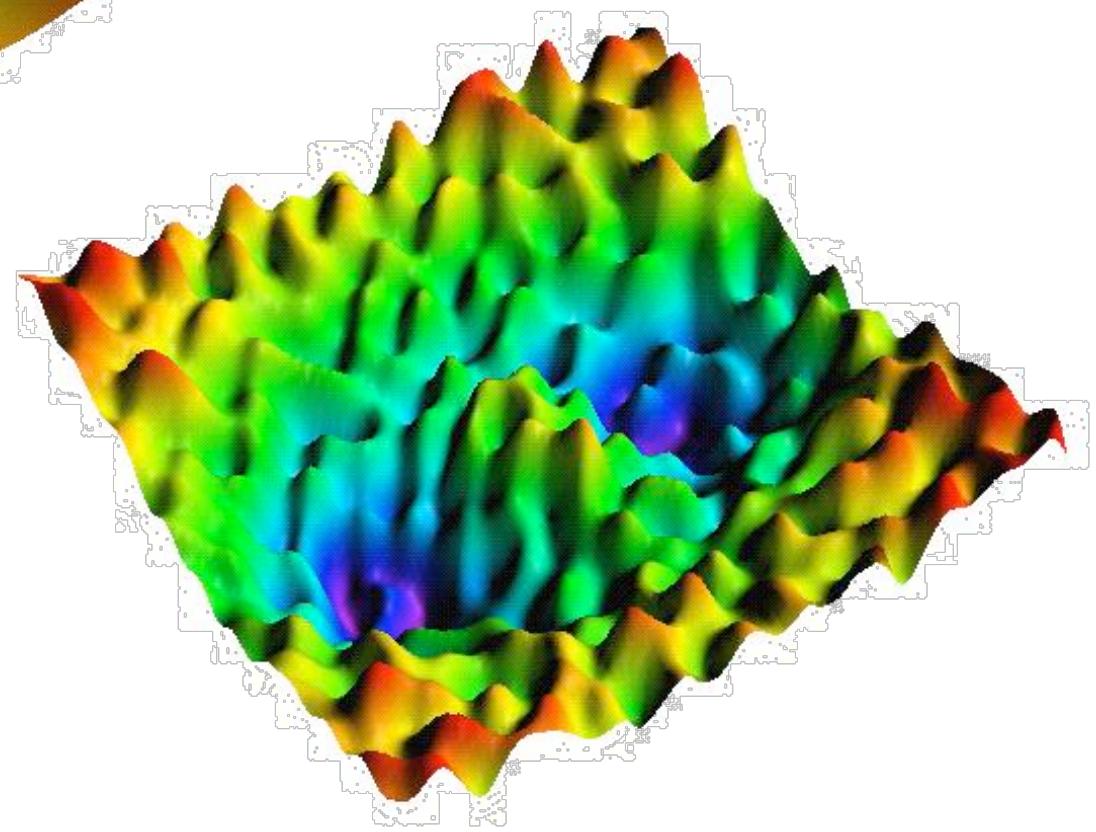
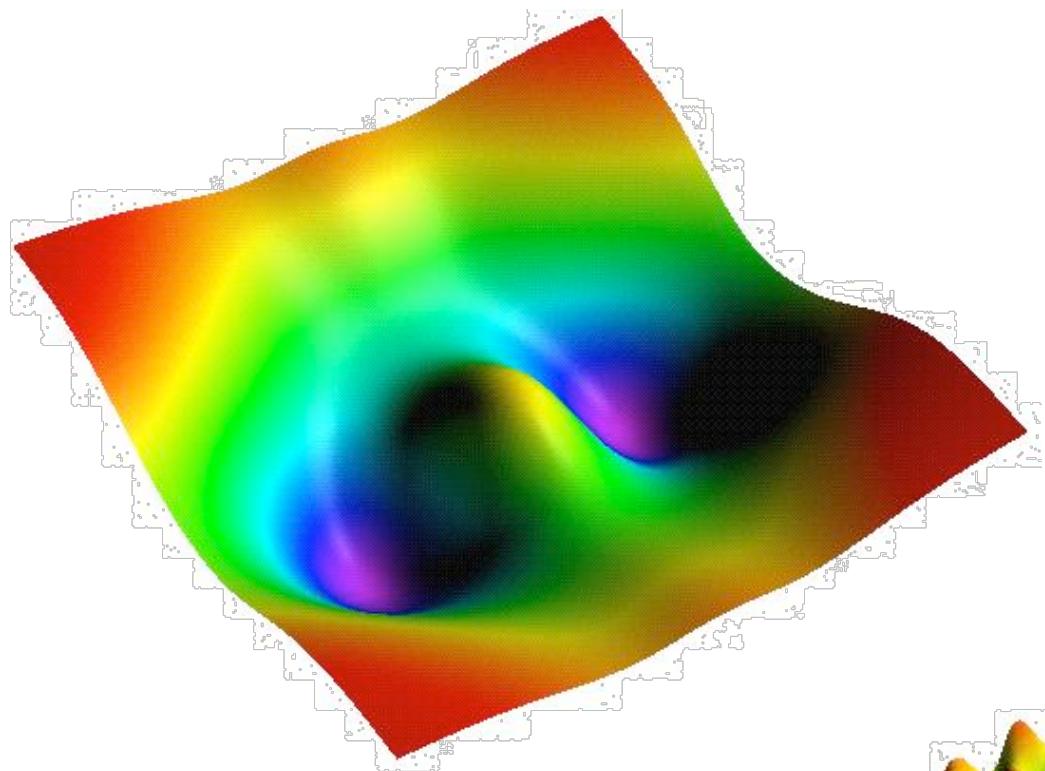


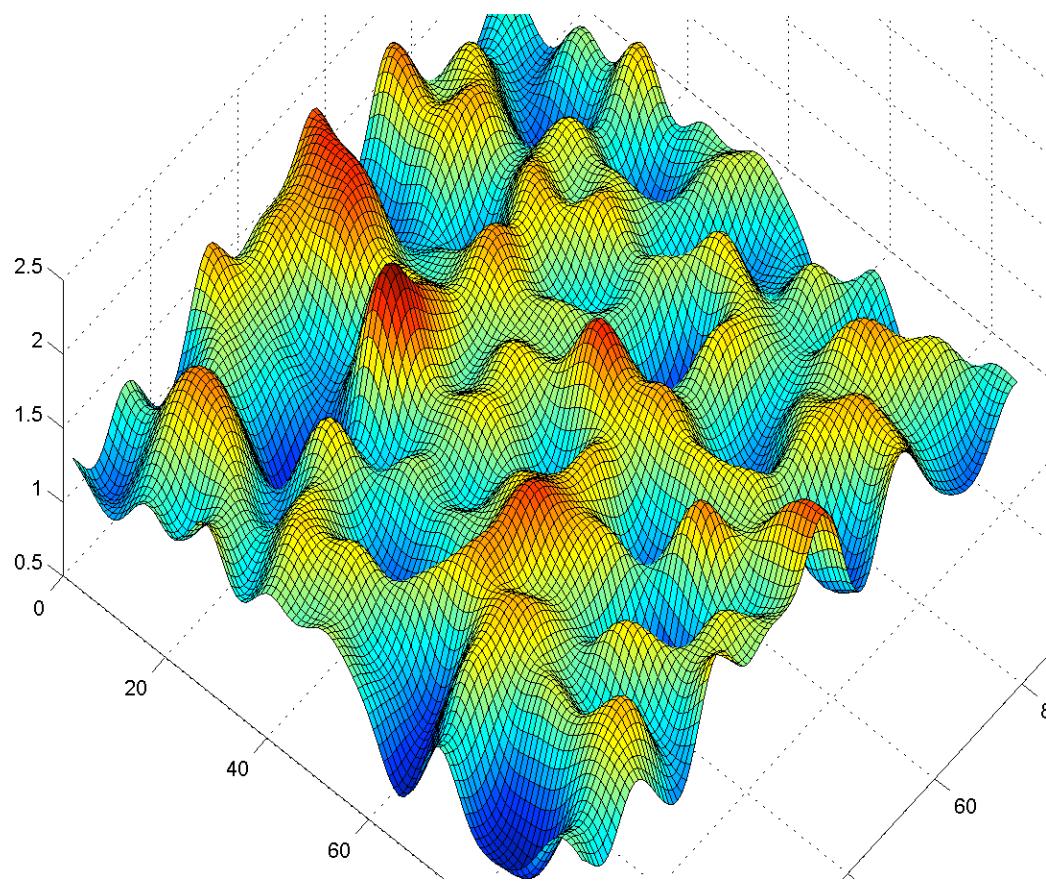
Lecture III

Path Sampling Methods

Outline

1. Introduction: Simple vs. complex
2. Transition path ensemble
3. Sampling the transition path ensemble: Monte Carlo simulation in trajectory space
4. Shooting and Shifting
5. Kinetics from the transition path ensemble
6. Transition interface sampling (& PPTIS)
7. Forward flux sampling
8. Applying TPS: freezing of LJ and GCM

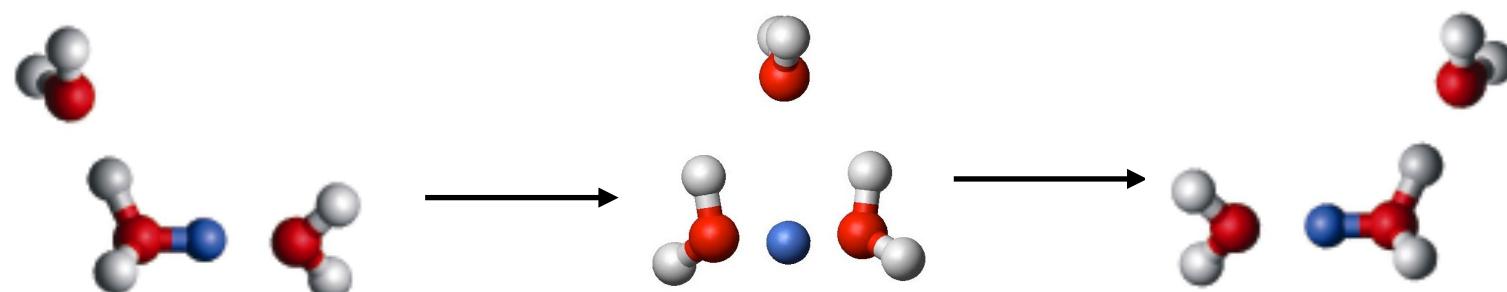
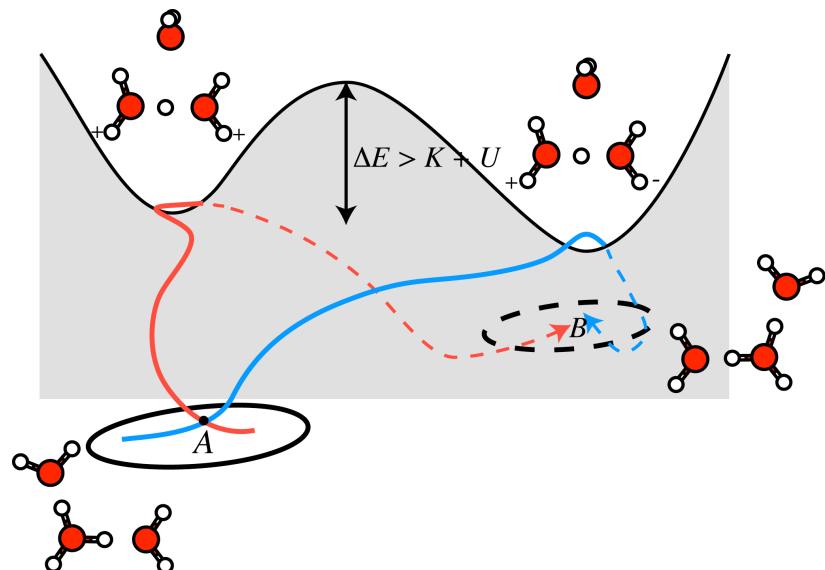
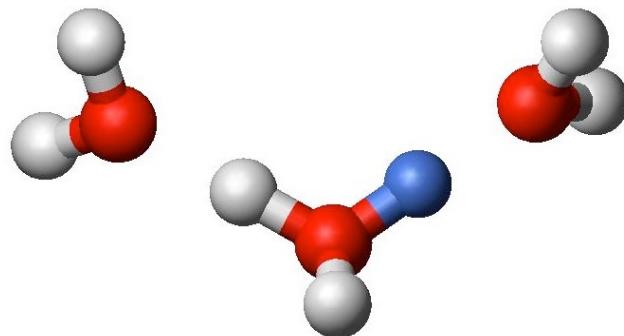




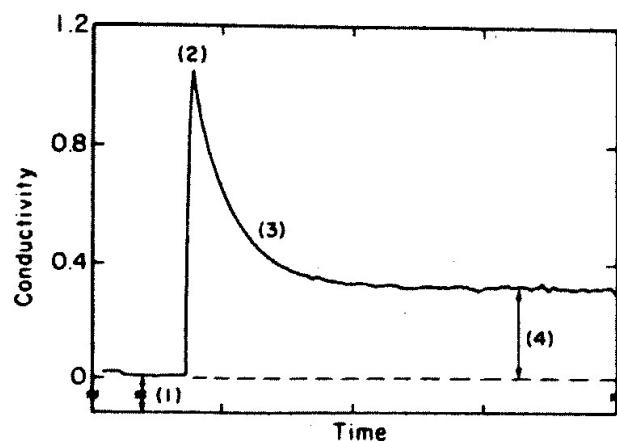
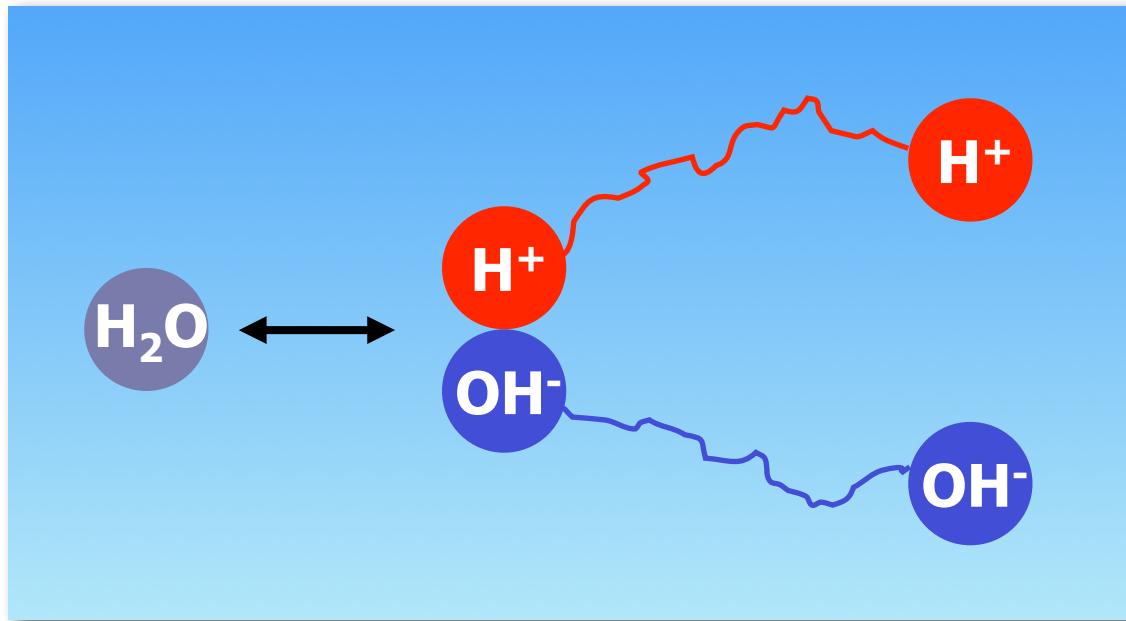
Gaussian Core Model

$$\phi(r) = \varepsilon e^{-(r/\sigma)^2}$$

Protonated water trimer

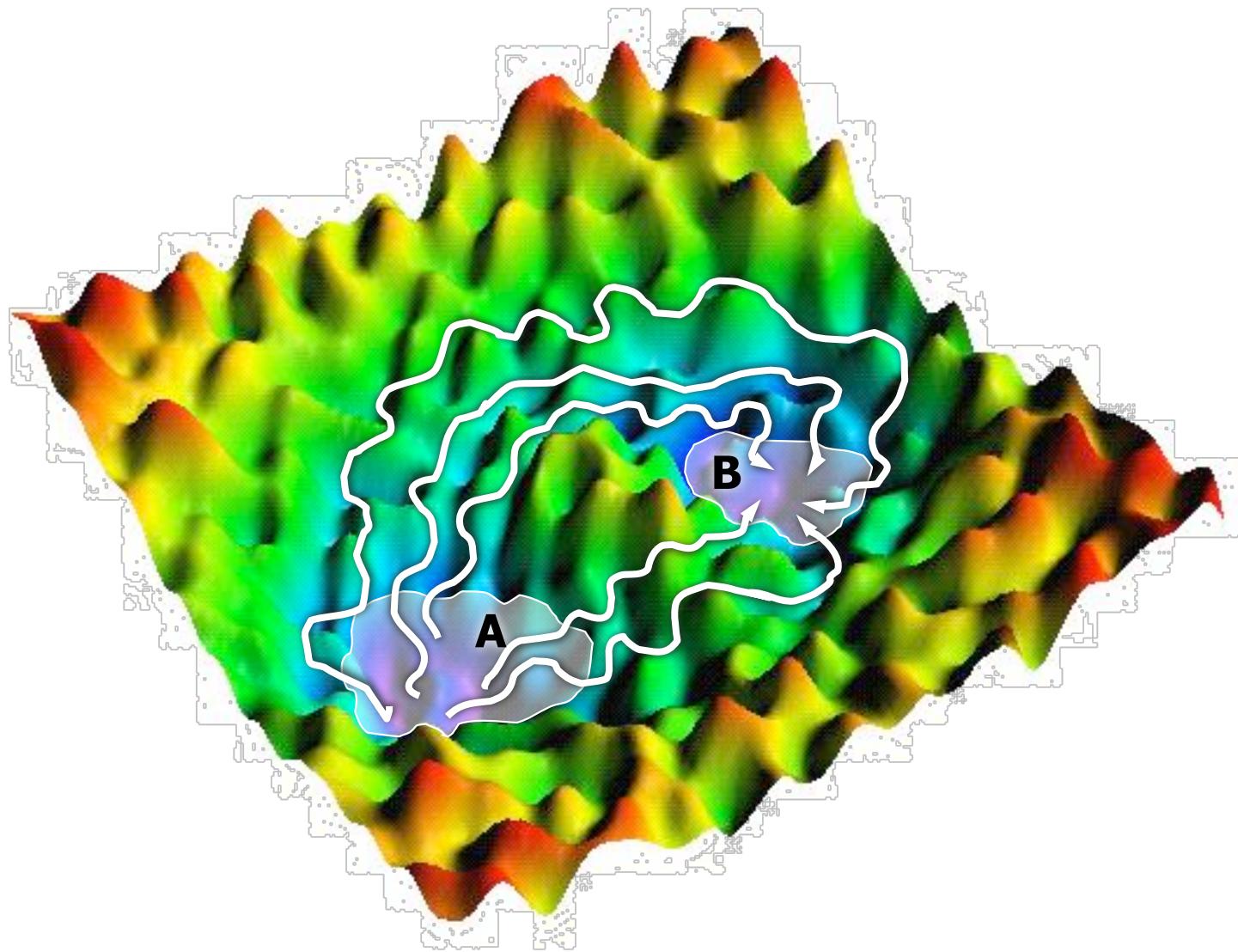


Autoionization in liquid water



Average life time > 10 h

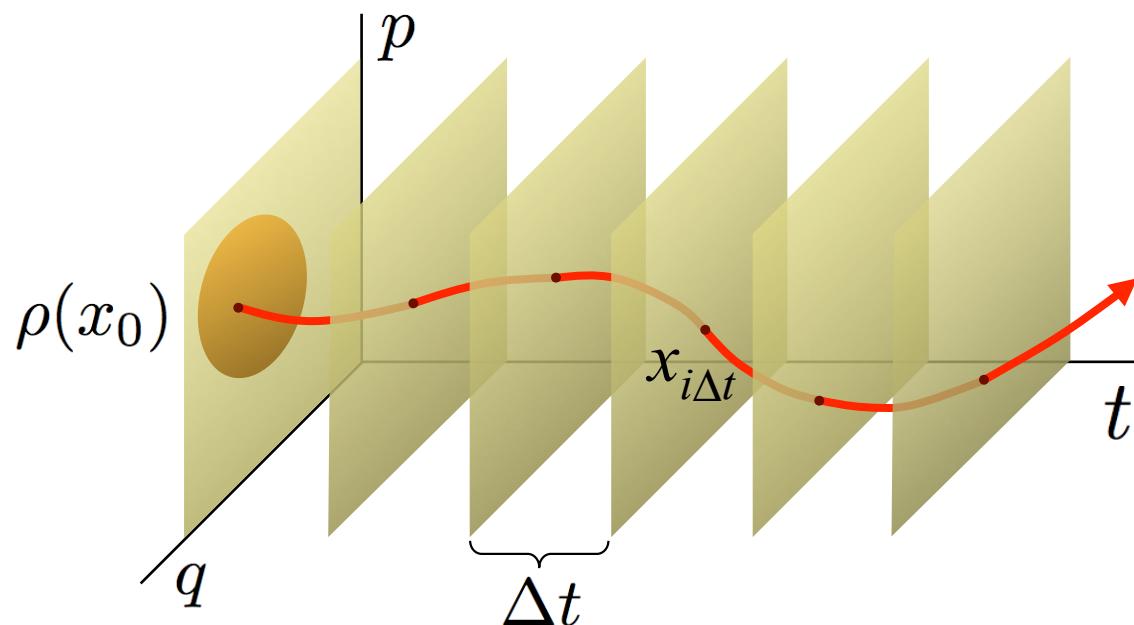
Transition path sampling



C. Dellago, P. G. Bolhuis, F. S. Csajka, D. Chandler, JCP 108, 1964 (1998)
C. Dellago, P. L. Geissler, P. G. Bolhuis, Adv. Chem. Phys. 123, 1 (2002)

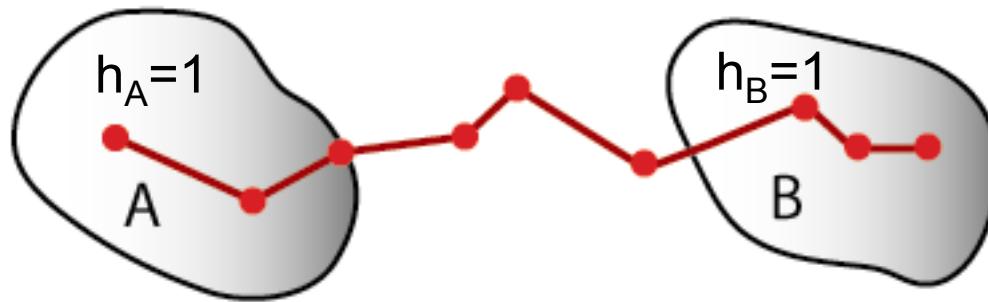
Path probability density

$x(\mathcal{T}) \equiv \{x_0, x_{\Delta t}, x_{2\Delta t}, \dots, x_T\}$ Path = Sequence of states



$$\mathcal{P}[x(\mathcal{T})] = \rho(x_0) \prod_{i=0}^{T/\Delta t - 1} p(x_{i\Delta t} \rightarrow x_{(i+1)\Delta t})$$

Transition path ensemble



$$\mathcal{P}_{AB}[x(\mathcal{T})] \equiv h_A(x_0) \mathcal{P}[x(\mathcal{T})] h_B(x_{\mathcal{T}}) / Z_{AB}(\mathcal{T})$$

$$Z_{AB}(\mathcal{T}) \equiv \int \mathcal{D}x(\mathcal{T}) h_A(x_0) \mathcal{P}[x(\mathcal{T})] h_B(x_{\mathcal{T}})$$

$$\int \mathcal{D}x(\mathcal{T}) \equiv \int \cdots \int dx_0 dx_{\Delta t} dx_{2\Delta t} \cdots dx_{\mathcal{T}}$$

Transition probabilities

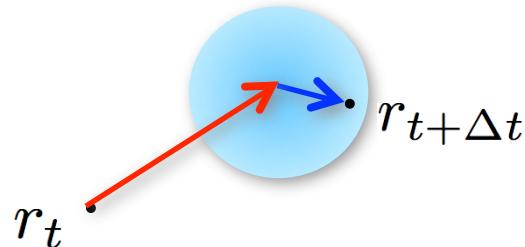
Initial conditions

Canonical: $\rho(x) = \exp\{-\beta\mathcal{H}(x)\}/Q$ $Q(\beta) = \int dx \exp\{-\beta\mathcal{H}(x)\}$

Microcanonical: $\rho(x) = \delta[E - \mathcal{H}(x)]/g(E)$ $g(E) = \int dx \delta[E - \mathcal{H}(x)]$

Brownian dynamics

$$m\gamma\dot{r} = -\frac{\partial V(r)}{\partial r} + \mathcal{F}$$



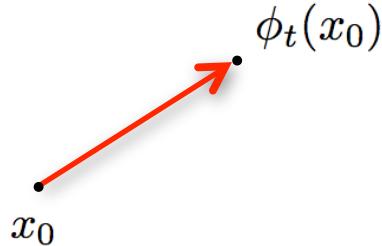
$$p(r_t \rightarrow r_{t+\Delta t}) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left\{ -\frac{(r_{t+\Delta t} - r_t + \frac{\Delta t}{\gamma m} \frac{\partial V}{\partial r})^2}{2\sigma^2} \right\}$$

$$\sigma^2 = \frac{2k_B T}{m\gamma} \Delta t$$

Newtonian dynamics

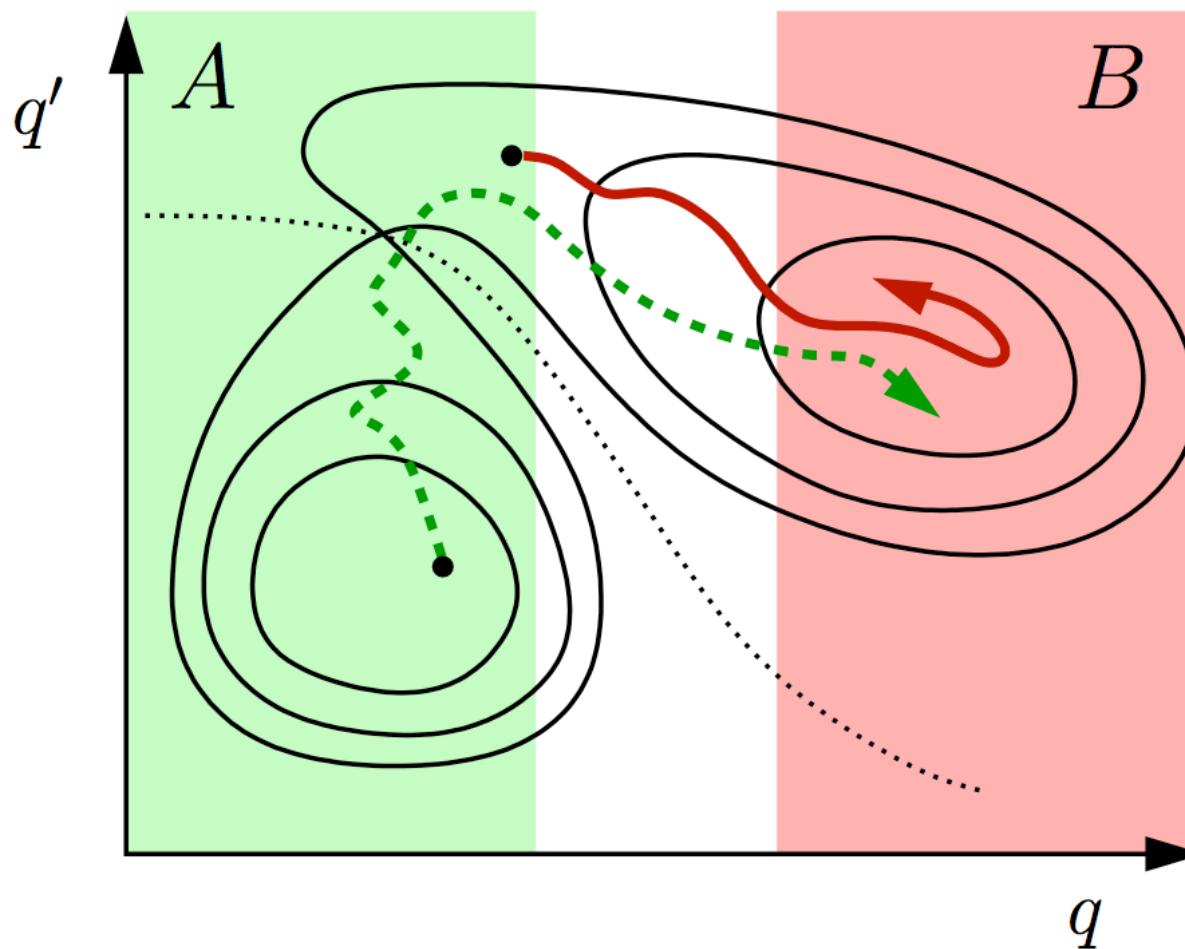
$$\dot{r} = \frac{\partial \mathcal{H}(r, p)}{\partial p}$$

$$\dot{p} = -\frac{\partial \mathcal{H}(r, p)}{\partial r}$$

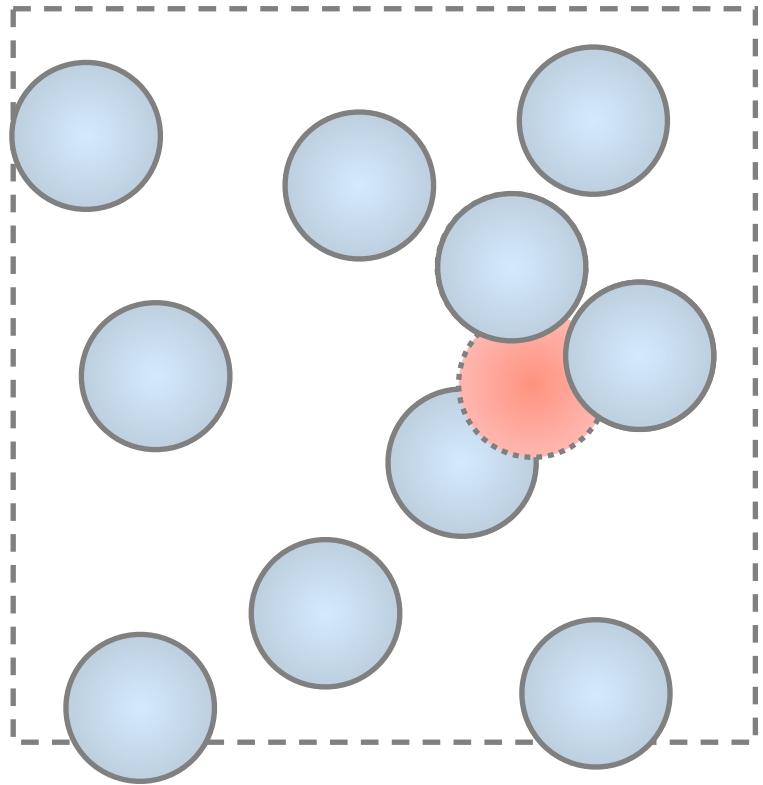


$$p(x_t \rightarrow x_{t+\Delta t}) = \delta[x_{t+\Delta t} - \phi_{\Delta t}(x_t)]$$

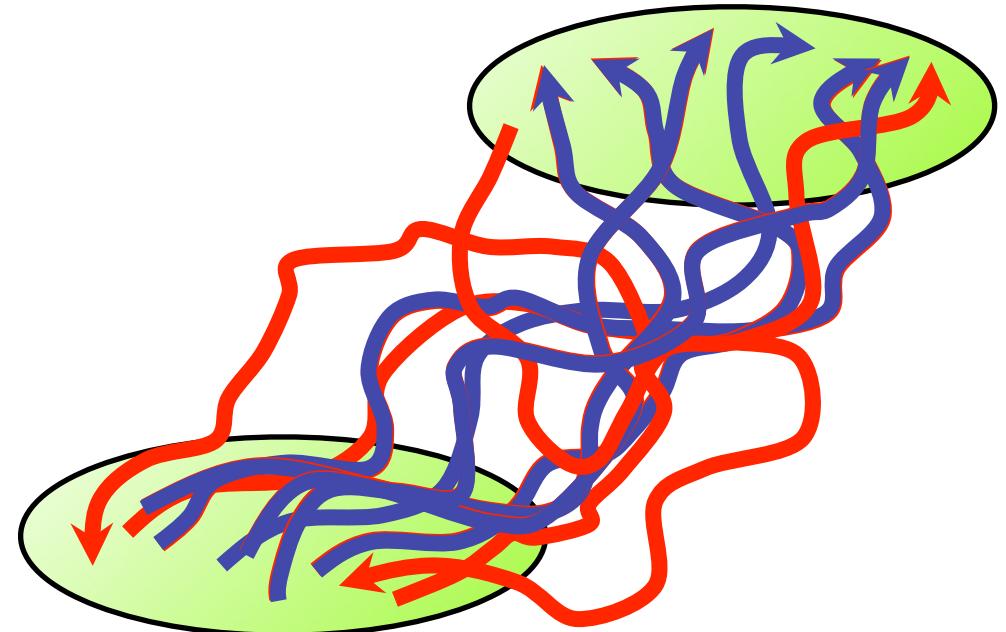
Defining the stable states



Sampling the path ensemble



Monte Carlo
simulation

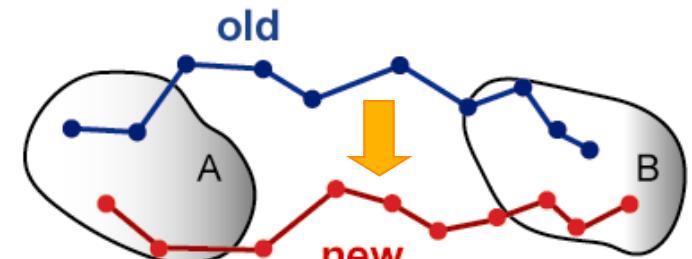


transition path
sampling

Metropolis MC of pathways

1. Generate **new** path from **old** one

$$x^{(o)}(\mathcal{T}) \xrightarrow{\text{yellow arrow}} x^{(n)}(\mathcal{T})$$



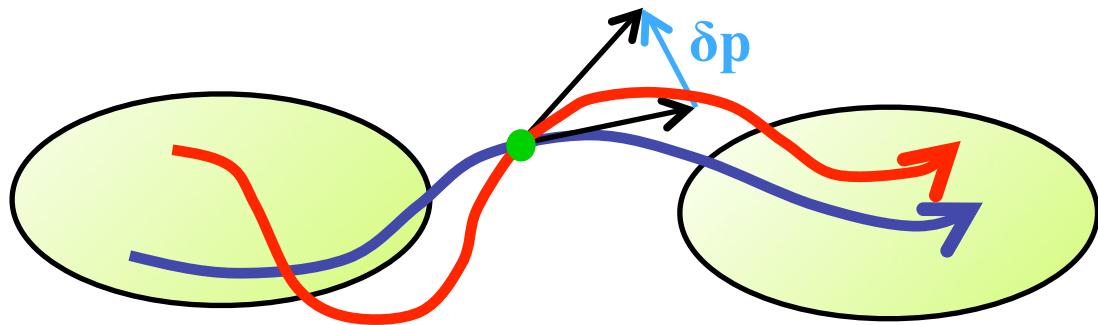
2. Accept **new** path according to **detailed balance**:

$$\mathcal{P}_{AB}[x^{(o)}(\mathcal{T})] \pi[x^{(o)}(\mathcal{T}) \rightarrow x^{(n)}(\mathcal{T})] = \mathcal{P}_{AB}[x^{(n)}(\mathcal{T})] \pi[x^{(n)}(\mathcal{T}) \rightarrow x^{(o)}(\mathcal{T})]$$

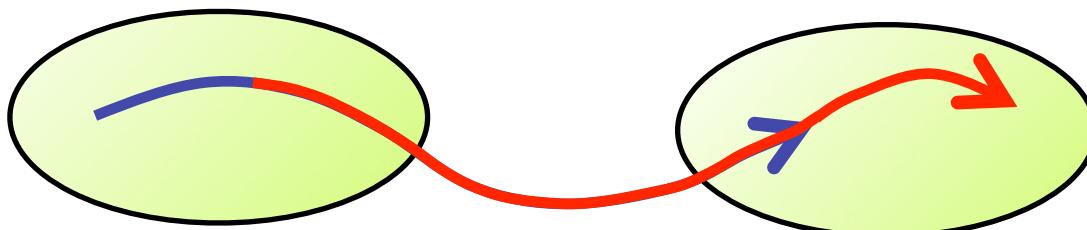
$$\pi[x^{(o)}(\mathcal{T}) \rightarrow x^{(n)}(\mathcal{T})] = P_{\text{gen}}[x^{(o)}(\mathcal{T}) \rightarrow x^{(n)}(\mathcal{T})] \times P_{\text{acc}}[x^{(o)}(\mathcal{T}) \rightarrow x^{(n)}(\mathcal{T})]$$

3. Satisfy detailed balance with the **Metropolis rule**:

$$P_{\text{acc}}[x^{(o)}(\mathcal{T}) \rightarrow x^{(n)}(\mathcal{T})] = h_A[x_0^{(n)}] h_B[x_T^{(n)}] \min \left\{ 1, \frac{\mathcal{P}[x^{(n)}(\mathcal{T})] P_{\text{gen}}[x^{(n)}(\mathcal{T}) \rightarrow x^{(o)}(\mathcal{T})]}{\mathcal{P}[x^{(o)}(\mathcal{T})] P_{\text{gen}}[x^{(o)}(\mathcal{T}) \rightarrow x^{(n)}(\mathcal{T})]} \right\}$$



Shooting



Shifting

Shooting algorithm

$$P_{\text{gen}}^{\text{f}}[x^{\text{o}}(\mathcal{T}) \rightarrow x^{\text{n}}(\mathcal{T})] = \prod_{i=t'/\Delta t}^{T/\Delta t-1} p\left(x_{i\Delta t}^{(\text{n})} \rightarrow x_{(i+1)\Delta t}^{(\text{n})}\right)$$

$$P_{\text{gen}}^{\text{b}}[x^{\text{o}}(\mathcal{T}) \rightarrow x^{\text{n}}(\mathcal{T})] = \prod_{i=1}^{t'/\Delta t} \bar{p}\left(x_{i\Delta t}^{(\text{n})} \rightarrow x_{(i-1)\Delta t}^{(\text{n})}\right)$$

$$P_{\text{gen}}[x^{(\text{o})}(\mathcal{T}) \rightarrow x^{(\text{n})}(\mathcal{T})] = p_{\text{gen}}[x_{t'}^{(\text{o})} \rightarrow x_{t'}^{(\text{n})}] \prod_{i=t'/\Delta t}^{T/\Delta t-1} p\left(x_{i\Delta t}^{(\text{n})} \rightarrow x_{(i+1)\Delta t}^{(\text{n})}\right) \times \prod_{i=1}^{t'/\Delta t} \bar{p}\left(x_{i\Delta t}^{(\text{n})} \rightarrow x_{(i-1)\Delta t}^{(\text{n})}\right)$$

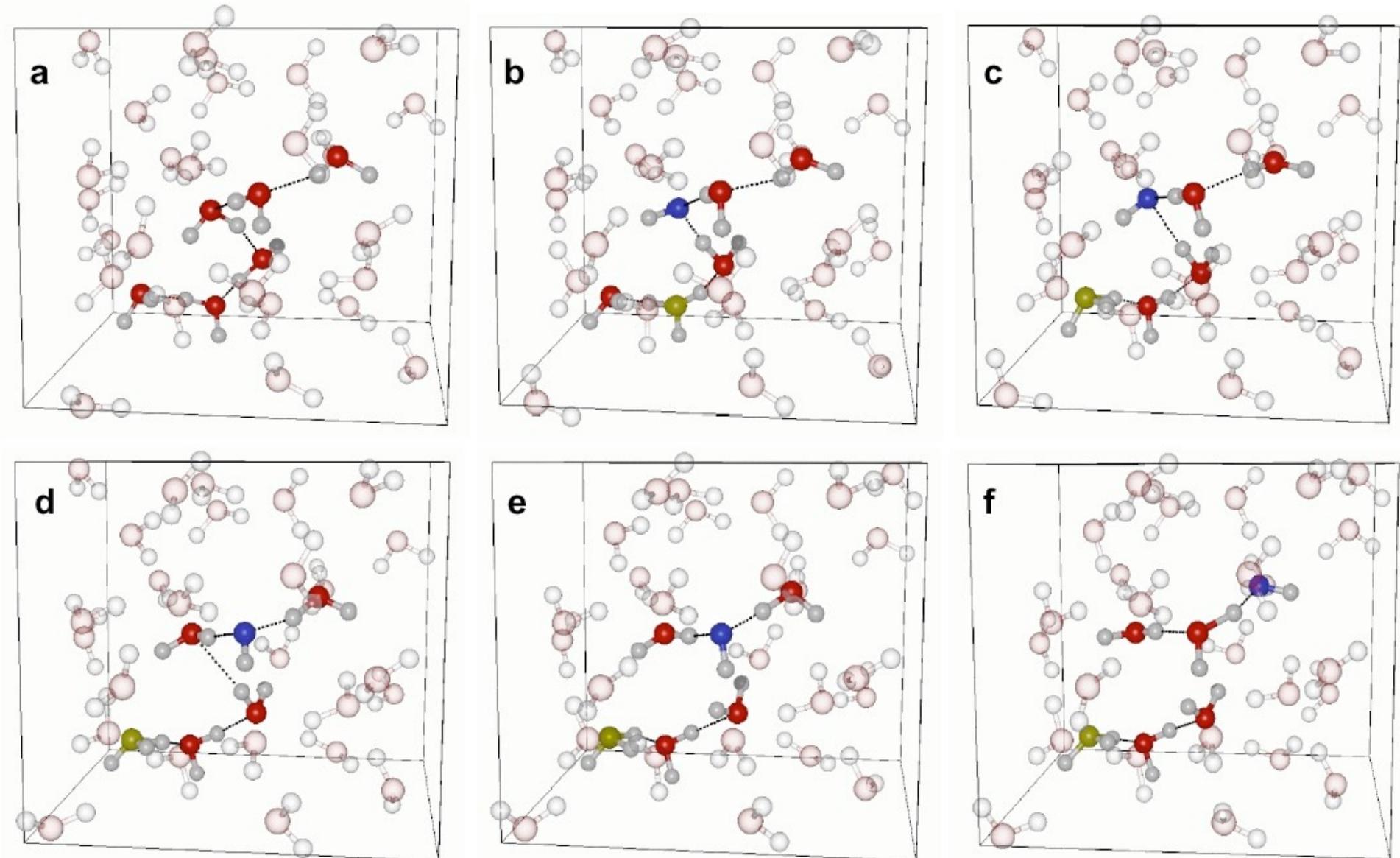
$$P_{\text{acc}}[x^{(\text{o})}(\mathcal{T}) \rightarrow x^{(\text{n})}(\mathcal{T})] = h_A[x_0^{(\text{n})}]h_B[x_{\mathcal{T}}^{(\text{n})}] \min \left[1, \frac{\rho\left(x_0^{(\text{n})}\right)}{\rho\left(x_0^{(\text{o})}\right)} \prod_{i=0}^{t'/\Delta t-1} \frac{p\left(x_{i\Delta t}^{(\text{n})} \rightarrow x_{(i+1)\Delta t}^{(\text{n})}\right)}{\bar{p}\left(x_{(i+1)\Delta t}^{(\text{n})} \rightarrow x_{i\Delta t}^{(\text{n})}\right)} \times \frac{\bar{p}\left(x_{(i+1)\Delta t}^{(\text{o})} \rightarrow x_{i\Delta t}^{(\text{o})}\right)}{p\left(x_{i\Delta t}^{(\text{o})} \rightarrow x_{(i+1)\Delta t}^{(\text{o})}\right)} \right]$$

Detailed balance: $\frac{p(x \rightarrow y)}{\bar{p}(y \rightarrow x)} = \frac{\rho_0(y)}{\rho_0(x)}$

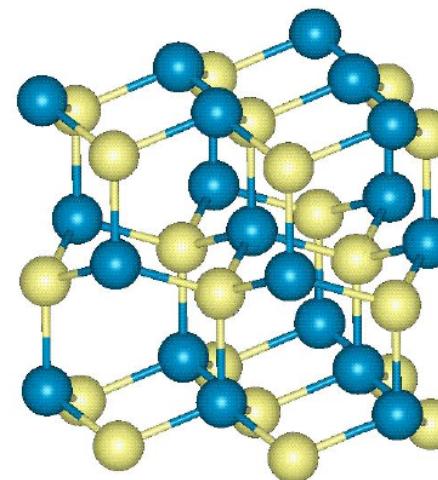
$$P_{\text{acc}}[x^{(\text{o})}(\mathcal{T}) \rightarrow x^{(\text{n})}(\mathcal{T})] = h_A[x_0^{(\text{n})}]h_B[x_{\mathcal{T}}^{(\text{n})}] \min \left[1, \frac{\rho(x_{t'}^{(\text{n})})}{\rho(x_{t'}^{(\text{o})})} \right]$$

$$P_{\text{acc}}[x^{(\text{o})}(\mathcal{T}) \rightarrow x^{(\text{n})}(\mathcal{T})] = h_A[x_0^{(\text{n})}]h_B[x_{\mathcal{T}}^{(\text{n})}]$$

Autoionization in liquid water

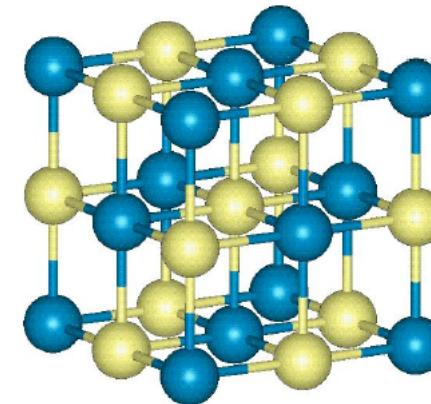


Structural transformation in CdSe

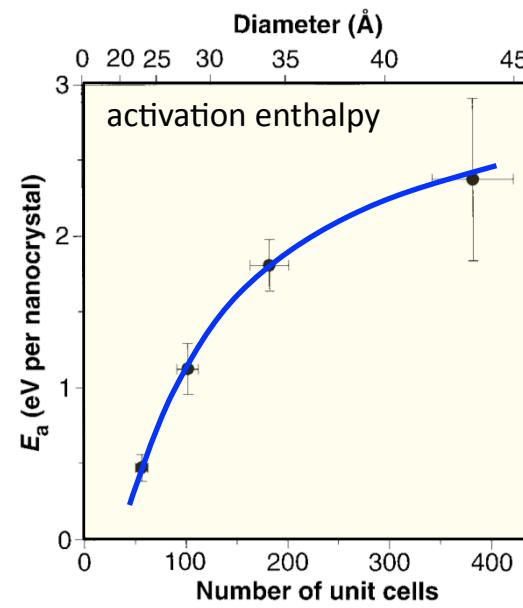
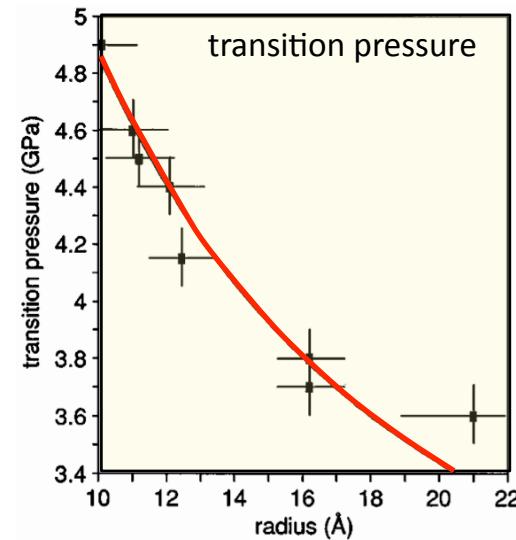
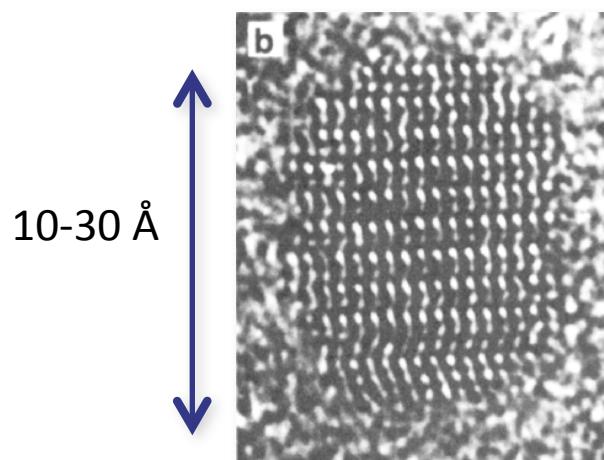
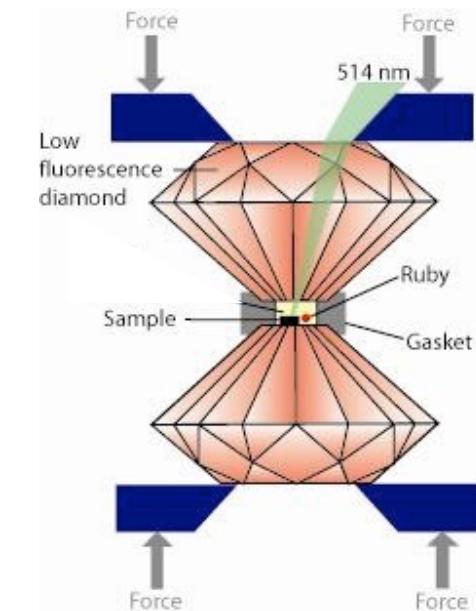


Wurtzite

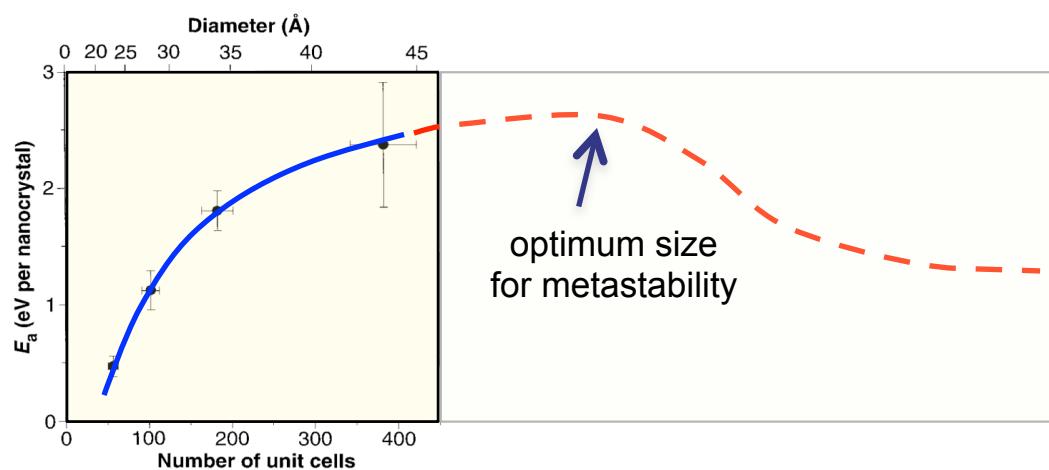
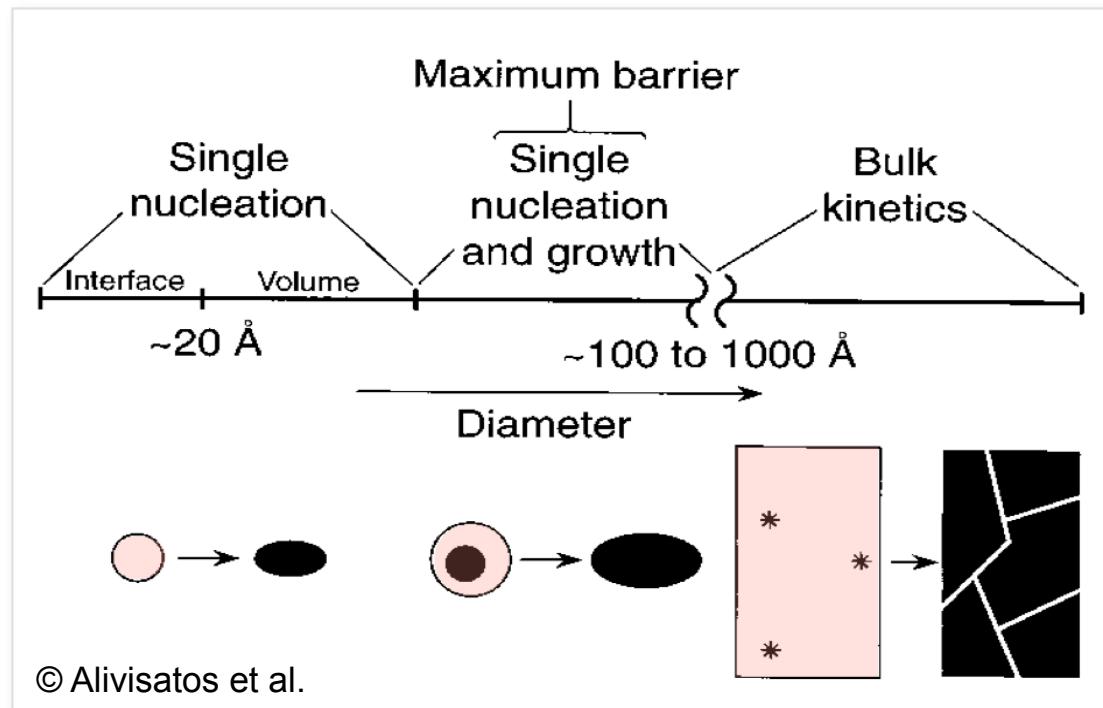
2.5 GPa



Rocksalt

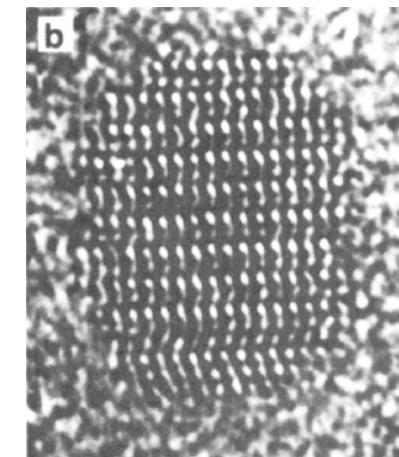
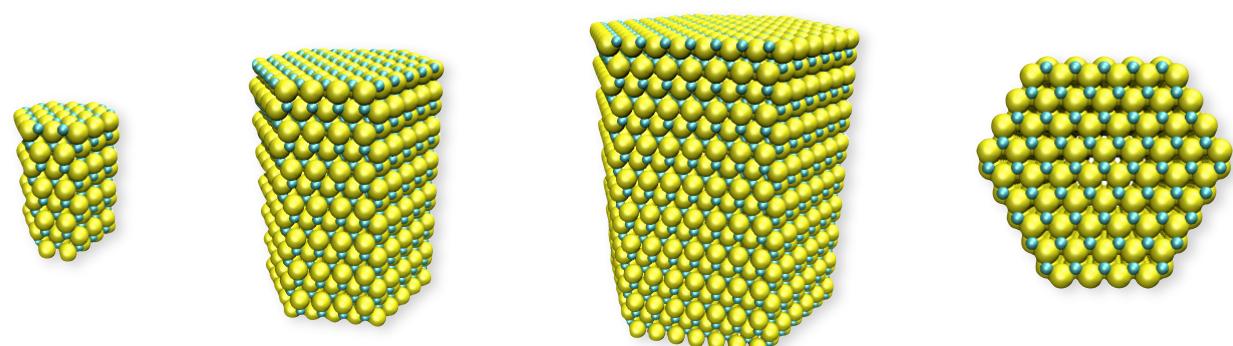
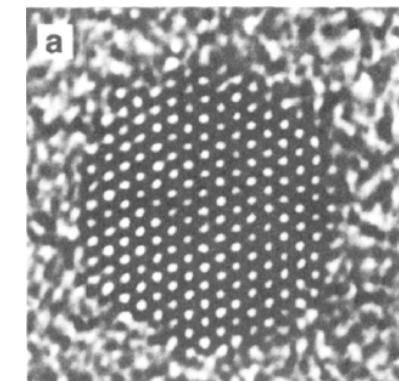
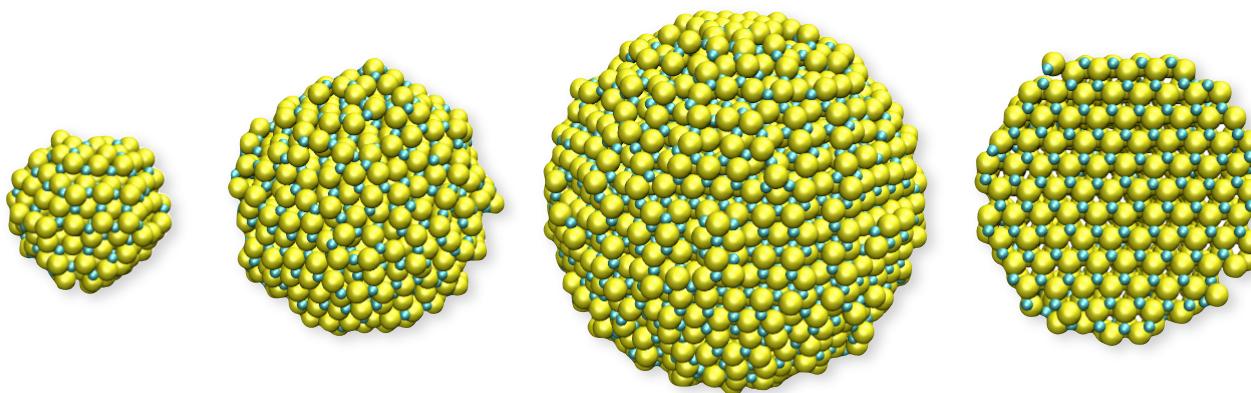


What is the mechanism?

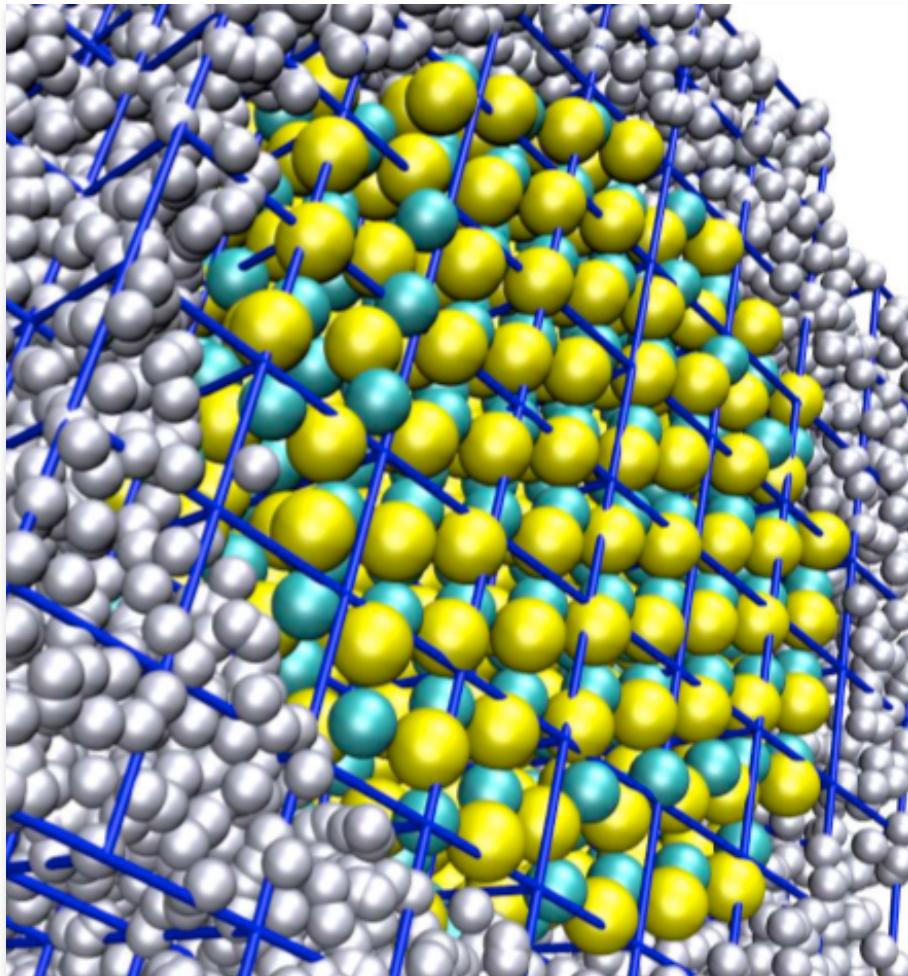


Molecular dynamics simulation

- Empirical pair potential [E. Rabani, JCP 116, 258 (2002)]
- Faceted and spherical crystals ($N=120\text{-}5000$, $R=10\text{-}30\text{\AA}$)
- $T=300\text{K}$, pressure increased in steps of 0.25 GPa / 10 ps



Ideal gas pressure bath



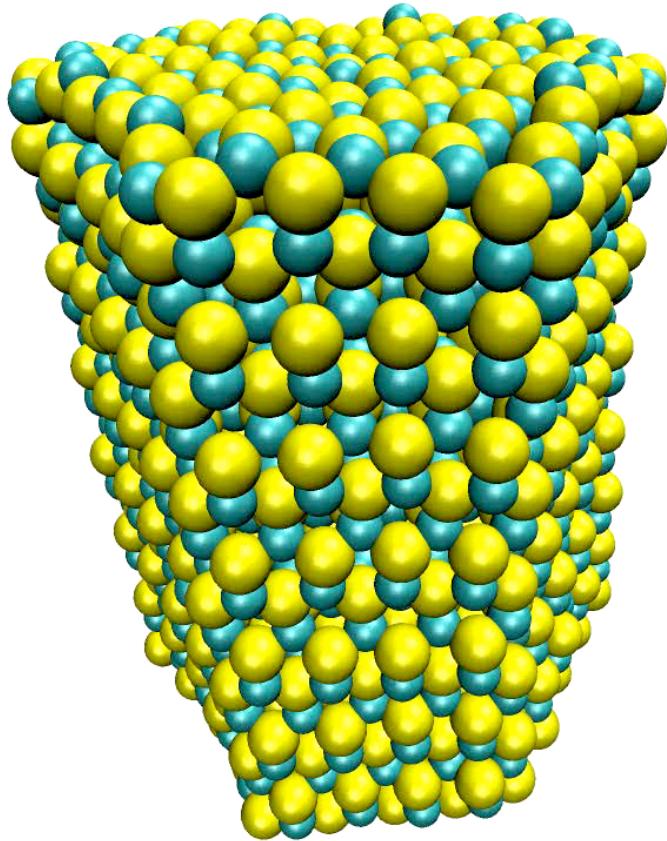
- Atmosphere of ideal gas
- Gas particles stream in through surface
- $N_{\text{id}} = 350.000$ (at $p=11\text{GPa}$)
- Thermostat & barostat
- Pressure hydrostatic
- E, V, N fluctuate
- thermodynamically consistent volume

$$V_{\text{crys}} = V - N_{\text{gas}} k_{\text{B}} T / p$$

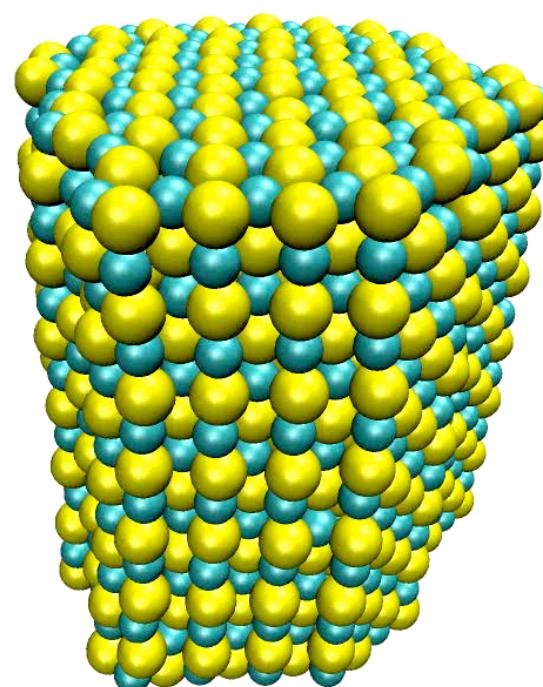
M. Grünwald and C. Dellago, Mol. Phys. 104, 3709 (2006)

M. Grünwald, P. L. Geissler and C. Dellago, J. Chem. Phys. 127, 154718 (2007)

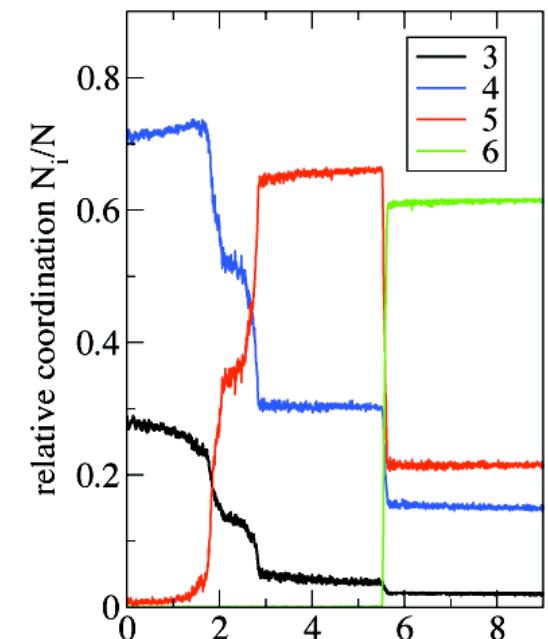
Transition mechanism - hysteresis



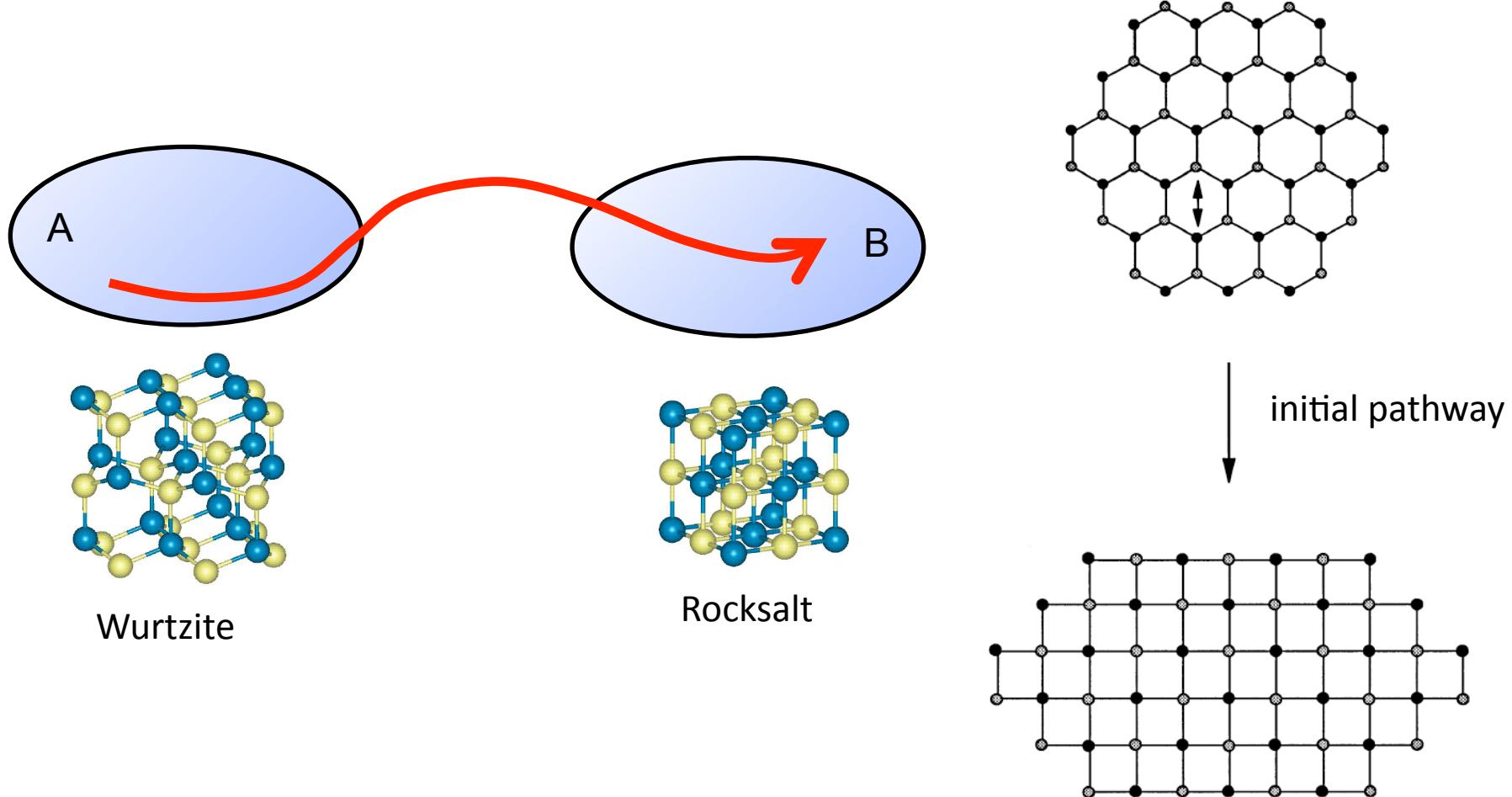
$p = 6 \text{ GPa}$



$p = 0.5 \text{ GPa}$



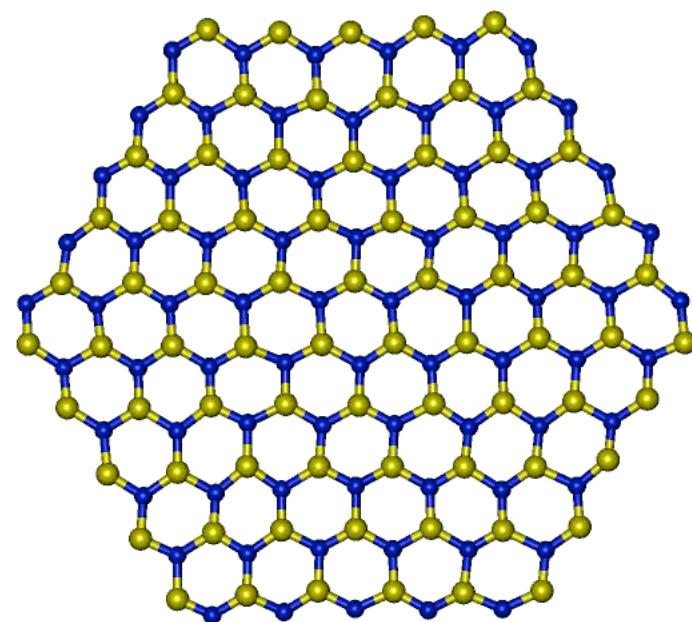
TPS for the CdSe transition



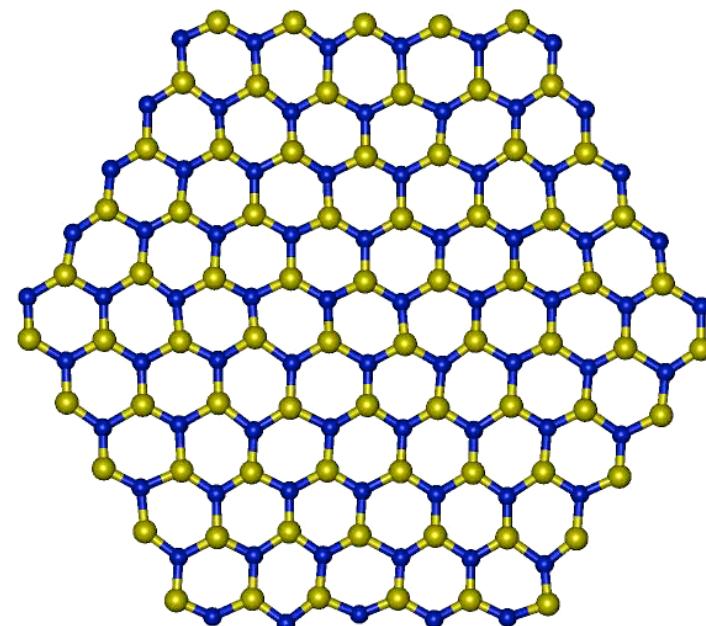
M. Grünwald, P. L. Geissler, and C. Dellago, JCP 127, 154718 (2007)
D. Zahn, Y Grin, and S. Leoni, PRB 72, 064110 (2005)
S. H. Tolbert and A. P. Alivisatos, JCP 102, 4642 (1995)

Transition Mechanism - TPS

$p = 3\text{GPa}$



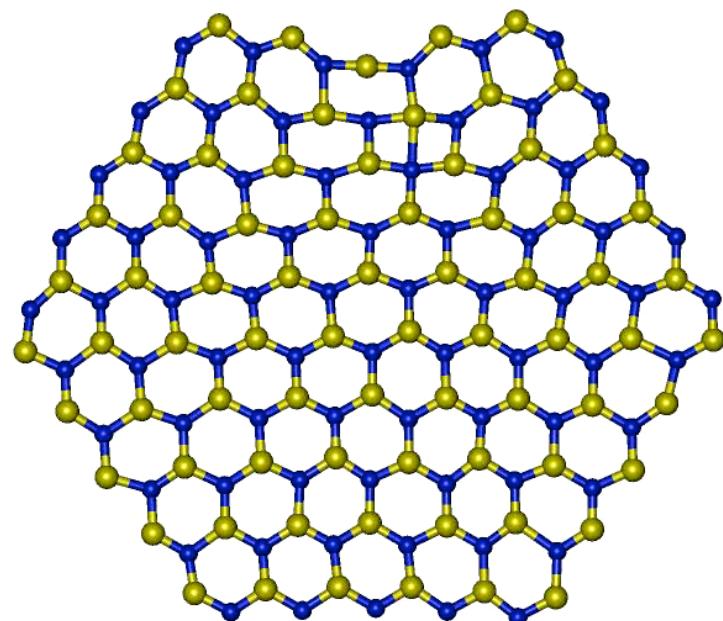
Trajectory 1



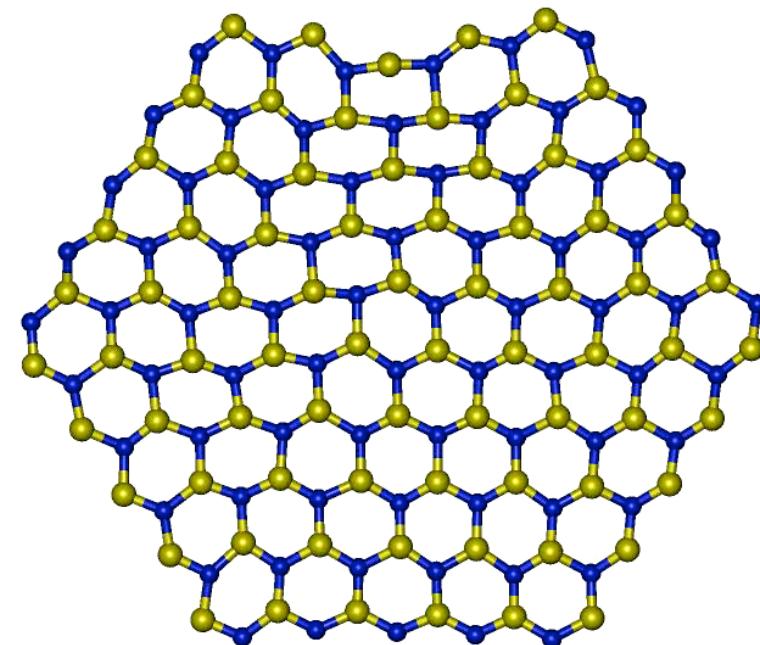
Trajectory 101

Transition Mechanism - TPS

$p = 3\text{GPa}$

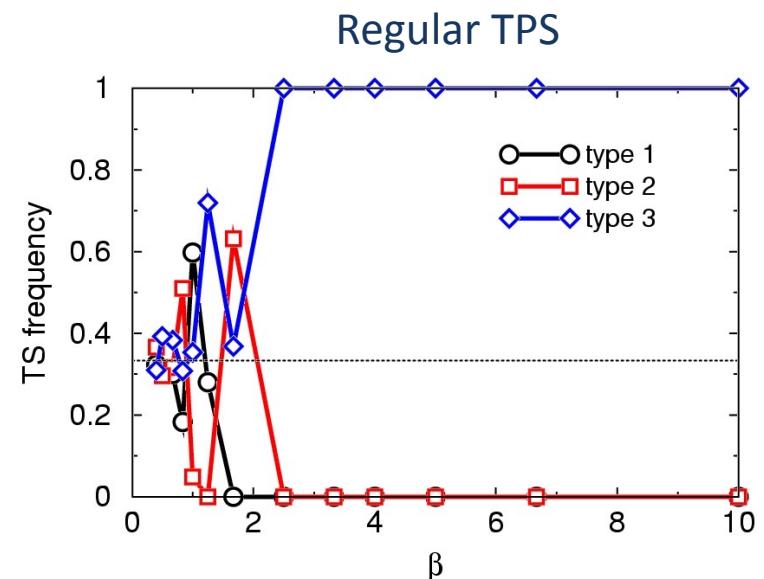
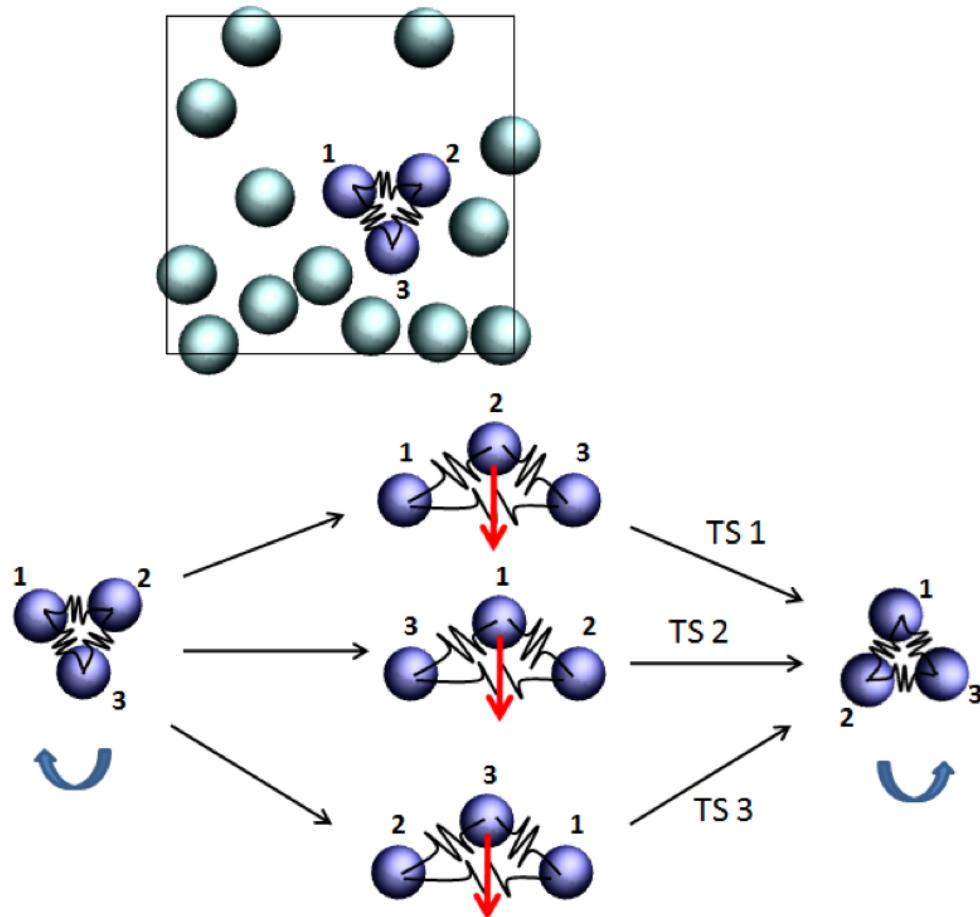


Trajectory 217

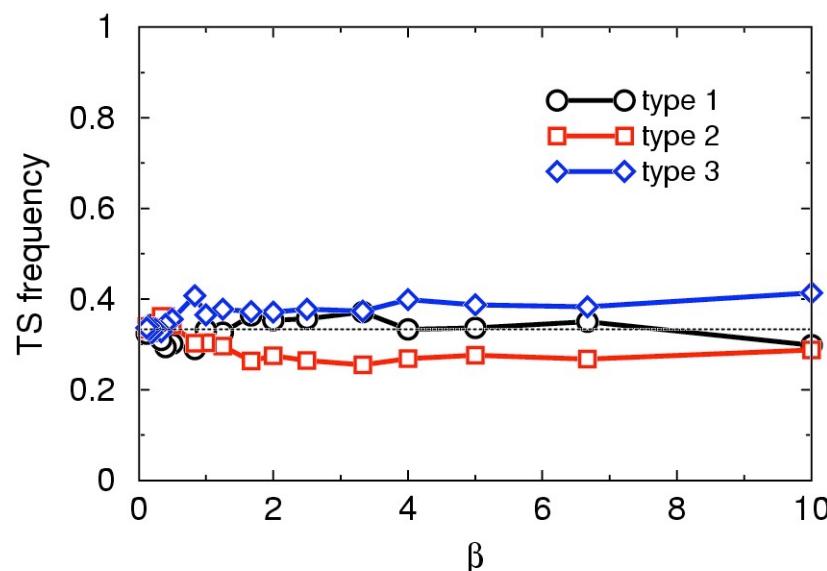
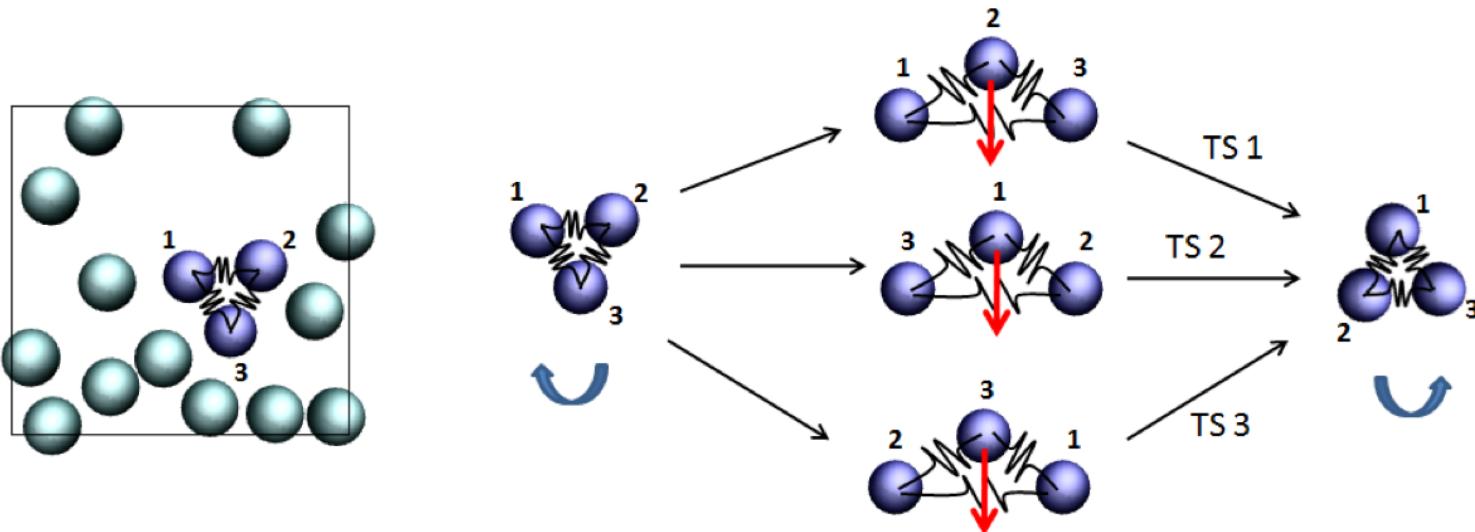


Trajectory 423

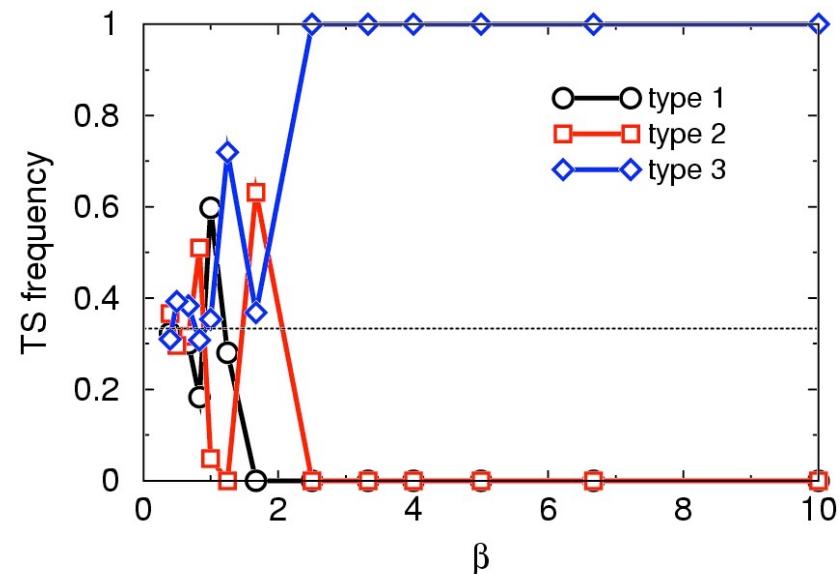
Ergodic Sampling of Trajectory Space



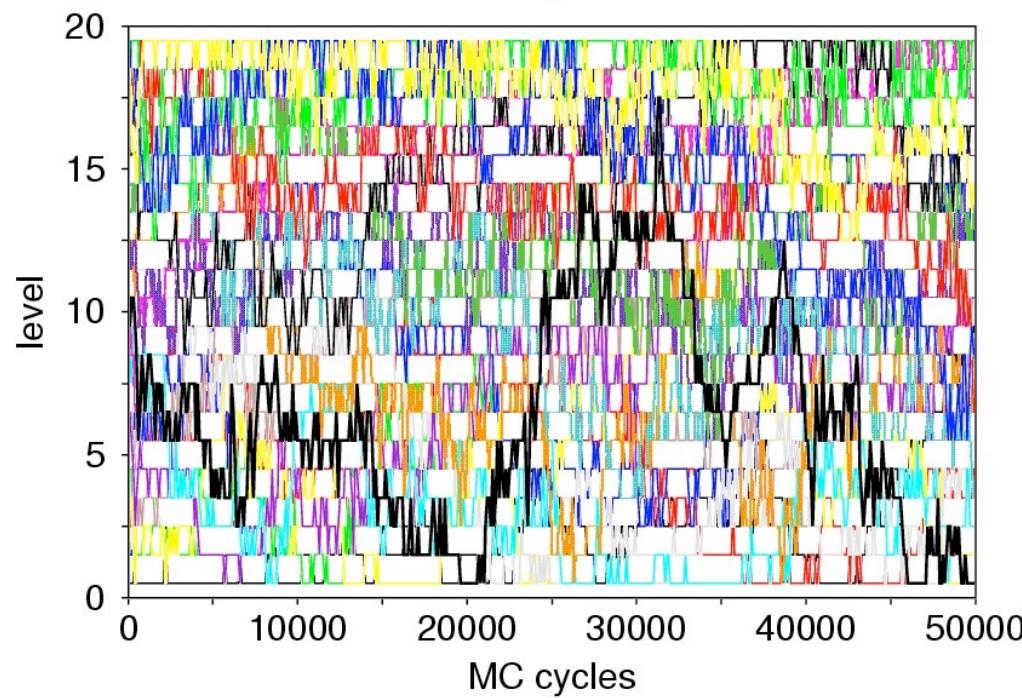
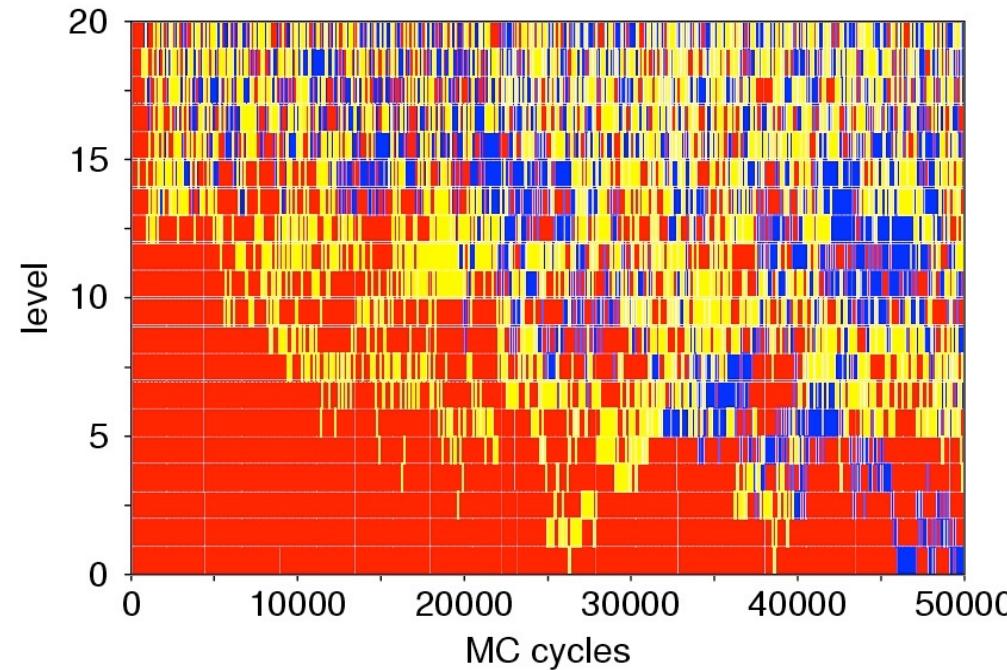
Parallel tempering



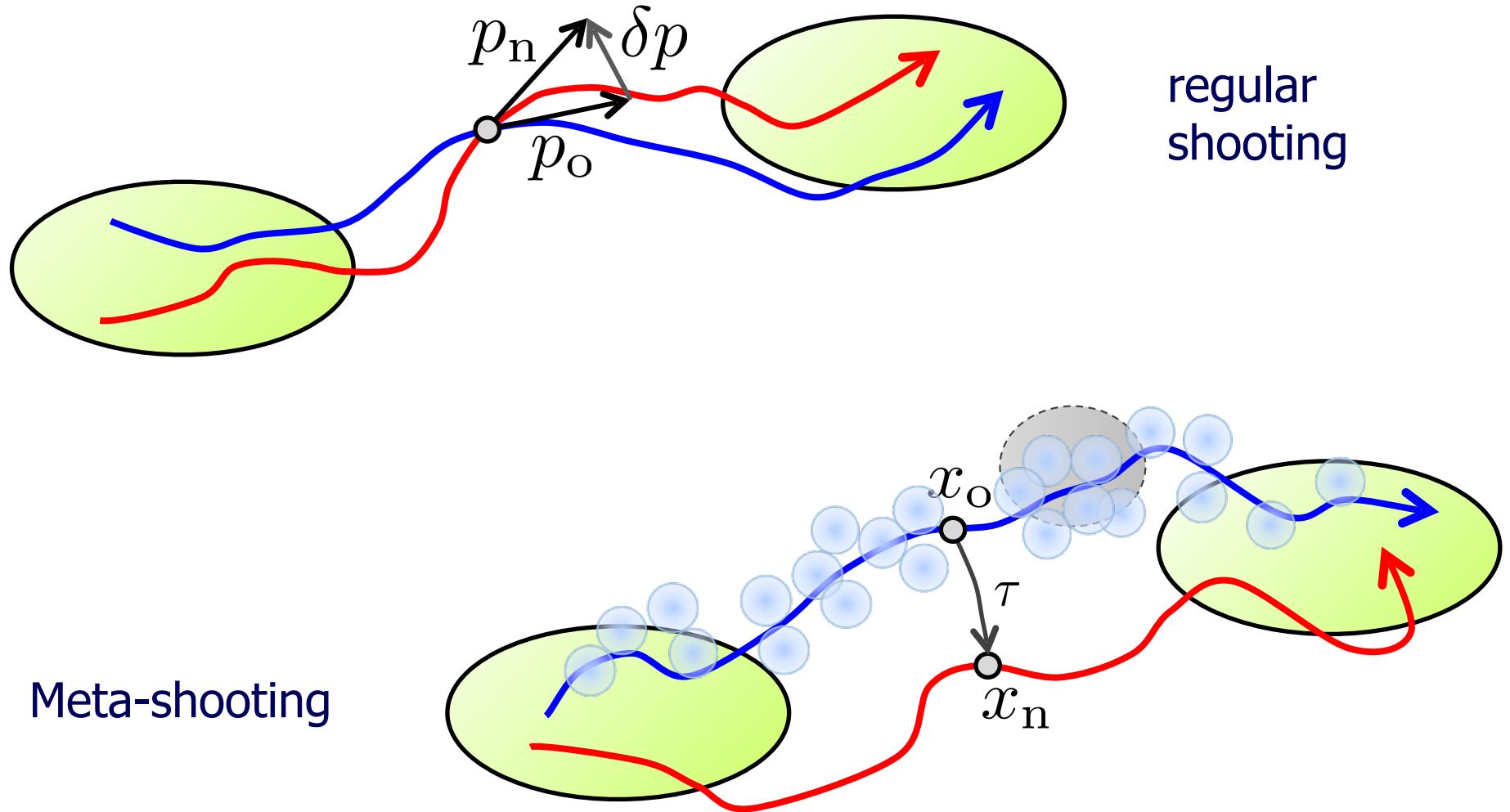
with parallel tempering



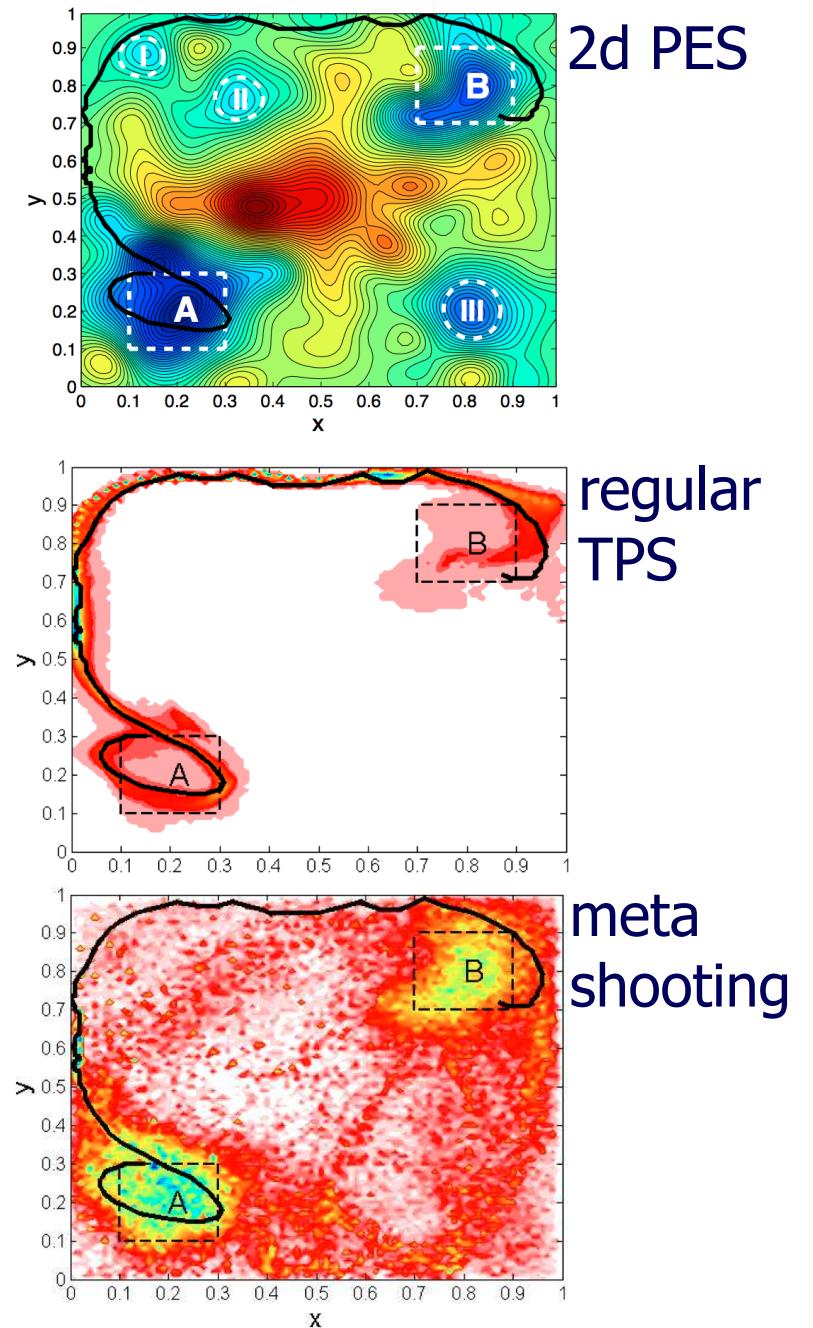
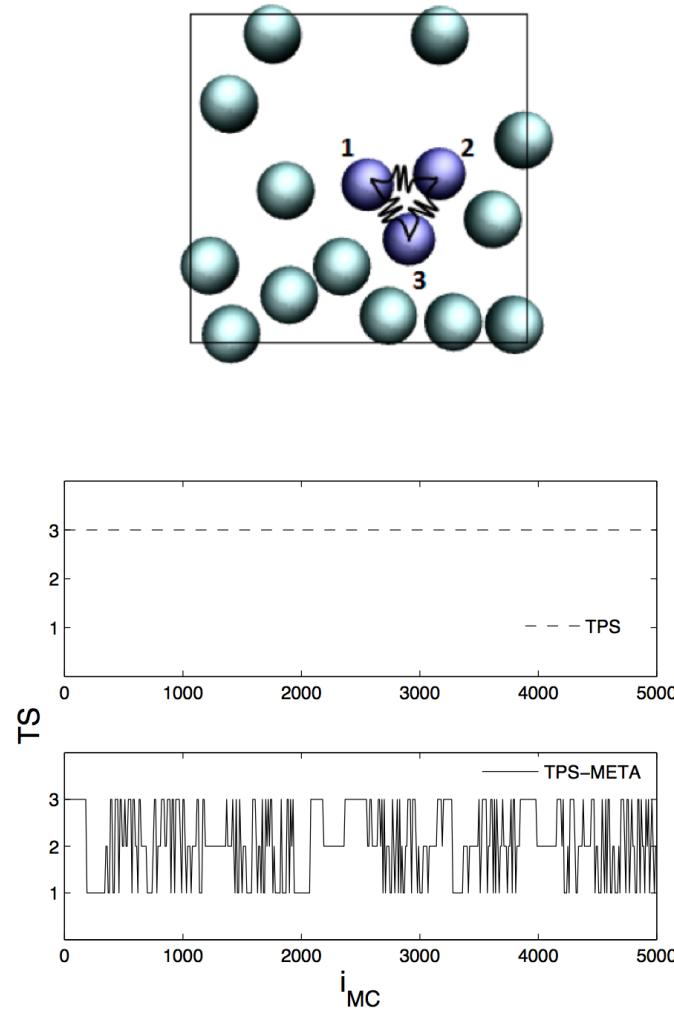
without parallel tempering



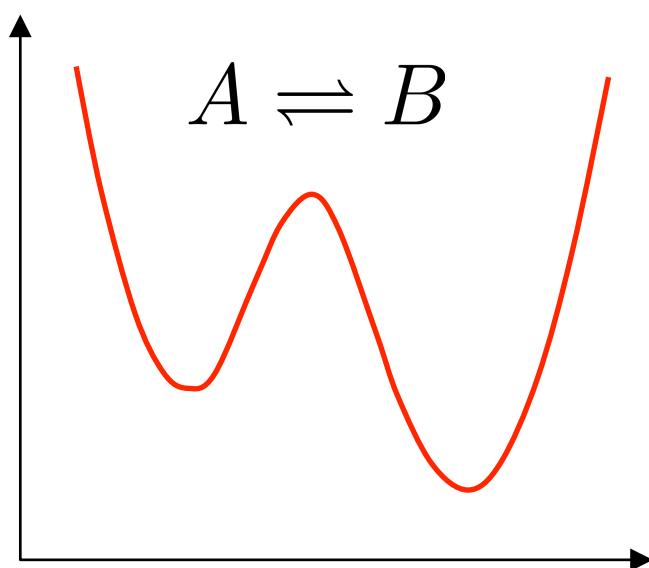
Shooting moves + metadynamics



TPS + metadynamics



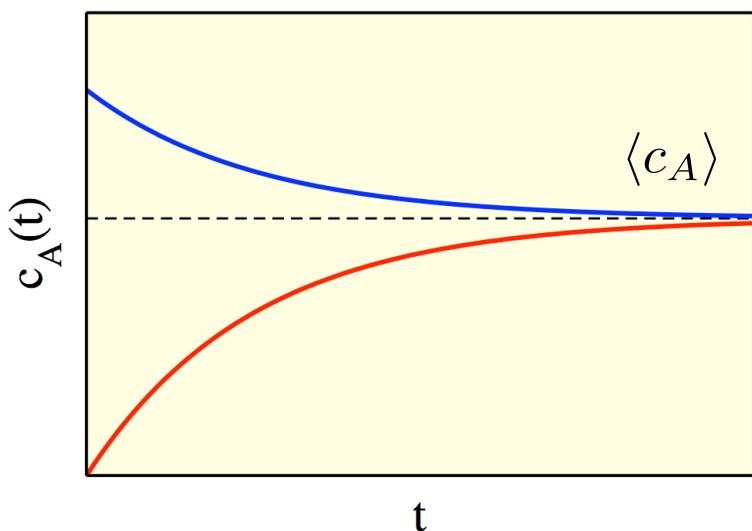
Kinetics - macroscopic picture



Populations $c_A(t), c_B(t)$

$$\begin{aligned}\dot{c}_A(t) &= -k_{AB} c_A(t) + k_{BA} c_B(t) \\ \dot{c}_B(t) &= k_{AB} c_A(t) - k_{BA} c_B(t)\end{aligned}$$

$$\Delta c_A(t) = c_A(t) - \langle c_A \rangle$$

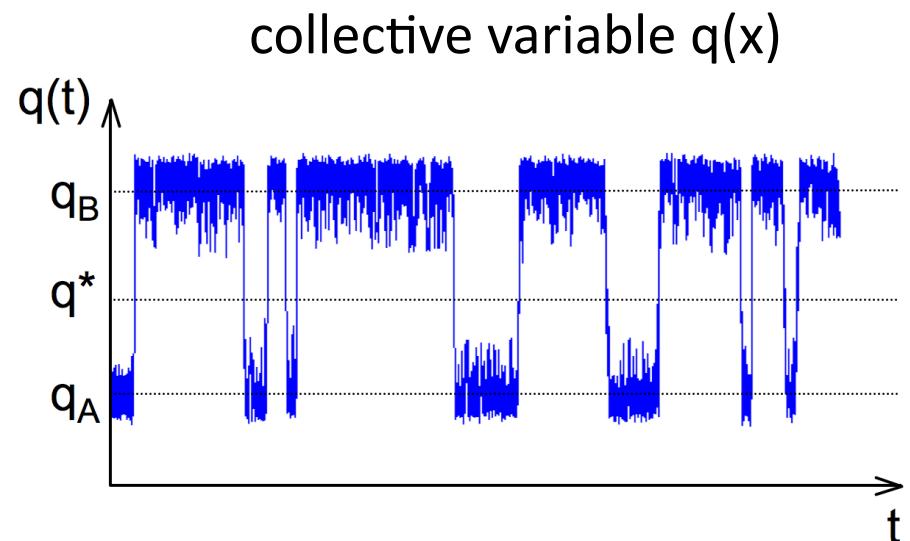
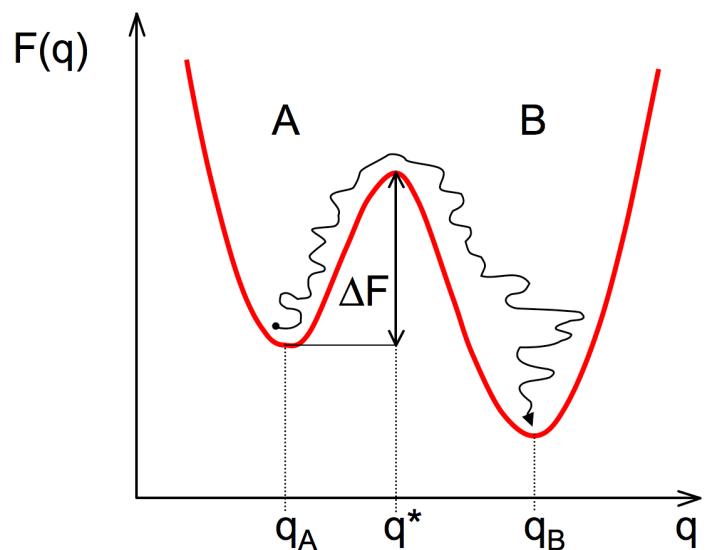


$$\Delta c_A(t) = \Delta c_A(0) \exp(-t/\tau_{\text{rxn}})$$

$$\tau_{\text{rxn}}^{-1} = k_{AB} + k_{BA}$$

Reaction time τ_{rxn}

Microscopic picture

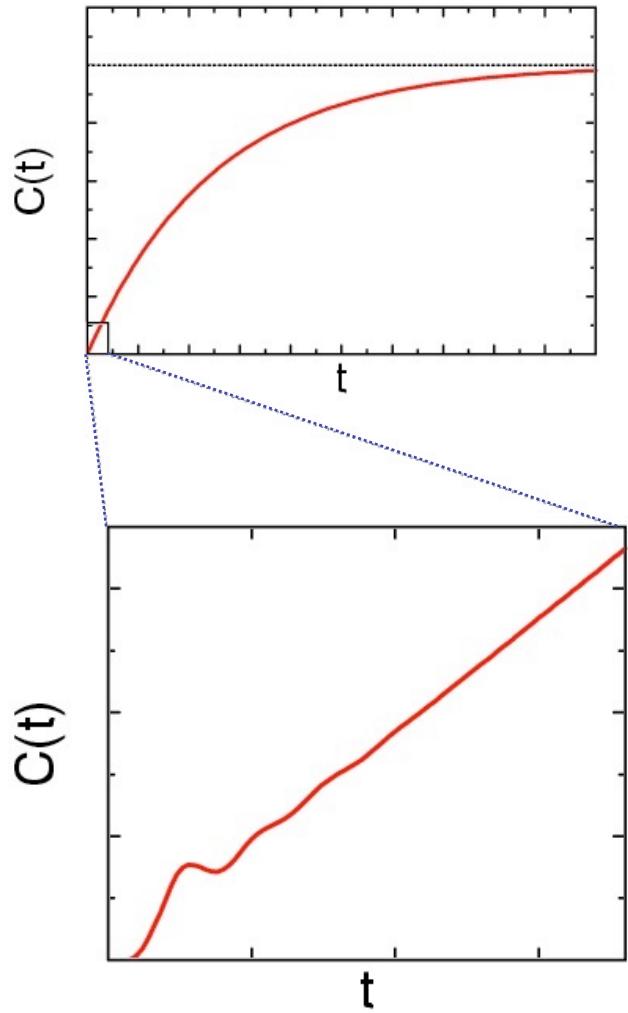


definition of stable states A and B

$$h_A [q(x)] = \theta [q^* - q(x)] = \begin{cases} 1 & \text{if } q(x) < q^* \\ 0 & \text{else} \end{cases}$$

$$h_B [q(x)] = \theta [q(x) - q^*] = \begin{cases} 1 & \text{if } q(x) > q^* \\ 0 & \text{else} \end{cases}$$

Reaction rate constants from TPS



$$P(B, t | A, 0) = \frac{\langle h_A(x_0) h_B(x_t) \rangle}{\langle h_A \rangle}$$

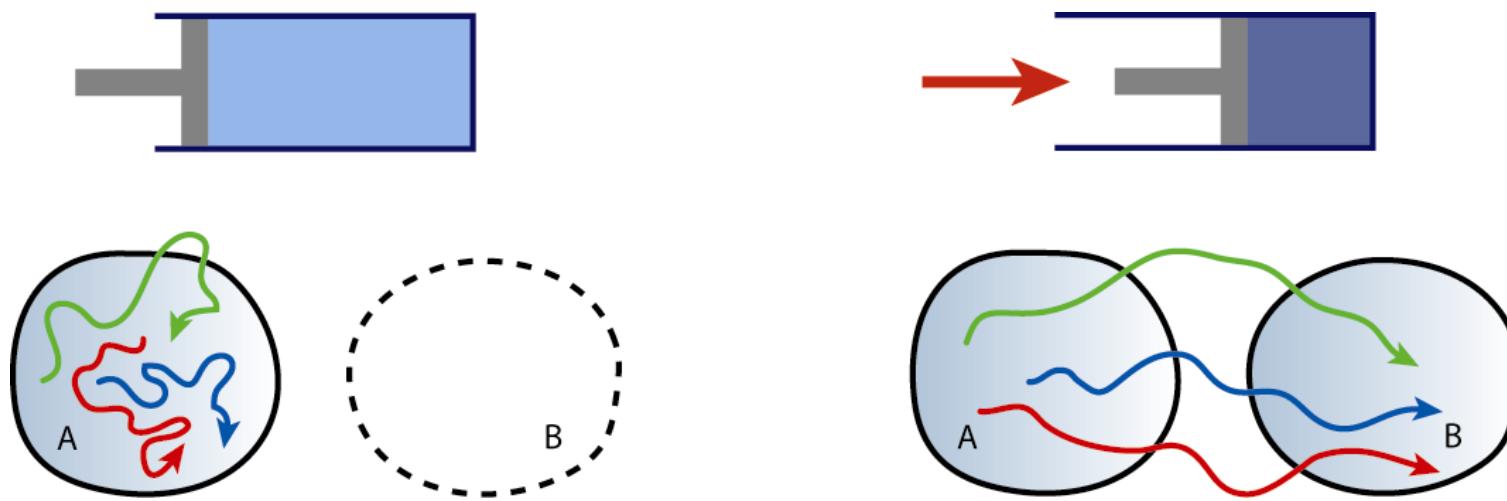
$$\frac{\langle h_A(x_0) h_B(x_t) \rangle}{\langle h_A \rangle} = \langle h_B \rangle \left(1 - e^{-t/\tau_{\text{rxn}}} \right)$$

for $\tau_{\text{mol}} < t \ll \tau_{\text{rxn}}$

$$C(t) \equiv \frac{\langle h_A(x_0) h_B(x_t) \rangle}{\langle h_A \rangle} = k_{AB} t$$

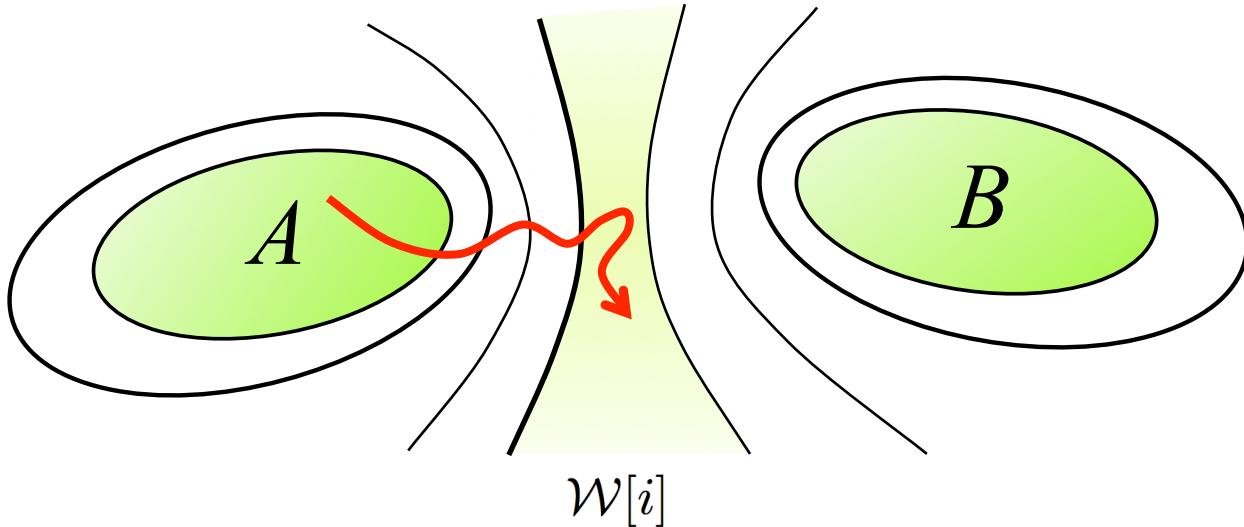
Free energy of path ensembles

$$C(t) = \frac{\int \mathcal{D}x(t) h_A(x_0) \mathcal{P}[x(t)] h_B(x_t)}{\int \mathcal{D}x(t) h_A(x_0) \mathcal{P}[x(t)]} = \frac{Z_{AB}(t)}{Z_A}$$



$$W_{AB}(t) \equiv -\ln \frac{Z_{AB}(t)}{Z_A}$$

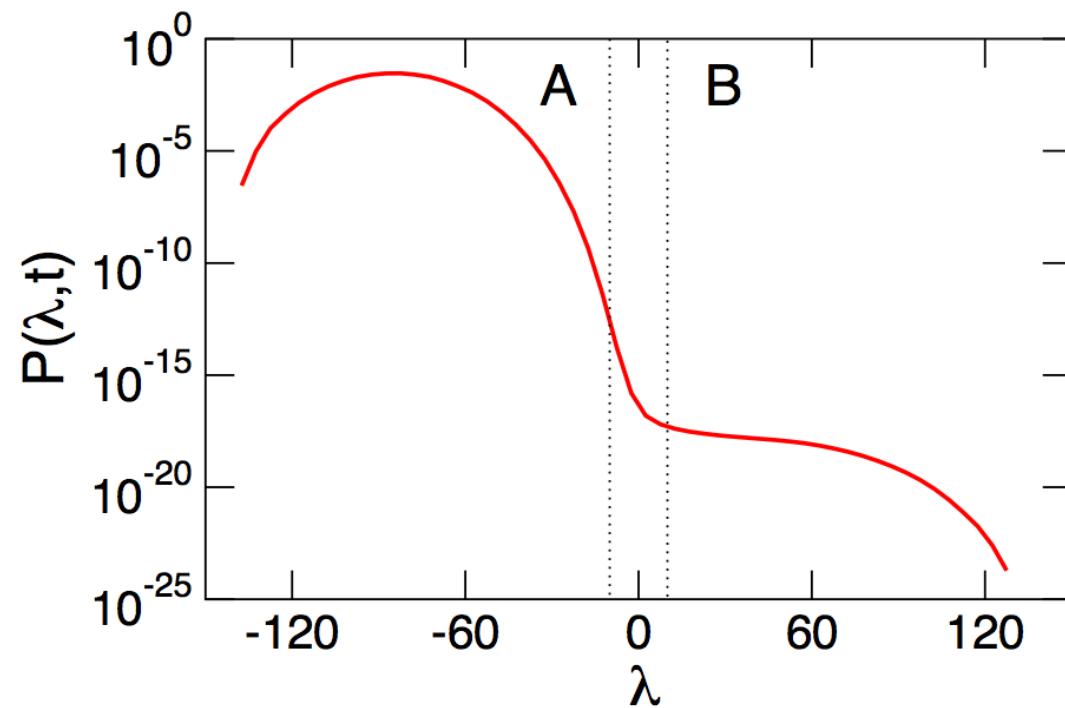
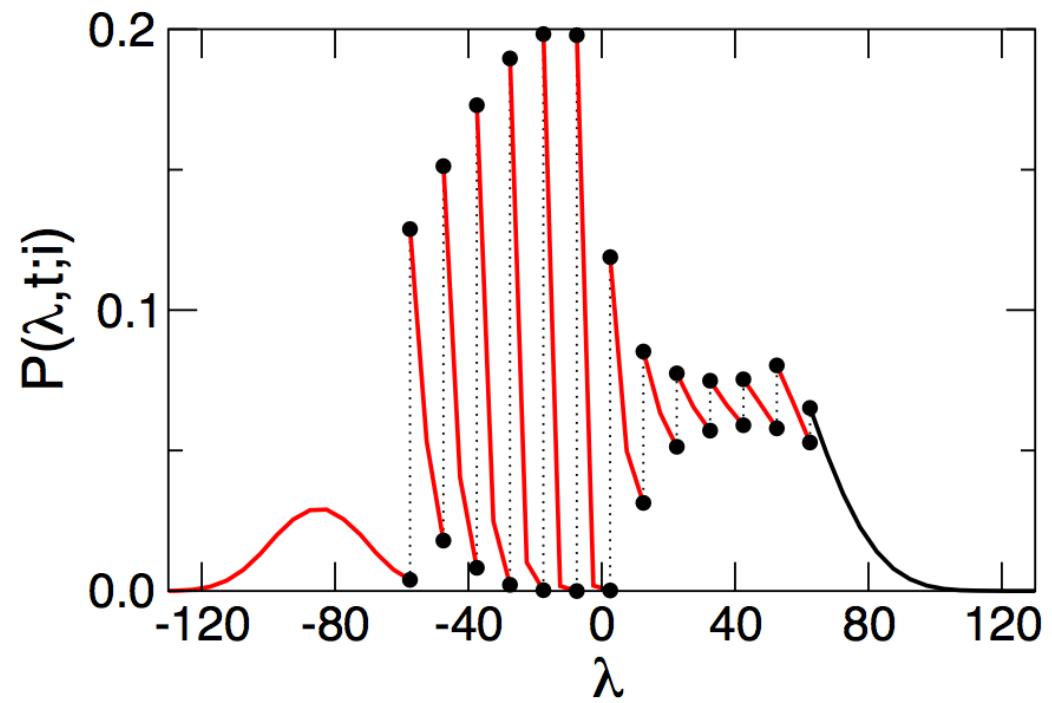
Umbrella sampling



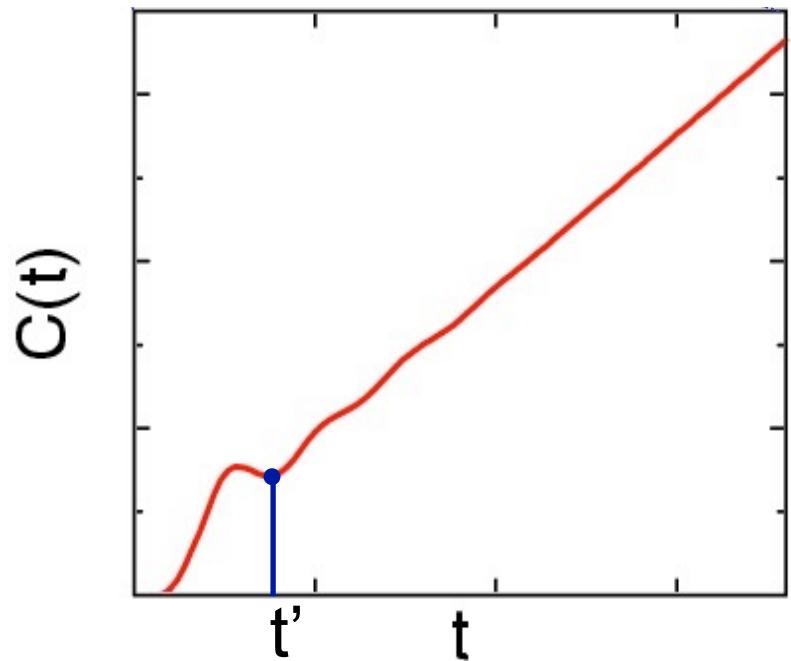
$$P_A(\tilde{\lambda}, t) = \frac{\int \mathcal{D}x(t) h_A(x_0) \mathcal{P}[x(t)] \delta[\tilde{\lambda} - \lambda(x_t)]}{Z_A} = \langle \delta[\tilde{\lambda} - \lambda(x_t)] \rangle_A$$

$$C(t) = \exp[-W_{AB}(t)] = \int_{\lambda_{\min}^B}^{\lambda_{\max}^B} d\lambda P_A(\lambda, t)$$

$$\begin{aligned} P_{A\mathcal{W}[i]}(\tilde{\lambda}, t) &= \frac{\int \mathcal{D}x(t) h_A(x_0) \mathcal{P}[x(t)] h_{\mathcal{W}[i]}(x_t) \delta[\tilde{\lambda} - \lambda(x_t)]}{\int \mathcal{D}x(t) h_A(x_0) h_{\mathcal{W}[i]}(x_t)} \\ &= \langle \delta[\tilde{\lambda} - \lambda(x_t)] \rangle_{A\mathcal{W}[i]}. \end{aligned}$$



Reversible work to change t



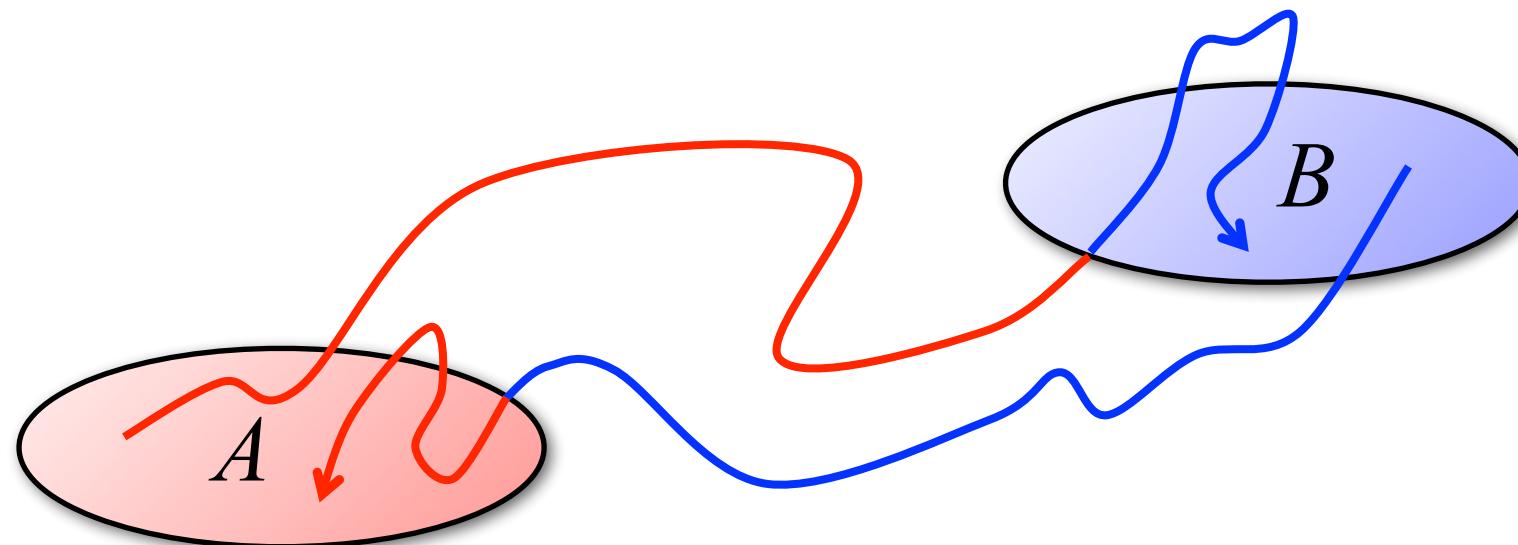
$$C(t) = \frac{\langle h_A(x_0)h_B(x_t) \rangle}{\langle h_A(x_0)h_B(x_{t'}) \rangle} \times C(t')$$

$$\exp(-\Delta W_{AB}(t, t')) = \frac{C(t)}{C(t')}$$

$$W_{AB}(t) = W_{AB}(t') + \Delta W_{AB}(t; t')$$

$$\exp(-\Delta W_{AB}(t, t')) = \frac{\langle h_A(x_0)h_B(x_t)H_B[x(\mathcal{T})] \rangle}{\langle h_A(x_0)H_B[x(\mathcal{T})] \rangle} \times \frac{\langle h_A(x_0)H_B[x(\mathcal{T})] \rangle}{\langle h_A(x_0)h_B(x_{t'})H_B[x(\mathcal{T})] \rangle}$$

Transition interface sampling



Overall states in phase space:

\mathcal{A}

\mathcal{B}

going *back in time* **A** reached first

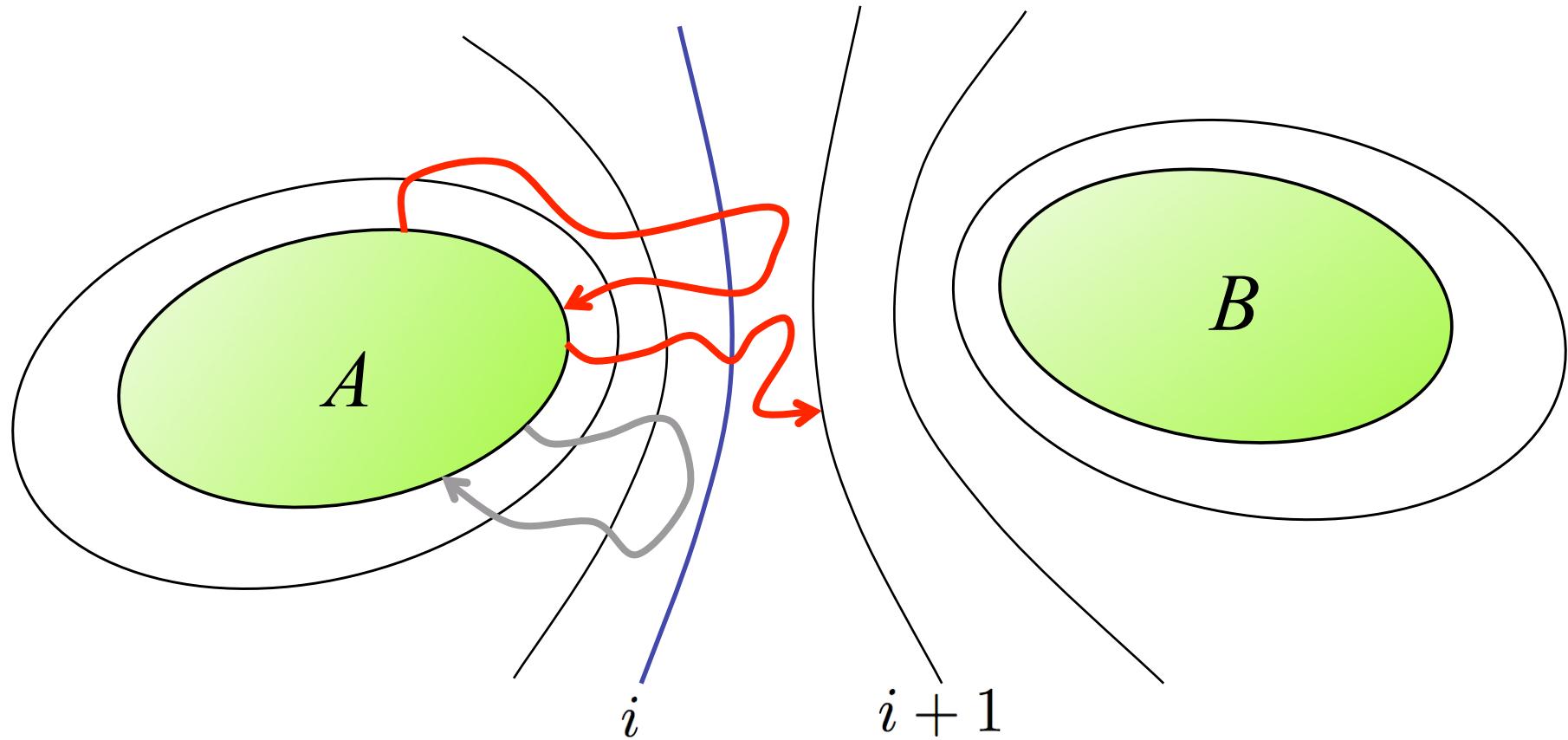
going *back in time* **B** reached first

$$\mathcal{C}(t) \equiv \frac{\langle h_{\mathcal{A}}(x_0) h_{\mathcal{B}}(x_t) \rangle}{\langle h_{\mathcal{A}} \rangle}$$

$$k_{AB} = \frac{\langle h_{\mathcal{A}}(x_0) \dot{h}_{\mathcal{B}}(x_0) \rangle}{\langle h_{\mathcal{A}} \rangle} = \frac{\langle \phi_{AB} \rangle}{\langle h_{\mathcal{A}} \rangle}$$

Effective positive flux $\langle \phi_{AB} \rangle$

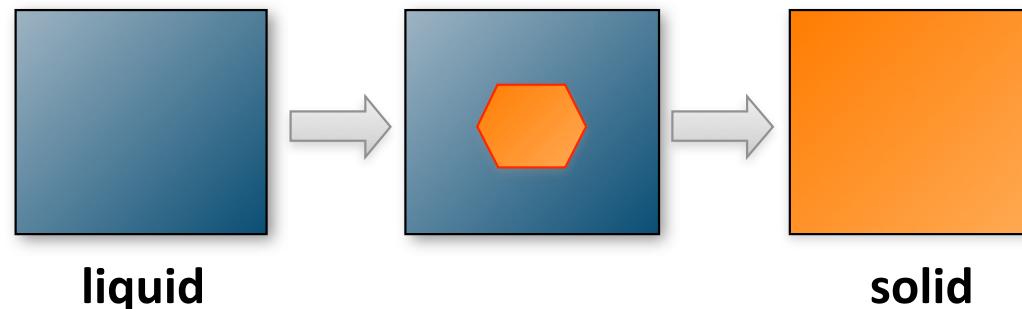
Transition interface sampling



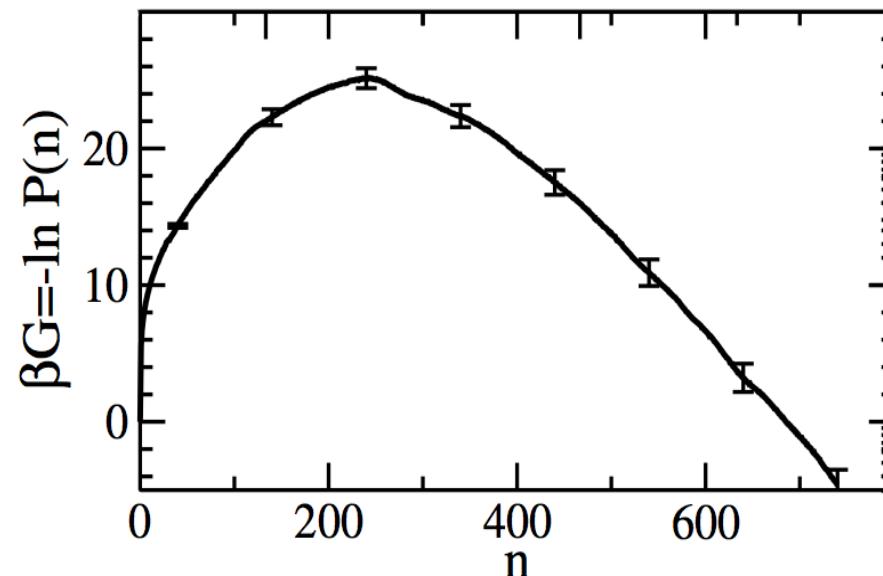
$\mathcal{P}_A(i + 1|i)$ = probability that path crossing i for first time after leaving A reaches $i+1$ before A

$$k_{AB} = \frac{\langle \phi_{AB} \rangle}{\langle h_A \rangle} = \frac{\langle \phi_{A1} \rangle}{\langle h_A \rangle} \prod_{i=1}^{n-1} \mathcal{P}_A(i + 1|i)$$

Crystallization in Lennard-Jonesium

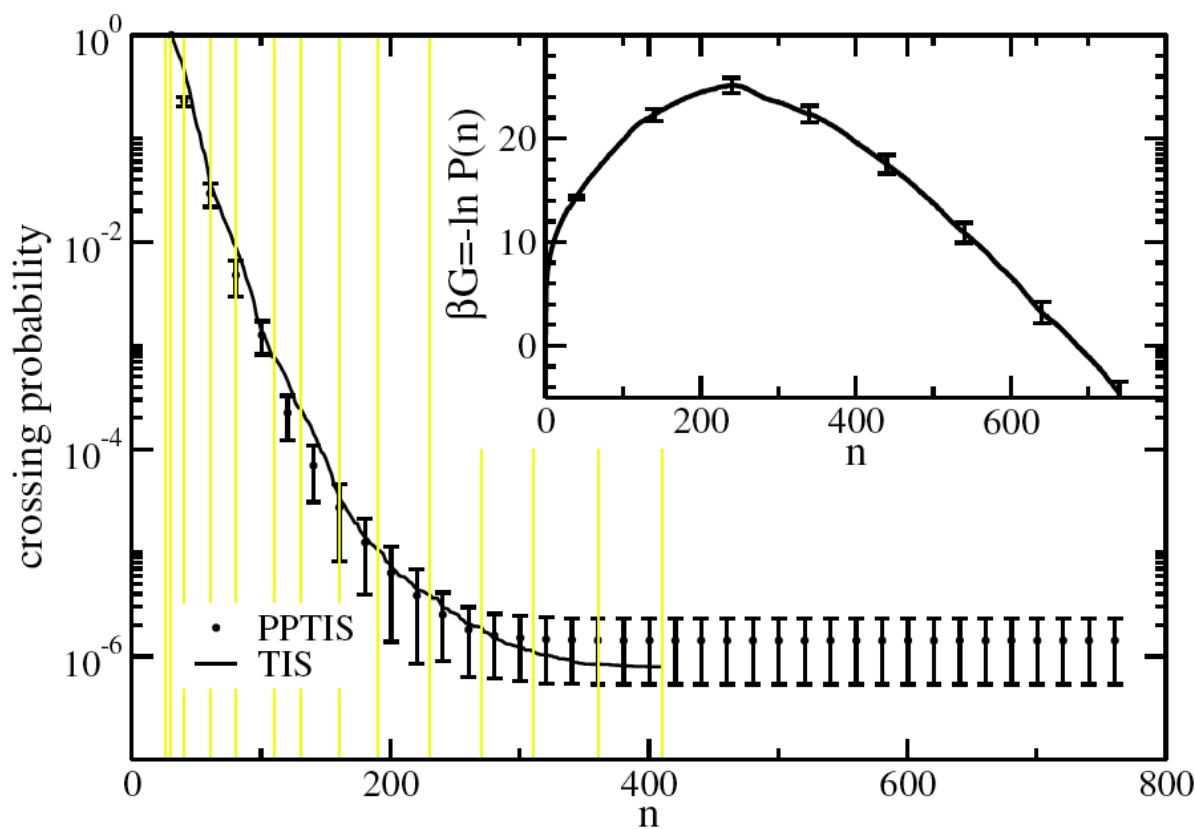


Lennard-Jones fluid
25% undercooling



n = size of the largest crystalline cluster

TIS for crystallization of LJ

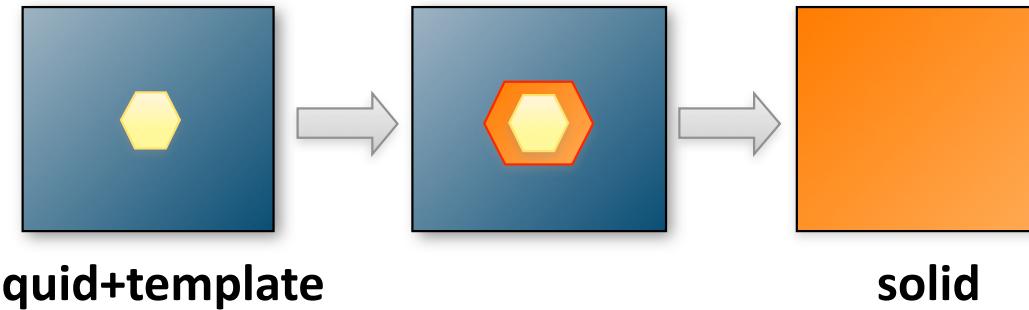


$$\frac{\langle \phi_{A1} \rangle}{\langle h_A \rangle} = 1.29$$

$$\mathcal{P}_A(B|1) = \prod_{i=1}^{n-1} \mathcal{P}_A(i+1|i) = 8 \times 10^{-7}$$

$$k_{AB} = (1.0 \pm 0.8) \times 10^{-6}$$

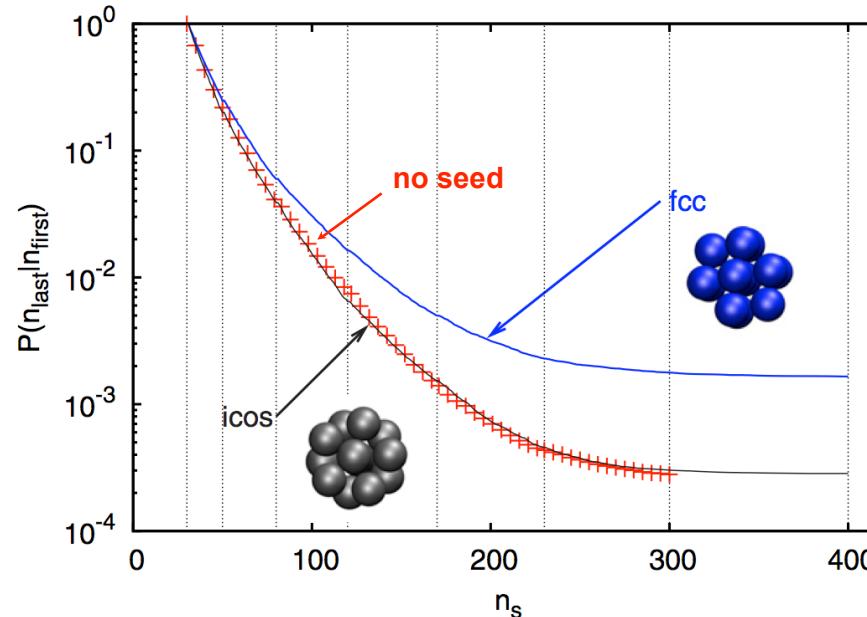
Crystallization on tiny templates



crossing probability

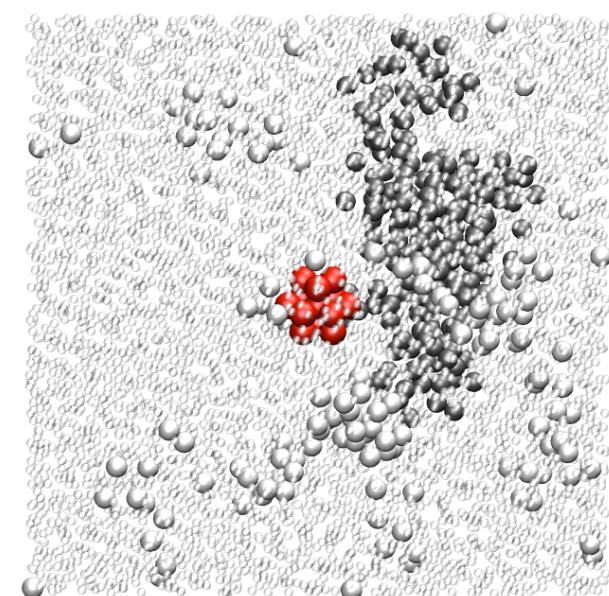
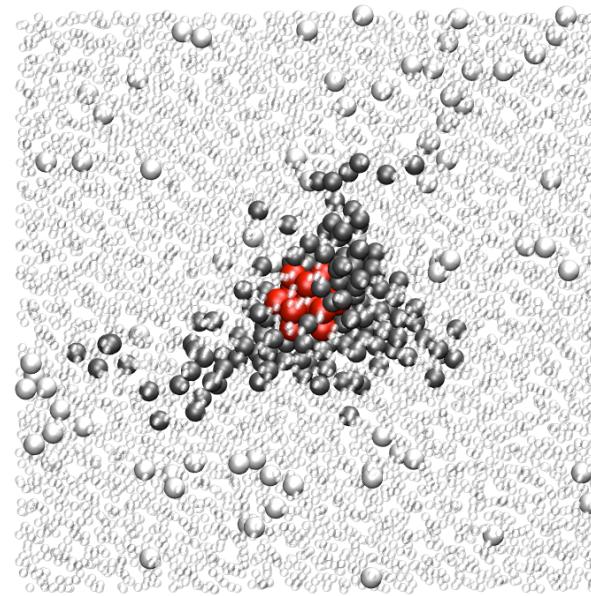
$$P_A(\lambda_j | \lambda_1) = \prod_{i=1}^{j-1} P_A(\lambda_{i+1} | \lambda_i)$$

- TIS
- 28% undercooling
- Lennard-Jones particles
- N=6600 particles
- Seed size n=13
- NpH-ensemble

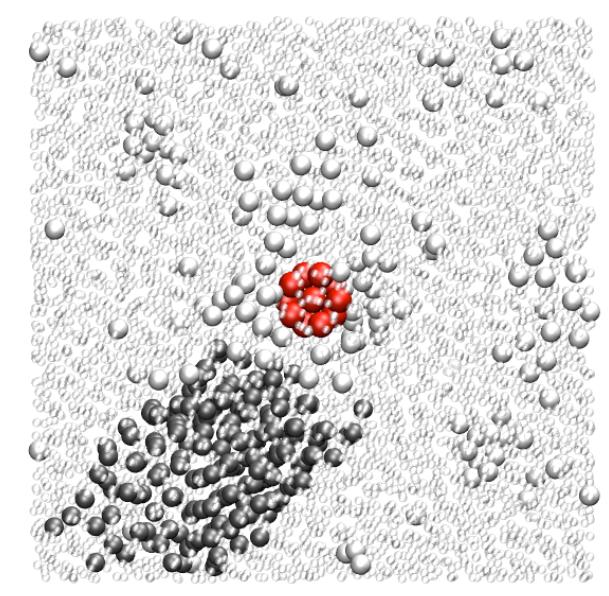
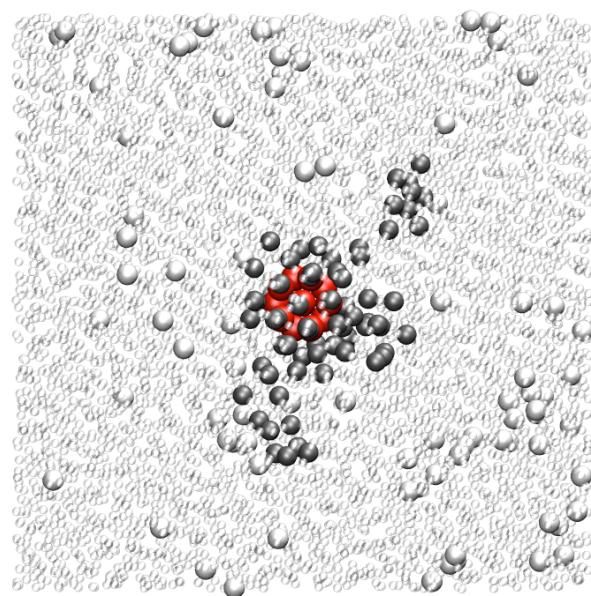


Crystallization Pathways

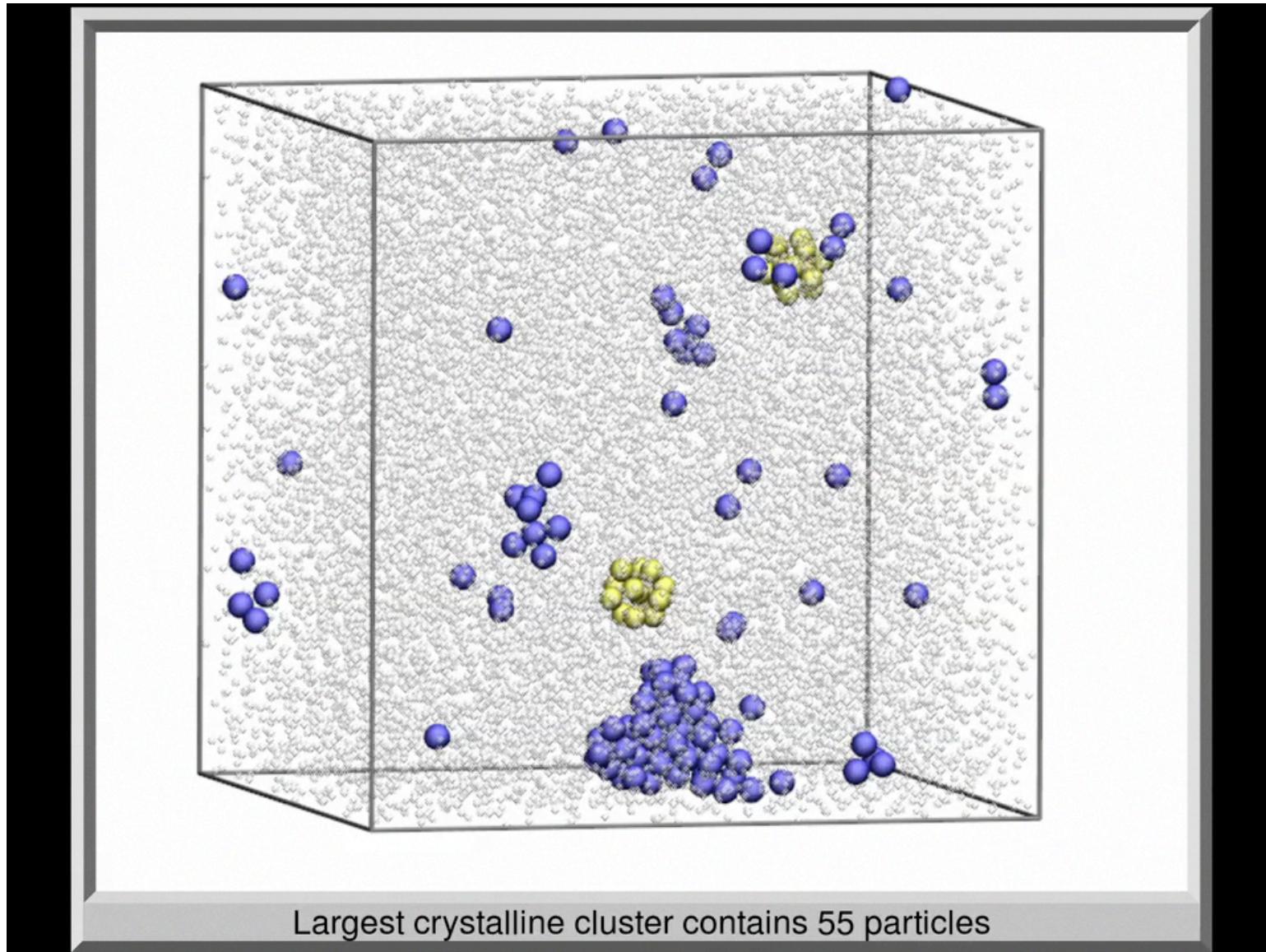
fcc template



icosahedral template

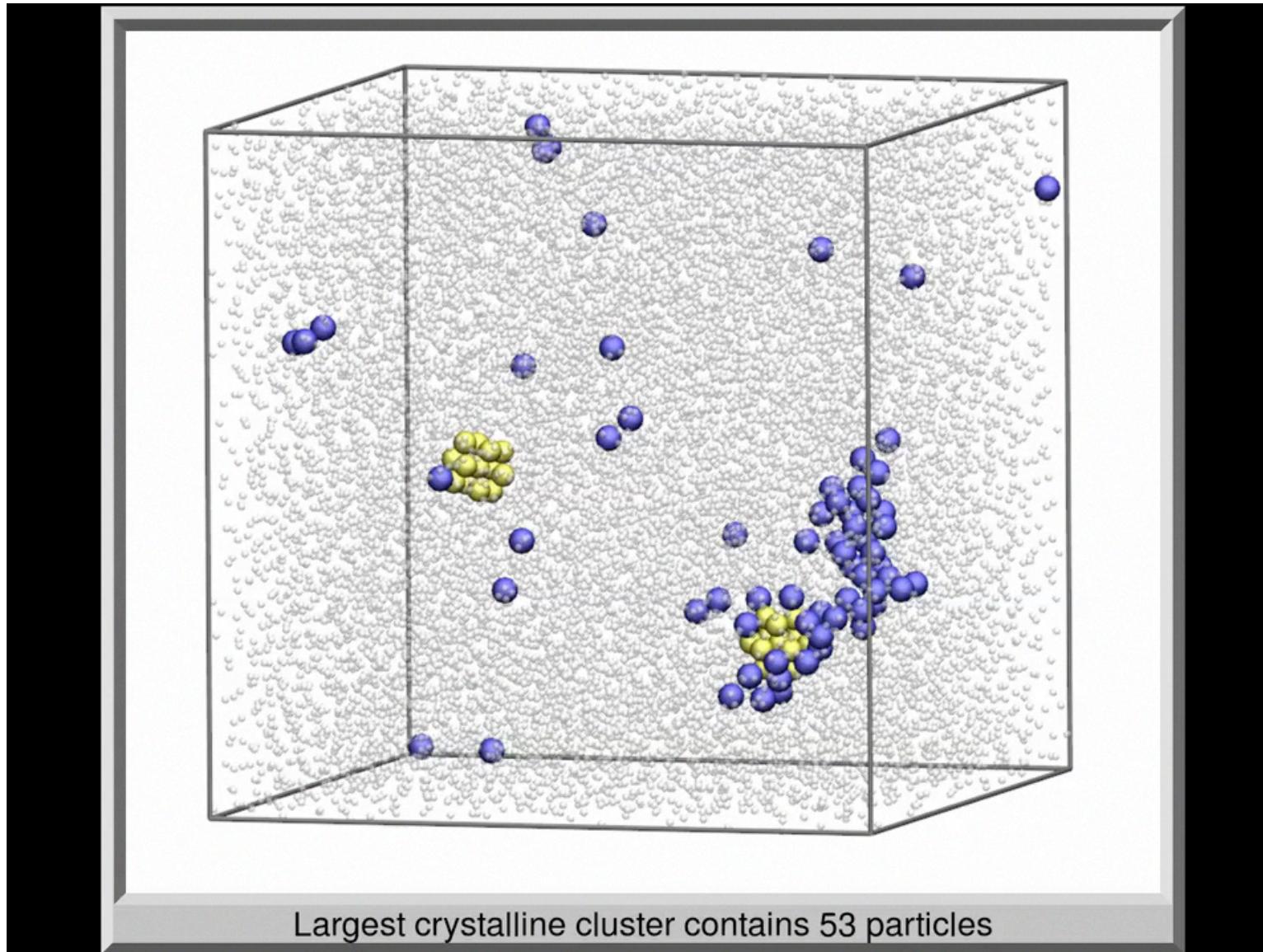


Seeded crystallization in LJ

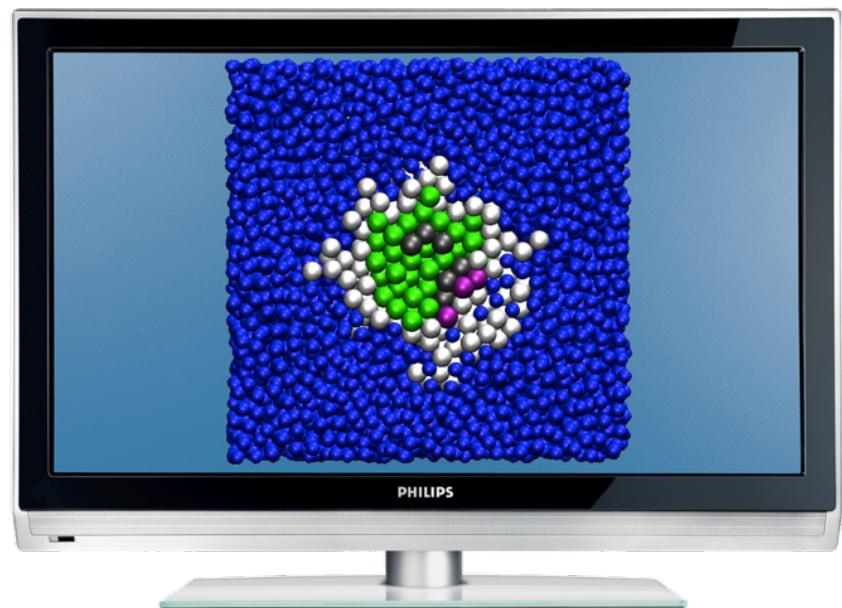


Two **icosahedral** seeds

Seeded crystallization in LJ



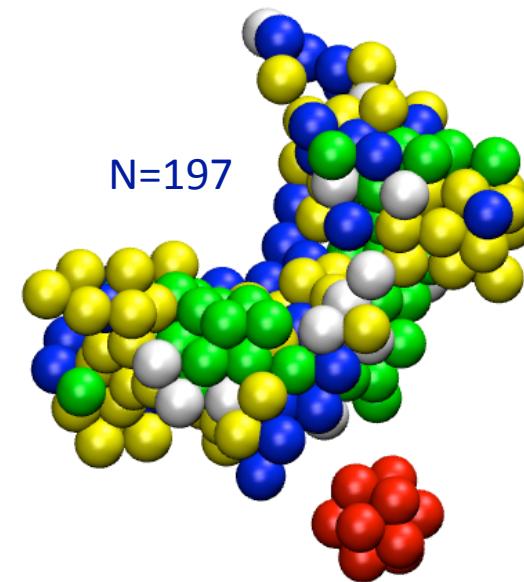
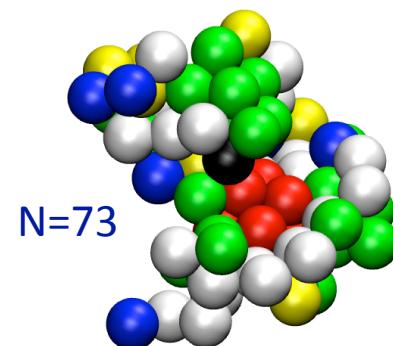
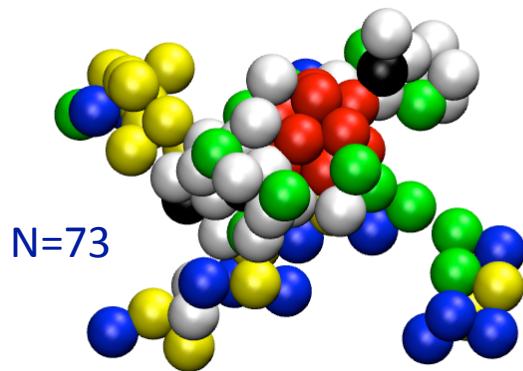
Two fcc seeds



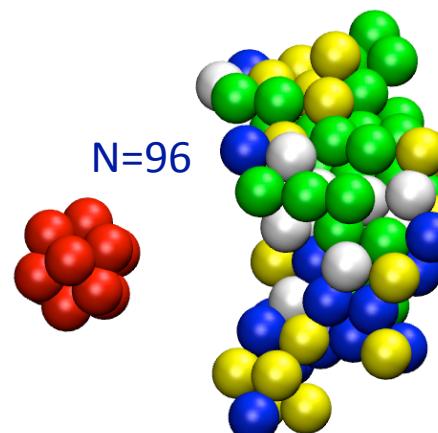
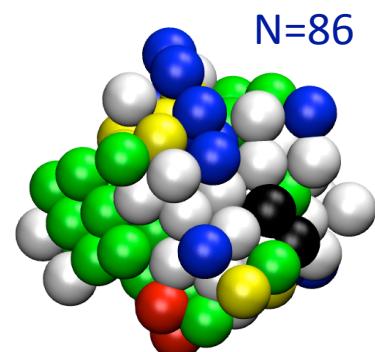
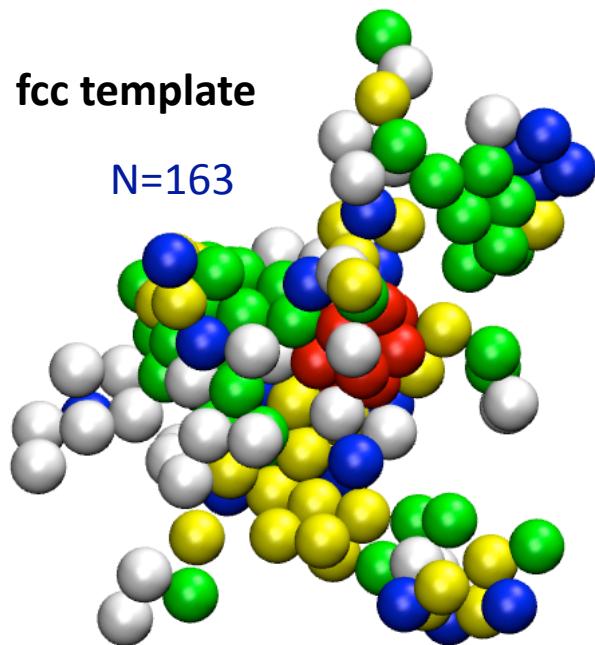
© W. Lechner

Structure of Critical Clusters

icosahedral template



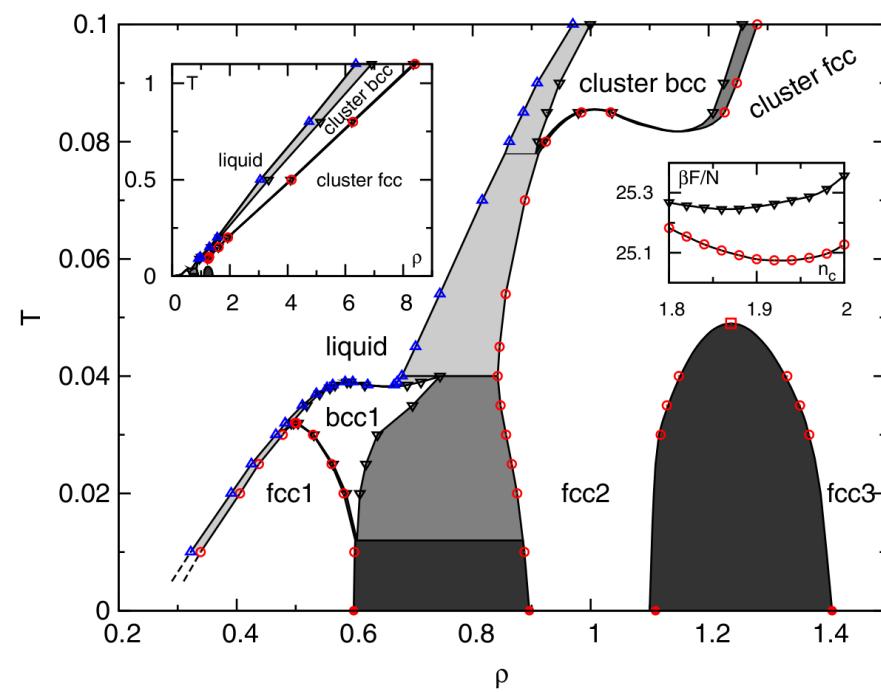
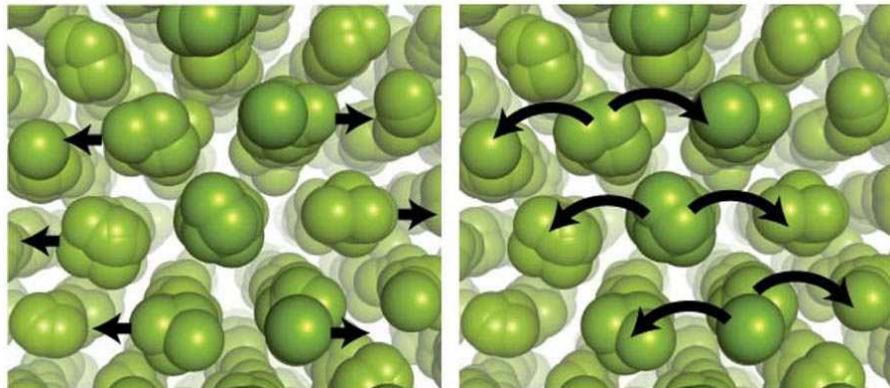
fcc template



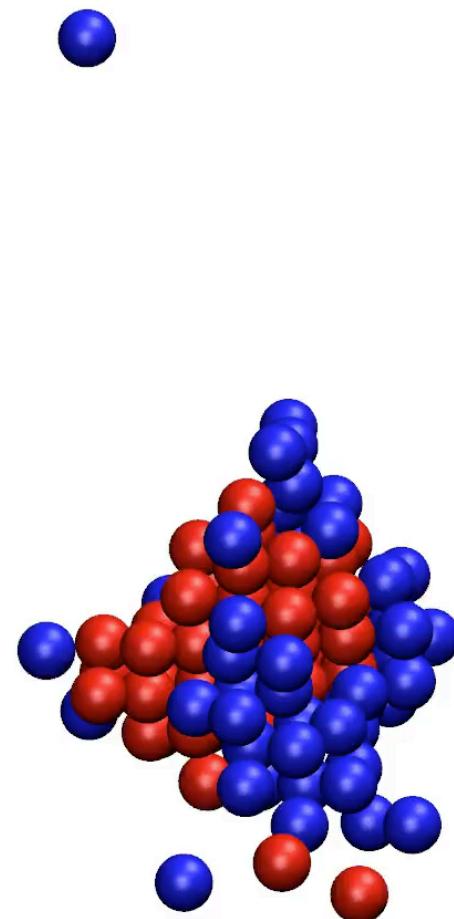
template
icosahedral
fcc
bcc
x-bcc
hcp

Generalized exponential model GEM4

$$\phi(r) = \varepsilon \exp\{-(r/\sigma)^4\}$$

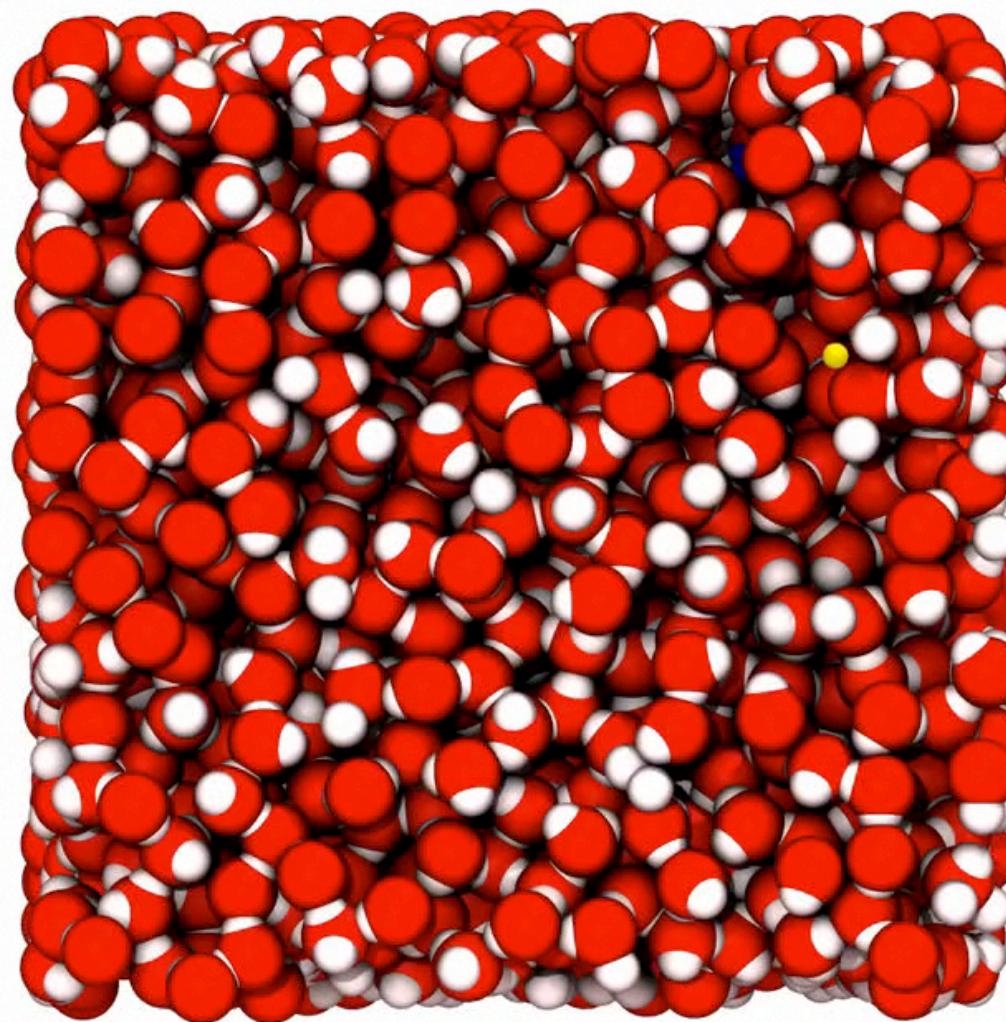


Generalized exponential model GEM4



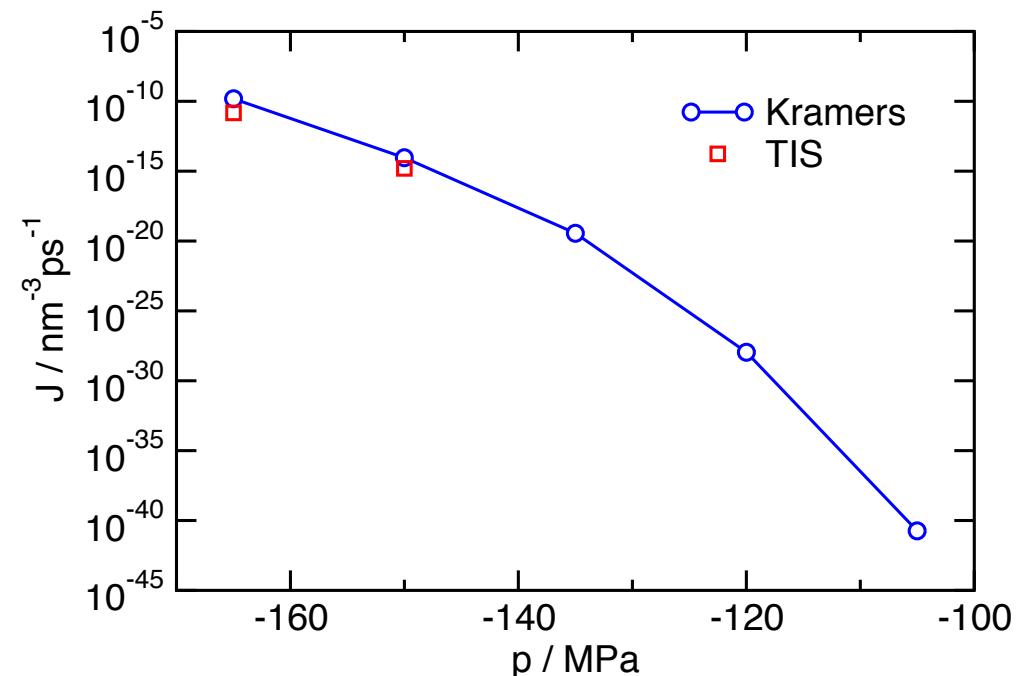
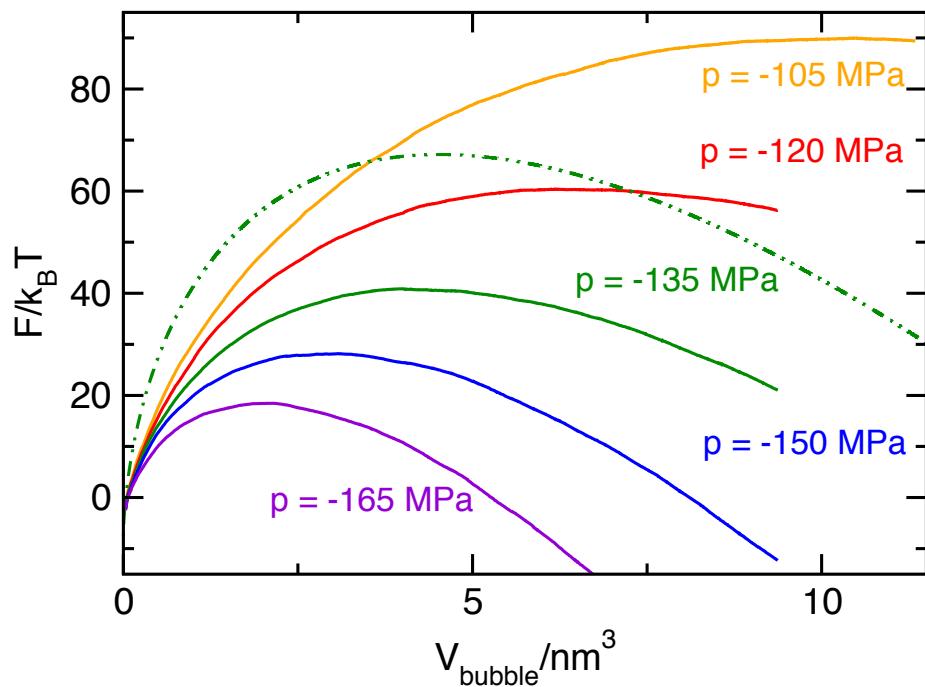
- fcc
- bcc

Cavitation in water at negative pressure



Free energetics and kinetics of bubble formation

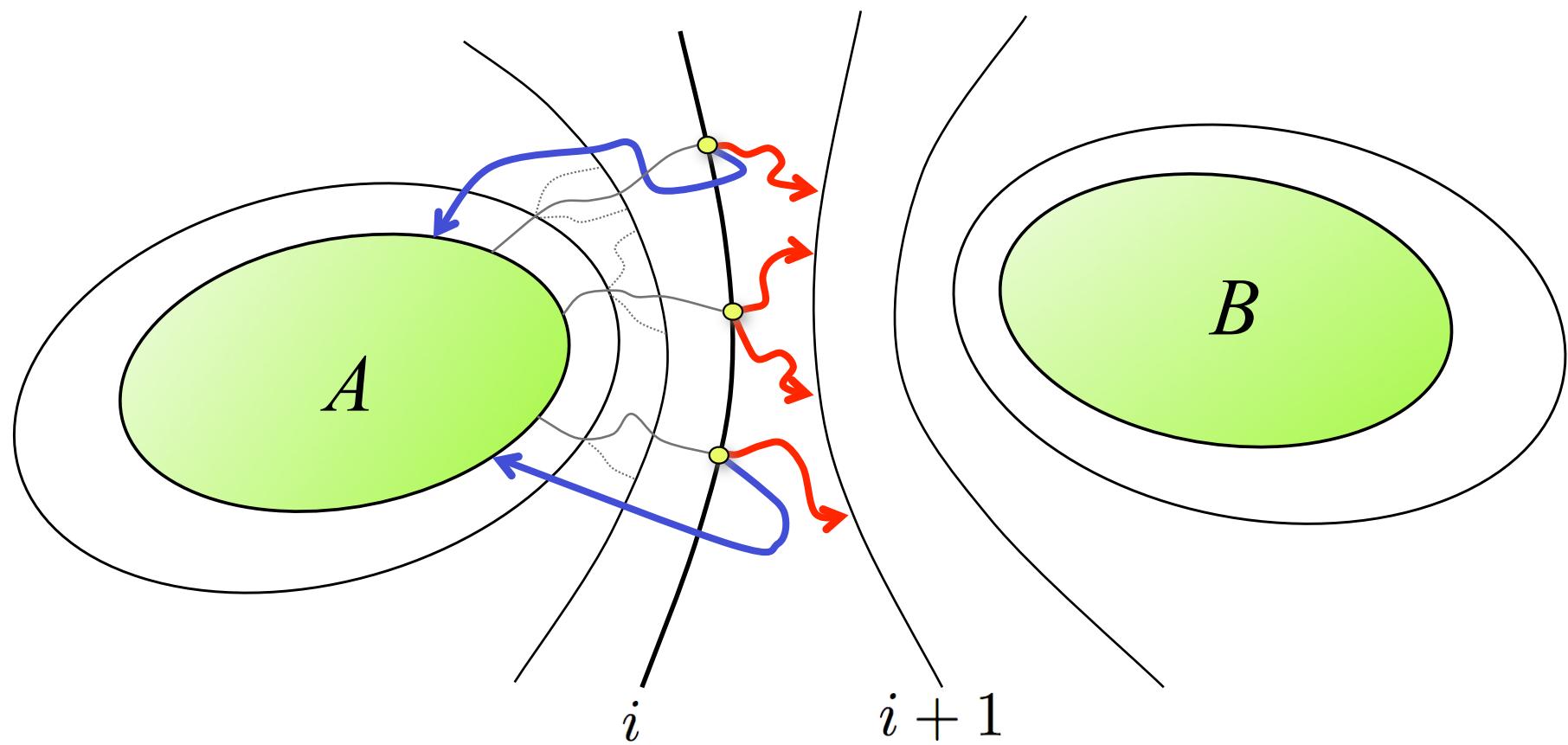
$$\beta G(V_{\text{bubble}}) = -\ln \rho(V_{\text{bubble}})$$



Umbrella sampling with hybrid MC moves

TIP4P/2005
NpT
N=2000
T=296.4 K

Forward flux sampling

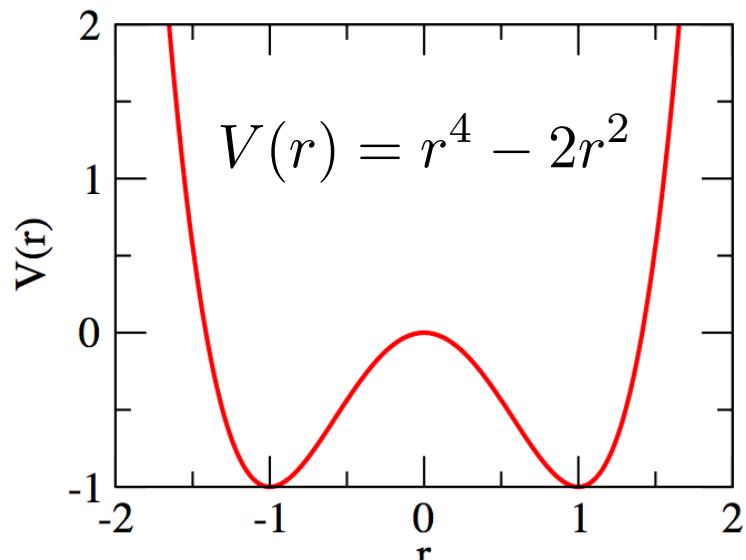


$$k_{AB} = \frac{\langle \phi_{AB} \rangle}{\langle h_A \rangle} = \frac{\langle \phi_{A1} \rangle}{\langle h_A \rangle} \prod_{i=1}^{n-1} \mathcal{P}_A(i+1|i)$$

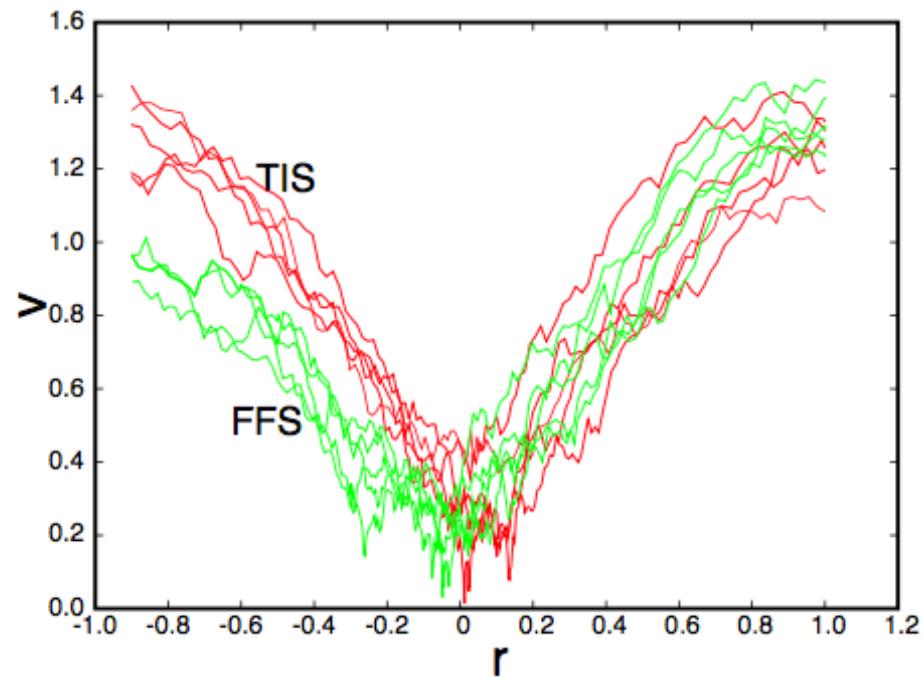
R. J. Allen, D. Frenkel, P. R. ten Wolde, J. Chem. Phys. 124, 024102 (2006)

R. J. Allen, P. B. Warren, P. R. ten Wolde, Phys. Rev. Lett. 124, 018104 (2005)

Forward flux sampling

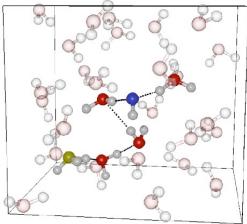


Langevin dynamics

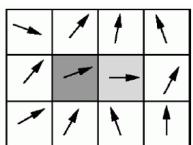


path sampling	f_A	$\mathcal{P}_A(\lambda_n \lambda_0)$	$k = f_A \times \mathcal{P}_A(\lambda_n \lambda_0)$
TIS	$0.263 \pm 1\%$	$1.52 \cdot 10^{-6} \pm 20\%$	$4.02 \cdot 10^{-7} \pm 20\%$
PPTIS	$0.263 \pm 1\%$	$1.04 \cdot 10^{-6} \pm 19\%$	$2.73 \cdot 10^{-7} \pm 19\%$
RETIS	$0.265 \pm 1\%^*$	$1.05 \cdot 10^{-6} \pm 25\%^*$	$2.79 \cdot 10^{-7} \pm 25\%^*$
FFS (long MD run)	$0.263 \pm 1\%$	$4.69 \cdot 10^{-8} \pm 6\%^*$	$1.23 \cdot 10^{-8} \pm 6\%^*$
FFS (short MD run)	$0.259 \pm 2\%$	$8.45 \cdot 10^{-9} \pm 9\%^*$	$2.18 \cdot 10^{-9} \pm 9\%^*$

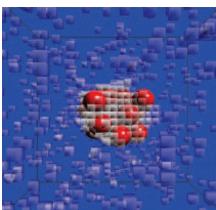
TPS applications



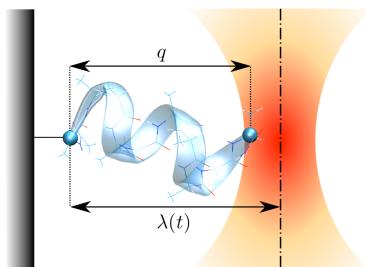
autoionization in water



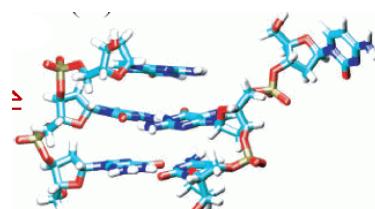
solvation dynamics



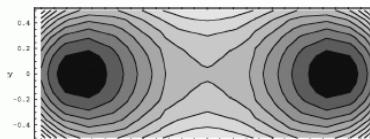
hydrophobic collapse



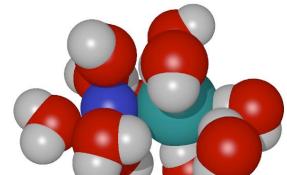
Jarzynski theorem



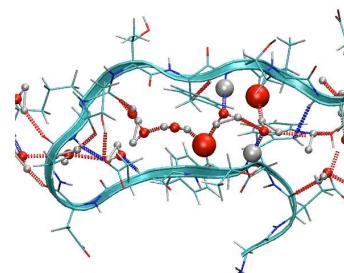
DNA binding



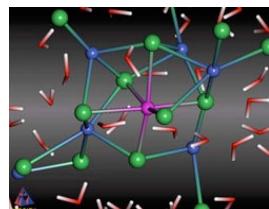
nonequilibrium dynamics



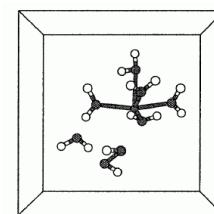
ionic dissociation



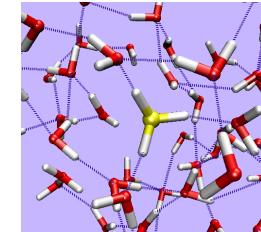
protein folding



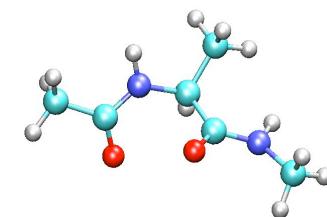
crystallization



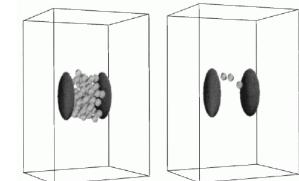
chemical reactions



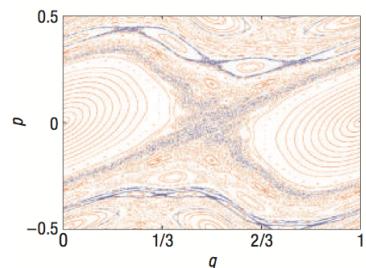
proton transfer



biomolecular isomerization



hydrophobic effect



chaotic dynamics