

# Sampling the free energy surfaces of collective variables

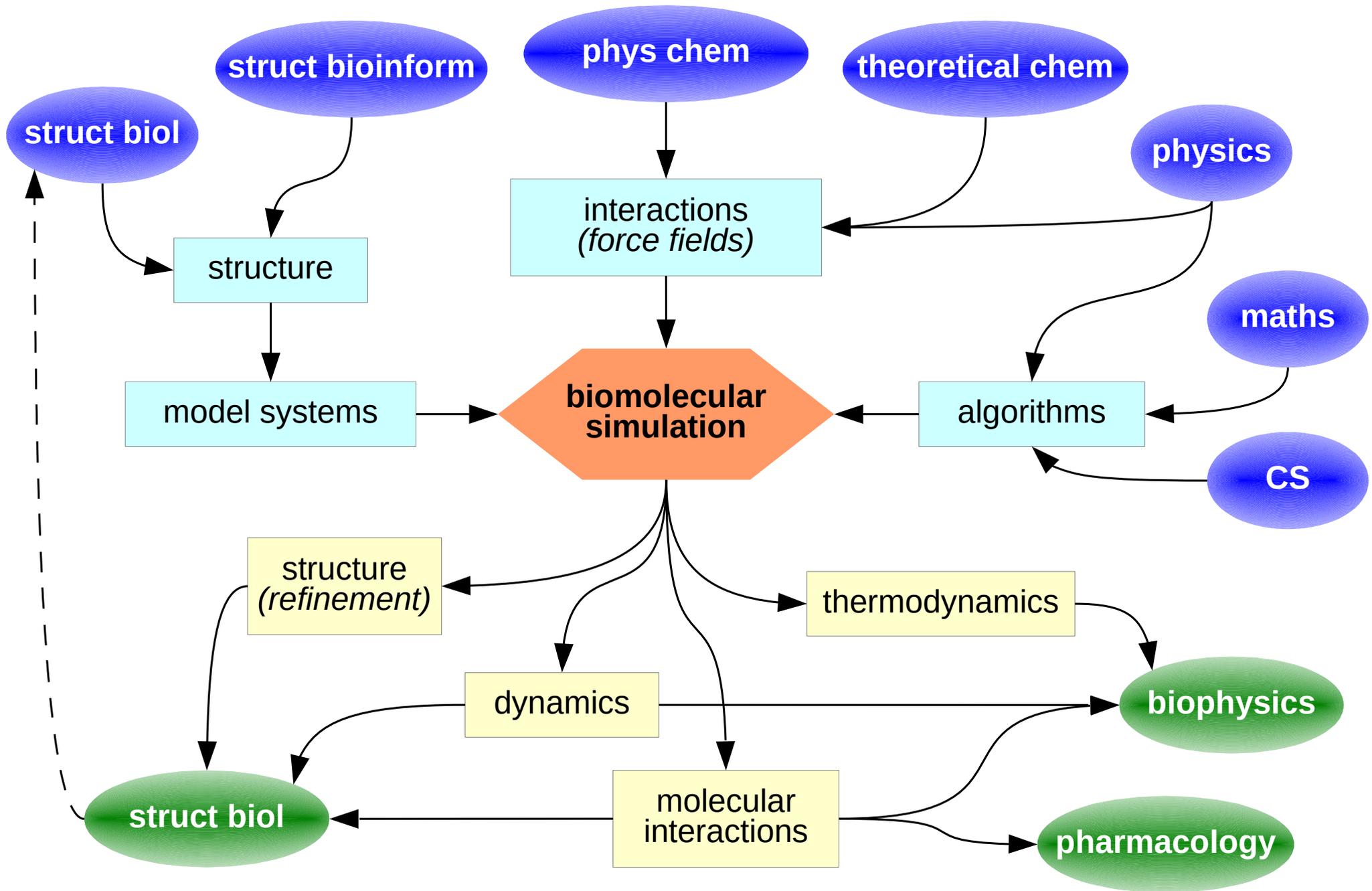
Jérôme Hénin



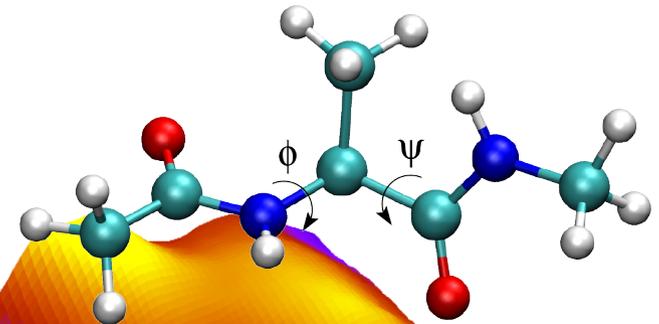
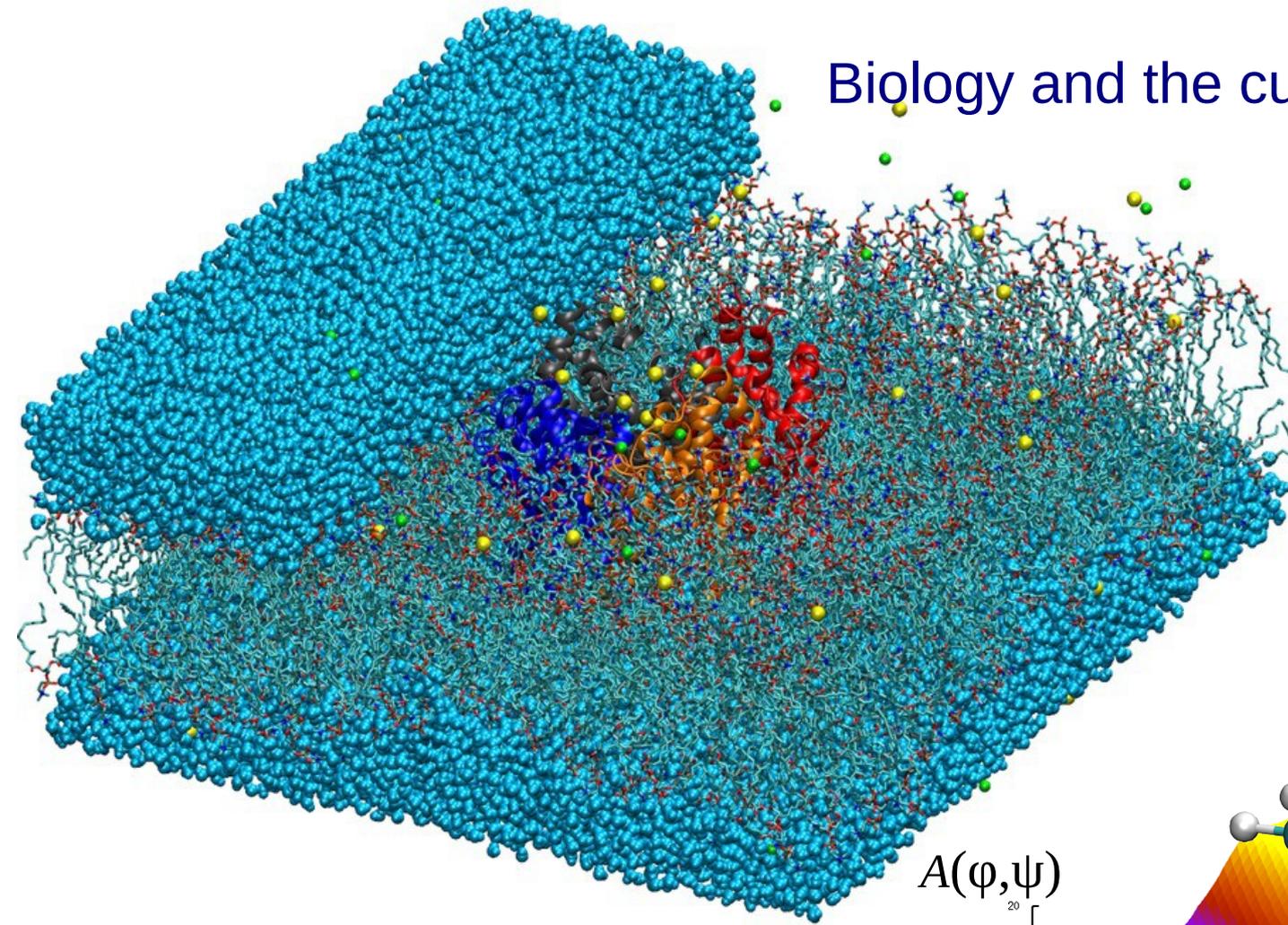
Enhanced Sampling  
and Free-Energy Calculations  
Urbana, 12 September 2018

IBPC

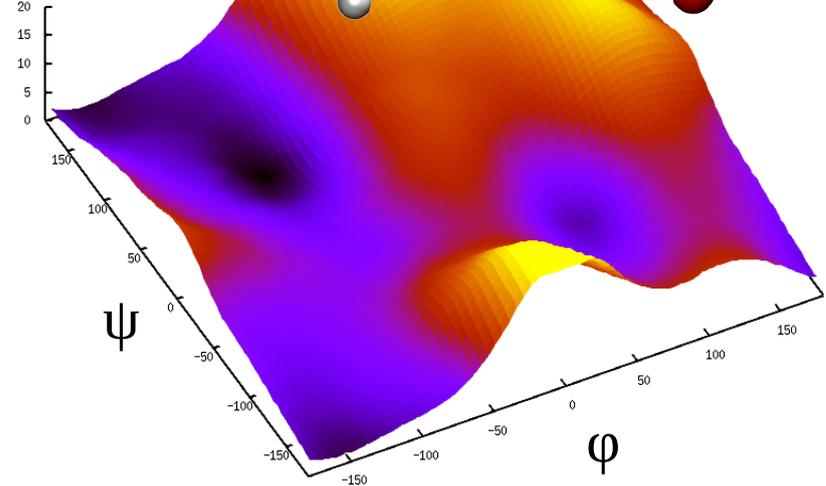
*Please interrupt!*



# Biology and the curse of dimensionality



$$A(\phi, \psi)$$



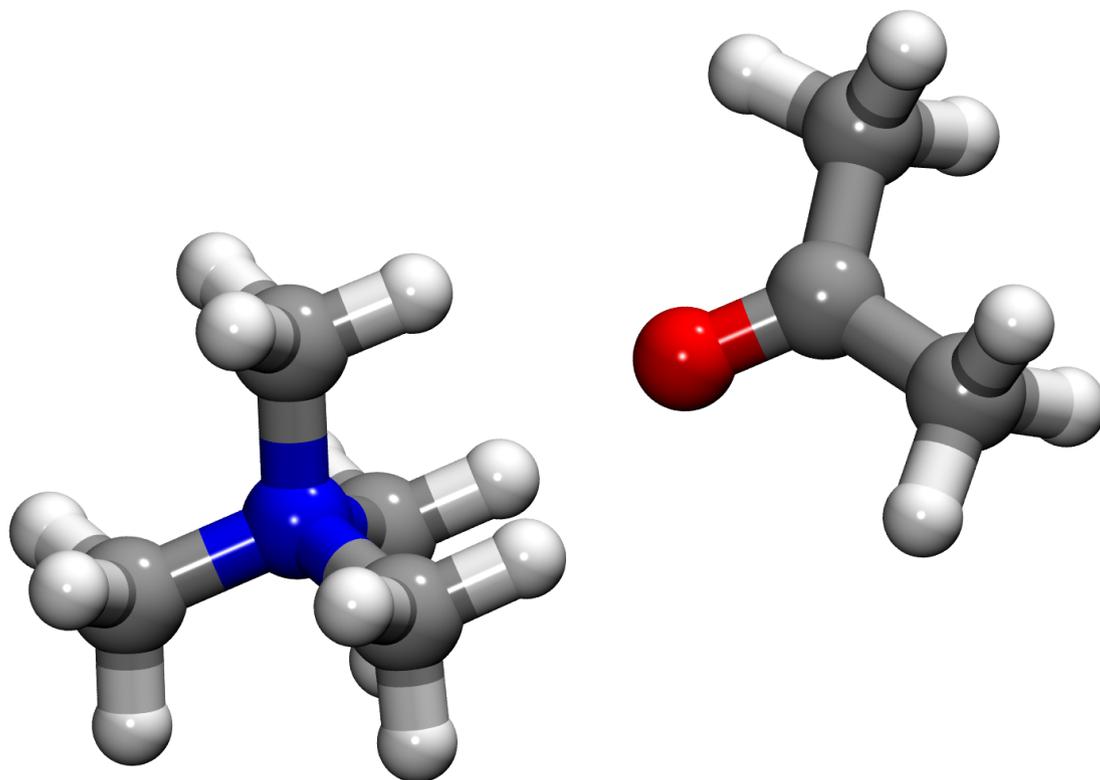
we need **reduced representations**  
made of few selected coordinates

- for **human intuition**
- for **importance sampling**

# Outline

- Free energy
- Collective variables
- Free energy landscapes
  
- Methods to compute (estimate) FE landscapes
  - from probability distribution (histograms)
  - from forces (thermodynamic integration)
  - from adapted biasing potential (metadynamics)
  
- Methods to sample FE landscapes
  - umbrella sampling
  - metadynamics : adaptive biasing potential
  - adaptive biasing force

## Tetramethylammonium – acetone binding



# Free energy

- **free energy differences** ↔ **probability ratios**

$$\Delta F_{AB} = F_B - F_A = -k_B T \ln \left( \frac{P_B}{P_A} \right)$$

$$\Delta F_{AB} > 0 \iff P_B < P_A$$

$$\Delta F_{AB} = 0 \iff P_B = P_A$$

- **macrostates** (A, B) are collections of **microstates** (atom coordinates  $x$ )
- → probabilities of macrostates are sums (integrals) over microstates

$$P_A = \int_A p(x) dx$$

- probabilities of microstates follow **Boltzmann distribution**

$$p(x) = \frac{\exp(-V(x)/k_B T)}{Z} = \frac{1}{Z} e^{-\beta V(x)}$$

# Collective variables

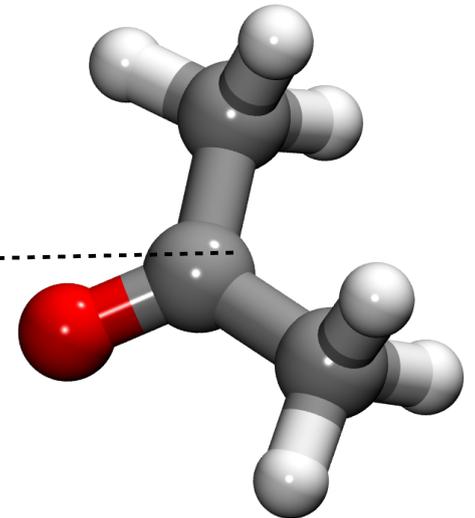
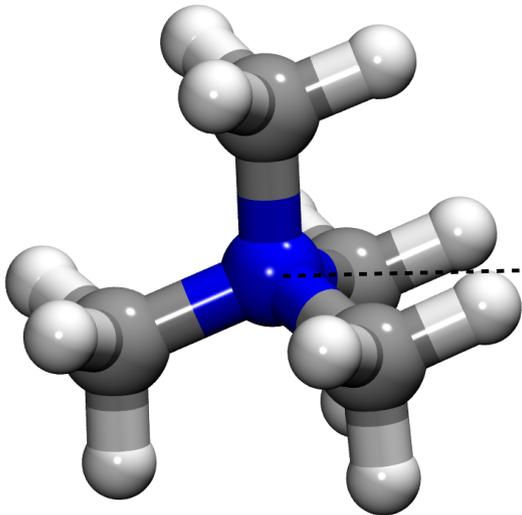
- geometric variables that depend on the positions of several atoms (hence “collective”)
- mathematically: functions of atomic coordinates  $z = \xi(x_i, y_i, z_i \dots)$

- example: distance between two atoms

$$d_{12} = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2} = \sqrt{(r_2 - r_1)^2}$$

- distance between the centers of mass of groups of atoms  $G_1, G_2$

$$d_{G_1, G_2} = \sqrt{\left( \frac{\sum_{i \in G_2} m_i r_i}{\sum_{i \in G_2} m_i} - \frac{\sum_{i \in G_1} m_i r_i}{\sum_{i \in G_1} m_i} \right)^2}$$



# Probability distribution of a collective variable

- we know the  $3N$ -dimensional probability distribution of atom coordinates  $x$ :

$$p(x) = \frac{\exp(-V(x)/k_B T)}{Z}$$

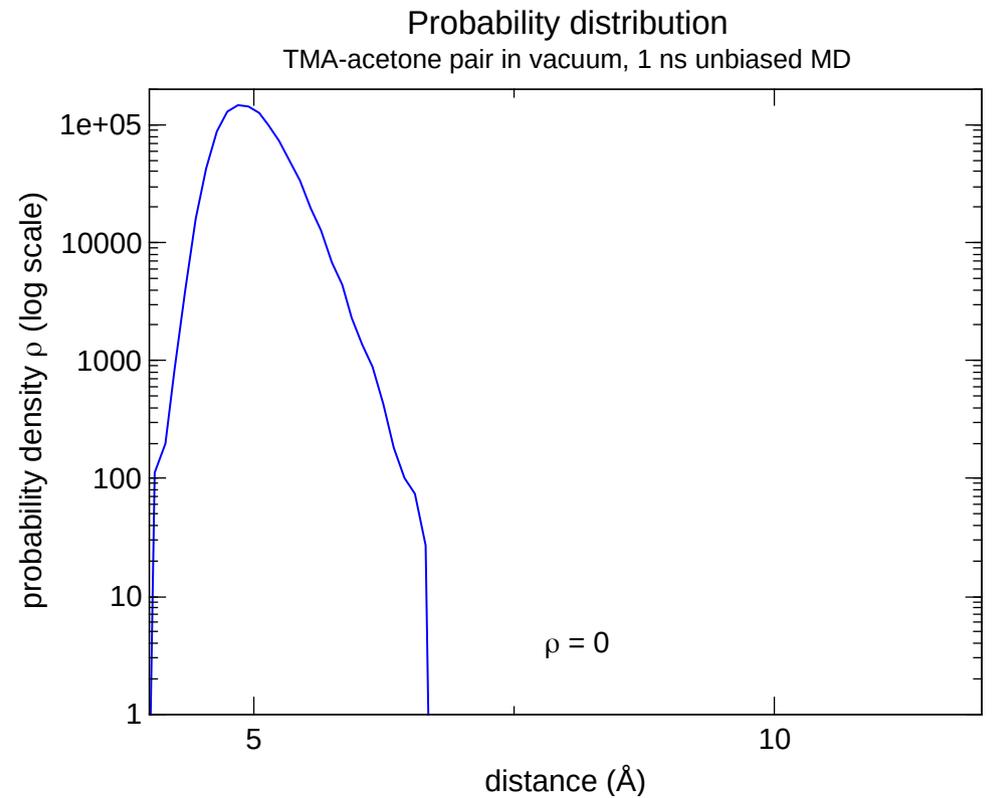
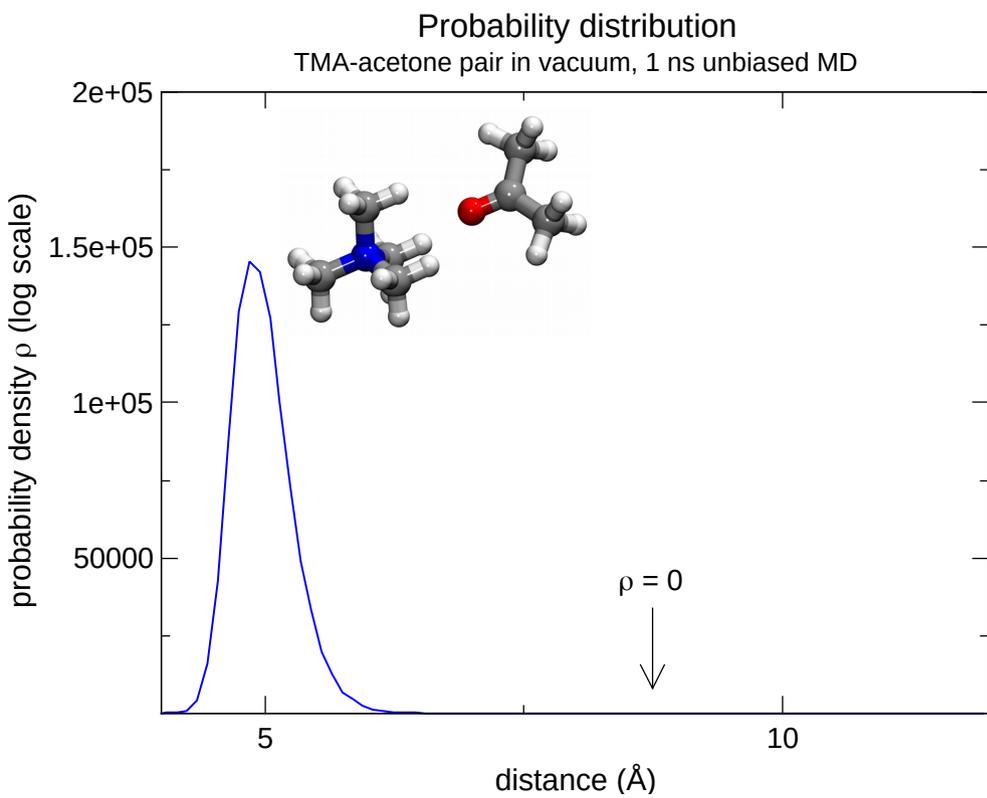
- what is the probability distribution of  $z = \xi(x)$
- theory: sum (integral) over all the values of  $x$  corresponding to a value of  $z$

$$\rho(z) = \int p(x) \delta(\xi(x) - z) dx$$

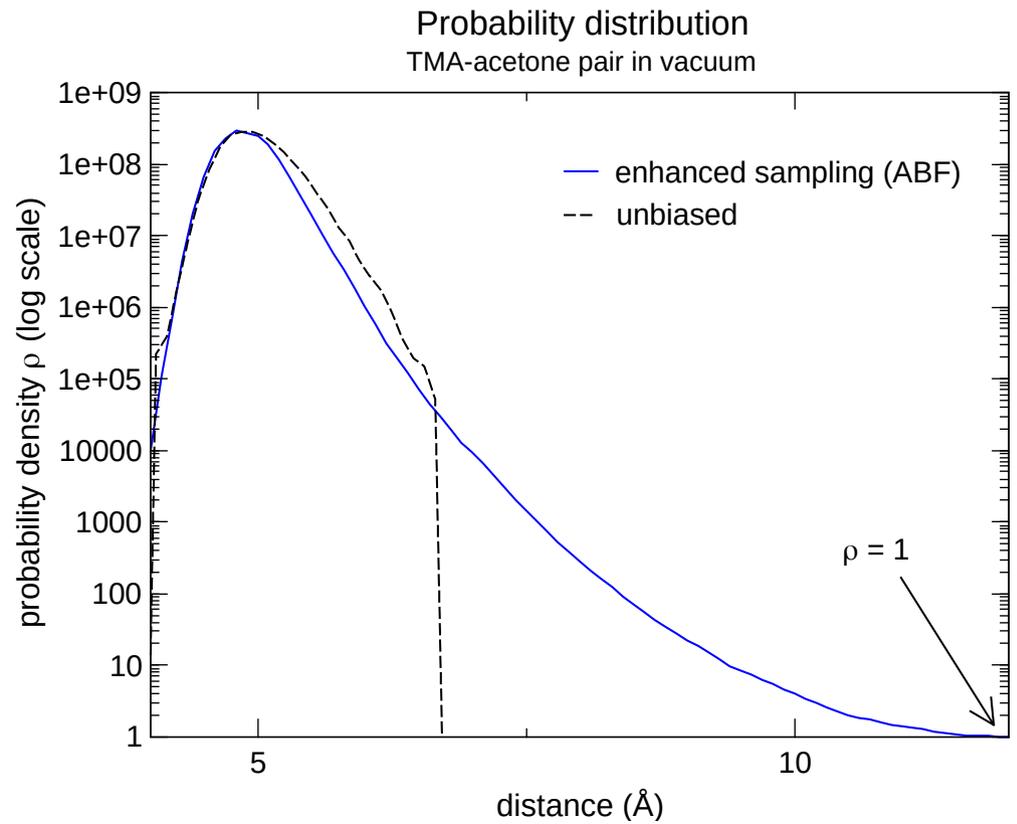
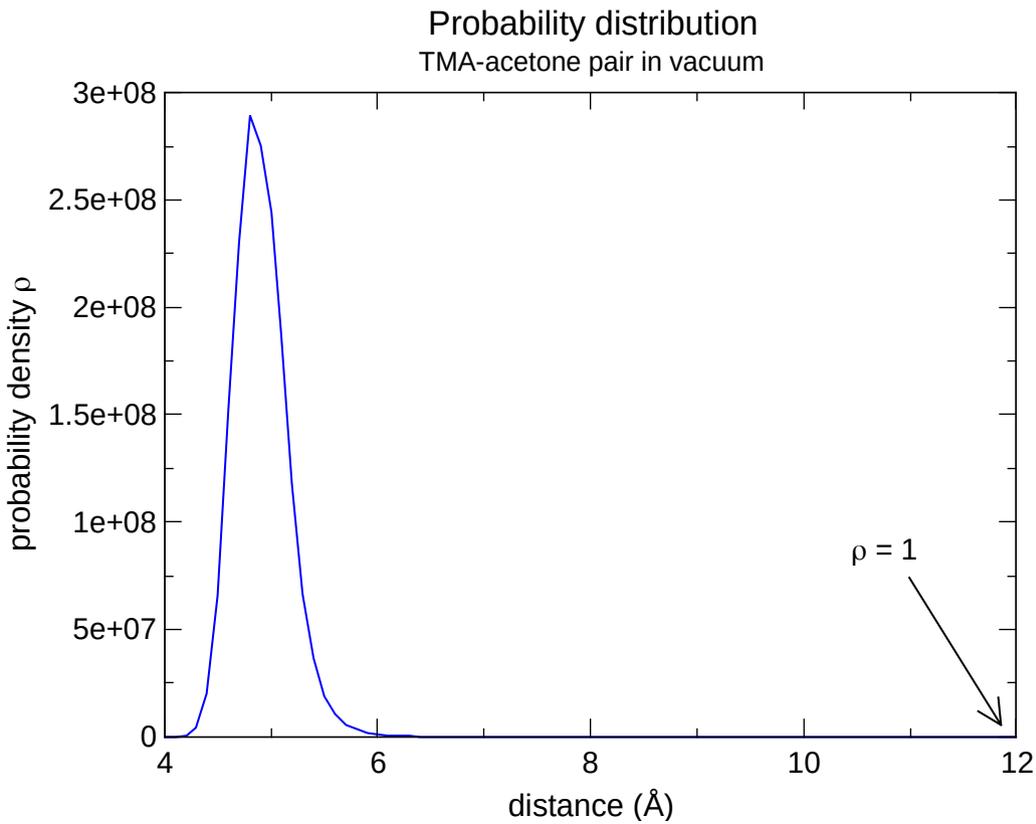
- in simulations: sample and calculate a **histogram** of coordinate  $z$

# Probability distribution of a collective variable

## (1) from unbiased simulation

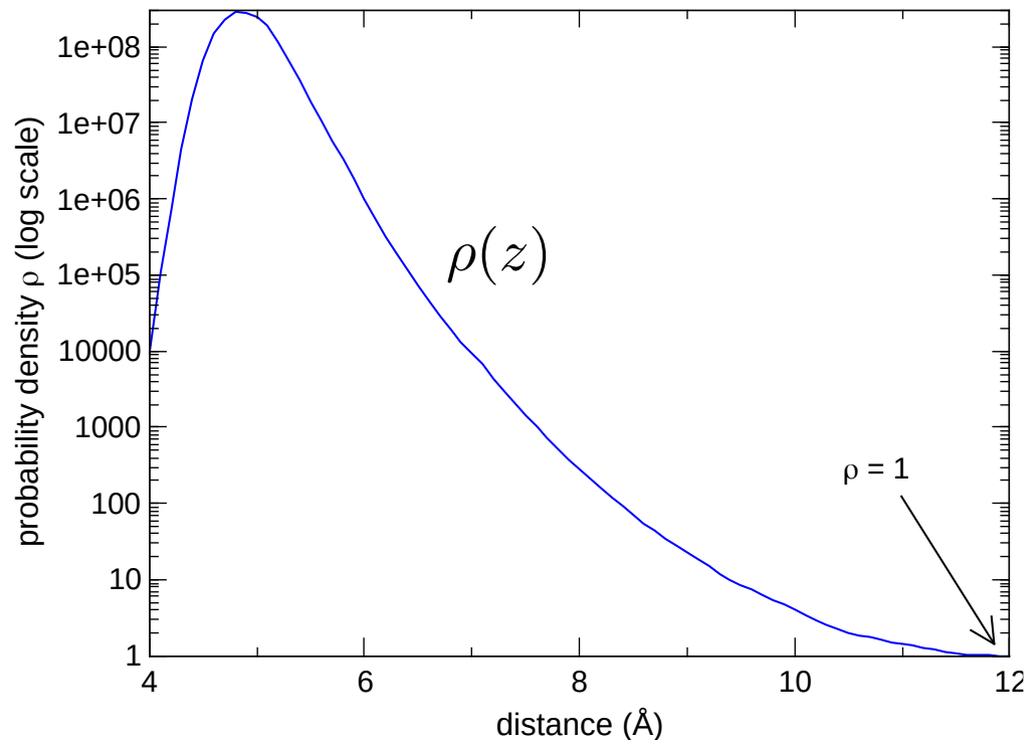


# Probability distribution of a collective variable (2) with enhanced sampling

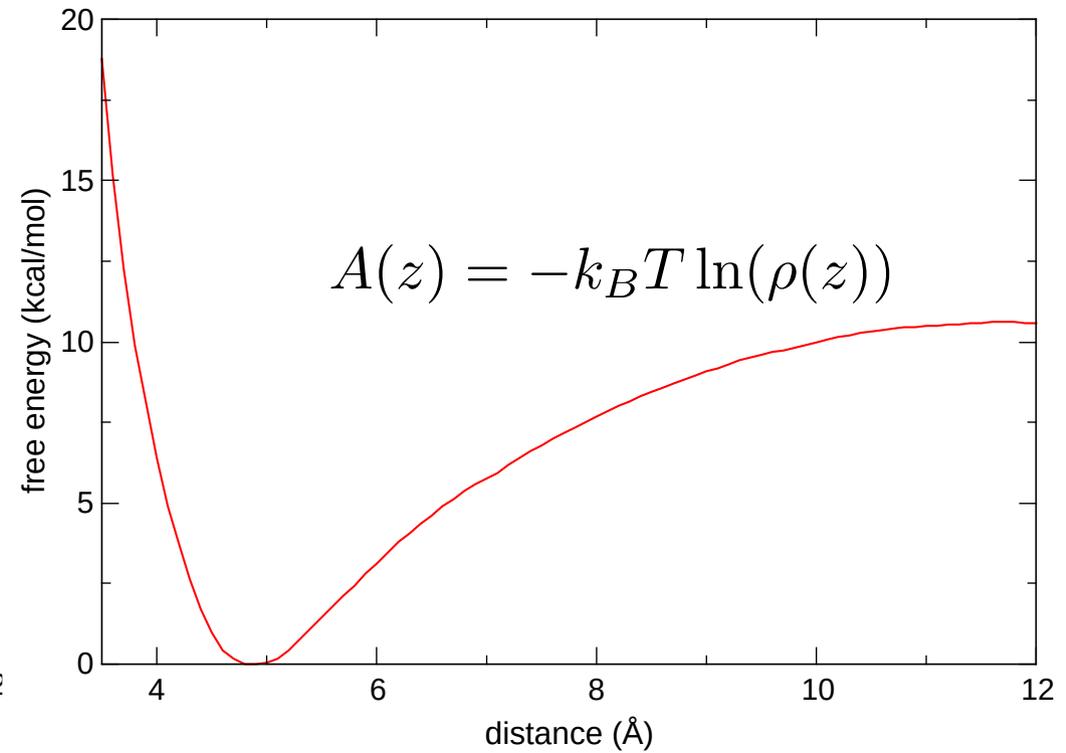


# From probability to free energy

Probability distribution  
TMA-acetone pair in vacuum



Free energy profile for TMA - acetone pair



## Ways to calculate the free energy

- from unbiased histogram  $A(z) = -k_B T \ln(\rho(z)) + C$
- from biased histogram (*importance sampling*) with bias  $V^{bias}(z)$ 
$$A(z) = -k_B T \ln(\rho(z)) - V^{bias}(z) + C$$
  - in Umbrella Sampling, need to find values of  $C$ !

- estimate and integrate free energy derivative (gradient):

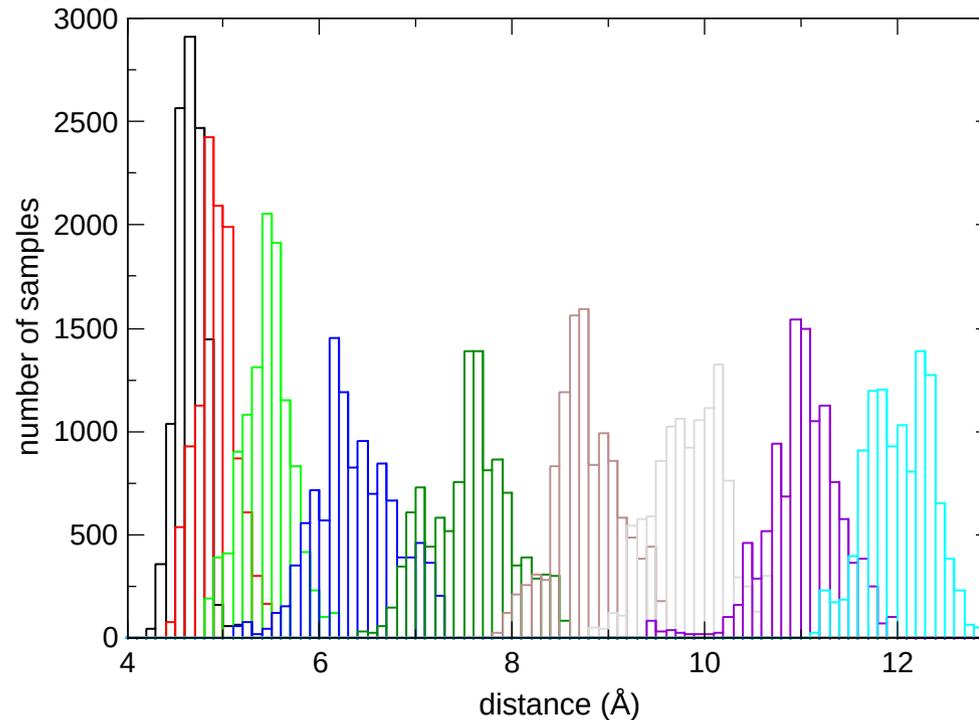
*Thermodynamic Integration*

$$A(z) = \int_0^z A'(z^*) dz^* + A(0)$$

$$A'(z) = \left\langle \frac{\partial V}{\partial z} - k_B T \frac{\partial \ln |J|}{\partial z} \right\rangle_{\xi(x)=z}$$

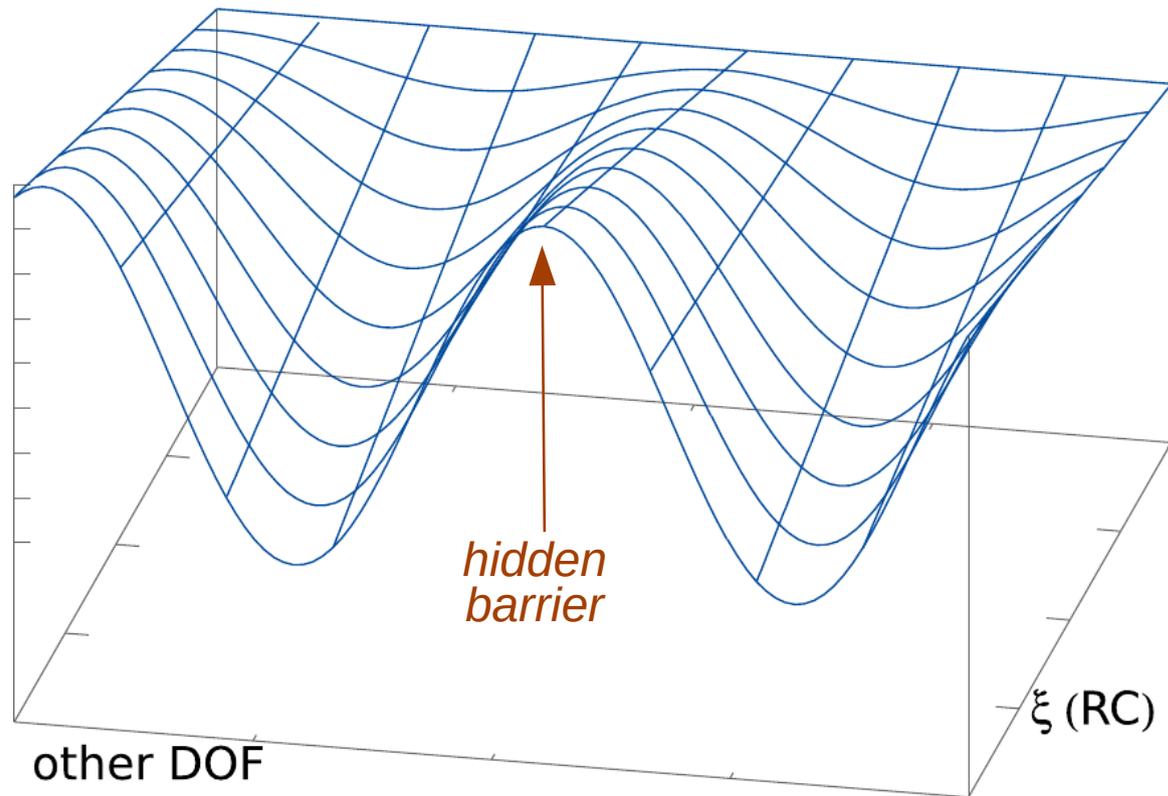
# Umbrella sampling

Histograms from Umbrella Sampling

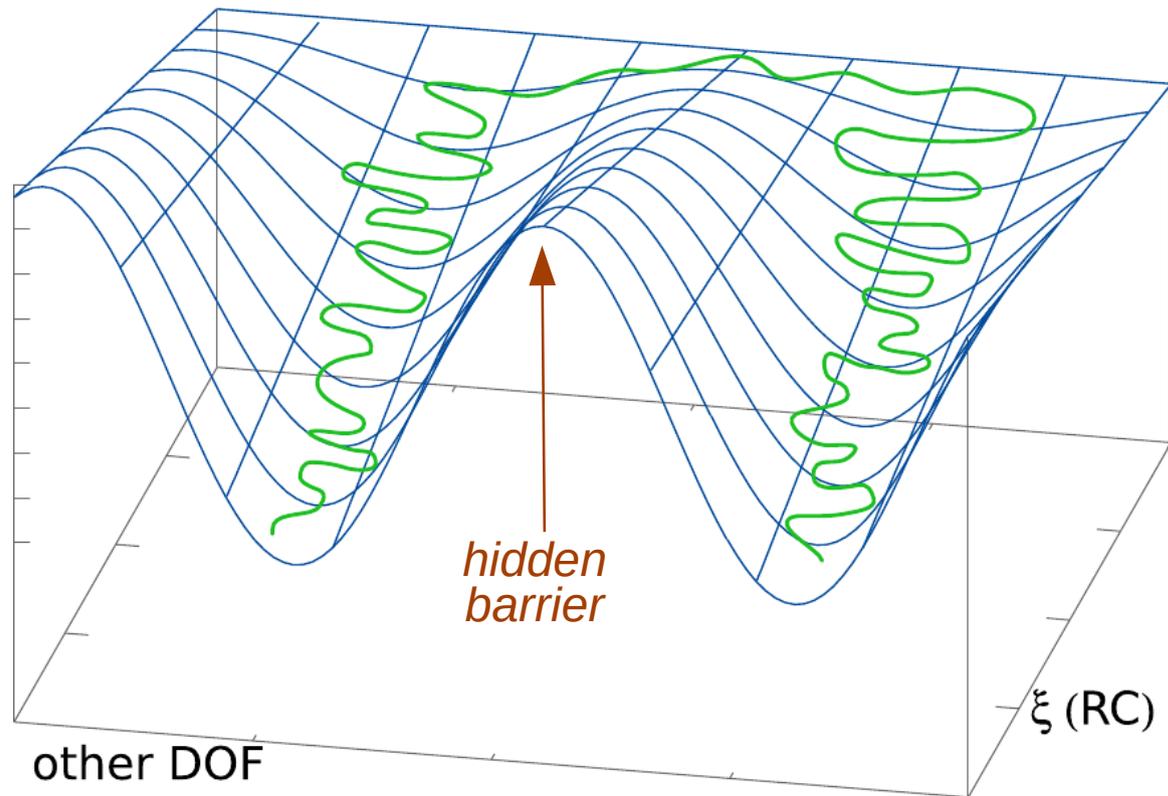


- distribute (*stratify*) sampling using multiple confinement restraints
- combine partial information of each histogram by computing relative free energies
  - WHAM (weighted histogram analysis method)
  - MBAR (multistate Bennett's acceptance ratio)
- requires overlap between sampling in adjacent windows

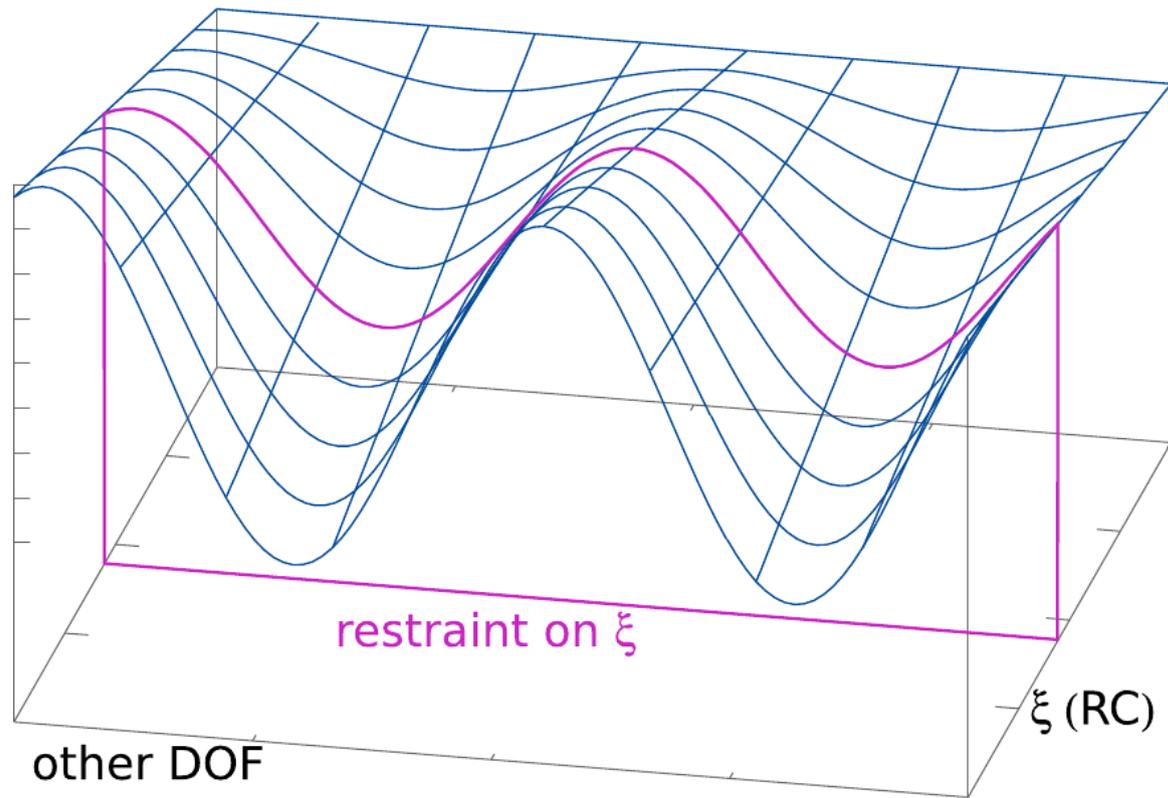
# Multi-channel free energy landscape



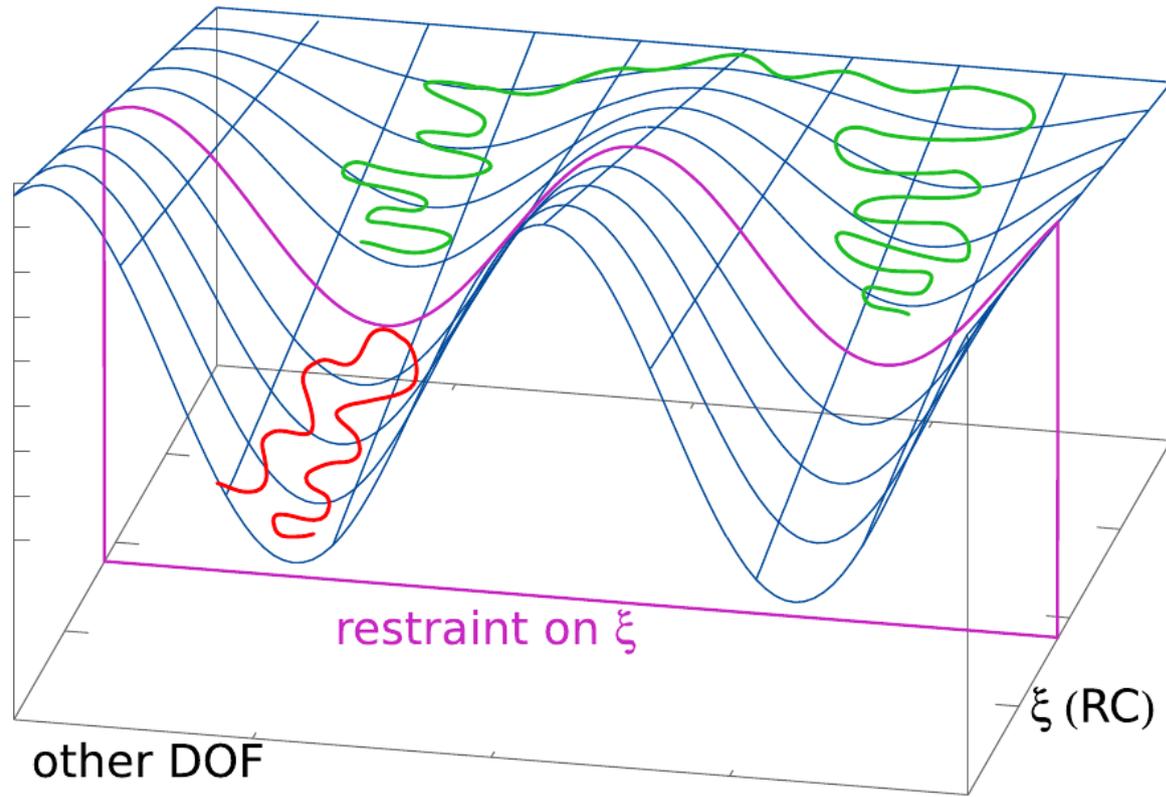
# Multi-channel free energy landscape



# Umbrella Sampling: *stratification*

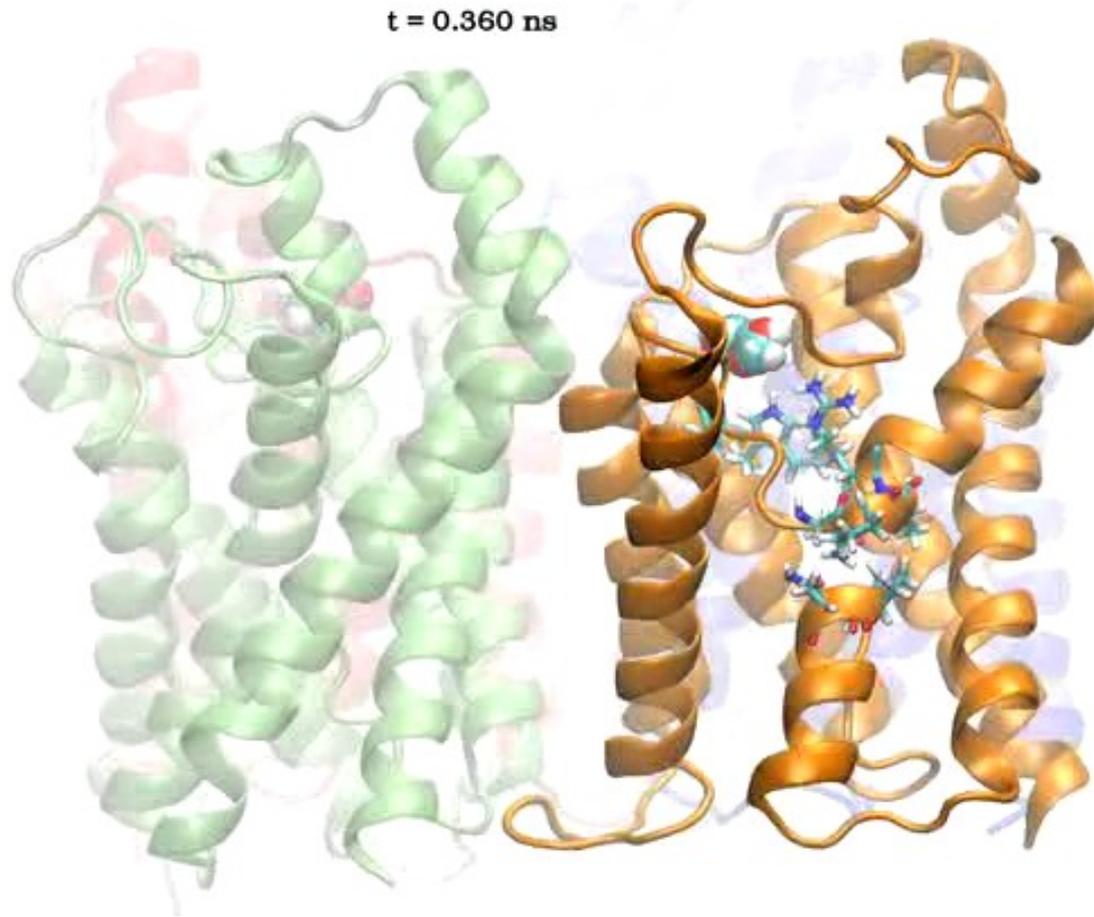


# Umbrella Sampling or Not Sampling?



benefit of adaptive sampling methods: no stratification needed

# Orthogonal relaxation in ABF



# Adaptive sampling 1: adaptive biasing potential

Free energy profile  $A(z)$  is linked to distribution of transition coordinate:

$$e^{-\beta A(z)} \propto \rho(z) \propto \int e^{-\beta V(x)} \delta(\xi(x) - z) dx$$

ABP: time-dependent biased potential

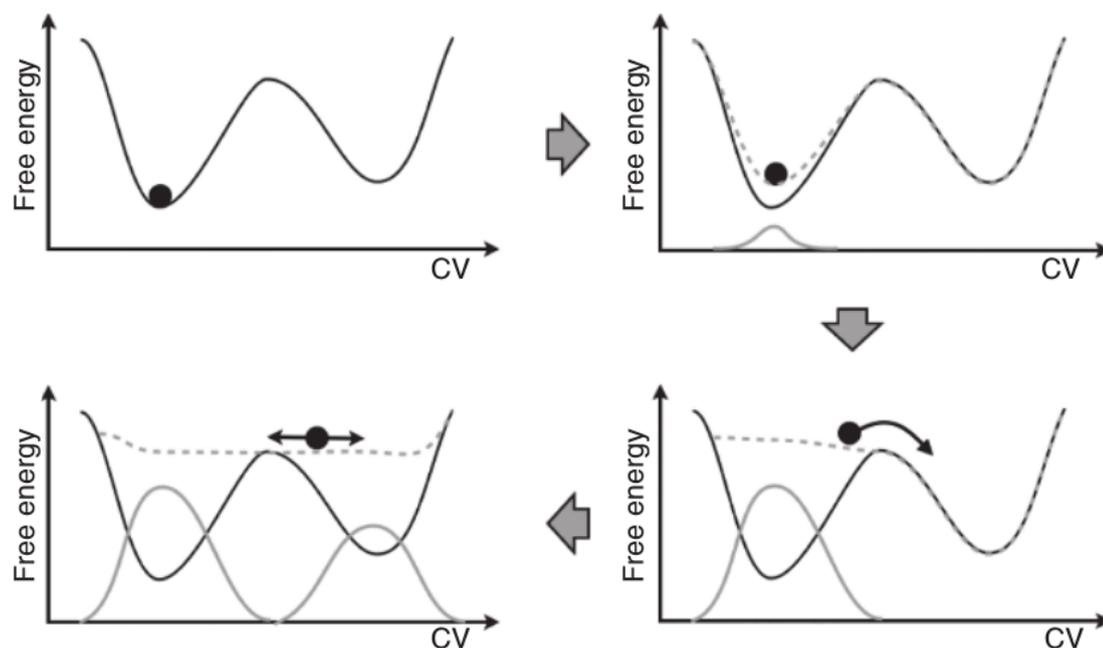
$$\tilde{V}_t(x) = V(x) - A_t(\xi(x)) \quad \text{where } A_t \text{ converges to } A$$

Long-time biased distribution:  $\tilde{\rho}_\infty(z) \propto e^{-\beta(A(z) - A_\infty(z))}$

that is, a **uniform distribution**.

# Adaptive Biasing Potential : Metadynamics

- adaptive bias is sum of Gaussian functions created at current position
- pushes coordinate away from visited regions
- convergence requires careful tuning of time dependence of the bias (“well-tempered” metadynamics)



*Illustration: Parrinello group, ETH Zürich*

## Adaptive sampling 2: Adaptive Biasing Force (ABF)

- ABF: time-dependent biasing force

$$\tilde{F}_t(x) = -\nabla V(x) + A'_t(\xi(x))\nabla\xi \quad \text{where } A'_t \text{ converges to } A'$$

- long-time biased distribution is uniform, as in ABP
- how do we estimate  $A'$ ?

## Free energy derivative is a mean force

$$A(z) = -k_B T \ln \left( \int e^{-\beta V(x)} \delta(\xi(x) - z) dx \right)$$

$$A'(z) = \left\langle \frac{\partial V}{\partial z} - k_B T \frac{\partial \ln |J|}{\partial z} \right\rangle_{\xi(x)=z}$$

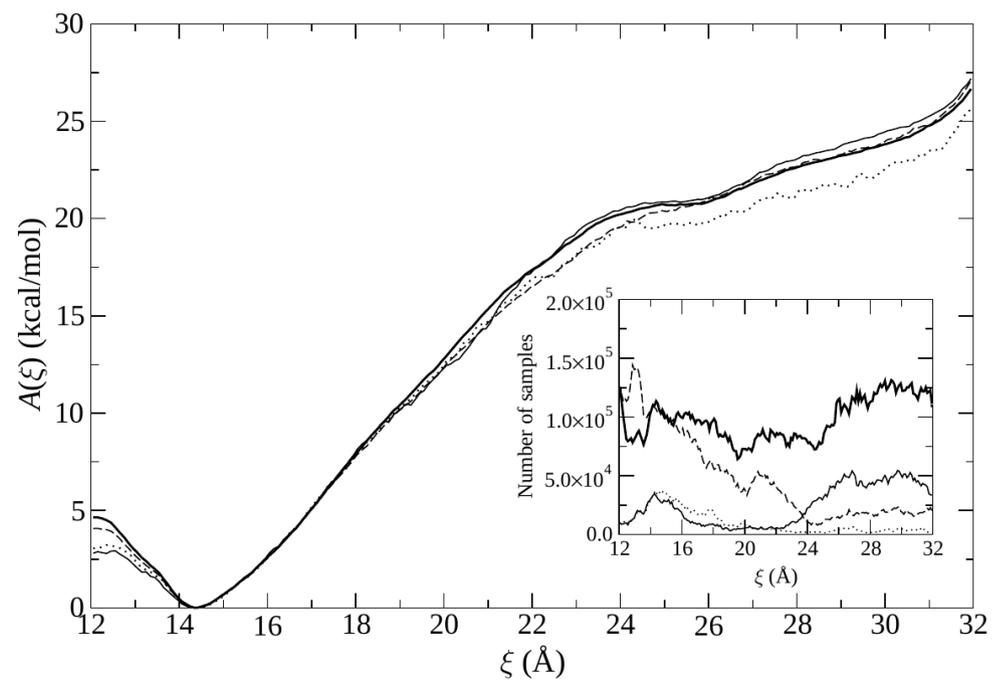
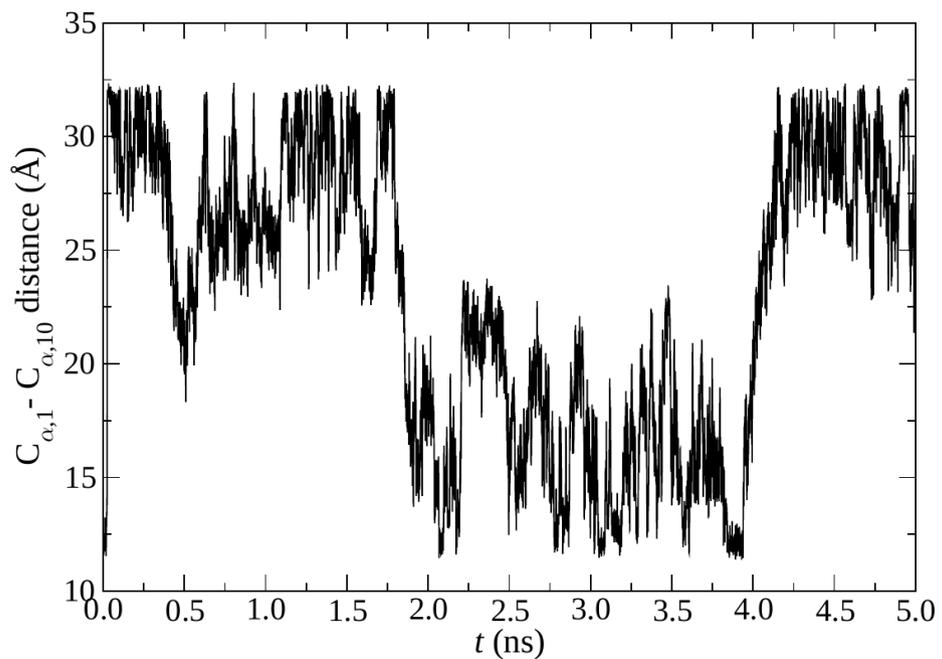
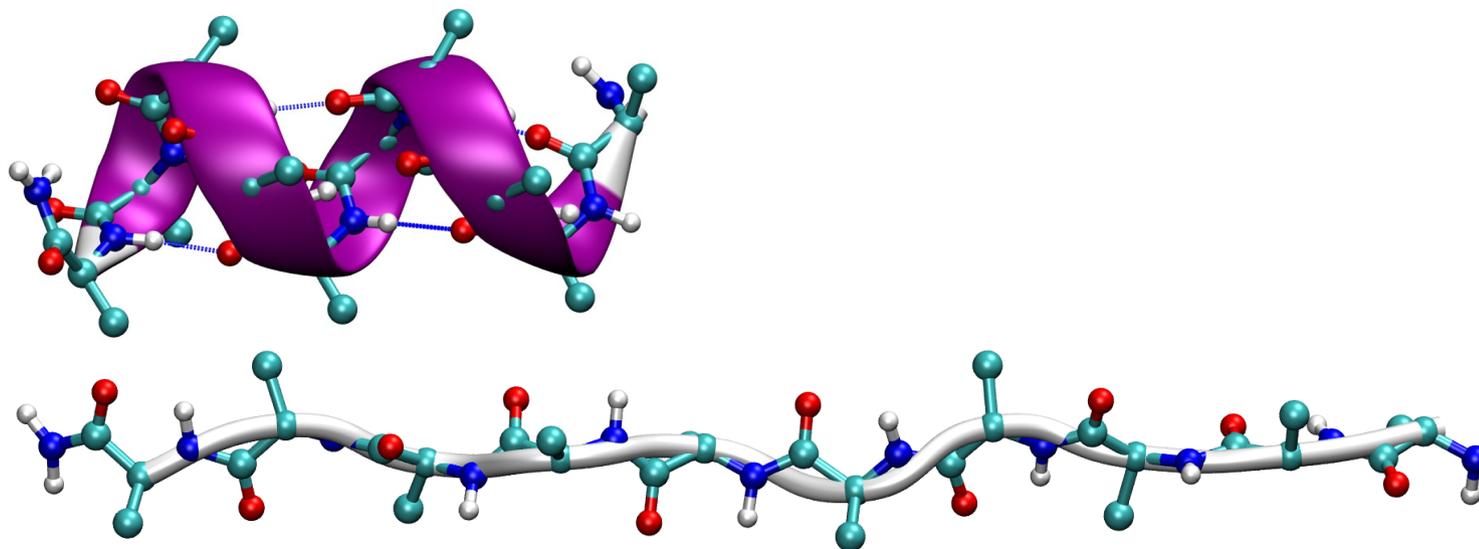
$-\frac{\partial V}{\partial z}$  is a projected force (defined by coordinate transform)

$\frac{1}{\beta} \frac{\partial \ln |J|}{\partial z}$  is a geometric (entropic) term

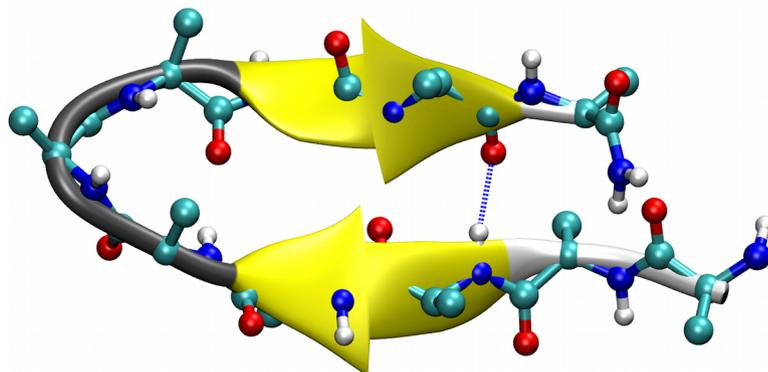
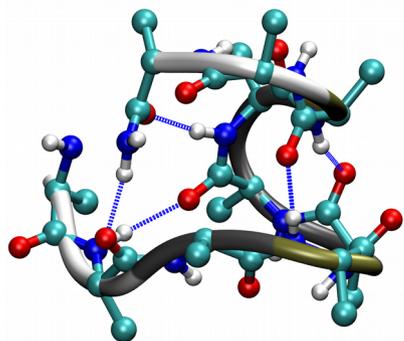
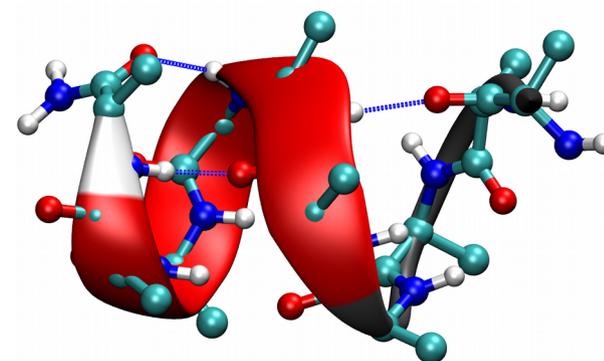
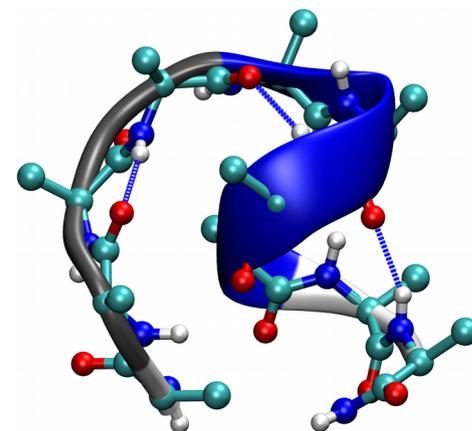
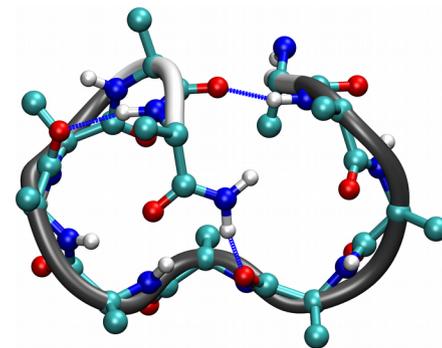
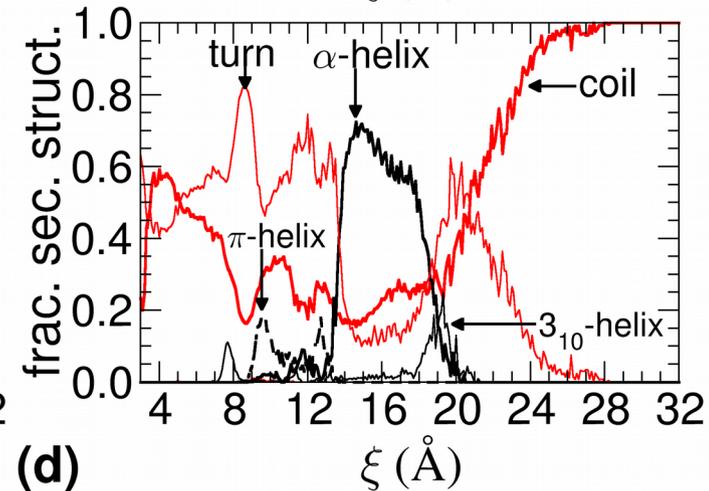
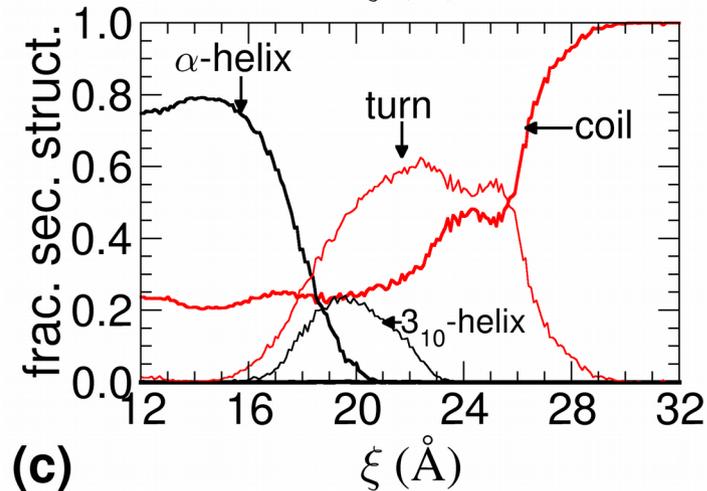
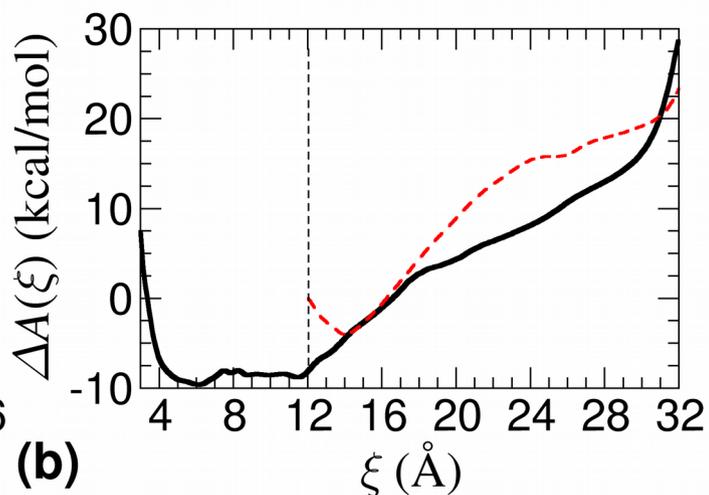
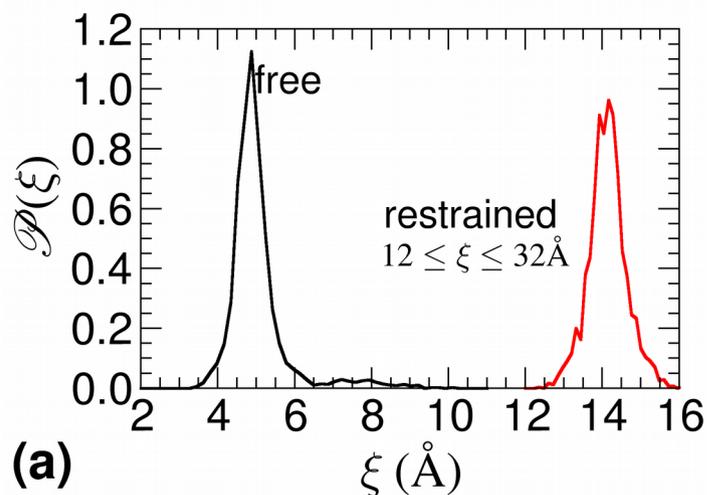
## Simpler estimator of free energy gradient

- for each variable  $\xi_j$ , force is measured along arbitrary vector field  $v_i(x)$  (*Ciccotti et al. 2005*)
- orthogonality condition:  $v_i \cdot \nabla_x \xi_j = \delta_{ij}$
- free energy gradient:  $\partial_i A(z) = \langle v_i \cdot \nabla_x V - k_B T \nabla_x \cdot v_i \rangle_{\xi(x)=z}$
- there are other estimators:
  - from constraint force (original ABF, Darve & Pohorille 2001)
  - from time derivatives of coordinate (Darve & Pohorille 2008)

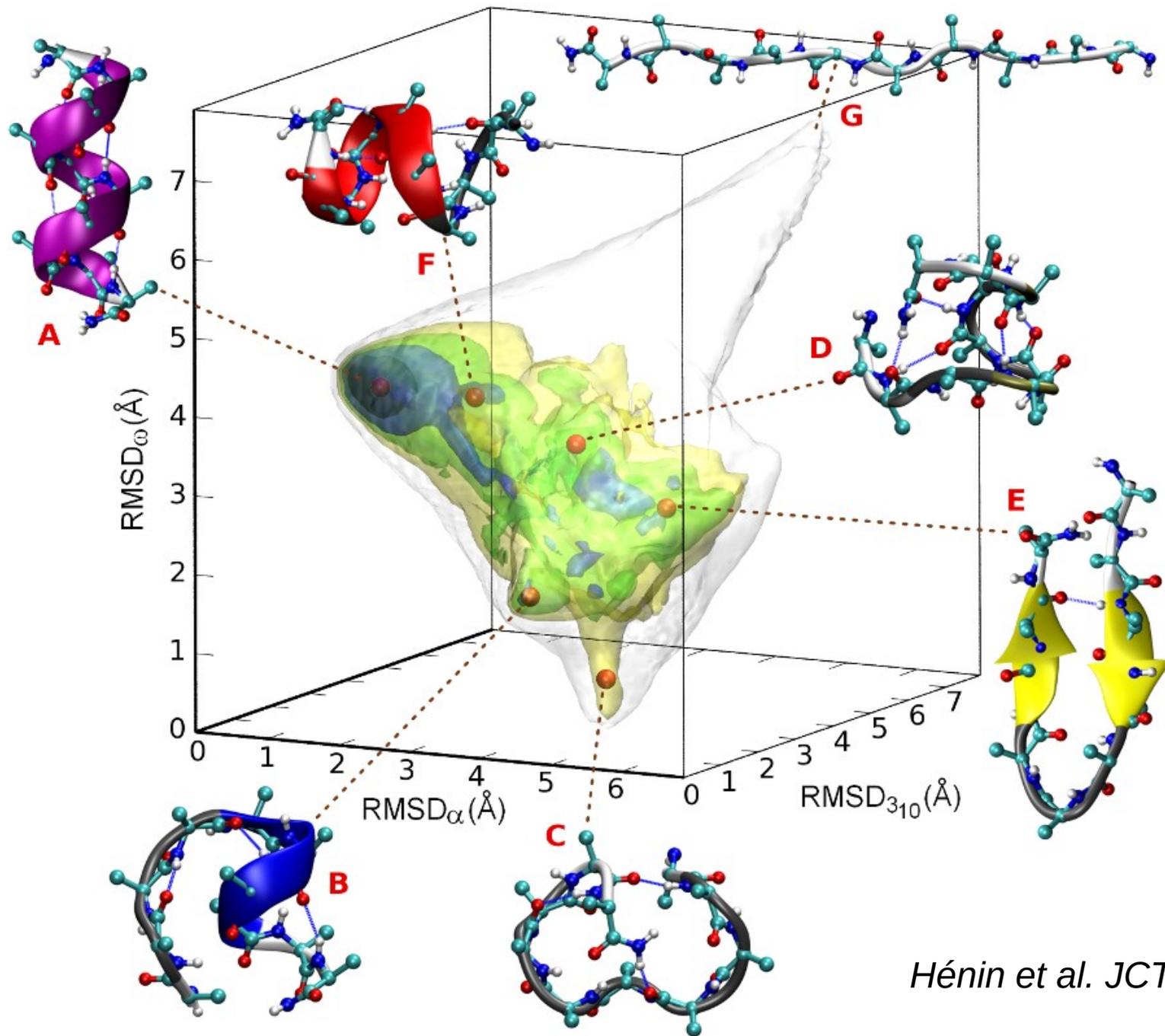
# 1. Stretching deca-alanine



## 2. Sampling deca-alanine?

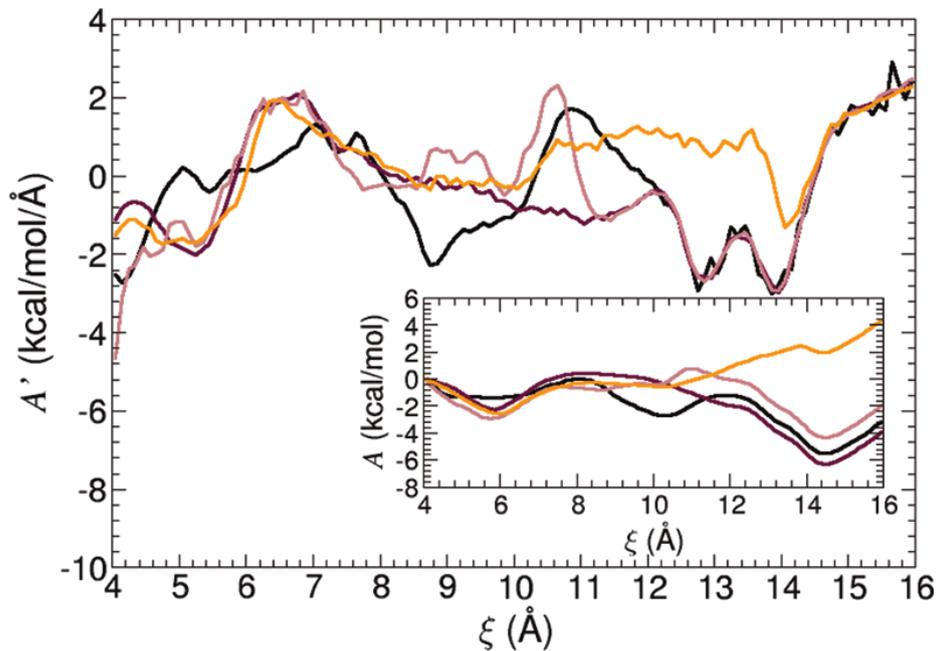


### 3. Sampling in higher dimension

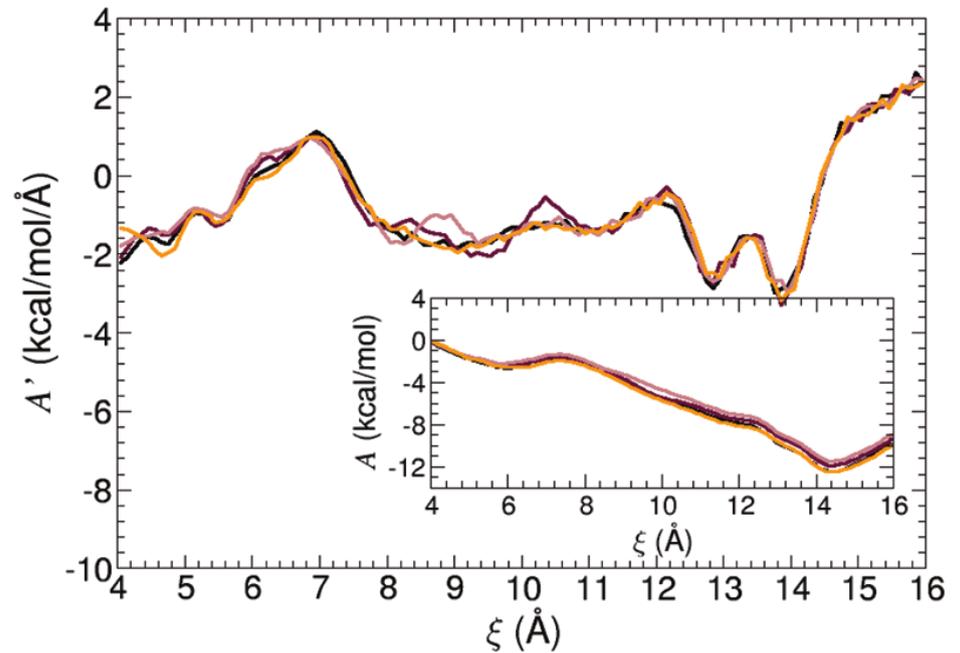


## 4. More robust sampling for poor coordinates: Multiple-Walker ABF

- good performance with *hidden barriers* (Minoukadeh, Chipot, Lelièvre 2010)
- can sample systems using incomplete set of collective variables?



ABF, 1 x 100 ns



MW-ABF, 32 x 3 ns

# ABF: a tale of annoying geometry

Estimator of free energy gradient:

- for each variable  $\xi_j$ , force is “measured” along arbitrary vector field  $V_i$  (*Ciccotti et al. 2005*)
- orthogonality conditions: 
$$\begin{cases} \mathbf{v}_i \cdot \nabla_{\mathbf{x}} \xi_j & = & \delta_{ij} \\ \mathbf{v}_i \cdot \nabla_{\mathbf{x}} \sigma_k & = & 0 \end{cases}$$
- free energy gradient:  $\partial_i A(z) = \langle \mathbf{v}_i \cdot \nabla_{\mathbf{x}} V - k_B T \nabla_{\mathbf{x}} \cdot \mathbf{v}_i \rangle_{\xi(x)=z}$
- geometric calculations are sometimes intractable (e.g. second derivatives of elaborate coordinates)
- orthogonality conditions are additional constraints
- in practice, many cases where **ABF is unavailable**

## extended-system Adaptive Biasing Force (eABF)

- idea: Lelièvre, Rousset & Stoltz 2007
- implementation: Fiorin, Klein & Hénin 2013

Get rid of geometry by watching an unphysical variable  $\lambda$ , *harmonically coupled* to our geometric coordinate:

$$V^k(x, \lambda) = V(x) + \frac{1}{2}k (\xi(x) - \lambda)^2$$

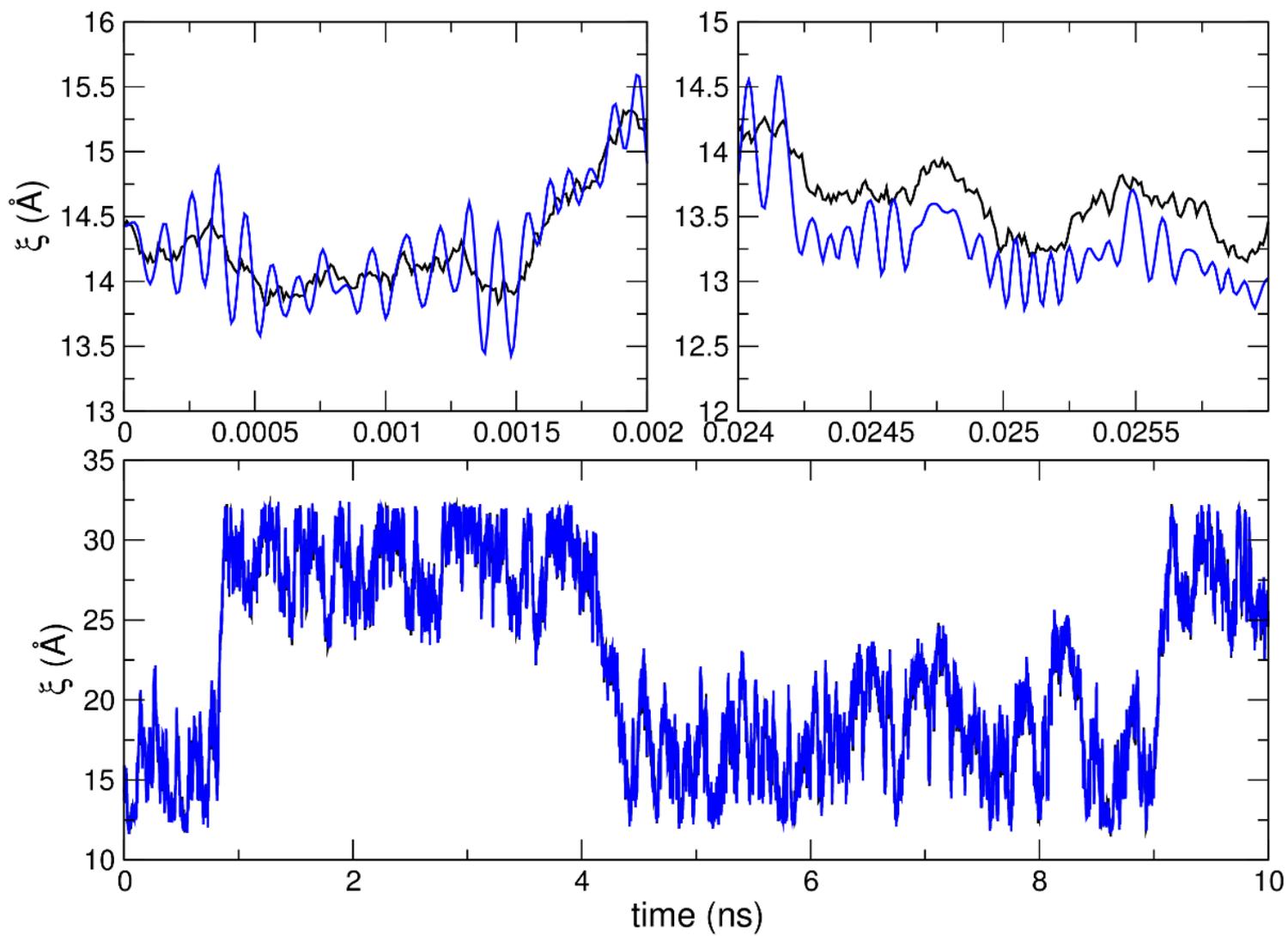
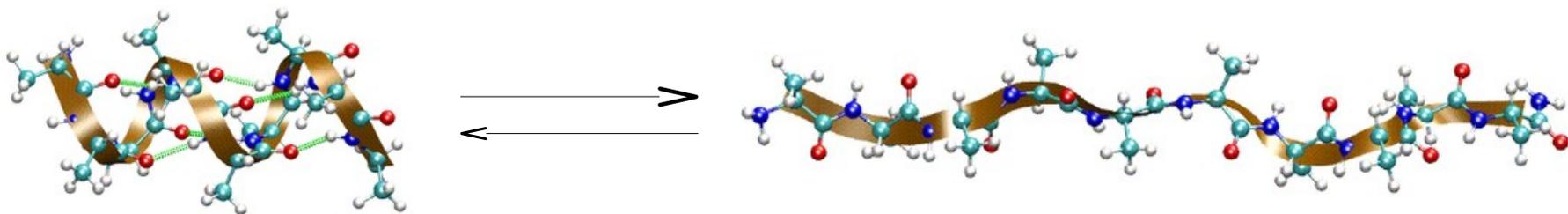
$\lambda$  undergoes Langevin dynamics with mass  $m$ .

Mass and force constant based on desired fluctuation and period:

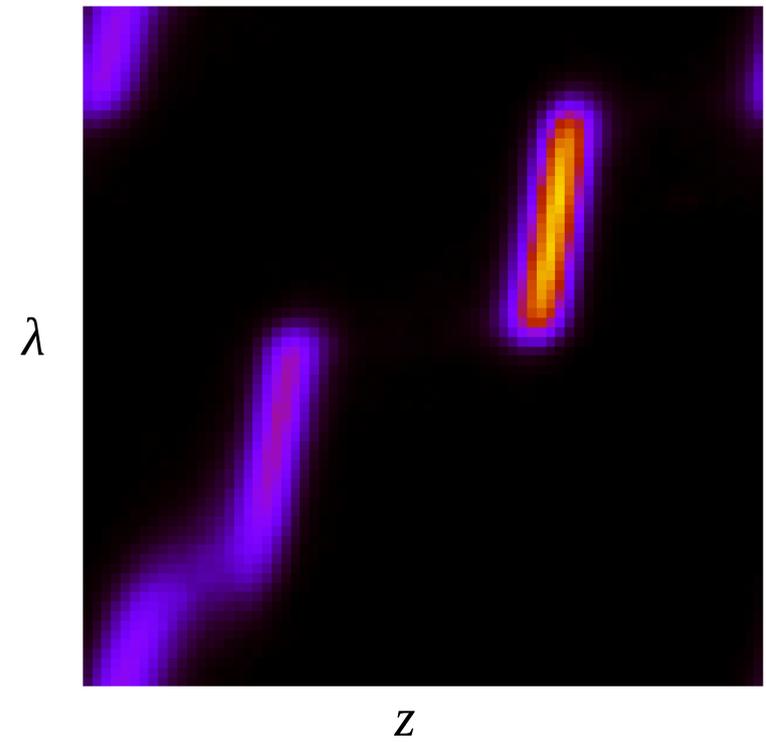
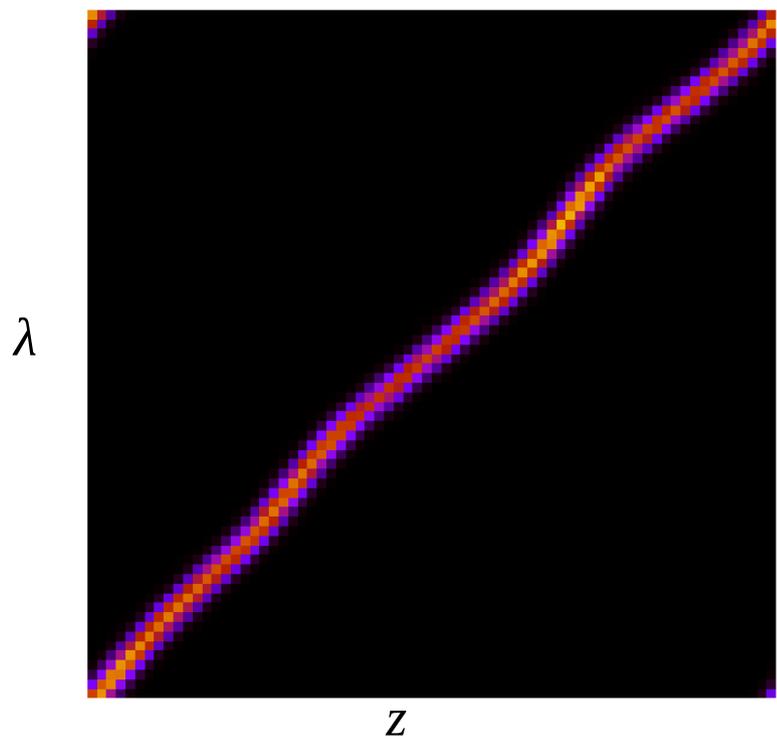
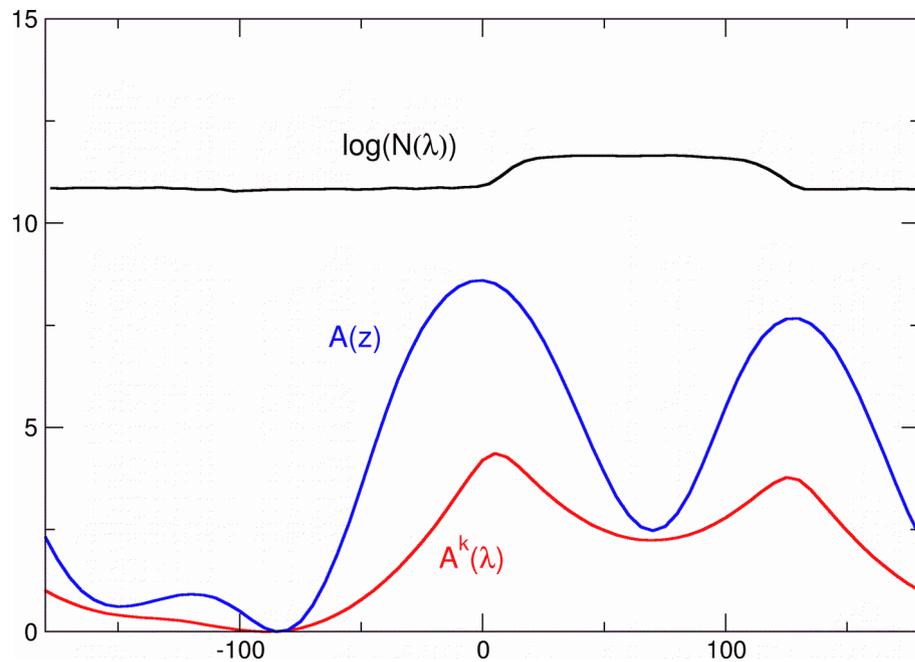
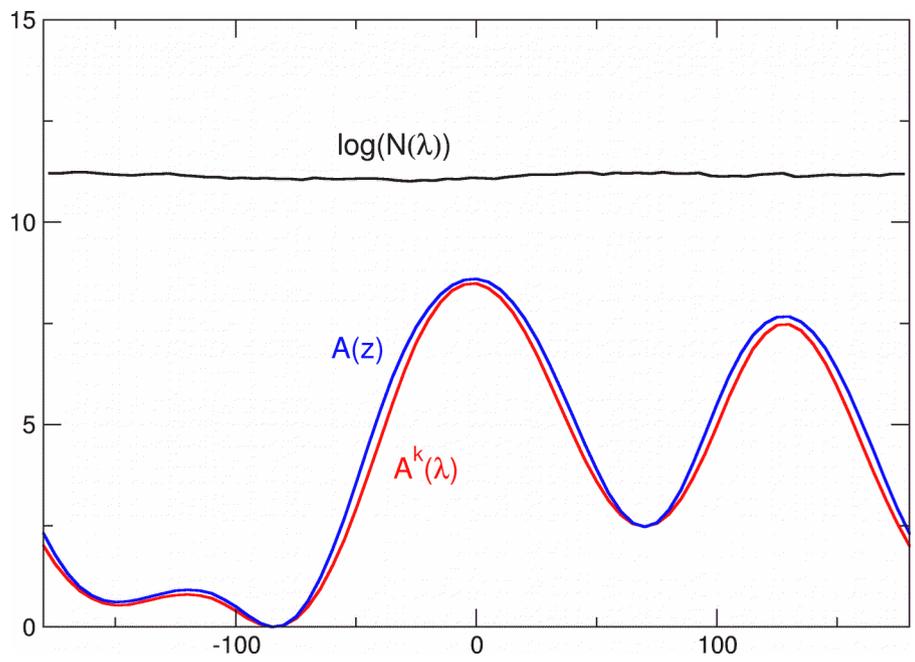
$$\sigma = \sqrt{\frac{k_B T}{k}}$$

$$\tau = 2\pi \sqrt{\frac{m}{k}}$$

# eABF trajectories



# Tight vs. loose coupling



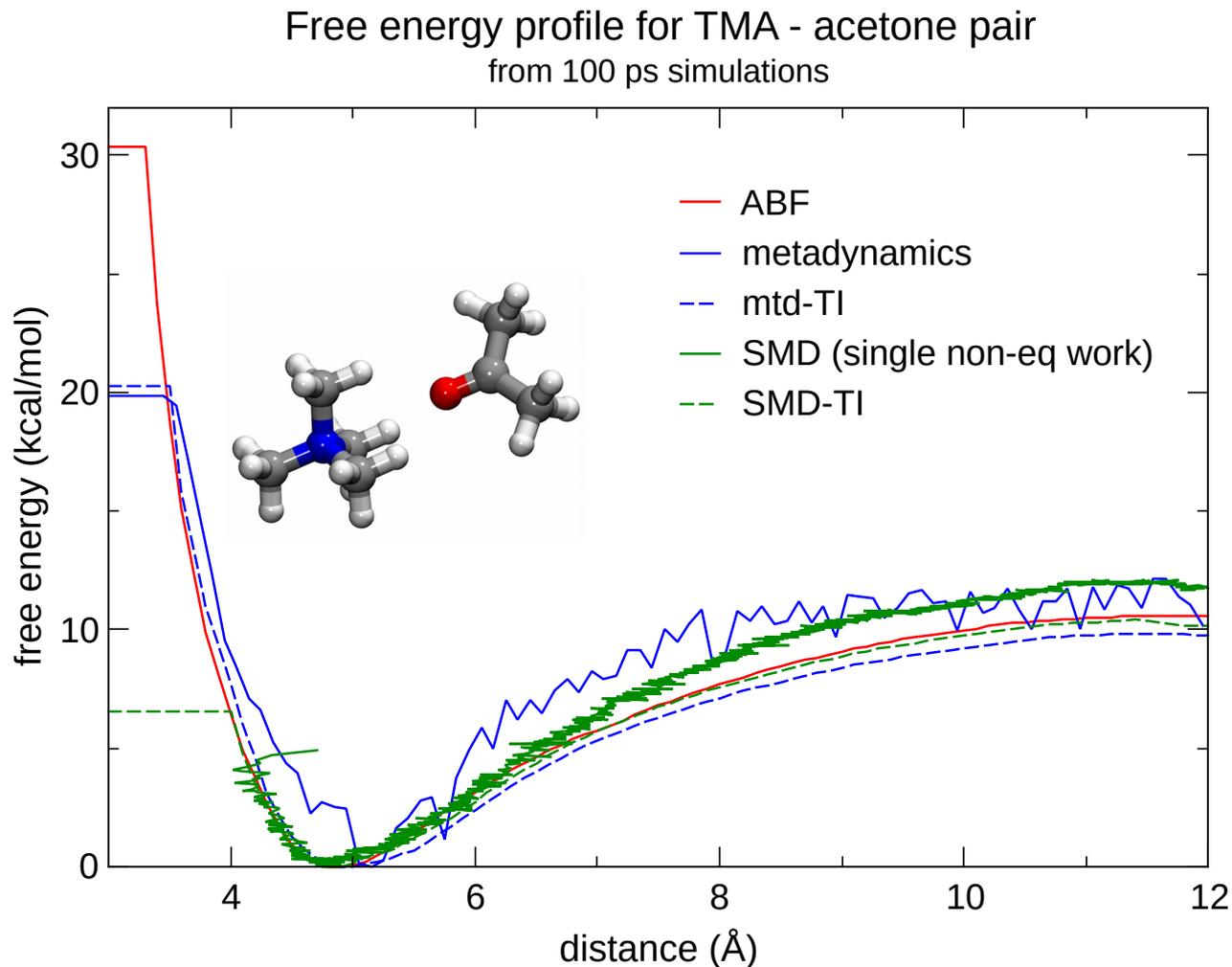
## Free energy estimators for eABF

- $A^k$  is an estimator of free energy  $A$ , asymptotically accurate **for high  $k$**
- other estimators lift this “stiff spring” requirement:
  - umbrella integration (Kästner & Thiel 2005, Zheng & Yang 2012, Fu, Shao, Chipot & Cai 2016)
  - CZAR (Lesage, Lelièvre, Stoltz & Hénin 2017)
- using these estimators, eABF is a **hybrid adaptive method** (free energy estimate is separate from bias)

# Hybrid methods

- adaptive sampling combines free energy estimation and enhanced sampling
- hybrid methods: bias based on one estimator, use another estimator to compute final free energy
- examples:
  - unbiased sampling with thermodynamic integration
  - metadynamics with thermodynamic integration
  - eABF dynamics with UI or CZAR estimator

# Different estimates at very short sampling times



- same long-time results, but different short-time convergence!
- caution: may be system-dependent
- efficiency of sampling vs. biases in short-time estimates  
→ benefit of hybrid methods

Thank you!

Questions?