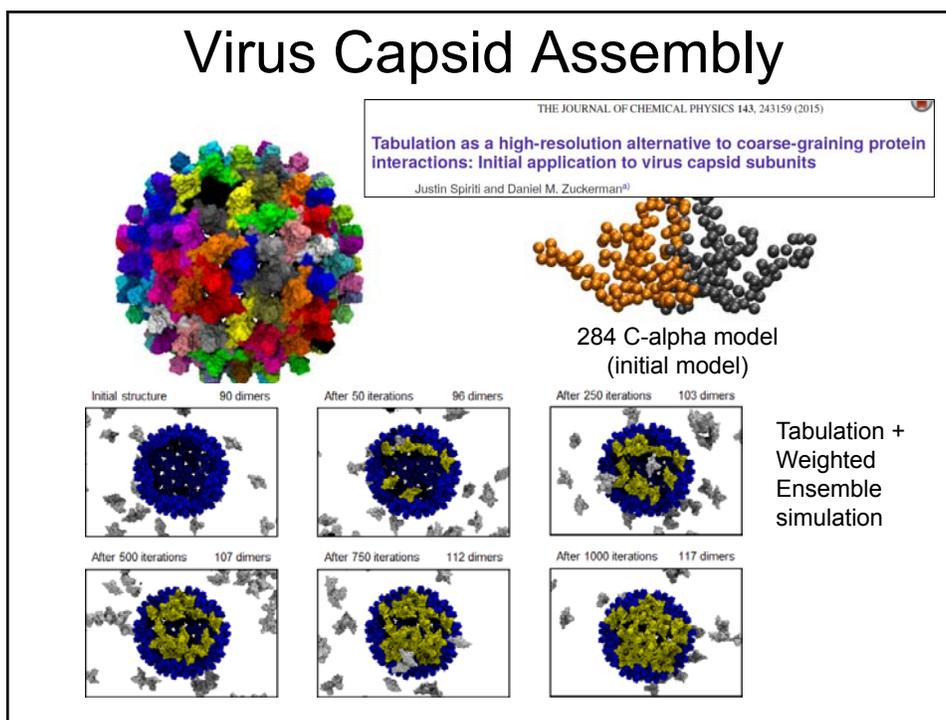
How efficient is WE in sampling protein binding with atomistic detail?

	Barnase-barstar
Aggregate simulation time for WE	3 $\mu\text{s}$
Aggregate simulation time for brute force	300 $\mu\text{s}$
Efficiency of WE vs. brute force	100x

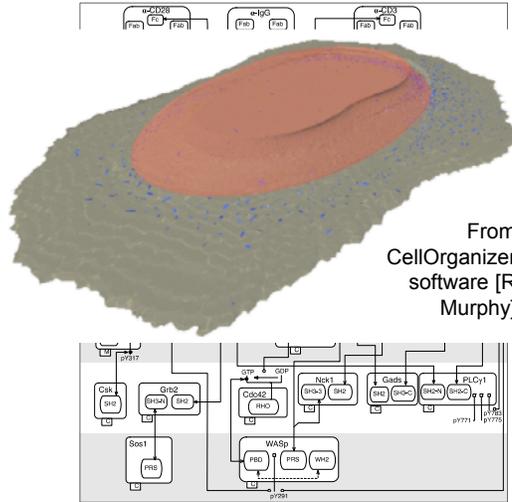
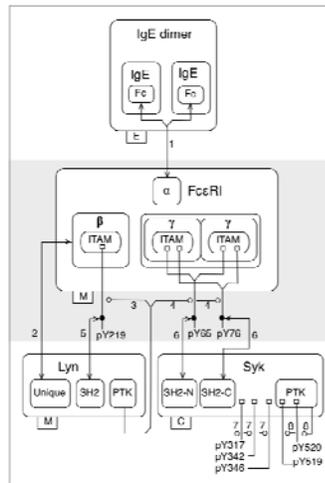
## WE is a “meta method”

- Key: WE checks trajectories at fixed time intervals
- No software-specific parallelization required
- Scripting-level: Requires only ability to start, stop, and re-start simulations
  - Competing methods require difficult modifications to source code
- Implemented with AMBER, GROMACS, NAMD
  - Easy to add new package
- Generality for other contexts
  - Example: Systems biology
- WESTPA software (LT Chong)
  - Scales to thousands of cores

## Virus Capsid Assembly



# Systems biology: Cell-scale networks, spatial models

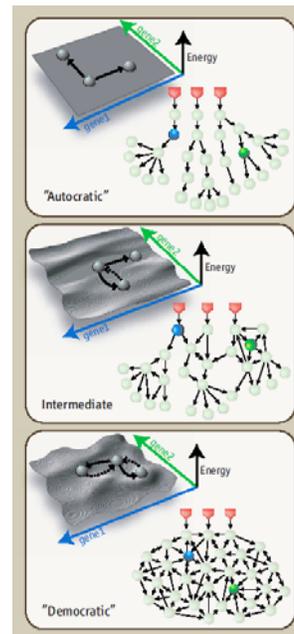


From CellOrganizer software [R Murphy]

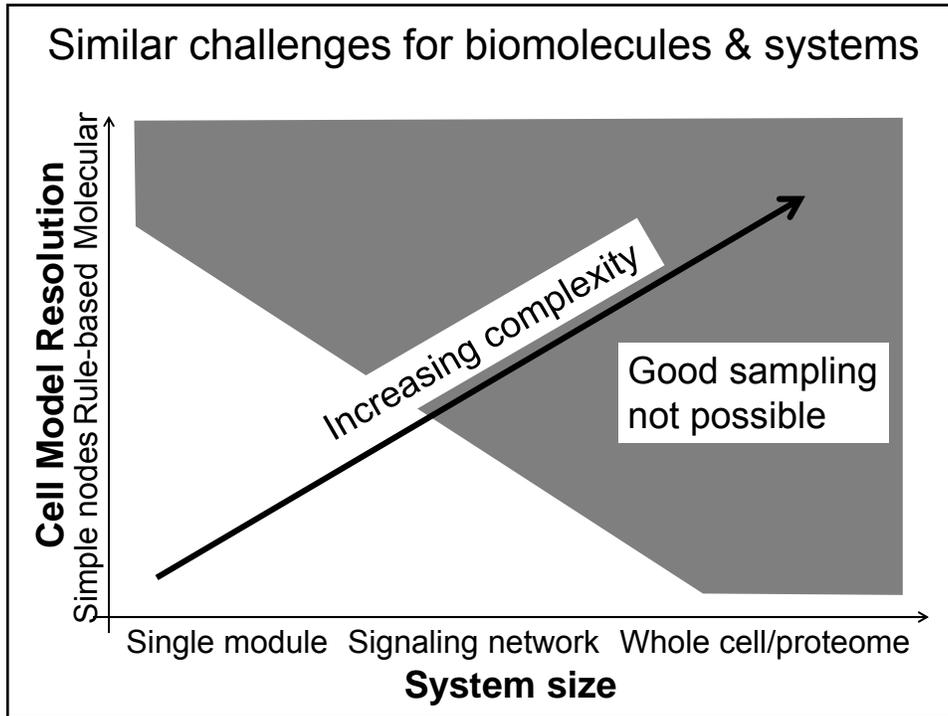
[James Faeder, U. Pittsburgh]

## Energy landscapes in systems biology

- Properly constructed kinetic models (thermodynamically consistent) are equivalent to free energy landscapes



[Bar-Yam et al, Science, 2009]



**Theory** Complexity is here **Cell**

## A Whole-Cell Computational Model Predicts Phenotype from Genotype

Jonathan R. Karr,<sup>1,4</sup> Jayodita C. Sanghvi,<sup>2,4</sup> Derek N. Macklin,<sup>2</sup> Miriam V. Gutschow,<sup>2</sup> Jared M. Jacobs,<sup>2</sup> Benjamin Bolival, Jr.,<sup>2</sup> Nacyra Assad-Garcia,<sup>3</sup> John I. Glass,<sup>3</sup> and Markus W. Covert<sup>2,\*</sup>

<sup>1</sup>Graduate Program in Biophysics  
<sup>2</sup>Department of Bioengineering  
Stanford University, Stanford, CA 94305, USA  
<sup>3</sup>J. Craig Venter Institute, Rockville, MD 20850, USA  
<sup>4</sup>These authors contributed equally to this work  
\*Correspondence: mcovert@stanford.edu  
<http://dx.doi.org/10.1016/j.cell.2012.05.044>

Organism: human pathogen  
*Mycoplasma genitalium*  
[Cell, 2012]

**B**

Update time & cell variables

Send cell variables

Cell variables

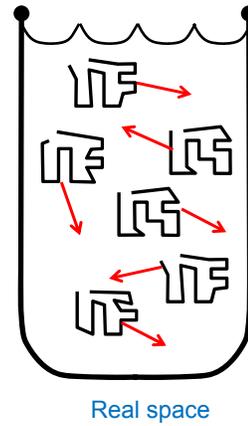
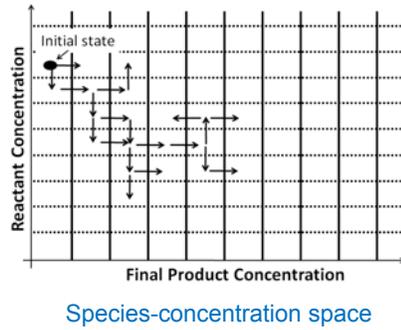
Cell process submodels

Cell divided?

No repeat

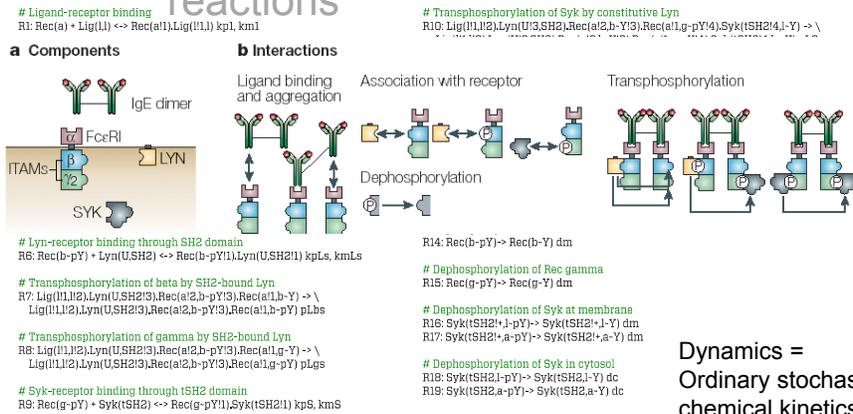
Yes terminate

# WE can work in other spaces: Species concentrations, Real space

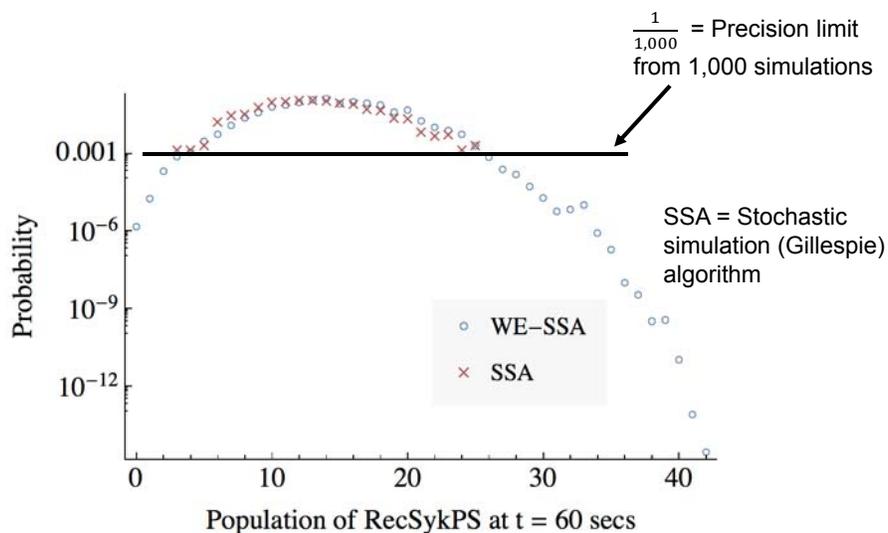


## Immunological signaling via the high affinity receptor for IgE (FcεRI) – BioNetGen software

354 species, 3680 reactions



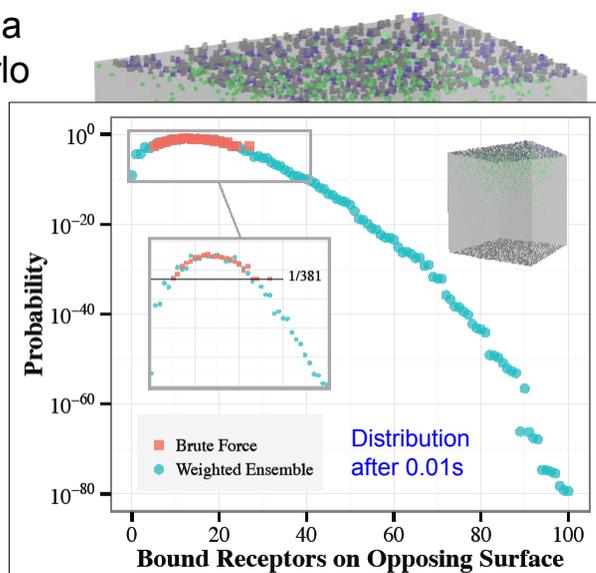
## Probability density of a key species



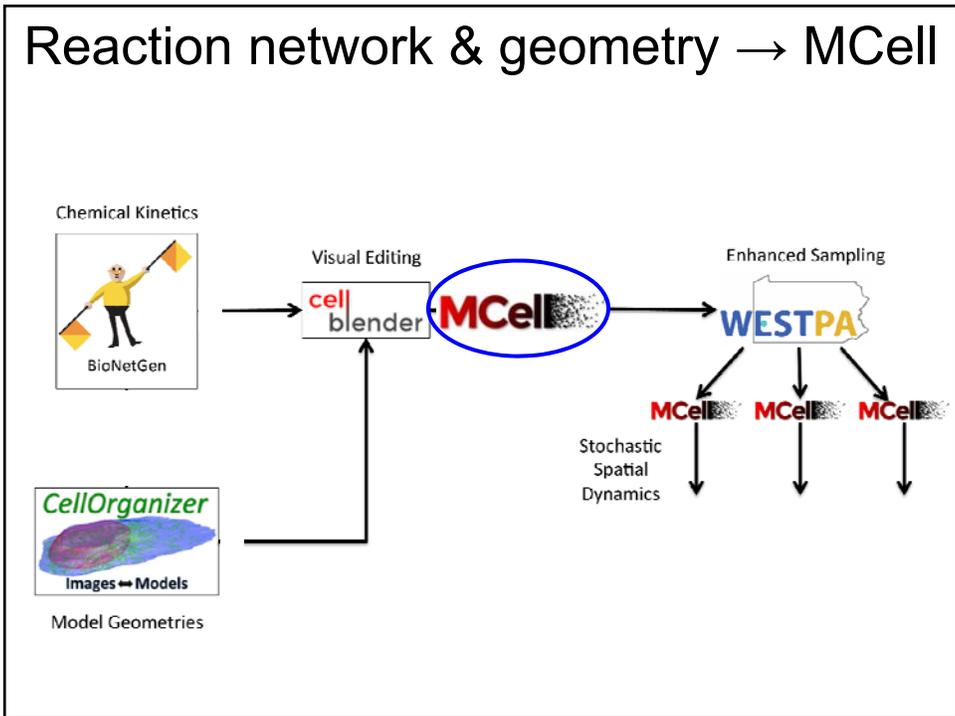
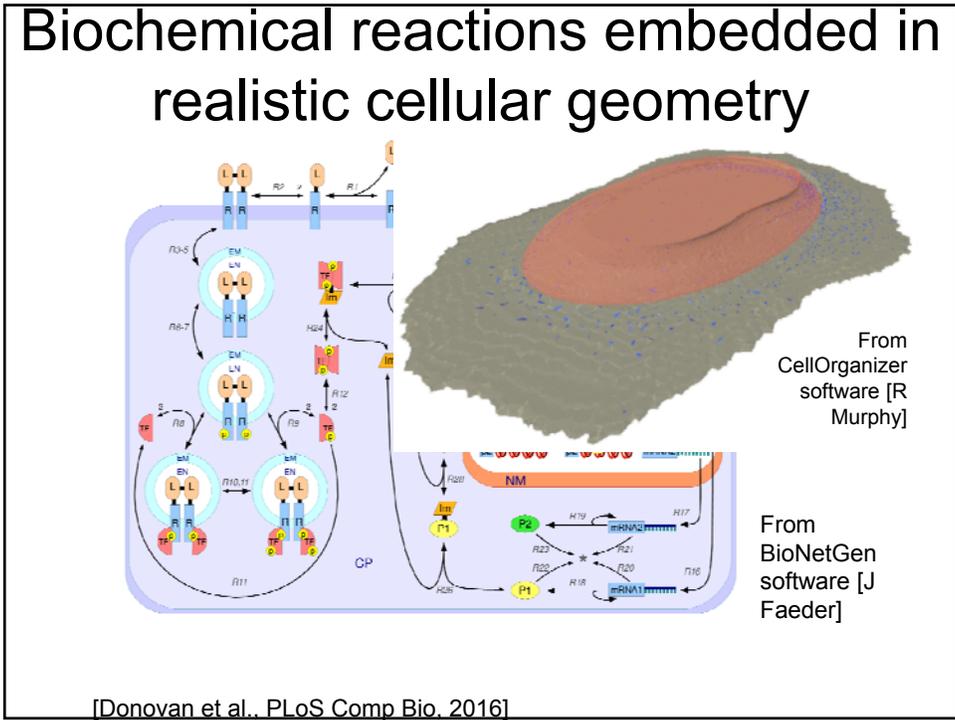
[Donovan, Sedgewick, Faeder, Zuckerman, J. Chem. Phys. 2013]

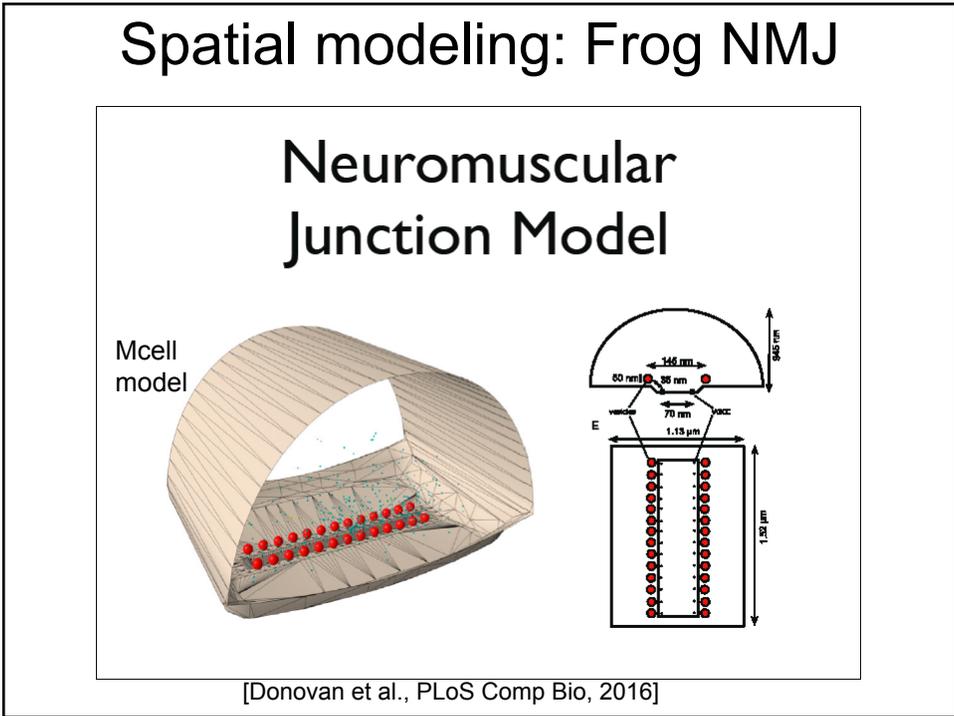
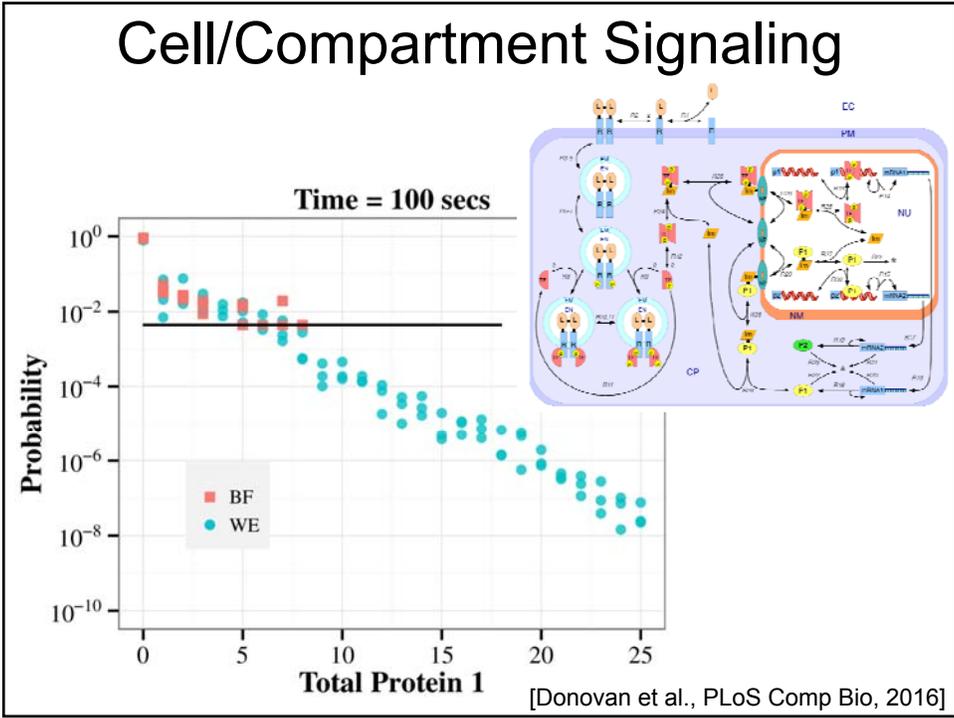
## Spatial dynamics via kinetic Monte Carlo

- Implementation via MCell (Monte Carlo Cell) simulator, controlled by WESTPA



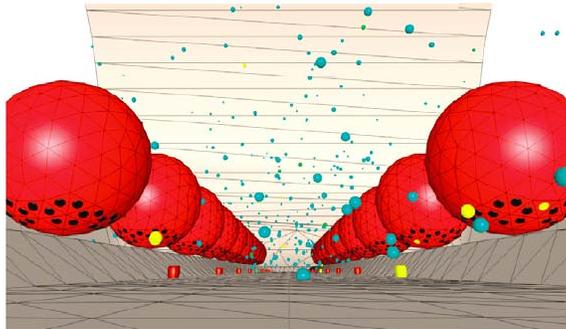
[Donovan et al., PLoS Comp Bio. 2016]





# NMJ in MCell software

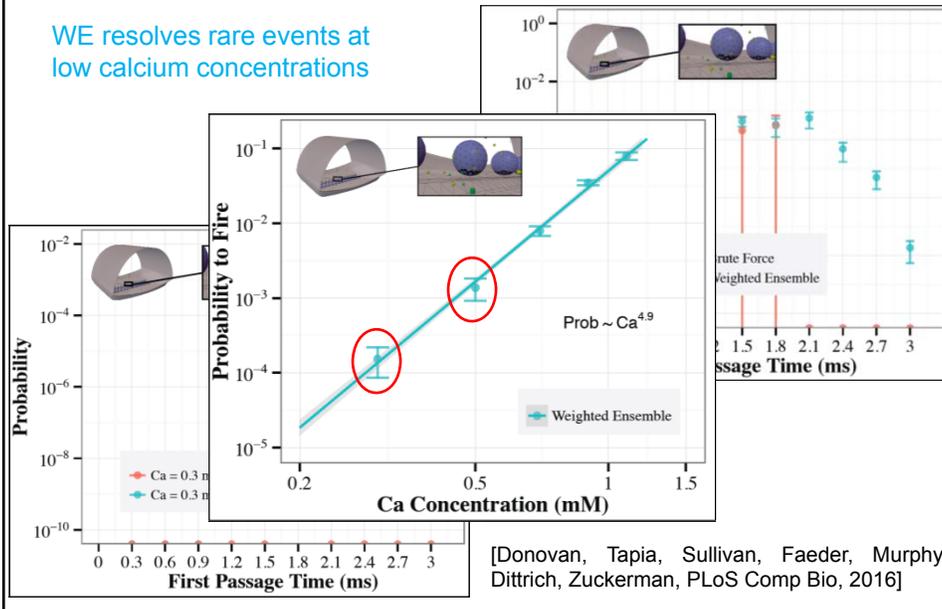
- MCell = Spatially resolved kinetic Monte Carlo
- NMJ model: Release of pre-synaptic vesicle triggered only when sufficient calcium ions bind in threshold configuration
  - [Dittrich et al., Biophysical J., 2013]



[Donovan et al., PLoS Comp Bio, 2016]

# WE applied to Neuro-muscular junction model

WE resolves rare events at low calcium concentrations



## Conclusions

- Trajectory picture of equilibrium and non-equilibrium statistical mechanics
  - Simple, powerful
  - Leads to efficient methods
- Weighted ensemble
  - Unbiased estimations of observables, even equilibrium and non-equilibrium quantities (populations, rates) simultaneously
  - Efficient: Can exhibit super-parallel behavior
  - Practical: Parallel, “wrapper” code (Amber, Gromacs, NAMD, BioNetGen, MCell ...)  
<http://chong.chem.pitt.edu/WESTPA>
  - Has limitations