

Master Studies in Theoretical Chemistry and Computational Modelling





Session 3. Enhanced sampling techniques and free energy methods 1: Umbrella Sampling & Metadynamics simulations

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Outline

- Motivation
 - Sampling limitations & timescale problem
- Classification of enhanced sampling / free energy methods
 - Methods based on CVs
 - Methods independent of CVs
 - Alchemical Methods
- Umbrella Sampling
- Metadynamics
- Advantages & Disadvantages of Umbrella Sampling & Metadynamics
- Examples of application to real problems

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Reminder of some magnitudes

- Partition function
- Beta (inverse of temperature in energy units, proportional to thermal energy)
- Free Energy
- Ensemble average of an observable *A*

 $Z = \int \exp[-\beta E(\mathbf{r})] d\mathbf{r}$ $\beta = (k_B T)^{-1}$ $F = -\frac{1}{\beta} \ln Z$ $\langle A \rangle = \frac{\int A \exp[-\beta E(\mathbf{r}, \mathbf{p})] d\tau}{\int \exp[-\beta E(\mathbf{r}, \mathbf{p})] d\tau}$

Motivation: Time scale Problem

At T > 0 the dynamics is governed by the free energy surface F

The population of a given state P(s) decreases exponentially with F(s)

$$P(\mathbf{s}) = \exp(-\beta F(\mathbf{s}))$$

In a computer simulation (MD or MC), states with $F(\mathbf{s}) >> k_B T$ are not (or very rarely) sampled



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Motivation: Time scale Problem



Motivation: Time scale Problem



Motivation: Time scale Problem



10 ns in vacuum 300 K

Evolution of φ and Ψ in a standard MD simulation



Motivation: Time scale Problem





Motivation: Time scale Problem

Motivation: Time scale Problem



Motivation: Time scale Problem



A classification of Enhanced Sampling Methods

- Methods based on Collective Variables
 - Umbrella Sampling
 - Metadynamics
 - Steered Molecular Dynamics
 - Conformational flooding
 - Local elevation

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- Methods independent of Collective Variables
 - Replica Exchange
 - Accelerated MD

• ...

- Alchemical methods
 - Alchemical Free energy perturbation

Methods based on Collective Variables

- **State**: Region of the phase space in which the system resides a significant amount of time.
- **Reaction Coordinate**: ensemble of multidimensional paths connecting two or more states, which has the highest transition probability.
- **Collective Variable**: coarse-grained representation of the Reaction Coordinate expressed in terms of one or few "simple" order parameters.

Main idea of collective variable-based enhanced sampling methods: Add external energy (bias) to a collective variable to accelerate transitions between states.

More on Collective Variables

- The CV(s) is a function (or few functions) that should discriminate between states and describe the path between them.
- The CVs should be continuous and derivable to calculate the forces associated to them acting on the system during the MD.
- The CV or set of CVs should include **all** the slow degrees of freedom relevant to the event or transition.
- Simple CVs: distances, angles, torsions...
- More complex CVs: RMSD, pathCVs
- Not geometrical CVs: potential energy as CV

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More on Collective Variables

The CV or set of CVs should include all the slow degrees of freedom relevant to the event or transition.

Reaction A + B-C \rightarrow A-B + C with E_q =7.0 kcal/mol.



Collective variables: r₁ (distance AB), r₂ (distance BC)

Start collision trajectories with different initial translational (r_1) and vibrational (r_2) energies. Apart from the bias, the efficiency of the collision strongly depends on the position of the energy barrier.

More on Collective Variables

Case A) The energy barrier is orthogonal to r_1 . Reactive trajectories show enough energy on r_1 to cross the barrier (AB relative translational kinetic energy)



More on Collective Variables

Case B) The energy barrier is orthogonal to r_2 . Reactive trajectories show enough energy on r_2 to cross the barrier (BC vibrational energy)



More on Collective Variables

To sample a rare event successfully all the slow degrees of freedom should be included in the CVs so that they are biased!

Probability distribution along the CV $s(\boldsymbol{r})$

$$Z(\mathbf{s}) = \frac{\int \delta[\mathbf{s}(\mathbf{r}) - \mathbf{s}] \exp[-\beta E(\mathbf{r})] d\mathbf{r}}{\int \exp[-\beta E(\mathbf{r})] dr}$$

*The Dirac delta $\delta[s(\mathbf{r})-s]$ in the integral extracts the s degree of freedom (i.e. integrate out all the degrees of freedom apart from s)

Free Energy along the CV $\boldsymbol{s}(\boldsymbol{r})$

$$F(s) = -\frac{1}{\beta} \ln Z(s)$$

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Umbrella Sampling

In the ergodic limit $P(\mathbf{s}) = Z(\mathbf{s})$

$$\langle P(\mathbf{s}) \rangle = \frac{1}{N} \sum P(\mathbf{s}) = \frac{1}{t} \sum P(\mathbf{s}(t)) \Delta t$$

$$Z(\mathbf{s}) = \lim_{t \to \infty} \frac{1}{t} \int_0^t P(\mathbf{s}(t)) dt$$

In practice Z(s) cannot be sampled in a computer simulation due to the presence of high free energy barriers (i.e. the system will not be ergodic)

Addition of an external bias along the CV to increase the sampling in high energy regions

$$E^{b}(\mathbf{r}) = E^{u}(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))$$

b and *u* denote biased and unbiased quantities, respectively



Umbrella Sampling

Addition of an external bias to increase the sampling in high energy regions

$$E^{b}(\mathbf{r}) = E^{u}(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))$$

$$P^{u}(\mathbf{s}) = \frac{\int \delta[\mathbf{s}(\mathbf{r}) - \mathbf{s}] \exp[-\beta E(\mathbf{r})] d\mathbf{r}}{\int \exp[-\beta E(\mathbf{r})] d\mathbf{r}}$$
$$+ V_{i}(\mathbf{s}(\mathbf{r})) \left(\int_{P^{b}(\mathbf{s})} \frac{\int \delta[\mathbf{s}(\mathbf{r}) - \mathbf{s}] \exp[-\beta \{E(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))\}] d\mathbf{r}}{\int \exp[-\beta \{E(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))\}] d\mathbf{r}} \right)$$

Addition of an external bias to increase the sampling in high energy regions

$$E^{b}(\mathbf{r}) = E^{u}(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))$$

 $P^{b}(\mathbf{s}) = \frac{\int \delta[\mathbf{s}(\mathbf{r}) - \mathbf{s}] \exp[-\beta \{E(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))\}] d\mathbf{r}}{\int \exp[-\beta \{E(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))\}] d\mathbf{r}}$

Any region of $\mathbf{s}(\mathbf{r})$ can be sampled thoroughly by choosing $V_i(\mathbf{s}(\mathbf{r}))$ properly



Umbrella Sampling

However, we are interested in studying the unbiased probability distributions $P^{u}(\mathbf{s})$ and not $P^{b}(\mathbf{s})$

How can $P^{u}(\mathbf{s})$ be calculated from biased simulations?





$$P^{u}(\mathbf{s}) = P^{b}(\mathbf{s}) \exp[\beta V_{i}(\mathbf{s}(\mathbf{r}))] \frac{\int \exp[-\beta \{E(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))\}] d\mathbf{r}}{\int \exp[-\beta E(\mathbf{r})] d\mathbf{r}}$$
$$P^{u}(\mathbf{s}) = P^{b}(\mathbf{s}) \exp[\beta V_{i}(\mathbf{s}(\mathbf{r}))] \langle \exp[-\beta V_{i}(\mathbf{s}(\mathbf{r}))] \rangle$$

Unbiased free energy

$$F_{i}^{u}(\mathbf{s}) = -\frac{1}{\beta} \ln P_{i}^{b}(\mathbf{s}) - V_{i}(\mathbf{s}) - \frac{1}{\beta} \ln \left\langle \exp[-\beta V_{i}(\mathbf{s}(\mathbf{r}))] \right\rangle$$
$$-\frac{1}{\beta} \ln \left\langle \exp[-\beta V_{i}(\mathbf{s}(\mathbf{r}))] \right\rangle = F_{i} = ct. \qquad \begin{array}{c}P^{b} \text{ is sampled in the simulation}\\V_{i} \text{ is known}\\What about F_{i}?\end{array}$$

It is unnecessary to know ${\cal F}_i$ to calculate free energy differences of the same biased simulation

$$F_i^u(\mathbf{s}_2) - F_i^u(\mathbf{s}_1) = -\frac{1}{\beta} \ln \frac{P_i^b(\mathbf{s}_2)}{P_i^b(\mathbf{s}_1)} - \{V_i(\mathbf{s}_2) - V_i(\mathbf{s}_1)\} + F_i - F_i$$

If we were able to design a bias $V_i(s)$ that enables the sampling along the entire CV space, we would not need to determine F_i

e.g. for
$$V_i(\mathbf{s}) = -F_i^u(\mathbf{s})$$
; $P_i^b = ct$. The problem is, we don't know $F_i^u(\mathbf{s})$. It is what we want to calculate!

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Umbrella Sampling

Alternative: run multiple simulations (windows) with a simple bias (e.g. harmonic) Then, combine the unbiased F_i^u of all the windows to obtain the F_i^u along the entire $\mathbf{s}(\mathbf{r})$.

$$F_i^u(\mathbf{s}) = -\frac{1}{\beta} \ln P_i^b(\mathbf{s}) - V_i(\mathbf{s}) + F_i$$

This implies calculating F_i for each window (i.e. to align all the F_i^{u})

Weighted Histogram Analysis Method (WHAM)

$$P^{u}(\mathbf{s}) = \sum_{i}^{windows} p_{i}(\mathbf{s}) P_{i}^{u}(\mathbf{s}) \qquad p_{i}(\mathbf{s}) \text{ weight of the distribution } P_{i}^{u} \text{ from window } i$$

Weighted Histogram Analysis Method (WHAM)

$$\frac{\partial \sigma^2(P^u(\mathbf{s}))}{\partial p_i(\mathbf{s})} = 0$$

Find the weights that minimize the variance (i.e. error) of the global unbiased distribution built from the independent simulations

 $\sum_{i}^{windows} p_i(\mathbf{s}) = 1$

Restricted optimization (Normalization condition)

$$p_i = \frac{N_i \exp[-\beta V_i(\mathbf{s}) + \beta F_i]}{\sum N_i \exp[-\beta V_i(\mathbf{s}) + \beta F_i]}$$

 N_i number of data in window i

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Weighted Histogram Analysis Method (WHAM)

$$P^{u}(\mathbf{s}) = \sum_{i}^{windows} p_{i}(\mathbf{s})P_{i}^{u}(\mathbf{s}) \qquad p_{i} = \frac{N_{i}\exp[-\beta V_{i}(\mathbf{s}) + \beta F_{i}]}{\sum N_{i}\exp[-\beta V_{i}(\mathbf{s}) + \beta F_{i}]}$$

Remember:
$$P^{u}(\mathbf{s}) = P^{b}(\mathbf{s}) \exp[\beta V_{i}(\mathbf{s}(\mathbf{r}))] \langle \exp[-\beta V_{i}(\mathbf{s}(\mathbf{r}))] \rangle$$

 $P^{u}(\mathbf{s}) = P^{b}(\mathbf{s}) \exp[\beta V_{i}(\mathbf{s}(\mathbf{r}))] \exp[-\beta F_{i}]$

 P^u depends on F_i through p_i , but F_i depends on P^u -> iterative solution

Once P^u and F_i are converged, we can calculate F^u

In Umbrella Sampling, the Free Energy Surface is usually called **Potential of Mean Force (PMF)**.

Summary Umbrella Sampling & WHAM

Umbrella sampling -> allows sampling all over the CV space (we get multiple *fragment* of the FES) WHAM -> reconstructs the complete FES from the *fragments*



US + WHAM Example: Benzene dimer

Objective: Calculation of the association/dissociation free energy profile (Potential of Mean Force)

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Procedure:

- 1. Selection of a CV: distance between centers of mass of each molecule
- 2. Decide CV space (range of distances to study): from 0.20 to 1.30 nm
- 3. Divide CV space in "windows": create one window every 0.05 nm -> 23 windows
- 4. Run one MD simulation with a restraint per window
- 5. Create one histogram of the sampled CV per window
- 6. Calculate PMF and sampling errors with WHAM

Result of the restrained MD (harmonic restraint k=500 kJ/mol·nm², s_0 =0.50 nm)



US + WHAM Example: Benzene dimer

Analyze histograms

- 1. There should be data in all the CV space
- 2. The histograms should overlap



Create Free Energy Profile (PMF)



US + WHAM Example: Benzene dimer

Beware! The error bars indicate the statistical error of the sampling. They **do not** indicate errors with respect to the true free energy profile!



Statistical error (due to sampling) -> precision

Error with respect to the real/experimental value (due to the method) -> accuracy



US + WHAM Example: Benzene dimer

If we have limited computational resources, What is more important?

- a) More windows, less data per window
- b) Fewer windows, more data per window

a) More windows, less data per window



US + WHAM Example: Benzene dimer

a) More windows, less data per window

The statistical error increases but the PMF is very similar



b) Fewer windows, more data per window



US + WHAM Example: Benzene dimer

If we have limited computational resources, What is more important?

- a) More windows, less data per window
- b) Fewer windows, more data per window



US & WHAM Selected References

- Umbrella Sampling original papers: G. M. Torrie, J. P. Valleau, *Chem. Phys. Lett.*, **1974**, *28*, 578–581; G. M. Torrie, J. P. Valleau, *J. Comput. Phys.*, **1977**, *23*, 187–199.
- WHAM original paper: S. Kumar, J. M. Rosenberg, D. Bouzida, R. H. Swendsen, P. A. Kollman, J. Comput. Chem. **1992**, *13*, 1011–1021.
- WHAM Grossfield's implementation: <u>http://membrane.urmc.rochester.edu/content/wham</u>
- Review: J. Kästner, WIREs Comput. Mol. Sci., 2011, 1, 932–42
- Umbrella Integration (other method to build *P^u* from multiple simulations): J. Kästner, W. Thiel, *J. Chem. Phys.*, **2005**, *123*, 144104.

Metadynamics

Remember: Addition of an external bias to increase the sampling in high energy regions

$$E^{b}(\mathbf{r}) = E^{u}(\mathbf{r}) + V_{i}(\mathbf{s}(\mathbf{r}))$$

Leads to

$$F^{u}(\mathbf{s}) = -\frac{1}{\beta} \ln P^{b}(\mathbf{s}) - V(\mathbf{s}) + F$$

*In a single simulation, we don't need to know F to calculate relative free energies (i.e. we would not need WHAM)

Metadynamics

In a single simulation, we don't need F to calculate relative free energies.

In metadynamics $V(\mathbf{s})$ is built during the simulation (i.e. $V(\mathbf{s},t)$) by the periodic addition of biasing kernel potentials (normally, gaussian-shaped).

At time *t* of the simulation, $V(\mathbf{s},t)$:

$$V(\mathbf{s},t) = \sum_{\tau}^{k\tau < t} w \exp\left(-\frac{(\mathbf{s} - \mathbf{s}_0(k\tau))^2}{2\sigma^2}\right)$$

ω gaussian height σ gaussian width τ deposition period

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Metadynamics

At time *t* of the simulation

$$V(\mathbf{s},t) = \sum_{\tau}^{k\tau < t} w \exp\left(-\frac{(\mathbf{s} - \mathbf{s}_0(k\tau))^2}{2\sigma^2}\right)$$
At the end, the bias counteracts the underlying Free Energy Surface

$$\lim_{t \to \infty} V(s,t) = -F(s)$$

$$\int_{0}^{20} \int_{0}^{10} \int$$



Φ and Ψ explore limited areas of the CV space

Metadynamics

10 ns in vacuum 300 K, $\tau\text{=}1$ ps, w=1.2 kJ/mol, $\sigma\text{=}0.35$ rad



Φ and Ψ explore all the CV space

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Metadynamics on alanine dipeptide

Metadynamics on alanine dipeptide



Standard Molecular Dynamics

10 ns in vacuum 300 K



 Φ and Ψ explore limited areas of the CV space

Metadynamics

10 ns in vacuum 300 K, $\tau\text{=}500$ ps, w=1.2 kJ/mol, $\sigma\text{=}0.35$ rad





Well-Tempered Metadynamics

In practice it is convenient that the height of the hills is reduced as the space s(r) is revisited to ensure convergence of the Free Energy Surface

$$V_{k\tau}(\mathbf{s}) = V_{(k-1)\tau}(\mathbf{s}) + w \exp\left(-\frac{(\mathbf{s} - \mathbf{s}_0(k\tau))^2}{2\sigma^2}\right) \exp\left(-\frac{1}{\gamma - 1}\beta V_{(k-1)\tau}(\mathbf{s})\right)$$

This bias converges asymptotically to

$$V(\mathbf{s},t) = -\left(1 - \frac{1}{\gamma}\right)F(\mathbf{s}) + c(t)$$

Well-Tempered Metadynamics

A note on the gamma factor

let
$$(\gamma - 1)\beta^{-1} = k_B \Delta T$$

then $\gamma = \frac{\Delta T + T}{T}$

*Performing WT-metadynamics is "like" sampling the CV at a temperature $T + \Delta T$, while the other degrees of freedom are sampled at temperature T and the free energy is obtained at T

Well-Tempered Metadynamics

$$V(\mathbf{s},t) = -\left(1 - \frac{1}{\gamma}\right)F(\mathbf{s}) + c(t)$$

 $c(t) = \frac{1}{\beta} \log \frac{\int \exp[-\beta F(\mathbf{s})] d\mathbf{s}}{\int \exp[-\beta \{F(\mathbf{s}) + V(\mathbf{s})\} d\mathbf{s}}$

It can be shown:

$$F(\mathbf{s}) = -\left(\frac{\gamma}{\gamma - 1}\right) V(\mathbf{s}, t) + \frac{1}{\beta} \log \int \exp\left[\frac{\gamma}{\gamma - 1} \beta V(\mathbf{s}, t)\right] d\mathbf{s} \quad \text{independent of time!}$$

Well-Tempered Metadynamics

Once c(t) is known, we can calculate the average of the observable $O(\mathbf{r})$ in the unbiased ensemble from the metadynamics trajectory

$$\langle O(\mathbf{r}) \rangle = \langle O(\mathbf{r}) \exp[\beta \{V(\mathbf{s}(\mathbf{r}), t) - c(t)\}] \rangle_V$$

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Well-Tempered Metadynamics on alanine dipeptide



**Well-tempered metadynamics with $\gamma = 0$ is like standard MD

Well-Tempered Metadynamics on alanine dipeptide



As the γ factor increases, the system explores higher energy regions



*Well-tempered metadynamics with $\gamma = \infty$ is like standard metadynamics

**Well-tempered metadynamics with $\gamma = \infty$ is like standard MD

Good and Bad CVs

Remember: The CVs should include all the slow degrees of freedom relevant to the transition

What happens if we **miss** one slow degree of freedom on our metadynaics simulation?

 \rightarrow Sampling of the rare event and convergence of the FES will be difficult (or impossible)

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Good and Bad CVs



Metadynamics Selected References

- Original metadynamics paper: A. Laio, M. Parrinello PNAS, 2002, 99, 12562–66
- Well-Tempered metadynamics: A. Barducci, G. Bussi, M. Parrinello *Phys. Rev. Lett.*, **2008**, *100*, 020603; J. F. Dama, M. Parrinello, G. A. Voth *Phys. Rev. Lett.*, **2014**, *112*, 240602
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- Metadynamics Reviews: A. Barducci, M. Bonomi, M. Parrinello WIREs Comput. Mol. Sci., **2011**, *1*, 826–43; O. Valsson. P. Tiwary, M. Parrinello Annu. Rev. Phys. Chem., **2016**, *67*, 7.1-7.26
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Metadynamics vs. Umbrella Sampling

Umbrella Sampling is used mostly for 1 CV problems. Sampling exhaustively 2 or more CVs is normally computationally very expensive.

Metadynamics is faster exploring multidimensional sets of CVs because the sampling occurs preferentially along the regions of minimal free energy.

Umbrella Sampling is better for dissociation/association type of events. Metadynamics is good to sample dissociation but not so good for association as this is driven by entropy

Normally, it is easier to control convergence in umbrella sampling.

In special cases, it is posible to recover the real dynamics from metadynamics simulations.

Metadynamics for drug target interaction



Funnel Metadynamics for drug target interaction



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NMR-Guided MTD for protein free energy landscapes

D. Granata, C. Camilloni, M. Vendruscolo, A. Laio, Proc. Natl. Acad. Sci., 2013, 110, 6917-6822