

fields, atoms,
scales, etc...
fluctuating
hydrodynamics
Coupling the
scales

Conservation
laws
Constraining the
dynamics

2D
Lennard-Jones
3D liquid

Modelling solutions of biomolecules at atomistic and continuum representation at the same time: hybrid MD/hydrodynamics framework

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Evgen Pavlov, Anton Markesteijn,
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Queen Mary University of London, Aston University,
Cambridge University, RIKEN

Multiscale Modelling of
Condensed Phase and Biological Systems, 8 Jan 2014

The project

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the
scales

The model

Conservation
laws

Constraining the
dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

Title: ‘Using next generation computers and algorithms for modelling the dynamics of large biomolecular systems’

Consortium: 5 groups (Japan, UK, Russia)

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Hybrid MD/HD: motivation

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
scales, etc...
fluctuating
hydrodynamics
Coupling the
scales

The model

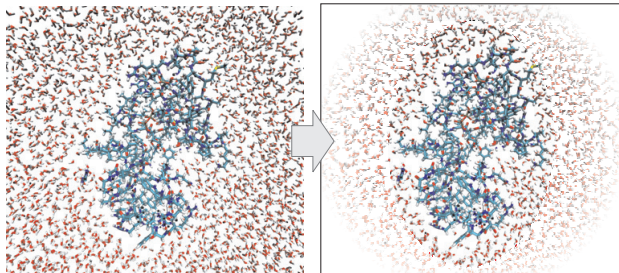
Conservation
laws
Constraining the
dynamics

Results

2D
Lennard-Jones
3D liquid

Conclusions

- **Motivation:** multiphysics/multiscale (speed up and data reduction)
- **Examples:**
 - bridging atomistic times and microfluidic mixer times (9 orders of magnitude difference),
 - the effects of viscosity and hydrodynamic shear on protein folding.

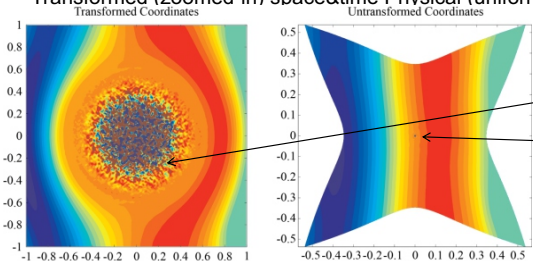


fields, atoms, scales, etc...
 fluctuating hydrodynamics
 Coupling the scales

Conservation laws
 Constraining the dynamics

2D
 Lennard-Jones
 3D liquid

Transformed (zoomed-in) space&time Physical (uniform) space & time



Zoom-in region

Example: a plane acoustic wave coming through a region of molecular-scale fluctuations

AP Markesteijn and SA Karabasov, *J. Comput. Phys.*, **258**, 137 (2014)

Fluctuations in biomolecular systems

Hybrid MD/HD
 modelling

Introduction

The background

fields, atoms,
 scales, etc...

fluctuating
 hydrodynamics

Coupling the
 scales

The model

Conservation
 laws

Constraining the
 dynamics

Results

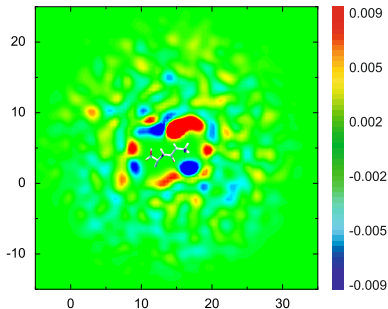
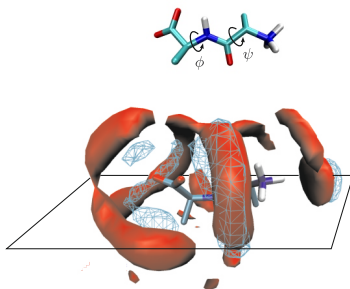
2D

Lennard-Jones

3D liquid

Conclusions

Water density around dialanine zwitterion



Question: to what extent the dynamics of water density (fluctuations) is connected with the dynamics of the peptide (quantified by its dihedral angles ϕ and ψ)?

Water density correlation with the peptide motion

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the
scales

The model

Conservation
laws

Constraining the
dynamics

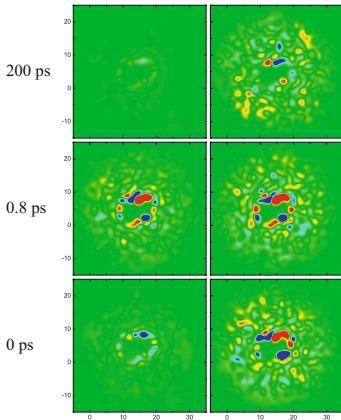
Results

2D

Lennard-Jones

3D liquid

Conclusions



Answer: not only connected but strongly correlated at very specific periods, when the conformational transitions occur

D Nerukh and S Karabasov, *J. Phys. Chem. Lett.*, **4**, 815 (2013)

The fundamentals: hydrodynamics

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the
scales

The model

Conservation
laws

Constraining the
dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

Continuous representation (hydrodynamics)

- All started with macroscopic thermodynamical quantities: the properties of the system **as a whole**, the largest possible scale.
- Describing the system at smaller scales: the properties become **fields** changing in **time**:

$$\rho(\mathbf{x}, t), \mathbf{u}(\mathbf{x}, t), T(\mathbf{x}, t).$$

- \mathbf{x} is the Euclidean 3D space.
- The equations of motion are the FD equations.
- The solution is the values of the fields at each location in space at every instant of time: $\rho(\mathbf{x}, t), \mathbf{u}(\mathbf{x}, t), T(\mathbf{x}, t)$.

The fundamentals: atomistic

Atomistic representation

- The variables are the positions and momenta of the point masses, the atoms:

$$\{\mathbf{q}_1, \dots, \mathbf{q}_N, \mathbf{p}_1, \dots, \mathbf{p}_N\}$$

- The space is the $6N$ -dimensional phase space.
- The atoms interact through empirically (in MD) defined Hamiltonian $H(\mathbf{q}, \mathbf{p})$
- The equations of motion describing $\mathbf{q}(t), \mathbf{p}(t)$ are the Hamilton equations

$$\frac{dq_i(t)}{dt} = \frac{\partial H(\mathbf{q}, \mathbf{p})}{\partial p_i}, \quad \frac{dp_i(t)}{dt} = -\frac{\partial H(\mathbf{q}, \mathbf{p})}{\partial q_i}.$$

- The solution is the molecular trajectory: the values of the coordinates and momenta at every moment of time:

$$\mathbf{q}(t), \mathbf{p}(t).$$

Connecting the representations

Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

Calculating the continuous density:

$$\rho_q(\mathbf{q}; \mathbf{x}, t) = \sum_{j=1}^N m \delta(\mathbf{q}_j(t) - \mathbf{x})$$

It is a *function of the molecular coordinates* (phase space variable), which also parametrically depends on \mathbf{x} and t .

Connecting the representations

Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

How the measurement is done: a probe of volume Δx is placed at the point \mathbf{x} for a period of time Δt at time t .

The ‘true’ (measured) value of $\rho(\mathbf{x}, t)$ is obtained by overaging $\rho_q(\mathbf{q}; \mathbf{x}, t)$ over Δx and Δt .

$$\rho(\mathbf{x}, t) = \langle \rho_q(\mathbf{q}; \mathbf{x}, t) \rangle_{\Delta x, \Delta t}$$

Connecting the representations



Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

This is MD→HD transformation.

HD→MD - ???

Describing fluctuations of the continuum

Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

The Landau-Lifshitz Fluctuating Hydrodynamics (LL-FH) equations are a generalisation of the deterministic Navier-Stokes (NS) equations:

$$\frac{\partial \rho}{\partial t} + \nabla(\rho \mathbf{u}) = 0,$$

$$\frac{\partial \rho u_i}{\partial t} + \nabla(\rho u_i \mathbf{u}) = \nabla_j \left(\Pi_{ij} + \tilde{\Pi}_{ij} \right),$$

$$\frac{\partial \rho E}{\partial t} + \nabla(\rho E \mathbf{u}) = \nabla_j \left[\left(\Pi_{ij} + \tilde{\Pi}_{ij} \right) \cdot u_i \right] + \nabla(\mathbf{q} + \tilde{\mathbf{q}}).$$

Describing fluctuations of the continuum

The stress tensor consists of a deterministic part

$$\Pi_{ij} = - (p - \eta_V \nabla \mathbf{u}) \delta_{ij} + \eta (\partial_i u_j + \partial_j u_i - 2D^{-1} \nabla \mathbf{u} \cdot \delta_{ij})$$

and a stochastic part, a random Gaussian matrix with zero mean and the covariance

$$\begin{aligned} \langle \tilde{\Pi}_{ij}(r_1, t_1) \cdot \tilde{\Pi}_{kl}(r_2, t_2) \rangle = \\ 2k_B T \left[\eta (\delta_{ij} \delta_{ik} + \delta_{ik} \delta_{jl}) + \left(\eta_V - \frac{2}{3} \eta \right) \delta_{ij} \delta_{jk} \right] \delta(r_1 - r_2) \delta(t_1 - t_2). \end{aligned}$$

This form of correlations follows from the fluctuation-dissipation theorem, which relates the thermal fluctuations to temperature.

Describing fluctuations of the continuum

The heat flow is also a sum of the averaged flow

$$q_i = \kappa \cdot \partial_i T$$

and a stochastic component with zero mean and the covariance

$$\langle \tilde{q}_i(r_1, t_1) \cdot \tilde{q}_j(r_2, t_2) \rangle = 2k_B \kappa T^2 \delta_{ij} \delta(r_1 - r_2) \delta(t_1 - t_2)$$

Describing fluctuations of the continuum

$$\tilde{\Pi}_{ij} = \sqrt{\frac{2k_B T}{\Delta x \Delta t}} \left(\sqrt{2\eta} \cdot \mathbf{G}_{ij}^s + \sqrt{D\eta_V} \frac{\text{tr}[\mathbf{G}]}{D} \mathbf{E}_{ij} \right)$$

$$\tilde{q}_i = \sqrt{\frac{2k_B \kappa T^2}{\Delta x \Delta t}} \mathbf{G}_i$$

Biomolecular scales



Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

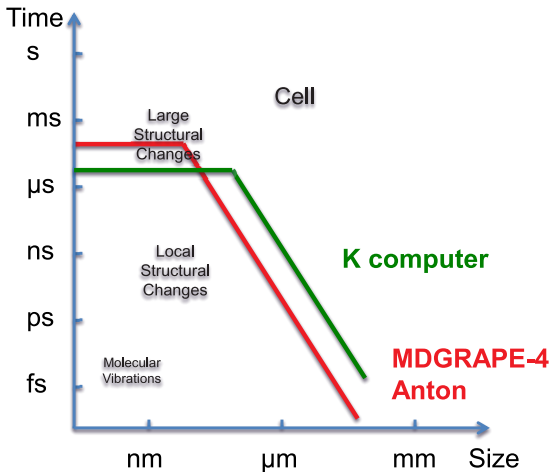
Results

2D

Lennard-Jones

3D liquid

Conclusions



Quick digression: hardware

Hybrid MD/HD
 modelling

RIKEN **K-computer**: 10Pflops, 640000 nodes
 scaling:

Introduction

The background

fields, atoms,
 scales, etc...

fluctuating
 hydrodynamics

**Coupling the
 scales**

The model

Conservation
 laws

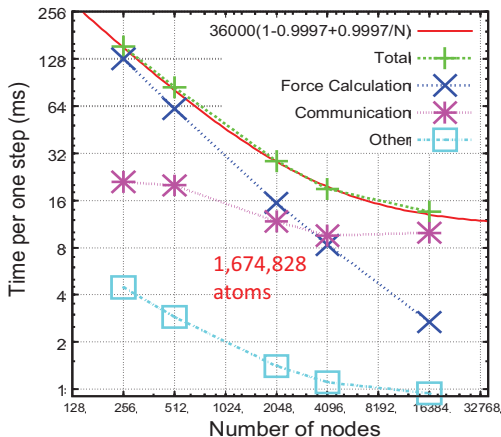
Constraining the
 dynamics

Results

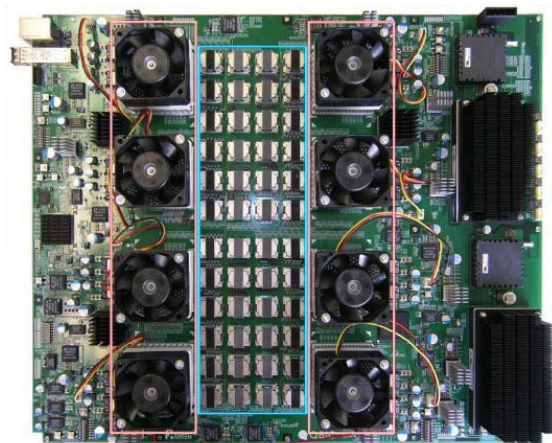
2D
 Lennard-Jones

3D liquid

Conclusions



MDGRAPE-4: 100 ps per day for a 100K atoms system



MDGRAPE-4 SoC

Optical Transmitter/Receiver

Biomolecular scales



Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

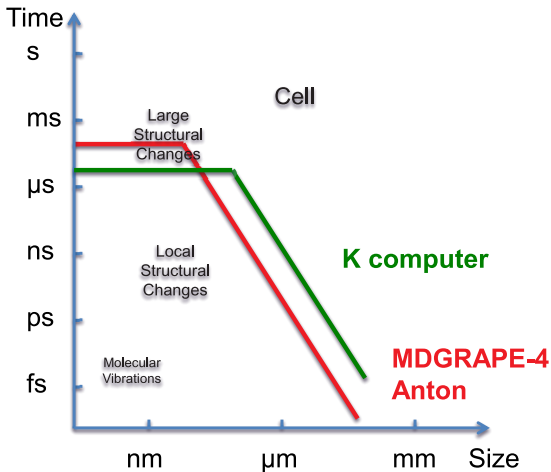
Results

2D

Lennard-Jones

3D liquid

Conclusions



Scales coupling: acyclic 'bottom-up'

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the scales

The model

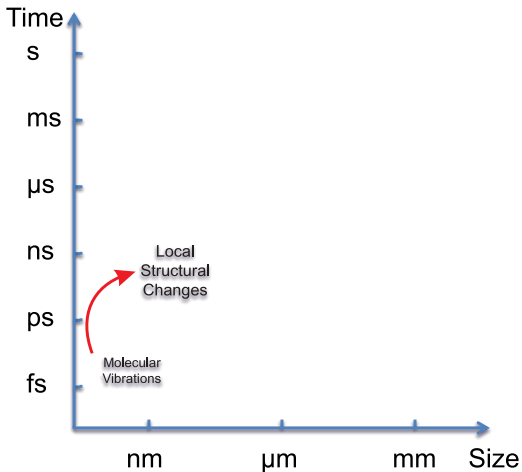
Conservation
laws

Constraining the
dynamics

Results

2D
Lennard-Jones
3D liquid

Conclusions



Scales coupling: acyclic 'top-down'

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

**Coupling the
scales**

The model

Conservation
laws

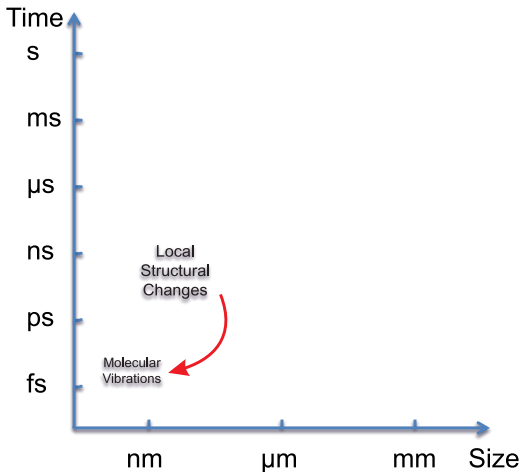
Constraining the
dynamics

Results

2D
Lennard-Jones

3D liquid

Conclusions



Scales coupling: cyclic

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the scales

The model

Conservation
laws

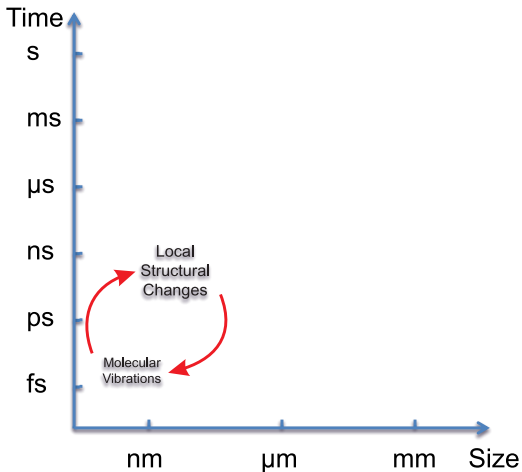
Constraining the
dynamics

Results

2D
Lennard-Jones

3D liquid

Conclusions



An example of acyclic ‘top-down’ approach

O’Connell Thompson (1995):

$$\frac{dx_{ip}}{dt} = u_{ip} + s \left(\frac{\sum_N m_{ip}}{M_{CFD}} u_i - \frac{\sum_N m_{ip} u_{ip}}{\sum_N m_{ip}} \right),$$
$$\frac{d}{dt} u_{ip}^{Newton} = \frac{F_{ip}}{m}$$

- CFD = Deterministic N-S model
- Application of repulsive barrier to retain particles
- Not necessarily conserves macroscopic momentum balance
- Not fully coupled (no feedback from MD to CFD)

see our poster for our version of ‘top-down’ coupling

Our framework

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
 scales, etc...
 fluctuating
 hydrodynamics
 Coupling the
 scales

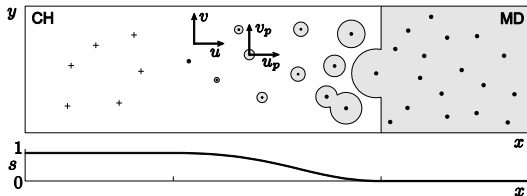
The model

Conservation
 laws
 Constraining the
 dynamics

Results

2D
 Lennard-Jones
 3D liquid

Conclusions



- The end domains HD and MD are described by purely hydrodynamic and purely Newtonian equations of motion respectively.
- In the hybrid domain the fluid consists of two “phases”:
 - HD phase is a continuum water with volume fraction $s = \frac{V_1}{V}$,
 - MD phase is a phase that incorporates atoms, its volume fraction is $(1 - s)$.
- The parameter $s = s(x)$ is the function of space coordinates, such that $s = 1$ in the HD domain, $s = 0$ in the MD domain.

Mass conservation

Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

For HD phase:

$$\frac{\partial}{\partial t} (s\rho) + \frac{\partial}{\partial x_i} (u_i s\rho) = J,$$

For MD phase:

$$\frac{\partial}{\partial t} \left((1-s) \sum_{p=1, N(t)} \rho_p \right) + \frac{\partial}{\partial x_i} \left((1-s) \sum_{p=1, N(t)} \rho_p u_{ip} \right) = -J,$$

where $\rho_p = m_p/V$ is the density of MD particles and J is the birth/death rate due to the coupling between the phases.

$$\tilde{\rho} = s\rho + (1-s) \sum_{p=1, N(t)} \rho_p$$

Conservation of momentum

For HD phase:

$$\frac{\partial}{\partial t} (s u_i \rho) + \frac{\partial}{\partial x_j} (u_j u_i s \rho) = s F_i + J_2,$$

where J_2 is the HD-MD interaction force and F_i is the hydrodynamic force.

For MD phase:

$$\begin{aligned} \frac{\partial}{\partial t} \left((1-s) \sum_{p=1, N(t)} u_{i,p} \rho_p \right) + \frac{\partial}{\partial x_j} \left((1-s) \sum_{p=1, N(t)} \rho_p u_{i,p} u_{j,p} \right) \\ = (1-s) \sum_{p=1, N(t)} F_{i,p} - J_2 \end{aligned}$$

$$\tilde{\rho} \tilde{u}_j = \left[s \rho u_j + (1-s) \sum_{p=1, N(t)} \rho_p u_{j,p} \right]$$

Restricted dynamics

Hybrid MD/HD
modelling

Introduction

The background

fields, atoms,
scales, etc...
fluctuating
hydrodynamics
Coupling the
scales

The model

Conservation
laws

Constraining the
dynamics

Results

2D
Lennard-Jones
3D liquid

Conclusions

The deviations of $\tilde{\rho}$ are driven towards the correct value $\sum_{p=1, N(t)} \rho_p$:

$$\frac{D}{Dt_0} \left(\tilde{\rho} - \sum_{p=1, N(t)} \rho_p \right) = L^{(\rho)} \cdot \left(\tilde{\rho} - \sum_{p=1, N(t)} \rho_p \right),$$

where $\frac{D}{Dt_0} \cdot = \frac{\partial}{\partial t} \cdot + \nabla(\mathbf{u} \cdot)$,

and similarly for $\tilde{u}_j \tilde{\rho}$:

$$\begin{aligned} \frac{D}{Dt_0} \left(\tilde{u}_j \tilde{\rho} - \sum_{p=1, N(t)} u_{jp} \rho_p \right) &= L^{(u)} \cdot \left(\tilde{u}_j \tilde{\rho} - \sum_{p=1, N(t)} u_{jp} \rho_p \right) \\ &+ s \nabla_j \left(\Pi_{ij} + \tilde{\Pi}_{ij} \right). \end{aligned}$$

Restricted dynamics

Hybrid MD/HD
modelling

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the
scales

The model

Conservation
laws

Constraining the
dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

$\tilde{\rho}$ is diffused towards $\sum_{p=1, N(t)} \rho_p$:

$$L^{(\rho)} \cdot \left(\tilde{\rho} - \sum_{p=1, N(t)} \rho_p \right) = \frac{\partial}{\partial x_i} \left(s(1-s) \alpha \frac{\partial}{\partial x_i} \left(\tilde{\rho} - \sum_{p=1, N(t)} \rho_p \right) \right).$$

$\tilde{u}_j \tilde{\rho}$ is diffused towards $\sum_{p=1, N(t)} u_{jp} \rho_p$:

$$L^{(u)} \cdot \left(\tilde{u}_j \tilde{\rho} - \sum_{p=1, N(t)} u_{jp} \rho_p \right) = \frac{\partial}{\partial x_i} \left(s(1-s) \beta \frac{\partial}{\partial x_i} \left(\tilde{u}_j \tilde{\rho} - \sum_{p=1, N(t)} u_{jp} \rho_p \right) \right).$$

The sources J and J_2

From these constraints the sources J and J_2 can be found:

$$J = s \frac{\partial}{\partial t} \sum_{p=1, N(t)} \rho_p + \frac{\partial}{\partial x_i} \left(s u_i \sum_{p=1, N(t)} \rho_p \right) + \frac{\partial}{\partial x_i} \left(s(1-s) \alpha \frac{\partial}{\partial x_i} \left(\tilde{\rho} - \sum_{p=1, N(t)} \rho_p \right) \right),$$

$$J_2 = s \frac{\partial}{\partial t} \sum_{p=1, N(t)} \rho_p u_{jp} + \frac{\partial}{\partial x_i} \left(s u_i \sum_{p=1, N(t)} \rho_p u_{jp} \right) - s F_j + \frac{\partial}{\partial x_i} \left(s(1-s) \beta \frac{\partial}{\partial x_i} \left(\tilde{u}_j \tilde{\rho} - \sum_{p=1, N(t)} u_{jp} \rho_p \right) \right),$$

Modified MD equations

For known J and J_2 MD equations are modified to preserve macroscopic conservation laws:

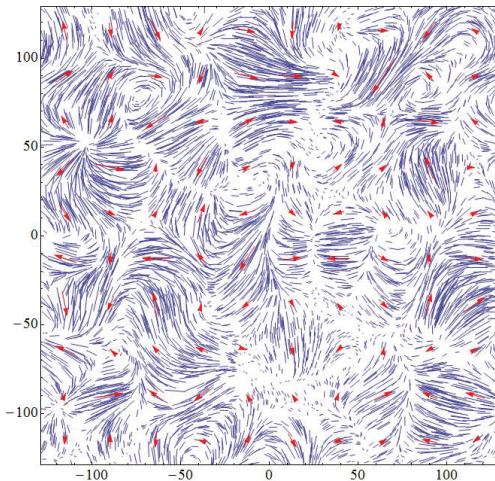
$$\frac{dx_{ip}}{dt} = u_{ip} + s(u_i - u_{ip}) + s(1-s)\alpha \frac{\partial}{\partial x_i} \left(\tilde{\rho} - \sum_{p=1, N(t)} \rho_p \right) \frac{1}{\rho_p N(t)},$$

$$\begin{aligned} \frac{du_{jp}}{dt} = & (1-s)F_{jp}/\rho_p + sF_j/\rho_p/N(t) \\ & + \frac{\partial}{\partial x_i} \left(s(1-s)\alpha \sum_{p=1, N(t)} u_{jp}/N(t) \frac{\partial}{\partial x_i} \left(\tilde{\rho} - \sum_{p=1, N(t)} \rho_p \right) \right) \frac{1}{\rho_p N(t)} \\ & - \frac{\partial}{\partial x_i} \left(s(1-s)\beta \frac{\partial}{\partial x_i} \left(\tilde{u}_j \tilde{\rho} - \sum_{p=1, N(t)} u_{jp} \rho_p \right) \right) \frac{1}{\rho_p N(t)}, \end{aligned}$$

Results: 2D Lennard-Jones liquid

Hybrid MD/HD
modelling

strong coupling: $s = 0.8$



Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the
scales

The model

Conservation
laws

Constraining the
dynamics

Results

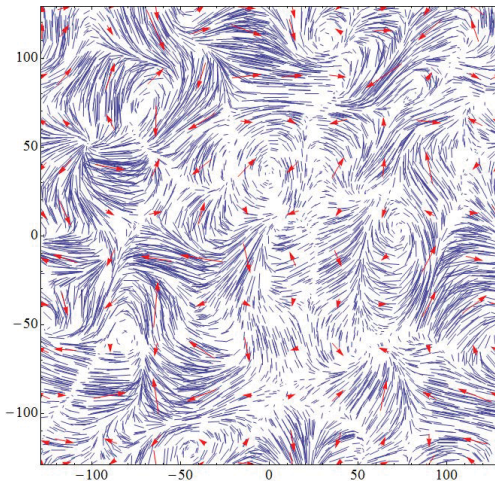
2D
Lennard-Jones

3D liquid

Conclusions

Results: 2D Lennard-Jones liquid

weaker coupling: $s = 0.6$



Velocities at various s

Hybrid MD/HD modelling

Introduction

The background

fields, atoms,
 scales, etc...
 fluctuating
 hydrodynamics
 Coupling the
 scales

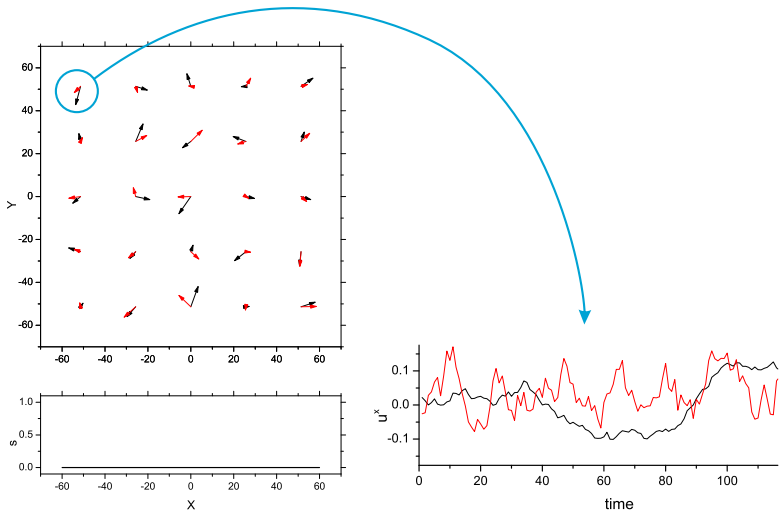
The model

Conservation
 laws
 Constraining the
 dynamics

Results

2D
 Lennard-Jones
 3D liquid

Conclusions



Velocities at various s

Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

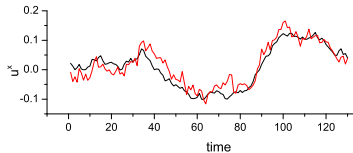
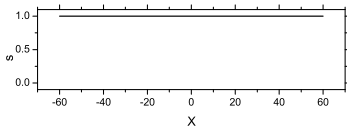
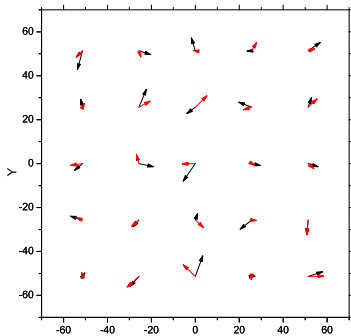
Results

2D

Lennard-Jones

3D liquid

Conclusions



Velocities at various s

Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...
 fluctuating hydrodynamics
 Coupling the scales

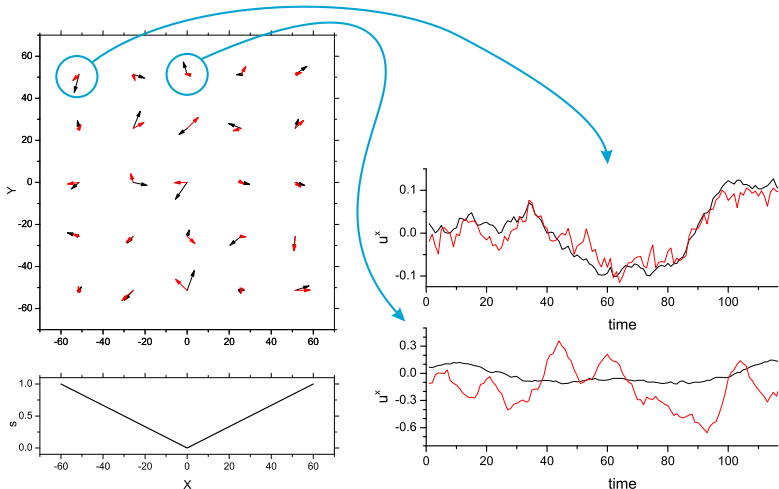
The model

Conservation laws
 Constraining the dynamics

Results

2D
 Lennard-Jones
 3D liquid

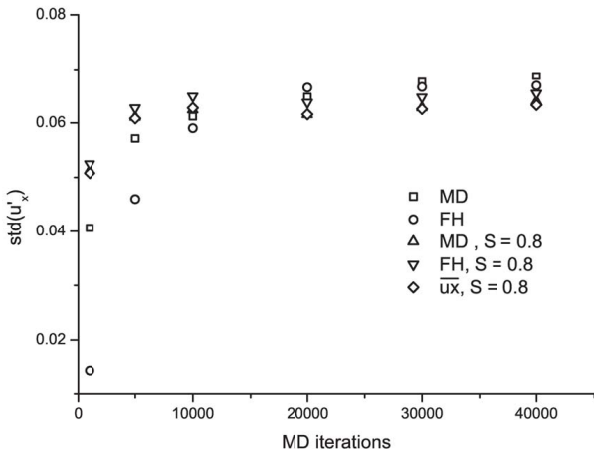
Conclusions



Results: 3D Lennard-Jones liquid

Hybrid MD/HD modelling

Convergence of fluctuations towards the same limit



Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

Results: 3D Lennard-Jones liquid

Hybrid MD/HD
modelling

Introduction

The background

fields, atoms,
scales, etc...

fluctuating
hydrodynamics

Coupling the
scales

The model

Conservation
laws

Constraining the
dynamics

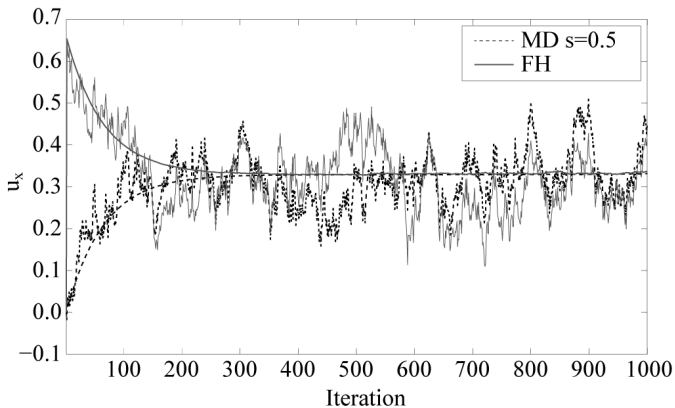
Results

2D
Lennard-Jones

3D liquid

Conclusions

Convergence of fluctuations towards the same limit



Conclusions



Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

- Atomistic and continuum representations of liquid can be connected without artificial barriers or ad hoc correction forces in space and time.
- The domains of each representation can be defined arbitrarily in space and time.
- Challenges: *multiphysics* (non-stationary MD + hydrodynamics), multiscale *computing* (efficient multi space-time algorithms in parallel environment).

Thoughts for the future



Hybrid MD/HD modelling

Introduction

The background

fields, atoms, scales, etc...

fluctuating hydrodynamics

Coupling the scales

The model

Conservation laws

Constraining the dynamics

Results

2D

Lennard-Jones

3D liquid

Conclusions

The need to organize activities in multiscale modelling:

- a database of existing well documented algorithms and codes in multiscale modelling;
- optimising existing algorithms for computational efficiency (GPU, parallel scalability, distributed computing, etc);
- a database of benchmark cases (from the simplest molecular models to realistic biomolecular systems);
- training: hands-on workshops, schools on existing software.