

Core Concepts



Behind every physically-important equation are mysterious assumptions (e.g., polymers and random walks)

Random walks are everywhere

Coarse-grained simulation types



All based on integrating some form of Newtonian equations of motion

$$m.dv/dt = F$$
 MD
$$m.dv/dt = F^{C} + F^{D} + F^{R}$$
 DPD Finer
$$m.dv/dt = F^{C} - m\gamma.v + \sqrt{(2m\gamma k_{B}T)}.\zeta(t)$$
 Langevin
$$0 = F^{C} - \gamma.v + \sigma.\zeta(t)$$
 Brownian

In Brownian motion, nothing accelerates: everything just diffuses.

Allen, MP, and Tildesley, DJ, Computer Simulation of Liquids, Clarendon Press, Oxford, 1987 Frenkel, D and Smit, B, Understanding Molecular Simulation, Academic Press, 2002 Berendsen, HJC, Faraday Discussions 144:467 (2010)

Brownian dynamics



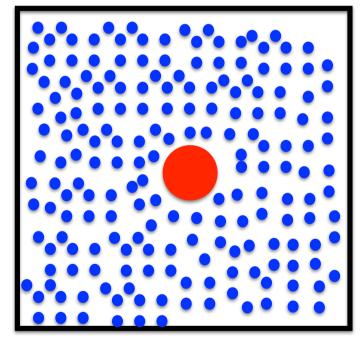
A good example of the usefulness of cg techniques is the diffusion of a nanoparticle.

A Molecular Dynamics simulation of a large* nanoparticle (100 nm - 1 micron) in water would spend >99% of the time integrating the equations of motion of the water molecules.

This is obviously inefficient.

If we could ignore the water and take it into account implicitly we could speed up the simulation enormously.

This is the motivation behind Brownian dynamics.



Not to scale

^{*} compared to the water molecules

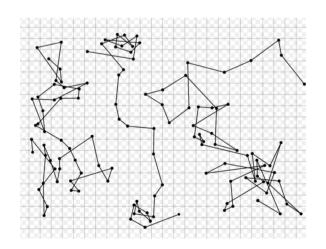
History of Brownian Motion



In 1827, Robert Brown observed pollen grains in water, and noticed how they moved continuously and very erratically. At first, he thought they were alive..... but pieces of glass and rock also showed similar motion. It was thought to be an experimental artifact.

In 1908, Perrin and others did experiments with more precision: different materials, size, size distribution, fractionation, counting (Perrin received Nobel Prize, 1926, for this work). (Starting with 1.2 Kg he extracted 1/10 gram of particles!)

This helped establish the molecular nature of matter which was still controversial at the time.



Jean-Baptiste Perrin, Les Atomes, 1909

P. Langevin Comptes. Rendues 146:530 (1908)

Hypothesis or description?



In Brown's time (1820s) up to late 19th C, the existence of molecules was controversial: they were seen as a *calculational* tool to predict macroscopic thermodynamic quantities like pressure, temperature, etc., but they couldn't be *verified*. (cp. electron spin angular momentum). Note that scientists couldn't measure anything directly related to molecules then.

They also didn't know that heat is equivalent to work - Joule 1840-1849

It took a long time before scientists were convinced that Brownian motion was not an effect of external causes (vibrations, temperature differences, illumination, surface tension, microscopic currents, ...) but a fundamental physical property of a fluid itself.

Question. How can one exclude that the observed Brownian motion is the result of a) temperature fluctuations in the fluid, b) chemical reactions at the particle's surface, c) microscopic currents, d) external heating gradients, etc?

Brownian motion and molecules



In Perrin's words (quoted in Haw 2002):

mean kinetic energy of a colloidal granule is thus equal to that of a molecule'. He goes on: 'This is, established by experiment,... the theorem of the equipartition of kinetic energies. At the same stroke, the kinetic theory of fluids appears rather fortified, and molecules a little more tangible'.

Building on these first measurements, as already described, Perrin and his students went on to construct a numerical mountain of experimental data [20–23], all of which gave results consistent with each other and with, for instance, other measures of N and with the molecular–kinetic theory. He and his students also perfected direct measurements of displacements (which had presented Henri and Svedberg with such difficulty) to confirm Einstein's diffusion theory. Experiments at a range of solvent viscosities, with a range of different colloidal materials, and under various external conditions, all combined irrefutably to convert the molecular–kinetic theory from a *hypothesis* to a *description* of matter. Through Perrin's and his students' efforts, the colloidal suspension had demonstrated the molecular nature of reality.

M. D. Haw, J. Phys. Cond. Mat. 14: 7769 (2002)

Think - Pair - Share, 5 mins.



You are given N, d, and p which are the number of steps, step size, and probability of moving right of a ID random walker.

Write down a function that describes the mean position after N steps, <X>, using just these 3 parameters?

$$< X(N, d, p) > = ?$$

Hint. Use the limits of p = 0 and I and your intuition about how the mean value should depend on p.

Id Discrete Random Walk



A simple, discrete model of a Brownian particle in 1d, that may be symmetric or asymmetric, is the following:

Let a walker start at the origin X = 0, and make a sequence of steps, each of length d, moving right with probability p, and left with I-p (a symmetric walk has p = 1/2).

What is the mean position <X> and its variance <X $^2>$ - <X $>^2$ after N steps?

Note that this is identical to the question: if a fair coin is tossed N times, what is the difference between the numbers of heads and tails as N increases?

(Blackboard calculation)

Random walks and polymers



$$< X > = Nd (2p - I)$$

 $< X^2 > = (Nd)^2 (2p - I)^2 + 4 N d^2 p(I - p)$
and so $< X^2 > - < X > 2 = 4 N d^2 p(I - p)$

If
$$p = 1/2$$
, then

$$< X^2 > = Nd^2$$

Look familiar? $\langle R_{ee}^2 \rangle = Na^2$

The phantom chain model of a polymer *on average* is a random walk in space: any single conformation is not representative of its behaviour, but the average of all its conformations is.

Coarse-grained simulation types



All based on integrating some form of Newtonian equations of motion

$$m.dv/dt = F$$

$$m.dv/dt = F^{C} + F^{D} + F^{R}$$

$$m.dv/dt = F^{C} - m\gamma.v + \sqrt{(2m\gamma k_{B}T)}.\zeta(t)$$

$$0 = F^{C} - \gamma.v + \sigma.\zeta(t)$$
Brownian

In Langevin dynamics, we keep the acceleration term, and we get more information about the motion than jut <X $^2>$ \sim Time, we get the prefactor.

Langevin's solution of Brownian Motion



Langevin in 1908 explained Brown's observations starting from the **equipartition** theorem that a particle of mass \mathbf{m} in equilibrium should have a mean KE of: <1/2 mv²> = 1/2 k_BT

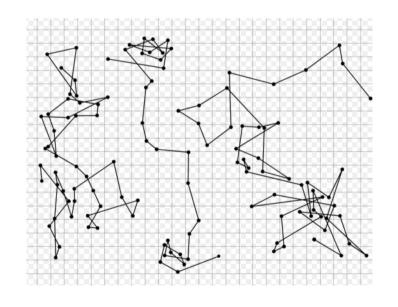
(in Id, and $3/2 k_BT$ in three-dimensional space).

He assumed two forces act on a particle of mass \mathbf{m} in water (where $\mathbf{m} >> m_W$):

I) a viscous drag force (Stokes' law) \sim -6.π.η.a.dx/dt

2) a rapidly fluctuating force X(t) subject to:

$$= 0$$
 and $= 0$
 $\neq 0$



Newton's EOM is: $m.d^2x/dt^2 = -6.\pi.\eta.a.dx/dt + X(t)$

Langevin's solution of Brownian Motion



Langevin's solution for the mean-square displacement of a particle in solution is:

$$< x^2 > - < x_0^2 > = (k_B T/3 \pi \eta a) t = 2Dt$$

where the diffusion constant is:

$$D = k_B T / 6 \pi \eta a$$

The mean-square displacement (MSD) increases linearly with time.

In 3D, momentum is conserved in each dimension the particle makes independent random moves in each dimension and the net displacement is the sum of the 3 independent ones:

$$<$$
R² $> = <$ X² $> + <$ Y² $> + <$ Z² $> = 6$ Dt

so in a d-dimensional isotropic space, the mean-square displacement of a RW at time t is:

$$< R^2 > = 2dDt$$

NB. D is the 1D diffusion constant which must be multiplied by dimension.

Langevin's solution of Brownian Motion



Note that $\langle x^2 \rangle \sim t$ means that the particle's instantaneous velocity is not well defined:

Ballistic motion: x = v.t, v(t) = dx/dt = v

Brownian motion: $\sqrt{\langle x^2 \rangle} \sim \sqrt{t}$, $v(t) = d/dt (\sqrt{\langle x^2 \rangle}) = 1/2 t^{-1/2}$

which caused many problems in the original experiments as they first tried to measure the particles' velocities from graphs of displacement versus time, but eventually used the MSD.

Question: Can one formulate a theory of Brownian motion that does NOT require molecules? i.e., one that still has a wildly erratic path but there are no molecules to *kick* the particle.

Note that the drag force can have the same form for a continuum fluid, but what causes the random force?



Break 5 mins.

Langevin's equation is an SDE



Langevin's equation is an example of a stochastic differential equation (SDE), in which there is a random term X(t). Each solution of an SDE represents a different random trajectory, but their average properties can be calculated if properties of the random function X(t) are defined.

Contrast this with a deterministic differential equation that has a unique solution.

A Langevin equation looks like:

$$dx(t) = x(t + dt) - x(t) = A(x, t)*dt + B(x, t)*X(t)$$

where A(x, t) is called the Drift term, and B(x, t) the diffusion term.

A and B have distinct physical interpretations, and X(t) is a random *noise* term that must be defined more carefully.

Recall Langevin's assumptions:

- diffusing particle is much larger than the water molecules (separation of scales)
- many collisions in any measurable time interval
- viscosity of solvent applies a drag to the particle as at macroscopic scale
- solvent/particle collisions are independent (<x.X(t)> = 0)

Integrating a Langevin equation



We have been a bit loose with the function X(t) that represents random solvent collisions.

All we have said is that $\langle X(t) \rangle = 0$, $\langle x.X(t) \rangle = 0$ and $\langle X^2(t) \rangle \neq 0$, but what is X(t)?

How would we integrate an equation that had X(t) in it on a computer?

Consider the deterministic differential equation:

$$dx/dt = A(x, t)$$

we can discretize this for use on a computer:

$$x(t + dt) - x(t) = A(x, t).dt$$

Now consider the Langevin equation (taking $B(x,t) = \sqrt{D} = constant$):

$$x(t + dt) - x(t) = A(x).dt + \sqrt{D.X(t)}$$

Integrating a Langevin equation



It turns out that X(t) has to satisfy some strict conditions to be mathematically sensible and computationally useful - see Gillespie reference for details.

A normal or Gaussian random variable $X = N(m, \sigma)$, with mean m and variance σ^2 , is one for which X takes a value x with probability:

$$p(X = x) = 1/\sqrt{(2.\pi.\sigma^2)} \cdot exp(-(x - m)^2 / 2.\sigma^2)$$

And the only well-defined, continuous, memory-less, stochastic process (Langevin equation) is:

$$dx(t) = x(t + dt) - x(t) = A(x).dt + \sqrt{D}. N(0, 1).\sqrt{dt}$$

where N(0, 1) is the *unit normal random variable* with mean 0 and variance 1. The square-root of dt is crucial.

D.T. Gillespie, The mathematics of Brownian motion and Johnson noise, Am. J. Phys. 64:225 (1996)

Implementing a Langevin equation



Our original noise term must therefore have the form:

$$X(t) = N(0, 1)\sqrt{dt}$$

and the Langevin equation that we can implement on a computer is:

$$dx(t) = x(t + dt) - x(t) = A(x).dt + \sqrt{D}. N(0, 1).\sqrt{dt}$$

where N(0, 1) is a Gaussian random variable with zero mean and unit variance that we sample at each time step to find the next increment dx(t).

Note

- I) We cannot ignore dt wrt \sqrt{dt} because the term N(0, 1) is equally often positive and negative which reduces the magnitude of the sum of many random samples.
- 2) The square root is necessary to reproduce $\langle X^2 \rangle \sim D.T$ for a diffusive process. No other power will do. D is the diffusion constant.
- 3) This equation forms the basis for the Brownian Dynamics simulation technique
- 4) Langevin equations can involve correlated randomness not only noise

H. Eugene Stanley, Correlated Randomness Prama J. Physics, 64:645-660 (2005)

D. L. Ermak, and J. A. McCammon, Brownian Dynamics with Hydrodynamic Interactions, J. Chem. Phys. 69:1352 (1978)

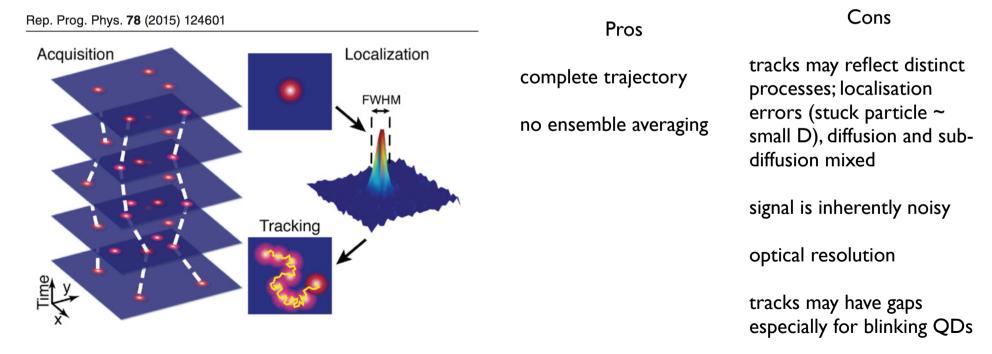
Measuring Brownian motion



Brown used light microscopy to measure the diffusion of single particles; what experimental techniques are available now?

1) SPT - single particle tracking

Updated version of Brown's method that uses light microscopy to track a single fluorescently-labelled particle, e.g., a quantum dot, as it diffuses in space or on a cell's surface



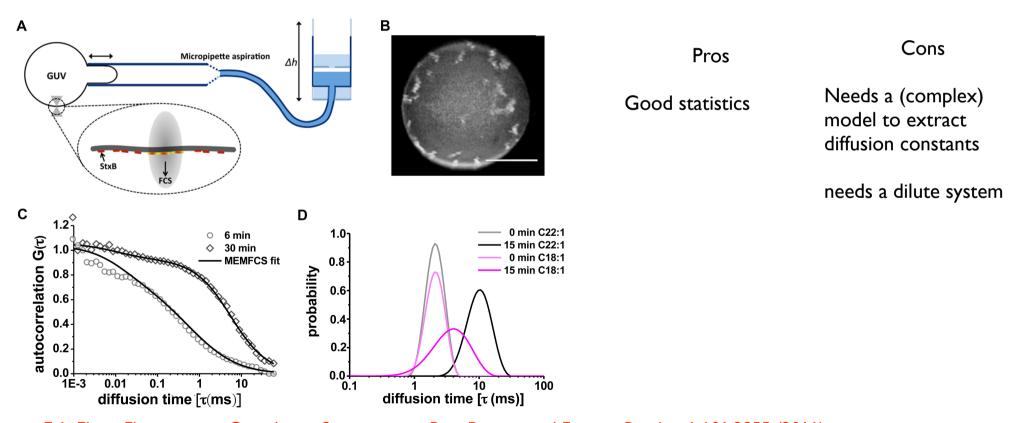
C. Manzo and M. F. Garcia-Parajo, A Review of progress in single particle tracking; from methods to biophysical insights. Rep. Prog. Phys. 78:124601 (2015)

Measuring Brownian motion



2) FCS - fluorescence correlation spectroscopy

Laser light is focussed on a spot, and the scattered intensity from the (dilute) fluorescing particles is measured as a function of time and the two-time correlation function is analysed to extract the diffusion coefficient of the particles.



E. L. Elson, Fluorescence Correlation Spectroscopy: Past, Present and Future. Biophys. J. 101:2855 (2011)

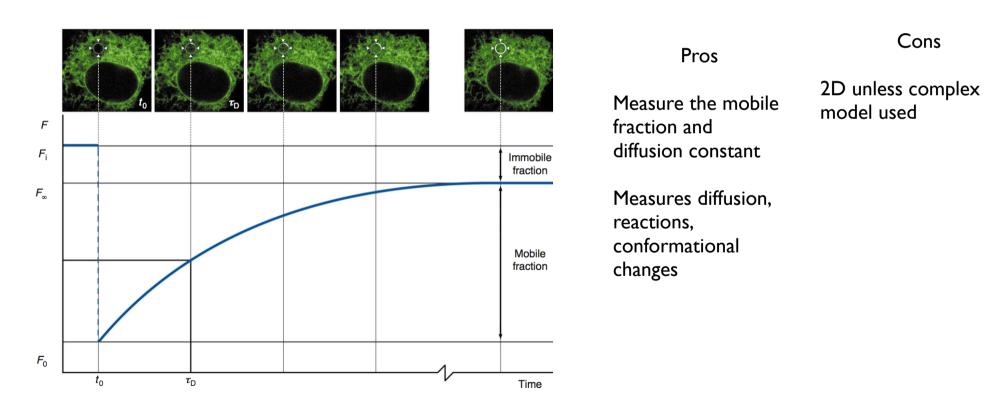
Measuring Brownian motion



Cons

3) FRAP - fluorescence recovery after photobleaching

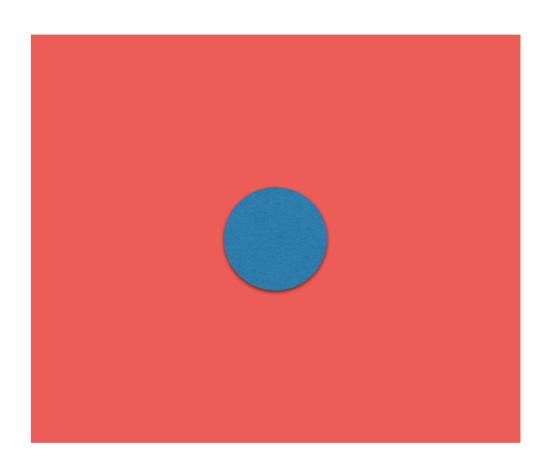
A region of membrane containing diffusing dye molecules is irreversibly bleached by intense light, and the gradual recovery of the fluorescence as unbleached dye diffuses back into the region carries information about the particles' diffusion coefficient



E.A. J. Reits and J. J. Neefjes, From fixed to FRAP: measuring protein mobility and activity in living cells. Nature Cell Biology 3:E145 (2001).

FRAP simulation





- 1) Create a membrane in the initial state
- 2) Issue a command to change the type and colour of lipids in a circular region
- 3) Measure the diffusion of the coloured lipids out of/other lipids into the circular region.

FRAP simulation



- 1) Create a membrane in the initial state (see today's moodle page for dmpci.frap1)
- 2) Issue a command to change the type and colour of lipids in a circular region
- 3) Measure the diffusion of the coloured lipids out of/other lipids into the circular region.

See the commands:

SelectBeadTypeInCylinder - makes a "target" out of all beads in a cylinder

SetTargetDisplayId - changes the colour of the beads in a target

ChangeNamedBeadType - assigns a new bead type to beads in a target

SetDPDBeadConsInt - changes the conservative force between two bead types

Other Random Walks



We have viewed the RW as the track of a particle moving in space, but there are many other applications. We can use it to represent, e.g., the membrane voltage u(t) of a "noisy neuron".

The membrane voltage for a leaky integrate-and-fire neuron is:

$$\tau. du(t)/dt = -u(t) + R. I(t)$$

where τ is the "time constant" (or memory), R membrane resistance, I(t) current. The voltage u(t) varies and when it crosses a threshold a "spike" is generated and u(t) reset.

We can add noise to the voltage equation to get the Langevin equation:

$$\tau. du(t)/dt = -u(t) + R. I(t) + \Gamma(t)$$

where the white noise term is as before:

$$<\Gamma(t)>=0$$

 $<\Gamma(t)\cdot\Gamma(t')>=\delta(t-t')$

Sect. 5.5, W. Gerstner and W. Kistler, Spiking Neuron Models, Cambridge University Press (2002)

Where do RWs appear in a cell



Now we have a model for RWs, we can see them everywhere

Bulk diffusion in cytoplasm (3d)

Lipid and protein diffusion in membranes (2d)

Ion diffusion through channel proteins (Id)

Actin monomers diffuse and bind to form filaments (3d)

Motor protein diffusion along filaments (1d)

DNA binding proteins, transcription and translation (1d)

(Reaction coordinate in chemical reactions, Id)

(Membrane potential of a neuron, Id)

What use is noise in a cell?



Noise = random thermal motion = unlimited source of energy

Do we have perpetual motion?

In a way, except that it is undirected motion that cannot do useful work without constraints

The cell uses the random thermal noise to create structures of use and to search states of interacting particles, or explore (short-distance) space by diffusion, e.g.,

- membranes form spontaneously from amphiphilic lipids in water
- ions flow through a channel in a membrane to do work (but a pump maintains the gradient)
- filaments spontaneously <u>assemble</u> but to <u>disassemble</u> them requires energy consumption;
- motor proteins pull vesicles along filaments, but ATP is required to make the motion directed
- two chemical reactants will randomly explore possible binding conformations, but to separate them requires expenditure of ATP
- noise allows a system to jump over energy barriers

Summary



Coarse-graining is an art: some things you get right, but others will be wrong:

Expt: many fast processes (molecular collisions) give rise to slow ones (diffusion)

Simulations: we replace the fast processes by effective forces that recreate the slow evolution of a system from one state to another, e..g, nanoparticle diffusing in water

Random walks are everywhere, and provide a tool for modelling many dynamic processes.

Many processes are the result of many uncorrelated, smaller ones (hierarchy), and the sum of many uncorrelated events is a random process.



Break 10 mins.

Exercise



- 1) Test 2 is due today.
- 2) Questions on using the cluster and running jobs?
- 3) Continue working on the homework exercises/projects.