



Molecular Dynamics: an outlook

Giovanni Ciccotti

IAC “Mauro Picone” - CNR Roma

and

Università di Roma “La Sapienza”

and

School of Physics UCD Dublin

Molecular Dynamics: an outlook

- Where from MD simulations?
- What is MD?
- MD(or, for that, MC) as Equilibrium Statistical Mechanics
- A challenging case: Rare Events and Free Energies
- MD as Non-Equilibrium StatMech (→ multiscale etc)
- Hydrodynamics from an atomistic viewpoint
if time permits
- Holonomic constraints and *Blue Moon*

Where from MD simulations?

The fundamental law

In principle, the behavior of a piece of matter in ordinary conditions comes out of t -dependent Schroedinger Equation and QStatMech with
[Relativistic Quantum Field Theory not needed for that!]

$$\mathcal{H}(r, R; p, P) = K_N(P) + K_e(p) + \underbrace{\frac{V(r, R)}{\text{Coulomb}}}_{H_e(r, p|R)}$$

$$i\hbar \frac{\partial \tilde{\Psi}(r, R, t)}{\partial t} = \mathcal{H} \tilde{\Psi}(r, R, t) \Leftrightarrow \mathcal{H} \Psi_n = E_n \Psi_n$$

Not Soluble by Brute Force

Born-Oppenheimer approximation

since $m_N \gg m_e$

$$H_e(r, p | R) \Phi_s(r | R) = E_s(R) \Phi_s(r | R)$$

and $|\nabla_R \Phi_s| \ll |\nabla_r \Phi_s|$

$$\Psi(r, R; t) = \sum_s \chi_s(R; t) \Phi_s(r | R) \simeq \chi_0(R; t) \Phi_0(r | R)$$

i.e. the (often valid) **adiabatic approximation**

where

$\chi_0(R; t)$ is given by

$$\begin{aligned} i\hbar \frac{\partial}{\partial t} \chi_0(R; t) &= \mathcal{H}_N(R, P) \chi_0(R; t) \\ &\equiv [K_N(P) + E_0(R)] \chi_0(R; t) \end{aligned}$$

the **strict** adiabatic approximation (no electronic jumps allowed)

the dynamics of the nuclei, apparently independent from the electrons, is driven by $E_0(R)$ as interaction potential (a mean field, modelizable, no more Coulomb!)

when $\left\{ \begin{array}{l} \text{nuclei are heavy enough} \\ \text{temperature is high enough so that} \end{array} \right.$

$$\Lambda = \frac{h}{\sqrt{m_N k_B T}} \ll \text{internuclear } r$$

Dynamics, no more quantum, is Newton:

$$m_N \ddot{R} = -\nabla E_0(R)$$

to sum up:

- ◆ a classical system of particles interacting via an *effective* interaction potential, E_0
- ◆ E_0 can be obtained *ab initio* (AIMD) or by some suitable fitting procedure → phenomenological model, e.g. with a Pairwise Additive Potential, $V(R) = \sum_{i < j} v(R_{ij})$
- ◆ if PAP, the equations of motion are **numerically integrable** for a number of particles finite but large enough to study, by statistical approach, the thermal properties of matter

Equilibrium (classical) Statistical Mechanics (1)

- a closed system evolving in time under time-independent forces will reach a STATIONARY state
- the microscopic properties are 'irrelevant' while the statistical (or macroscopic) are stable and interesting (THERMODYNAMICS).

They can be computed by time or ensemble averages:

Equilibrium (classical) Statistical Mechanics (2)

$$\begin{aligned} O &= \overline{\hat{O}(R, P)} \equiv \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \int_0^\tau dt \hat{O}(R(t), P(t)) \\ &= \frac{1}{\mathcal{N}} \sum_{i=1}^{\mathcal{N}} \hat{O}(R(ih), P(ih)) = \sum_{l \in \text{visited states}} \left[\frac{n_l}{\mathcal{N}} \right] \hat{O}_l \\ &\simeq \int dR dP \rho(R, P) \hat{O}(R, P) = \langle \hat{O}(R, P) \rangle \end{aligned}$$

Equilibrium (classical) Statistical Mechanics (3)

Boltzmann

Observable

$$O = \overline{\hat{O}(R, P)} \equiv \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \int_0^\tau dt \hat{O}(R(t), P(t))$$

$$= \frac{1}{\mathcal{N}} \sum_{i=1}^{\mathcal{N}} \hat{O}(R(ih), P(ih)) = \sum_{l \in \text{visited states}} \left[\frac{n_l}{\mathcal{N}} \right] \hat{O}_l$$

$$\simeq \int dR dP \rho(R, P) \hat{O}(R, P) = \langle O \rangle$$

Ensemble or probability density

Gibbs

v_l probability of state l

- ◆ properties coming from an observable \rightarrow mechanical (e.g., pressure)
- ◆ properties coming from n_l or ρ , i.e. probability \rightarrow thermal (e.g., free energy)

(BO originated) Classical Stat. Mech. Model

Theoretically:

- $N (\rightarrow \infty)$ atoms / molecules \Longleftrightarrow point particles (p.p.),
 (r_1, \dots, r_N) / connected sets of p.p., $(\{r_1\} \dots \{r_N\})$

Interactions between p.p., $V_N (\{r_1\} \dots \{r_N\})$

- Boundary Conditions (compulsory, no BC's no equilibrium)
- Initial Conditions (necessary to start although irrelevant for macroscopic behavior. However, they can be a headache!)
- Evolution laws: Newton equations and Laplace deterministic dream, $\{r(t; r_0, p_0), p(t; r_0, p_0)\}_{t \in (0, \tau \rightarrow \infty)}$

What is MD?

Computationally:

$$N \sim 32 \div 10^6 (10^9), \quad n = \frac{N}{V}$$

Boundary Conditions : Periodic (PBC) for thermodynamic limit: min(S/V) effect

Initial Conditions: positions, regular lattice; velocities, maxwellian

V_N : *simple* pairwise additive $(\sum_{i<j} v_{ij}; \mathcal{O}(N^2))$; short range (MIC)

extensions: → long range (Coulomb) by Ewald sums

→ n-body potentials $\mathcal{O}(N^n)$ but glue potential

$$V_N(\alpha) \text{ with } \alpha = \sum_{i<j} \varphi_{ij} \dots$$

→ stiff intramolecular potentials:

$\left\{ \begin{array}{l} \text{Constraints: } \sigma(r) = 0; m\ddot{r} = F - \lambda \nabla \sigma \quad : \text{SHAKE} \\ \text{Multiple Time-Step (Martyna, Tuckerman, Berne)} : \text{RESPA} \end{array} \right.$

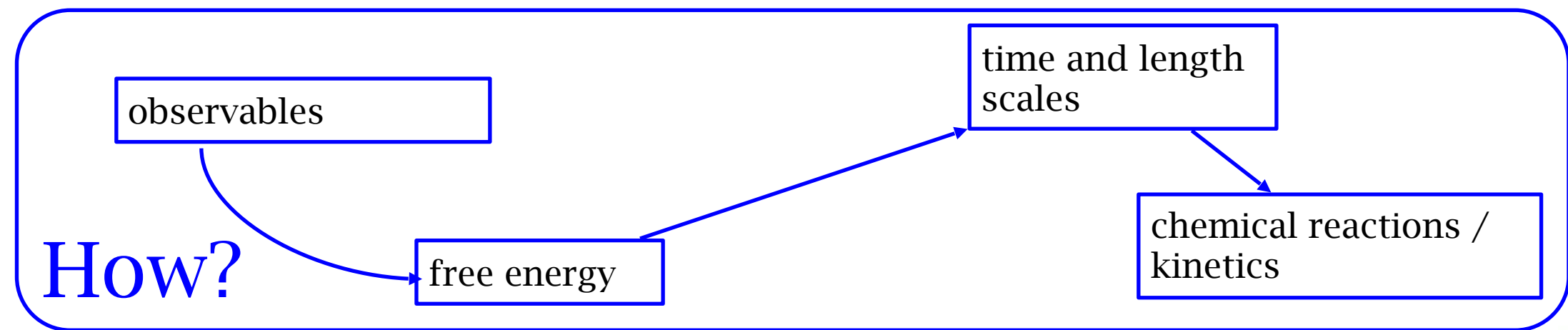
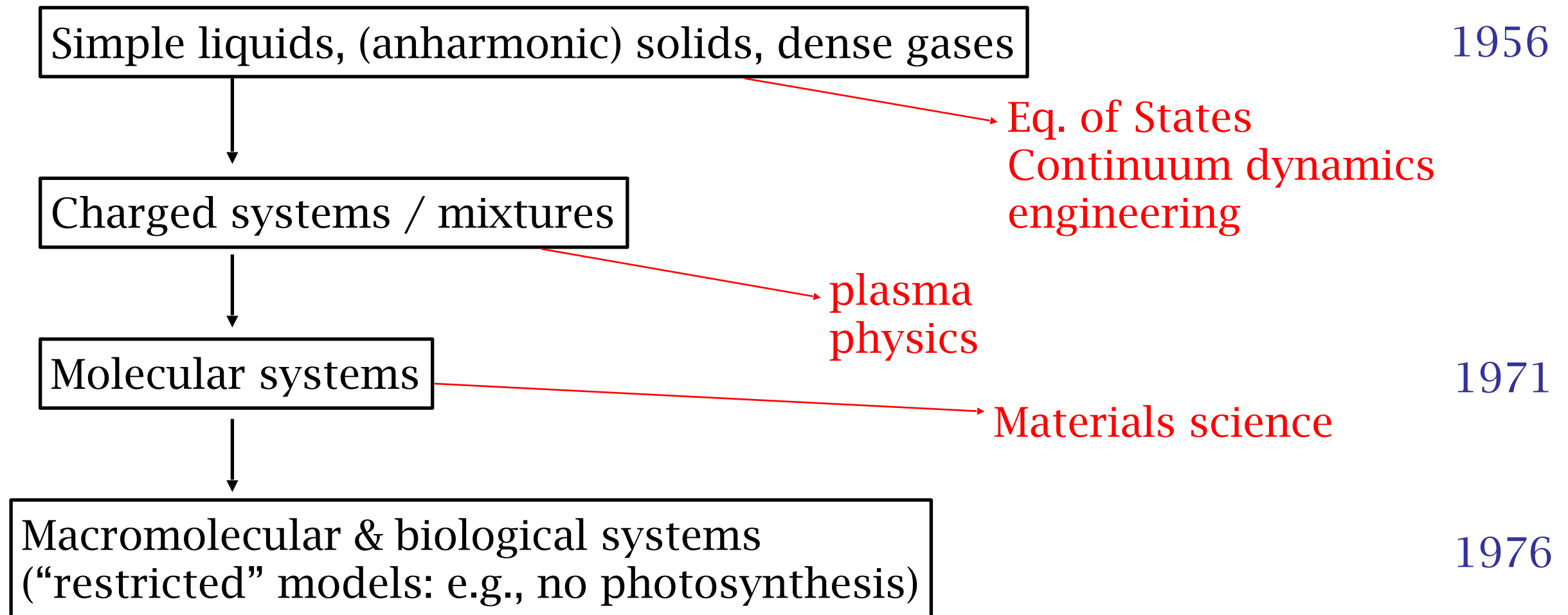
Integration Algorithms: robust, time reversible, symplectic
e.g. velocity Verlet

Various ensembles (thermostats, barostats ...):

extended variables simulations (Andersen, Nosé, Hoover, ...)

APPLICATIONS

What can be done?



Free energies for rare events

Probabilistic interpretation of the thermal properties

- Entropy (Boltzmann)

$$S(E) = k_B \ln \Sigma(E) \equiv -k_B \ln \frac{1}{\Sigma(E)} = -k_B \ln P_E(\Gamma)$$

- Similarly in general ensembles

$$F(\cdots) = -k_B T \ln \mathcal{Z}(\cdots) \approx k_B T \ln [f(\Gamma)]$$

where $f(\Gamma)$ is the probability density function of the given ensemble

Mechanical vs thermal properties

$$\begin{aligned}
 \mathcal{O} &= \lim_{\tau \rightarrow \infty} \frac{1}{\tau} \int_0^\tau dt \hat{\mathcal{O}}(\Gamma(t)) = \sum_s P_s \mathcal{O}_s = \\
 &= \int d\Gamma \underbrace{\left(\frac{\exp[-\beta S(E)]}{0} \right)}_{\frac{\delta(H(\Gamma) - E)}{\int d\Gamma \delta(H(\Gamma) - E)}} \hat{\mathcal{O}}(\Gamma) = \\
 &= \int d\mathcal{O}^* \mathcal{O}^* \left\{ \int d\Gamma \delta(\hat{\mathcal{O}}(\Gamma) - \mathcal{O}^*) \frac{\delta(H(\Gamma) - E)}{\int \delta(H(\Gamma) - E)} \right\} = \\
 &= \int d\mathcal{O}^* \mathcal{O}^* P_{\hat{\mathcal{O}}}(\mathcal{O}^*)
 \end{aligned}$$

Mechanical property

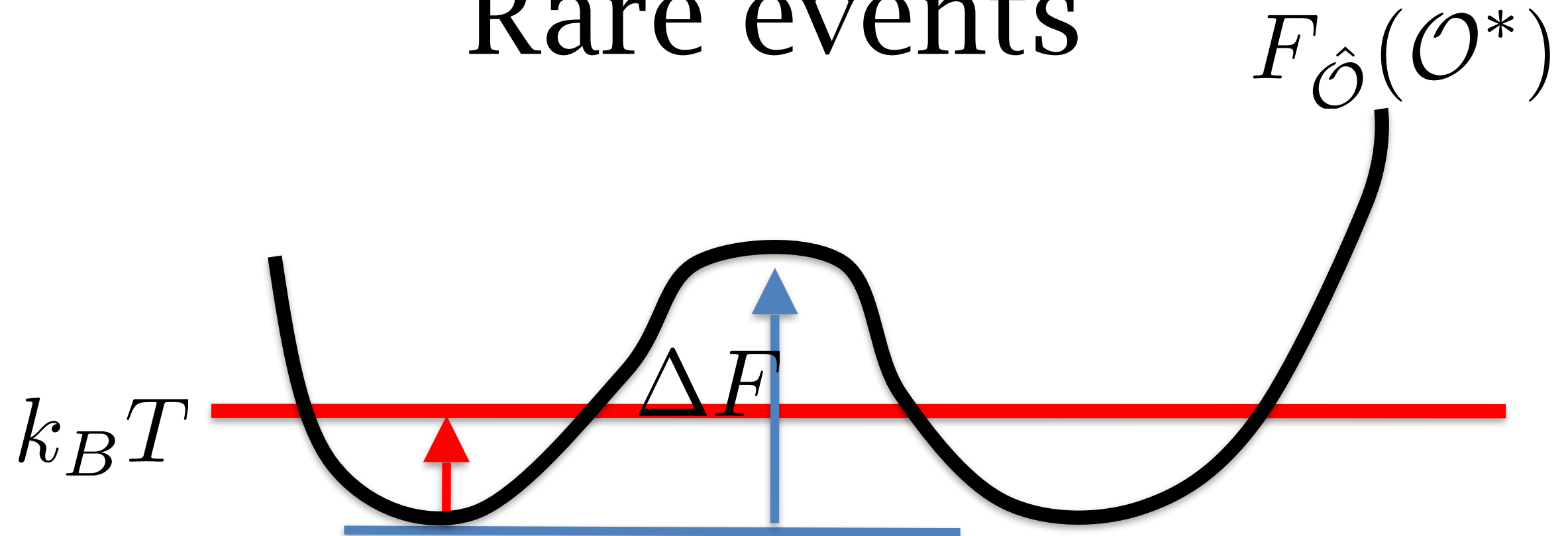
Thermal property

Free energy of collective variables

- Given a collective variable (i.e. a function of the configuration space) $\hat{\mathcal{O}}(x)$, the free energy associated with its probability density function is

$$-\frac{F_{\hat{\mathcal{O}}}(\mathcal{O}^*)}{T} = k_B \ln P_{\hat{\mathcal{O}}}(\mathcal{O}^*) = k_B \ln \frac{\int d\Gamma f(\Gamma) \delta(\hat{\mathcal{O}}(x) - \mathcal{O}^*)}{\mathcal{Z}}$$

Rare events




$$\tau \propto \exp \left[\frac{\Delta F}{k_B T} \right]$$

- If $\Delta F \gg k_B T$ then $\tau \gg t_{max}$

TA-MD/MC (Temperature Accelerated Molecular Dynamics/Monte Carlo)

Accelerating the sampling of the collective coordinates so as to sample $P_{\hat{\mathcal{O}}}(\mathcal{O}^*)$, including the low probability regions

- Extended (adiabatically separated) molecular dynamics
 - atomic degrees of freedom (\mathcal{X})
 - Extra degrees of freedom connected to the collective variables (\mathcal{Z})
 - Coupling potential term between \mathcal{X} and \mathcal{Z} : $\frac{k}{2} (\mathcal{O}(x) - z)^2$


$$\begin{cases} m\ddot{x} = -\nabla V(x) - k(\hat{\mathcal{O}}(x) - z)\nabla\hat{\mathcal{O}}(x) + thermo(T) \\ \mu\ddot{z} = -k(z - \hat{\mathcal{O}}(x)) + thermo(\bar{T}) \end{cases}$$

L. Maragliano and E. Vanden-Eijnden, Chem. Phys. Lett. 426 (2006), 168

TAMD: adiabaticity

- x are much faster than z

→ z moves according to the effective force

$$-\frac{1}{\tau} \int dt k(z - \mathcal{O}(x(t))) \stackrel{E.H.}{=} \frac{\int dx k(z - \mathcal{O}(x)) \exp\left[-\beta(V(x) + \frac{k}{2}(z - \mathcal{O}(x))^2)\right]}{\int dx k \exp\left[-\beta(V(x) + \frac{k}{2}(z - \mathcal{O}(x))^2)\right]}$$

(we have assumed that, apart for the z , the remaining degrees of freedom of the system are ergodic)

TAMD: the strong coupling limit

- Interpretation of the effective force as mean force

$$\frac{\int dx \, k(z - \mathcal{O}(x)) \exp \left[-\beta(V(x) + \frac{k}{2}(z - \mathcal{O}(x))^2) \right]}{\mathcal{Z}}$$

$$\mathcal{Z}_k(z) / \mathcal{Z}$$

$k \rightarrow \infty$

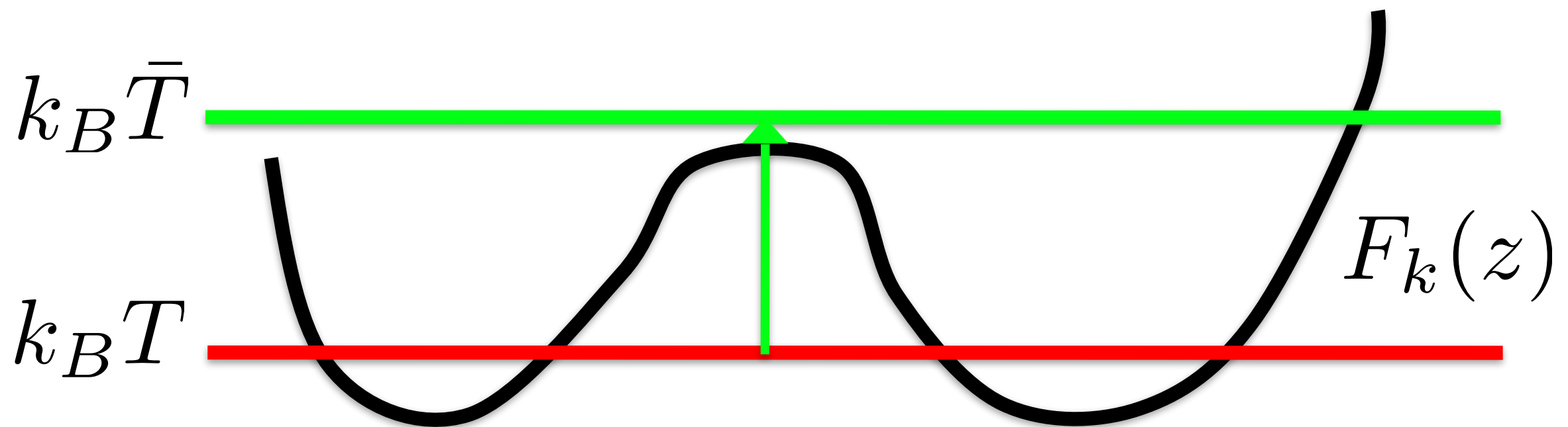
$$\exp\left[-\beta \frac{k}{2}(\mathcal{O} - z)^2\right] \rightarrow \delta(\mathcal{O} - z)$$

$$-\int dx \, k(\mathcal{O}(x) - z) \frac{P(x, z)}{P(z)}$$

$$\frac{d}{dz} \beta^{-1} \ln \frac{\mathcal{Z}_k(z)}{\mathcal{Z}} \xrightarrow{k \rightarrow \infty} \frac{d}{dz} \beta^{-1} \ln \frac{\mathcal{Z}(z)}{\mathcal{Z}}$$

TAMD: collective variable at high temperature

$$\bar{T} \gg T$$



$$\tau \propto \exp \left[\frac{\Delta F_k}{k_B \bar{T}} \right] \quad \tau \approx t_{max}$$

Suitable interpolation algorithms (e.g. Single Sweep) can be used to reconstruct from these data the free energy surface

TAMC: the problem of non-analytical Collective Variables

- In TAMC nuclei evolve under the action of:

$$-\nabla V(x) - k(\mathcal{O}(x) - z)\nabla \mathcal{O}(x)$$

- TAMC (but also Metadynamics, Adiabatic Dynamics, ...) can be used only if the collective variable is an explicit-analytic function of the atomic positions
- In TAMC nuclei are evolved by MC instead than by MD according to the accelerated probability density function while the \mathcal{Z} 's are still evolved by MD.
The adiabaticity conditions are easy to generalise so that we have a more powerful tool

Where is TAMC extension important?

- Classical cases
 - Nucleation
 - Rigorous collective variable to localize vacancies in solids
- Quantum cases: let the observable be the quantum average then $\mathcal{O}(x) = \langle \psi(r; x) | \hat{\mathcal{O}}(r, x) | \psi(r; x) \rangle$

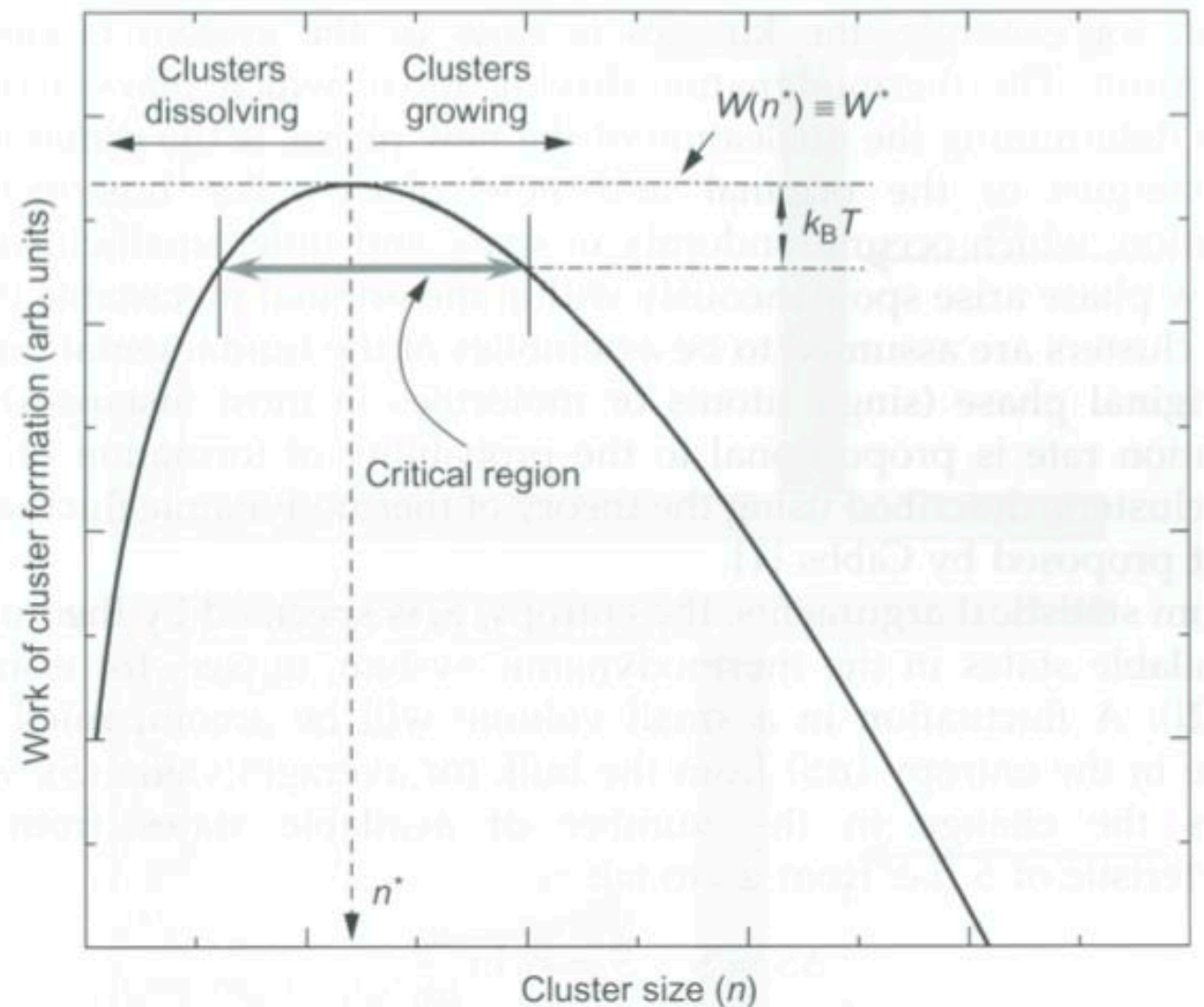
$$\begin{aligned}\nabla \mathcal{O}(x) = & \langle \nabla \psi(r; x) | \hat{\mathcal{O}}(r, x) | \psi(r; x) \rangle \\ & + \langle \psi(r; x) | \hat{\mathcal{O}}(r, x) | \nabla \psi(r; x) \rangle \\ & + \langle \psi(r; x) | \nabla \hat{\mathcal{O}}(r, x) | \psi(r; x) \rangle\end{aligned}$$

therefore for TAMC, and similar techniques, we need $\nabla \psi(r; x)$

TAMC: application to the nucleation of a moderately undercooled L-J liquid

Targets

- Get the free energy as a function of the number of atoms of a given crystalline nucleus
- Critical size of the nucleus
- Mechanism of growth of the nucleus (hopefully)



Typical free energy as function of the number of atoms in the crystalline nucleus

Collective variable for nucleation

- Nucleus Size (NS): $\bar{\mathcal{N}}(x)$
 - Number of atoms in the largest cluster of (i) connected, (ii) crystal-like atoms
 - (i) Two atoms with $x_{ij} \leq 1.4 \sigma$ are connected when their q_{6m} are almost parallel¹

$$\frac{\left| \sum_{m=-6}^6 q(i)_{lm} q(j)_{lm} \right|}{|q(i)_{lm}| |q(j)_{lm}|} \geq 0.5$$

(ii) Crystal-like atoms: atoms with 7 or more connected atoms¹

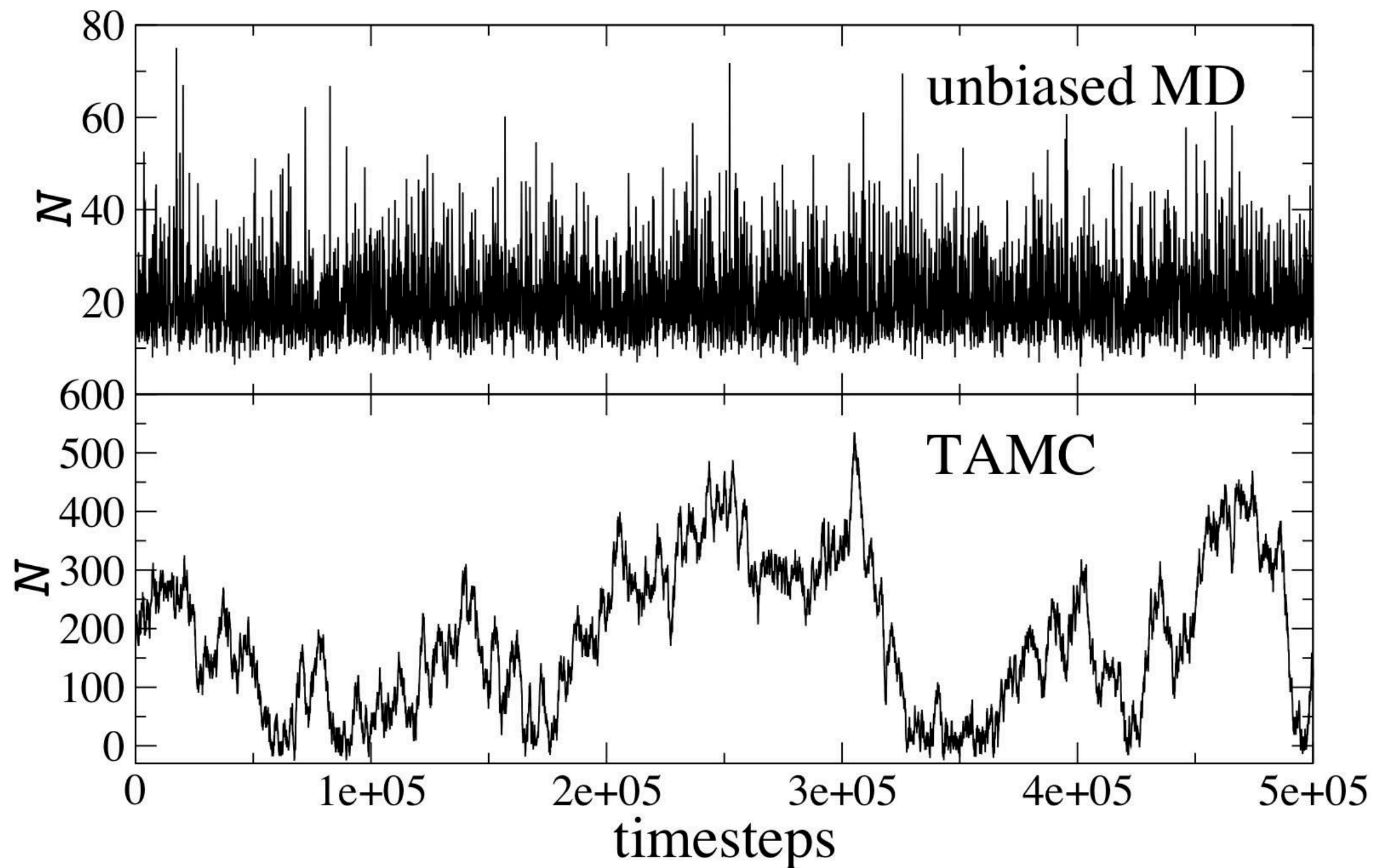
- To identify the largest cluster one has to use methods of graph theory (e.g. the “Deep First search” which we used)



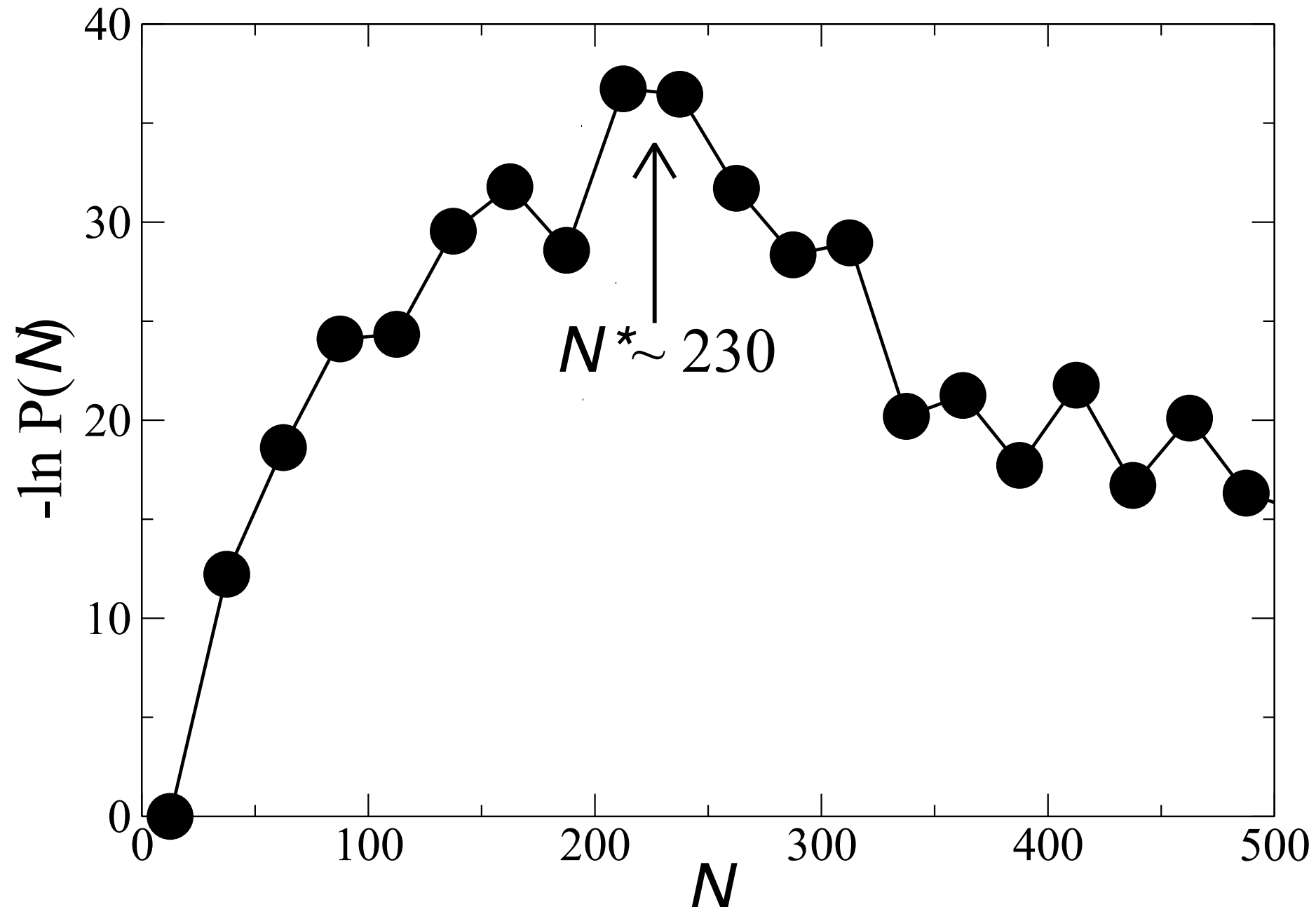
The NS is mathematically well defined but non analytical

1) P. R. ten Wolde, M. J. Ruiz-Montero and D. Frenkel, J. Chem. Phys. 104 (1996) 9932

Results: timeline MD vs TAMC

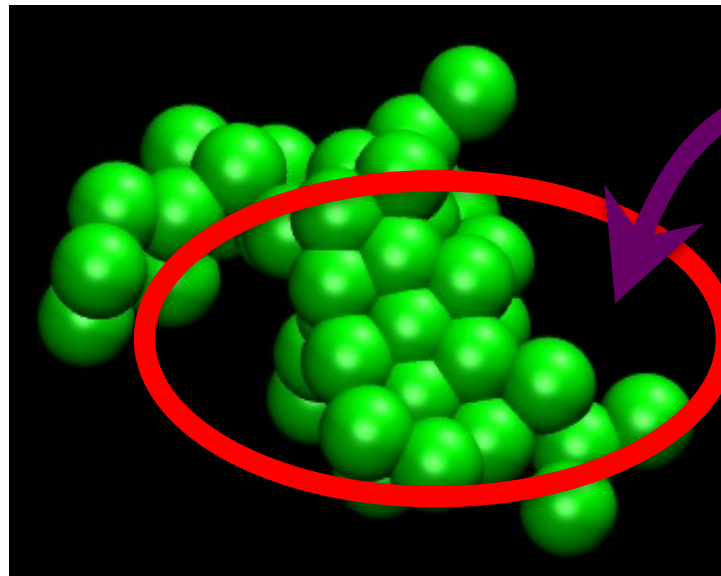


Results: free energy vs $\mathcal{N}(x)$

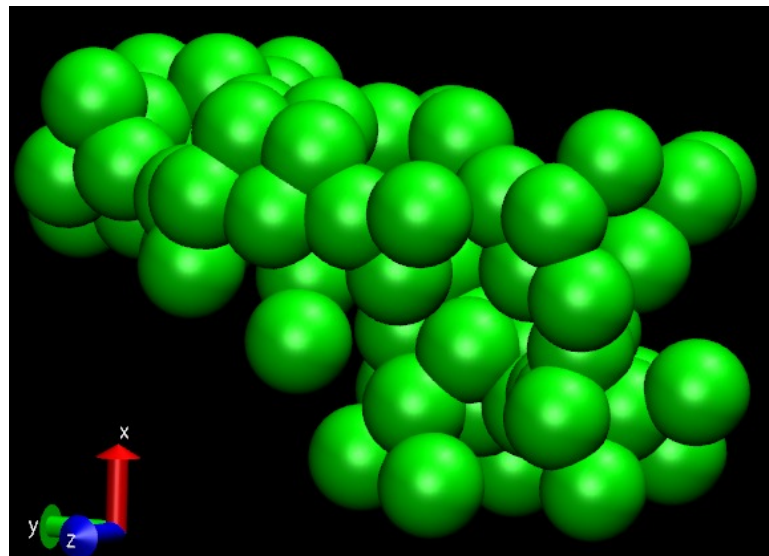


G. Ciccotti and S. Meloni, "Temperature Accelerated Monte Carlo (TAMC): a method for sampling the free energy surface of non-analytical collective coordinates" PCCP, 13, 5952 (2011)

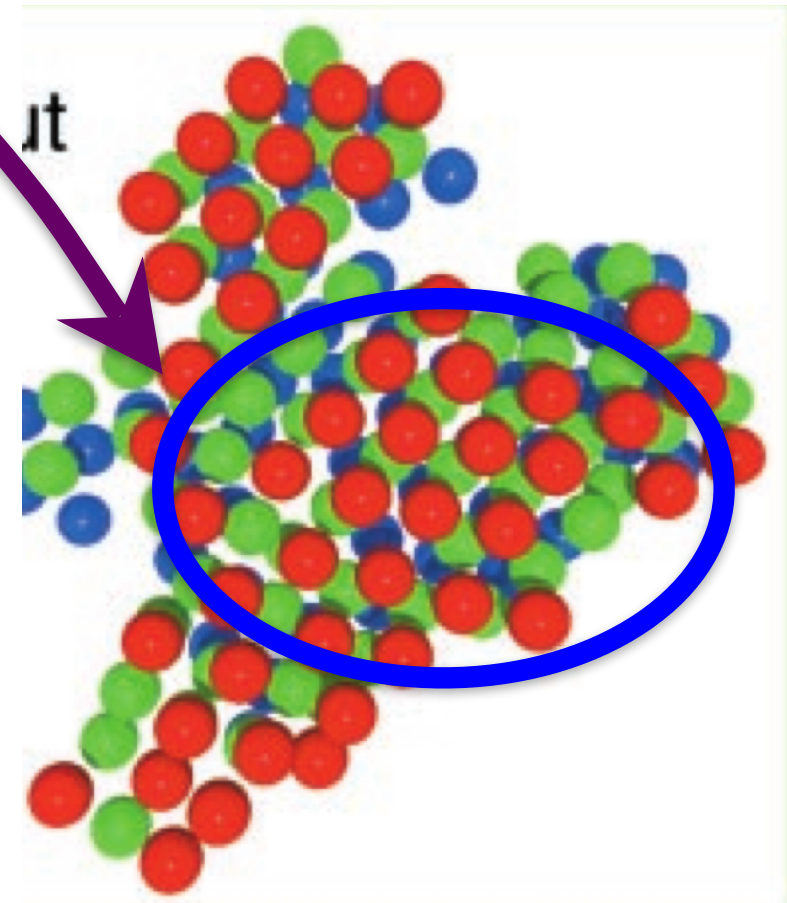
Results: nucleus configurations



3-layers thick cut through a post-critical nucleus in our simulations



an under-critical nucleus in our simulations



3-layers thick cut through a post-critical nucleus of colloids (by 3D imaging¹)

1) U. Gasser, E. R. Weeks, A. Schofield, P. N. Pusey, D. A. Weitz, *Science* 292 (2001), 258

Non-Equilibrium MD (Dynamical-NEMD)

Hydrodynamic limit of $F_k(t)$

In books, after the derivation of the Navier-Stokes Eq.s (i.e. conservation laws (exact) + constitutive relations & local equilibrium hypothesis (phenomenological and approximate)) we are given

$$n_k(t) = f(k, t) \text{ - i.e an explicit form for } n_k(t)$$

Then, is said, multiplying by $n_{-k}(0)$ and taking an “ensemble average”, we get

$$F_k(t) = 1/N \langle\langle n_k(t)n_{-k}(0) \rangle\rangle$$

BUT $n_k(t)$ is a macroscopic quantity, there is no ensemble over which to average. What kind of average is $\langle\langle \dots \rangle\rangle$?

Hydrodynamic limit of $F_k(t)$

The question is: **what is the meaning of the macroscopic $n_k(t)$ in Stat. Mech. and within the given approximations?** Well,

$$n_k(t) = \langle \hat{n}_k(\Gamma(t)) \mid \hat{n}_{-k}(\Gamma) = n_{-k}(0) \rangle$$

i.e. is a standard **conditional average over a suitable ensemble.**

Multiplying by the condition and averaging over its probability distribution $P_{\hat{n}_{-k}}(n_{-k}(0))$ we get the $F_k(t)$: **puzzle solved!**

The question of this talk is: **can we compute hydrodynamic fields, included $n_k(t)$, by some rigorous D-NEMD approach?**

Relation between microscopic and macroscopic fields

How is defined the **microscopic** field $\hat{O}(\vec{x}, \Gamma)$ associated to the **macroscopic** field $O(\vec{x}, t)$?

$$\hat{O}(\vec{x}, \Gamma) = \sum_{i=1}^N \hat{\mathcal{O}}_i(\Gamma) \delta(\vec{x} - \vec{r}_i)$$

is the **microscopic** property associated to the field, $\mathcal{O}_i(\Gamma)$

e.g. : $n(\vec{x}, t) \rightarrow \hat{\mathcal{O}}_i(\Gamma) = m_i$, $\vec{p}(\vec{x}, t) \rightarrow \hat{\mathcal{O}}_i(\Gamma) = \vec{p}_i$, ...

The **macroscopic** field $O(\vec{x}, t)$ is related to the corresponding **microscopic** field via a suitable average, **conditional** to the values of a set of **scalar/field observables** at $t=0$, ($\hat{C}(\vec{x}, \Gamma) = C(\vec{x}, t=0)$) :

$$O(\vec{x}, t) = \langle \hat{O}(\vec{x}, \Gamma(t)) \rangle_{cond}$$

Dynamic NEMD [Ciccotti, Jacucci '75]

Compute the time-dependent NE average of a given observable

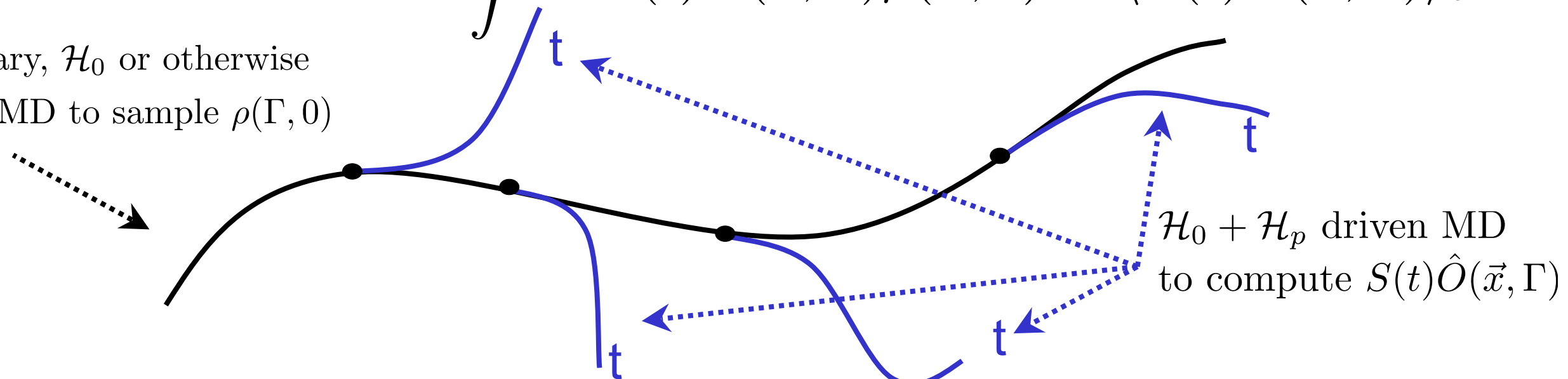
$$\frac{d\hat{O}}{dt} = -iL\hat{O}, \quad \hat{O}(\vec{x}, t) = S(t)\hat{O}(\vec{x}, 0) \quad iL = \{\mathcal{H}_0, \cdot\} + \{\mathcal{H}_p(t), \cdot\}$$

$$\frac{\partial \rho}{\partial t} = iL\rho, \quad \rho(\Gamma, t) = S^\dagger(t)\rho(\Gamma, 0)$$

Use the Onsager-Kubo equation:

$$\begin{aligned} O(\vec{x}, t) = \langle \hat{O}(\vec{x}, \Gamma) \rangle_t &= \int d\Gamma \hat{O}(\vec{x}, \Gamma) \rho(\Gamma, t) \equiv \int d\Gamma \hat{O}(\vec{x}, \Gamma) S^\dagger(t) \rho(\Gamma, 0) \\ &= \int d\Gamma S(t) \hat{O}(\vec{x}, \Gamma) \rho(\Gamma, 0) \equiv \langle S(t) \hat{O}(\vec{x}, \Gamma) \rangle_0 \end{aligned}$$

Stationary, \mathcal{H}_0 or otherwise
driven, MD to sample $\rho(\Gamma, 0)$



$\mathcal{H}_0 + \mathcal{H}_p$ driven MD
to compute $S(t)\hat{O}(\vec{x}, \Gamma)$

“Direct Computation of Dynamical Response by Molecular Dynamics: The Mobility of a Charged Lennard-Jones Particle”,
G. Ciccotti and G. Jacucci, Phys. Rev. Lett. 35 (1975), 789--792

Conditional (initial) probability density function

$$\begin{aligned}\rho(\Gamma, 0) &= \rho \left(\Gamma | \hat{C}(\vec{x}, \Gamma) = C(\vec{x}, 0) \right) \\ &= \frac{\exp[-\beta H(\Gamma)] \prod_{\vec{x}} \delta \left(\hat{C}(\vec{x}, \Gamma) - C(\vec{x}, 0) \right)}{\mathcal{Z} P_{\hat{C}(\vec{x})}(C(\vec{x}, 0))}\end{aligned}$$

$\prod_{\vec{x}}$ indicates that the Dirac delta $\delta \left(\hat{C}(\vec{x}, \Gamma) - C(\vec{x}, 0) \right)$ is valid over the entire ordinary space; \mathcal{Z} is the partition function and $P_{\hat{C}(\vec{x})}(C(\vec{x}, 0))$ denotes the probability to observe a value of the **microscopic** field $\hat{C}(\vec{x}, \Gamma)$ equal to $C(\vec{x}, 0)$.

In practice, in simulations the fields are computed over a discretization of the ordinary space $\{\vec{x}_{\alpha}\}_{\alpha=1,M}$ and the $\delta(\vec{x} - \vec{r}_i)$ in their definition are mollified (e.g. replaced by gaussians) such that the field changes smoothly when particles move from one “cell” to another

Conditional averages by restrained MD

- The sampling of the conditional ensemble can be performed by restrained MD

$$\langle \hat{O}(\vec{x}_\beta, \Gamma(t)) \rangle_{cond} = \lim_{k \rightarrow \infty} \frac{\left\langle \hat{O}(\vec{x}_\beta, \Gamma(t)) \prod_{\vec{x}_\alpha} \exp \left[-\beta k/2 \left(\hat{C}(\vec{x}_\alpha, \Gamma) - C(\vec{x}_\alpha) \right)^2 \right] \right\rangle_H}{\left\langle \prod_{\vec{x}_\alpha} \exp \left[-\beta k/2 \left(\hat{C}(\vec{x}_\alpha, \Gamma) - C(\vec{x}_\alpha) \right)^2 \right] \right\rangle_H}$$

where:

$$= \lim_{k \rightarrow \infty} \langle \hat{O}(\vec{x}_\beta, \Gamma(t)) \rangle_{H'}$$

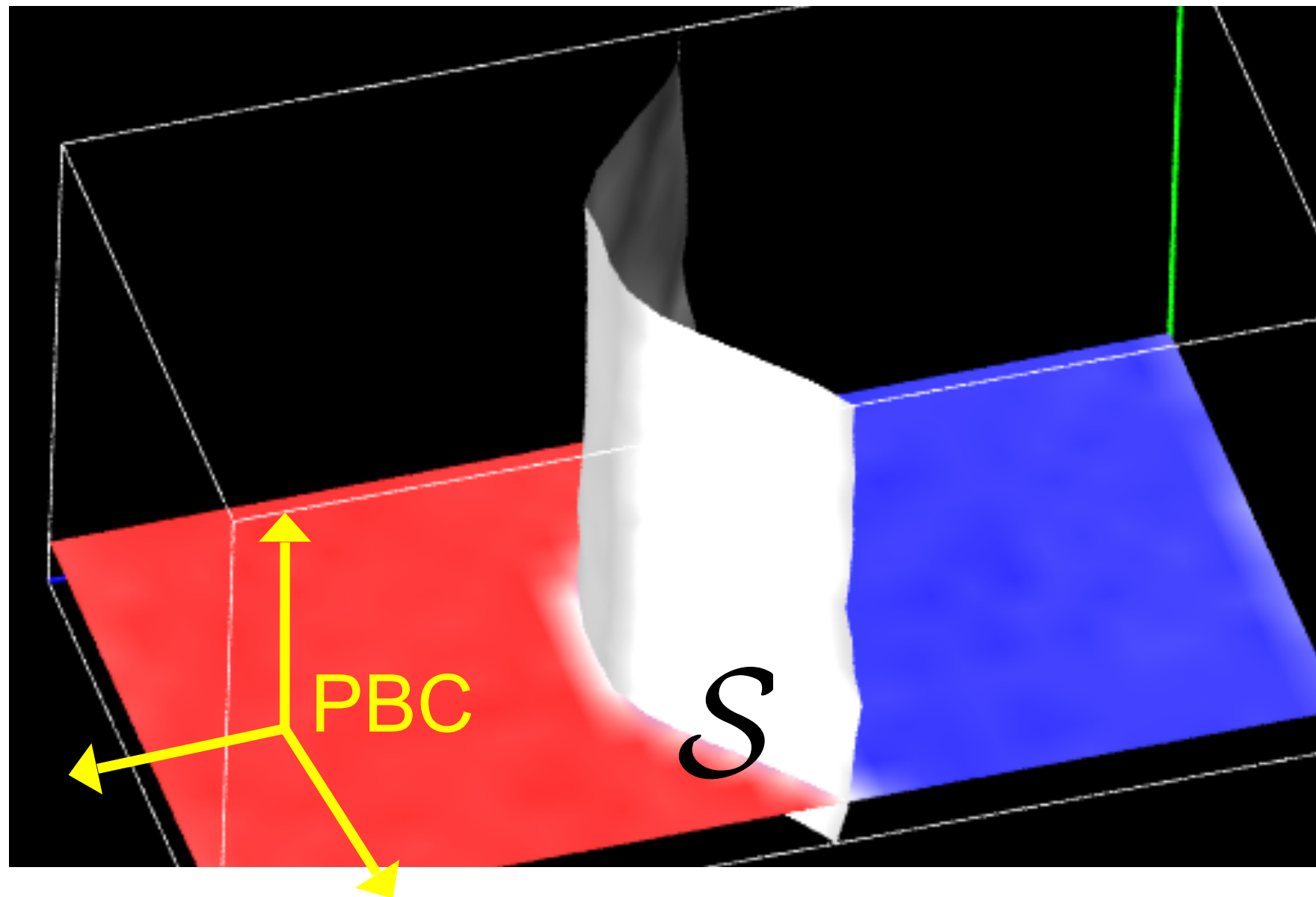
$$H'(\Gamma) = H(\Gamma) + \sum_{\vec{x}_\alpha} k/2 \left(\hat{C}(\vec{x}_\alpha, \Gamma) - C(\vec{x}_\alpha) \right)^2$$

Simulation Details

- 171500 particles: 88889 particles A, 82611 particles B
 - Pair potential: $u^{AA}(r) = u^{BB}(r) = 4\varepsilon \left(\left(\frac{\sigma}{r} \right)^{12} - \left(\frac{\sigma}{r} \right)^6 \right)$ $u^{AB}(r) = 4\varepsilon \left(\frac{\sigma}{r} \right)^{12}$
 - Simulation box: $\sim(90\sigma \times 45\sigma \times 45\sigma)$
 - Average density: $1.024 \text{ particles} \times \sigma^3$
 - Temperature: $1.5 \varepsilon/k_b$
 - Simulation time:
 - Restrained MD: 75000 steps
 - Unrestrained MD: 600000 steps
 - fields are averaged over (only) 40 unrestrained trajectories
- } In the fluid domain of pure L-J

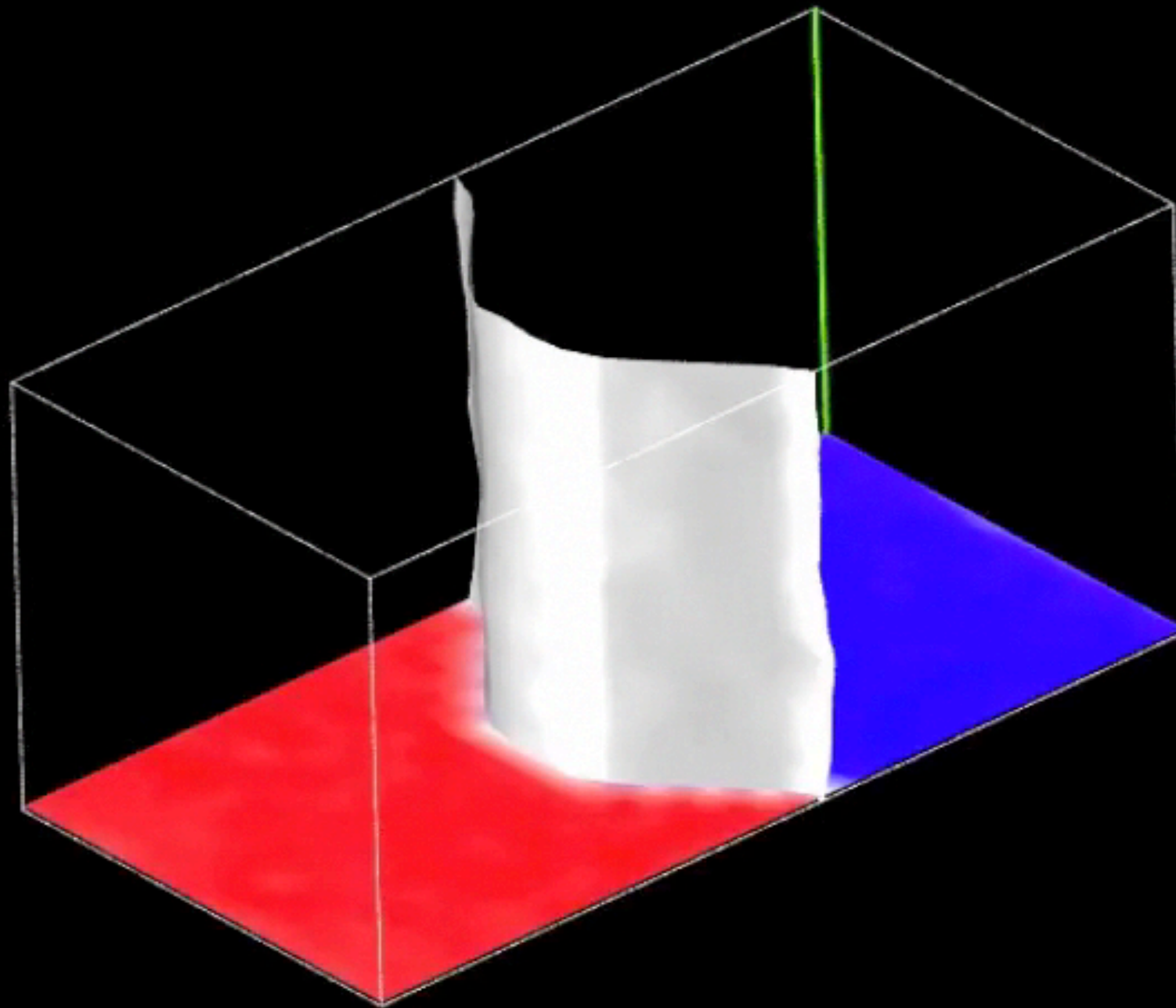
Hydrodynamic evolution of an interface by restrained- and NE-MD

$$\Delta n(\vec{x}_\alpha, \Gamma) = n^A(\vec{x}_\alpha, \Gamma) - n^B(\vec{x}_\alpha, \Gamma) = 0, \quad \vec{x}_\alpha \in S$$



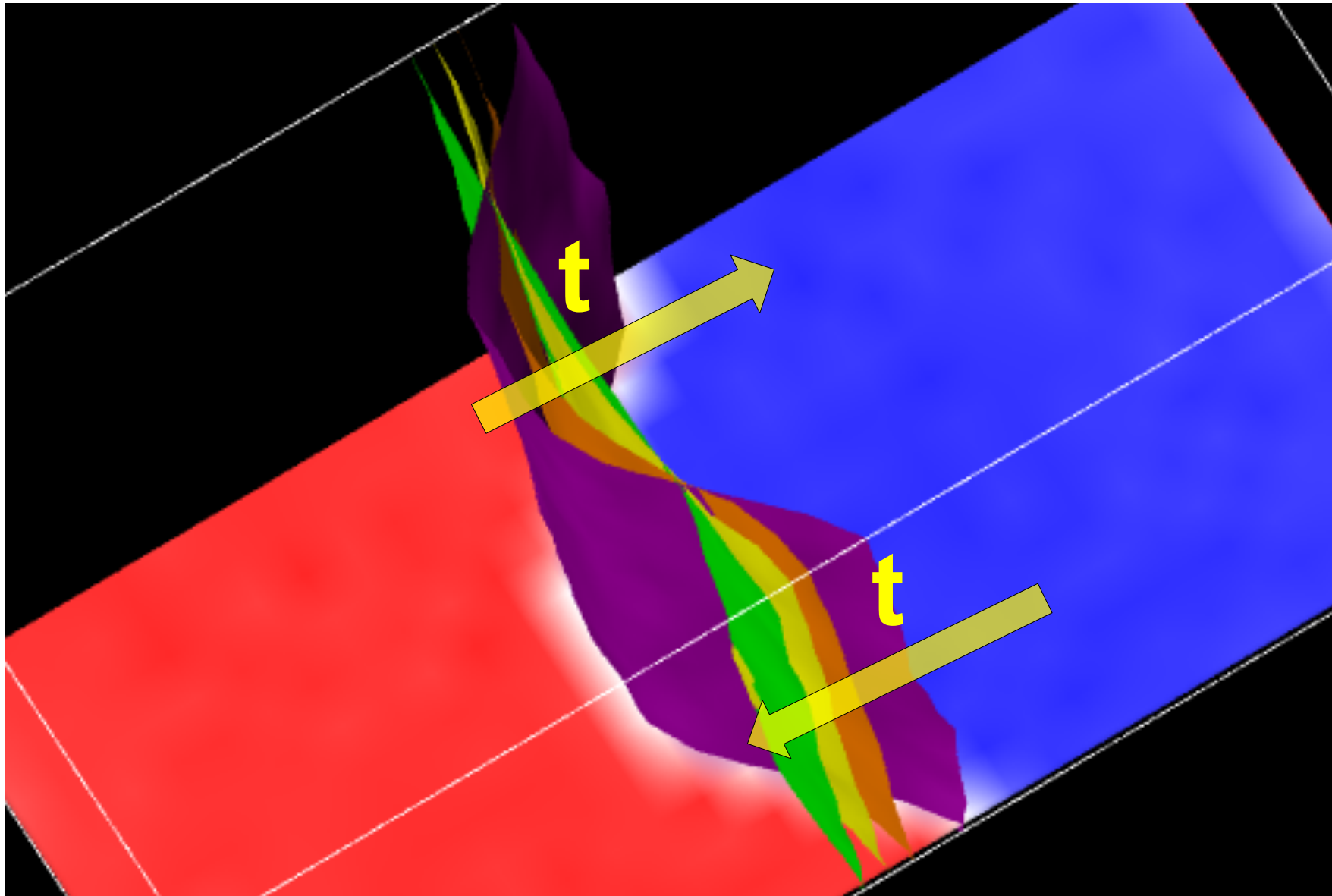
"Hydrodynamics from statistical mechanics: combined dynamical-NEMD and conditional sampling to relax an interface between two immiscible liquids.", S. Orlandini, S. Meloni, G. Ciccotti, Phys. Chem. Chem. Phys. 13, 13177 (2011)

$$\Delta n(\vec{x}_\alpha, t) = 0$$



$$v(\vec{x}_{\alpha, \text{max}}) \sim 80 \text{ m/s}$$

$$\Delta n(\vec{x}_\alpha, t) = 0$$

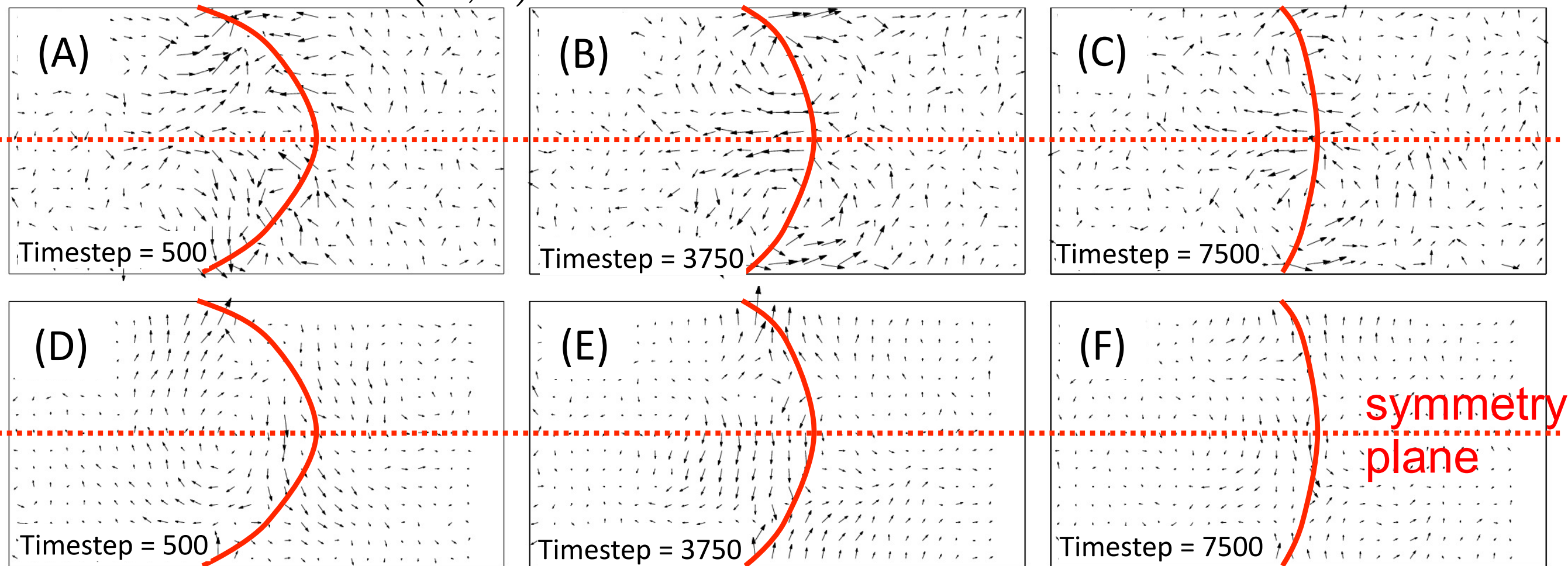


$$v(\vec{x}_{\alpha, \text{max}}) \sim 80 \text{ m/s}$$

Rigorous non-equilibrium ensemble averages vs local time averages (1)

$$\vec{v}(\vec{x}, t) = \frac{\langle \hat{\vec{p}}(\vec{x}, t) \rangle_{H'}}{n(\vec{x}, t)}$$

The surface relaxes to the equilibrium by forming initially a two-tail profile of the velocity field that then stabilizes into a double-roll profile



$$\vec{v}(\vec{x}, t) = \frac{1}{2\tau} \int_{t-\tau}^{t+\tau} ds \frac{\hat{\vec{p}}(\vec{x}, s)}{n(\vec{x}, t)}$$

The velocity field obtained via the **local time average** technique **violates** the **symmetry** of the problem

Conclusions

- ① Molecular Dynamics Simulations (MS) are a regular chapter of Theoretical Physics BUT they are amenable to real applications both for the analysis of experiments and for engineering
- ② New algorithms have been, and continue to be, introduced to circumvent practical limitations of the MS, i.e. problems which cannot be solved by brute force. A good example has been TAMD/TAMC
- ③ Also NonEquilibrium situations can be confronted by a proper use of Onsager-Kubo relationship. This opens the way to represent directly transport but also to atomistic simulations (without constitutive hypotheses) of hydrodynamical phenomena.

Dynamical systems with (holonomic) constraints

$$\mathcal{L}(\{\mathbf{r}, \dot{\mathbf{r}}\}) = \frac{1}{2} \sum_{i,\alpha} m_{i\alpha} \dot{\mathbf{r}}_{i\alpha}^2 - \mathcal{U}(\{\mathbf{r}\}) \quad \begin{cases} i = 1, N & \# \text{ molecules} \\ \alpha = 1, n_i & \# \text{ atoms in molecule } i \end{cases}$$

plus $\sigma_k(\{\mathbf{r}\}) = 0, \quad k = 1, f \quad \# \text{ constraints}$

e.g. $\sigma(\{\mathbf{r}\}) = (\mathbf{r}_{i\alpha} - \mathbf{r}_{i\beta})^2 - d_{i,\alpha\beta}^2 = 0$

To keep the trajectories satisfying the constraints $(\sigma(\{\mathbf{r}(t)\}) = 0, \quad \forall t)$
we must have also $(\dot{\sigma} = \dot{\mathbf{r}} \cdot \nabla_r \sigma(\{\mathbf{r}(t)\}) = 0, \quad \forall t)$

Moreover, if the constraint forces do not do work (i.e. conserve energy)

$$\dot{\mathbf{r}} \cdot \mathcal{G}(\{\mathbf{r}\}) = 0, \quad \mathcal{G}_{i\alpha} = - \sum_{k=1}^f \lambda_k \nabla_{i\alpha} \sigma_k \equiv -\lambda \cdot \nabla_{i\alpha} \sigma$$

where the intensity λ of the constraint force has to be determined

SHAKE (1)

By differentiating two times the constraint relations σ 's we find

$$\ddot{\sigma}_k = \ddot{\mathbf{r}} \cdot \nabla_r \sigma_k + (\dot{\mathbf{r}}\dot{\mathbf{r}}) \cdot (\nabla_r \nabla_r) \sigma_k = 0 \quad (*)$$

and from $\frac{d}{dt} \frac{\partial \mathcal{L}}{\partial \dot{\mathbf{r}}} - \frac{\partial \mathcal{L}}{\partial \mathbf{r}} = \mathcal{G}$ i.e. $m\ddot{\mathbf{r}} = \mathbf{F} - \lambda \cdot (\nabla_r \sigma)$ (**)

$$\ddot{\sigma} = \frac{1}{m} (\mathbf{F} - (\lambda \nabla_r) \cdot \sigma) \cdot \nabla_r \sigma + (\dot{\mathbf{r}}\dot{\mathbf{r}} \cdot \nabla_r \nabla_r) \sigma = 0 \quad (***)$$

from which the useless solution of the linear system (***)

$$\lambda = \mathcal{Z}^{-1} [(\mathbf{F} \cdot \nabla_r) \sigma + (\dot{\mathbf{r}}\dot{\mathbf{r}} \cdot \nabla_r \nabla_r) \sigma] , \quad \mathcal{Z}_{k\ell} = \nabla_r \sigma_k \cdot \nabla_r \sigma_\ell$$

due to the problem of the algorithmic error, destroying the model.

SHAKE (2)

E.g.

$$\mathbf{r}(t+h) = \mathbf{r}(t) + h\dot{\mathbf{r}} + \frac{h^2}{2m} [\mathbf{F}(t) + \mathcal{G}(t)] + \mathcal{O}(h^3) \quad (+)$$

$\mathcal{G}(t)$ exact at all timesteps will destroy in time the conservation of constraints

Instead, exploiting the “freedom” to choose the λ to satisfy the constraints one can write the set of equations

$$\sigma_k(\{\mathbf{r}(t+h)\}) = 0, \quad k = 1, \dots, f \quad (++)$$

where, plugging e.g. (+) in (++) one gets λ values which satisfy exactly the constraints at timestep $(t+h)$ without increasing the algorithmic error

(++) can be solved by any efficient algorithm.

E.g. the Newton–Raphson method

SMwC (1)

Statistical Mechanics of systems with constraints in cartesian coordinates

In analytical mechanics, in presence of constraints

$$\mathbf{r} \longrightarrow \mathbf{r}(\mathbf{q}) \quad \mathbf{r} : 3N ; \mathbf{q} : 3N - f$$

$$\dot{\mathbf{r}} = \dot{\mathbf{q}} \cdot \nabla_{\mathbf{q}} \mathbf{r}$$

$$\mathcal{L}'(\mathbf{r}, \dot{\mathbf{r}}) \longrightarrow \mathcal{L}'(\mathbf{q}, \dot{\mathbf{q}}) \implies \mathcal{H}(\mathbf{q}, \mathbf{p}^q) \quad \left(\mathbf{p}^q = \frac{\partial \mathcal{L}}{\partial \dot{\mathbf{q}}} \right)$$

and, for Statistical Mechanics

$$\mathcal{Q} = \int d\mathbf{q} d\mathbf{p}^q e^{-\beta \mathcal{H}(\mathbf{q}, \mathbf{p}^q)}$$

Now: instead of assuming the constraints satisfied, let us take the constraint functions as \mathbf{f} generalized coordinates. THEN

$$\mathbf{r} \longleftrightarrow ((\mathbf{q}, \sigma) \equiv \mathbf{u}) \quad \mathbf{p}^r \longleftrightarrow (\mathbf{p}^u \equiv (\mathbf{p}^q, \mathbf{p}^\sigma)) \quad \text{with} \quad \mathbf{p}^u = \mathbf{M}\dot{\mathbf{u}}$$

The constrained system will be obtained putting back

$$\sigma(\mathbf{r}) = 0, \quad \dot{\sigma}(\mathbf{r}, \dot{\mathbf{r}}) = 0$$

SMwC (2)

Considering that

$$\mathcal{L}(\mathbf{r}, \dot{\mathbf{r}}) = \mathcal{K}(\dot{\mathbf{r}}) - \mathcal{V}(\mathbf{r}) = \mathcal{L}(\mathbf{u}, \dot{\mathbf{u}}) = \frac{1}{2} \dot{\mathbf{u}}^T \mathbf{M} \dot{\mathbf{u}} - \mathcal{V}'(\mathbf{u})$$

$$\mathbf{p}^u = \begin{pmatrix} \mathbf{p}^q \\ \mathbf{p}^\sigma \end{pmatrix} = \frac{\partial \mathcal{L}'}{\partial \dot{\mathbf{u}}} = \mathbf{M} \dot{\mathbf{u}} = \begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{B}^T & \mathbf{\Gamma} \end{pmatrix} \begin{pmatrix} \dot{\mathbf{q}} \\ \dot{\sigma} \end{pmatrix}$$

$$\text{i.e. } \dot{\mathbf{u}} = \begin{pmatrix} \dot{\mathbf{q}} \\ \dot{\sigma} \end{pmatrix} = \mathbf{M}^{-1} \mathbf{p}^u = \begin{pmatrix} \Delta & \mathbf{E} \\ \mathbf{E}^T & \mathbf{Z} \end{pmatrix} \begin{pmatrix} \mathbf{p}^q \\ \mathbf{p}^\sigma \end{pmatrix}$$

we have that

$$\dot{\sigma} = 0$$

corresponds to

$$\dot{\sigma} = \mathbf{E}^T \mathbf{p}^q + \mathbf{Z} \mathbf{p}^\sigma = 0$$

i.e. to \mathbf{p}^σ not zero, for $\dot{\sigma} = 0$, but equal to $\tilde{\mathbf{p}}^\sigma = \tilde{\mathbf{Z}}^{-1} \tilde{\mathbf{E}}^T \mathbf{p}^q$

$$\text{and } \mathbf{p}^\sigma + \tilde{\mathbf{p}}^\sigma = \tilde{\mathbf{Z}}^{-1} \dot{\sigma}$$

SMwC (3)

Now our result is at hand, since

$$\mathcal{L}'(\mathbf{u}, \dot{\mathbf{u}}) \longleftrightarrow \mathcal{H}'(\mathbf{p}^u, \mathbf{u})$$

$$\mathcal{H}_c(\mathbf{p}^q, \mathbf{q}) = \mathcal{H}'(\mathbf{p}^q, \mathbf{p}^\sigma = \mathbf{Z}^{-1} \mathbf{E}^T \mathbf{p}^q, \mathbf{q}, \sigma = 0)$$

so

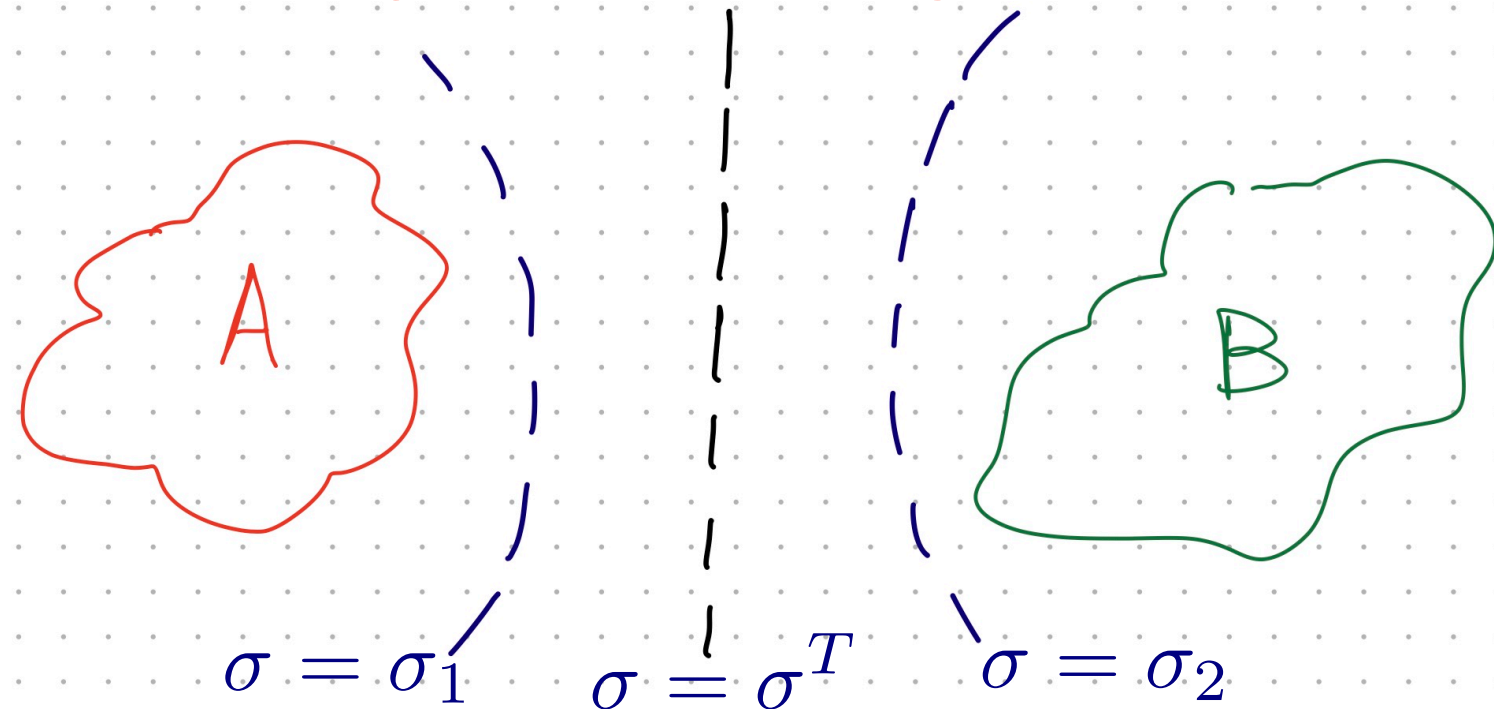
$$\begin{aligned} \mathcal{Q} &= \int d\mathbf{q} d\mathbf{p}^q e^{-\beta \mathcal{H}_c} = \int d\mathbf{u} d\mathbf{p}^u e^{-\beta \mathcal{H}'(\mathbf{p}^u, \mathbf{u})} \delta(\sigma) \delta(\mathbf{p}^\sigma - \tilde{\mathbf{p}}^\sigma) \\ &= \int d\mathbf{r} d\mathbf{p}^r e^{-\beta \mathcal{H}(\mathbf{p}^r, \mathbf{r})} \delta(\sigma(\mathbf{r})) \delta(\mathbf{Z}^{-1} \dot{\sigma}(\mathbf{r}, \mathbf{p}^r)) \end{aligned}$$

where $d\mathbf{u} d\mathbf{p}^u = d\mathbf{r} d\mathbf{p}^r$ since the transformation is canonical and the Jacobian is = 1

Moreover $\varrho(\mathbf{r}, \mathbf{p}^r) = \frac{1}{\mathcal{Q}} e^{-\beta \mathcal{H}(\mathbf{p}^r, \mathbf{r})} \delta(\sigma(\mathbf{r})) \delta(\mathbf{Z}^{-1} \dot{\sigma}(\mathbf{r}, \mathbf{p}^r))$

ASBM (1)

Accelerated (*but rigorous*) Sampling: *Blue Moon Ensemble*



We assume a metastability in configurational space and the existence of at least one configurational function (also often improperly called a *reaction coordinate*) such that its values going from **A** to **B** grow monotonically from σ_A to $\sigma_B > \sigma_A$ and can then be used to characterise the STATE of the system at and between the two metastable states. The system spends the majority of its time in **A** or **B** and very little in between. The transitional region has almost zero probability to be visited and **MD** is unable to sample the full space

ASBM (2)

We would like to know $\mathcal{P}_\sigma(\sigma')$ for all possible values (probable and improbable) of σ' .

1. using $\sigma(\{\mathbf{r}\})$ as a constraint we can sample by MD any chosen region
2. By knowing the probability in presence of a constraint (as shown before) we can demonstrate that

$$(\times) \quad \frac{d \ln \mathcal{P}_\Xi(\xi')}{d\xi'} \propto \langle \mathbf{F}_{\xi'} \rangle_{cond} = \frac{\langle corr \mathbf{F}_{\xi'} \rangle_{constrained}}{\langle corr \rangle_{constrained}}$$

where the second term is virtually impossible to sample while the third is obtained with full statistics.

3. the integral of (X) [THERMODYNAMICAL INTEGRATION] provides a direct measure of the strength of the metastability