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ConfJump : a fast biomolecular sampling method which drills tunnels through high mountains

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Abstract

In order to compute the thermodynamic weights of the different metastable conformations of a molecule, we want to approximate the molecule's Boltzmann distribution π in a reasonable time. This is an essential issue in computational drug design. The energy landscape of active biomolecules is generally very rough with a lot of high barriers and low regions. Many of the algorithms that perform such samplings (e.g. the hybrid Monte Carlo method) have difficulties with such landscapes. They are trapped in low-energy regions for a very long time and cannot overcome high barriers. Moving from one low-energy region to another is a very rare event. For these reasons, the distribution of the generated sampling points converges very slowly against the thermodynamically correct distribution of the molecule.

The idea of **ConfJump** is to use *a priori* knowledge of the localization of low-energy regions to enhance the sampling with artificial jumps between these low-energy regions. The artificial jumps are combined with the hybrid Monte Carlo method. This allows the computation of some dynamical properties of the molecule. In **ConfJump**, the detailed balance condition is satisfied and the mathematically correct molecular distribution is sampled.

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1 Introduction

As a research group for computational drug design, we examine the binding capacity of different ligands to certain target molecules [7, 8]. Since the behavior of a single ligand molecule depends on its structure, we want to determine those conformations which are suitable for the docking process [2, 3, 10]. Therefore, if $\Omega = \mathbb{R}^{3n}$ is the configuration space for a molecule of n atoms, the first step consists in the identification of all metastable conformations $C_1, \ldots, C_m \subset \Omega$ as defined in [20]. We also want to know their thermodynamic weights w_1, \ldots, w_m . These are the probabilities for the molecule to be in a given conformation, i.e.

$$w_i = \frac{\int_{C_i} \pi(q) dq}{\int_{\Omega} \pi(q) dq}, \quad i = 1, \dots, m$$

To this aim we need to sample from the Boltzmann distribution $\pi(q)$ of the molecule. Furthermore, to identify the metastable conformations we need dynamic information, i.e. knowledge about the molecule's behavior over time.

Conformation dynamics based on hybrid Monte Carlo techniques [20] and the transfer operator approach [21] are powerful methods for conformation analysis. The software package ZlBgridfree [15, 17, 25, 26], based upon classes of amiraMol [19], combines these ideas with meshfree methods. It does not only determine metastable conformations and their thermodynamic weights, but also the correct transition probabilities. However, this algorithm is very expensive because it is based on a correct sampling of the Boltzmann distribution even in very sparsely occupied transition regions. This problem, called "broken ergodicity" or "critical slowing down", arises when one wants to sample from a very rough distribution such as the ones in molecular dynamics. These distributions are related to the potential energy of the molecule as follows :

$$\pi(q) = \frac{\exp(-\beta V(q))}{\int_{\Omega} \exp(-\beta V(q)) dq}$$

where $q \in \Omega$ is a molecular configuration for a molecule of n atoms, $\Omega = \mathbb{R}^{3n}$ the configuration space, $\beta = \frac{1}{k_B T}$ the inverse temperature and V(q) the potential energy. Such potential energies functions have typically very high barriers between the low-energy regions. Thus transitions from one low-energy region to another are rare events. Often simulations are trapped in low-energy regions and very long simulations are necessary to sample the whole configuration space.

In ConfJump, we search at the beginning for all regions of low energy. Then we use this information to enhance the sampling algorithm, as if we were drilling tunnels through the high energy barriers. All that is done in a mathematical rigorous way to ensure the detailed balance condition.

Various so-called *smart* methods have been designed to overcome the "broken ergodicity" problem, see [4] for a survey. The methods which are closely related to our method are the Smart Darting Monte Carlo [1] and the Jump Between Wells (JBW) method [22, 23]. Our method can be seen as an extension of the latter method, with two main differences :

- The jump steps are combined with the hybrid Monte Carlo method. So we not only have a sampling but dynamic information as well. This allows e.g. the computation of metastable conformations.
- The use of a jump proposition matrix (cf. 2.2) considerably enhances the acceptance rate for the jump steps.

In the next subsection, we explain our motivation for developing ConfJump. In section 2 we describe the algorithm and in section 3 we give results from our computer simulations.

1.1 Higher-order Integrators

In order to obtain a better convergence in ZIBgridfree, we wanted to improve the acceptance of the hybrid Monte Carlo steps. Therefore, we implemented symplectic integrators of higher order than the velocity Verlet integrator which was already implemented. We tested the composition integrator described in [11]. Two problems arose :

- The better acceptance didn't imply a better convergence. The "mistakes" of the velocity Verlet integrator are somehow good for moving towards other regions of low-energy.
- To use an integrator of higher order with the same cost as the velocity Verlet integrator, we need to use longer timesteps. Unfortunately, stability problems often result from the use of long timesteps and that was the case in our molecular dynamics simulations.

The above reasons led us to ConfJump, a completely different approach to improve the convergence of our simulations.

2 The **ConfJump** algorithm

A description of the ConfJump algorithm can be found in figure 1. It is a Monte Carlo method which combines 2 kinds of steps :

- hybrid Monte Carlo steps to ensure ergodicity and compute metastable regions and
- jump steps to accelerate convergence.

The following subsections explain details about the algorithm.

Preprocessing :

- 1. Perform a conformational search to find a set $M = (m_1, m_2, \ldots, m_N)$ of N lowenergy configurations. The configurations are given in internal coordinates (Z matrix) (cf. 2.1).
- 2. Compute jump proposition matrix A (cf. 2.2).
- 3. Select an initial configuration $q \in \Omega$ (in Cartesian coordinates).

Until Convergence (Gelman-Rubin Criterion), repeat :

- 1. Pick a random number z in (0, 1).
- 2. If z > jumpRate, perform a hybrid Monte Carlo step.
- 3. Else, perform a jump step :
 - (a) Find¹the nearest low-energy configuration $m_i = f(q)$ in the list M.
 - (b) Select another low-energy configuration m_j with probability A_{ij} .
 - (c) Compute x, the internal coordinates (Z matrix) of q.
 - (d) Compute $\tilde{x} = x + (m_j m_i)$, and transform \tilde{x} to Cartesian coordinates to get the new point \tilde{q} .
 - (e) Check that $f(\tilde{q}) = m_j$, i.e. that the nearest low-energy configuration of the new point is the configuration selected in 3b. If not reject the point (i.e. set $\tilde{q} = q$).
 - (f) Accept the new point with probability $\min(1, e^{-\beta(V(\tilde{q})-V(q))})$ (Metropolis acceptance criterion).

Postprocessing :

1. Identify the metastable conformations using successive PCCA [6] based only on the hybrid Monte Carlo steps.

2. Compute weights
$$\left(w_i \approx \frac{\# \text{ points in conformation } i}{\text{total } \# \text{ points}}\right)$$
.

Figure 1: The ConfJump algorithm

2.1 Search for low-energy regions

The first step of **ConfJump** is the identification of all the low-energy regions. This is a challenging task and a lot of methods have been developed with this aim [5]. Such methods search for the numerous minima of the potential energy. They give representatives of the low-energy regions. But those methods cannot compute the thermodynamic weights of the different conformations.

Our method of choice for finding the low-energy regions is ConFlow, which has been proven empirically to give better results than other algorithms [16]. This method supplies a set of configurations $m_1, m_2, \ldots, m_N \in \Omega$ which are representatives of all the low-energy regions of a molecule. To get a good jump acceptance rate, it is important that these points have a very low-energy, i.e. that they are minima of the potential energy function V.

¹We consider only the flexible torsion angles which describe the conformational space. The nearest minimum f(q) of a configuration $q \in \Omega$ is the one which has the smallest cyclic Euclidian distance for these given torsion angles [15].

2.2 Jump proposition matrix A

 A_{ij} is the probability to jump from the region of m_i to the region of m_j . As the acceptance rate (step 3f) is related to

$$e^{-\beta(V(\tilde{q})-V(q))}$$
.

it is better to jump towards a region of similar or lower energy to get a good acceptance rate. A must be stochastic because

$$1 = \sum_{j=1}^{N} P(\text{jump from } m_i \text{ to } m_j) = \sum_{j=1}^{N} A_{ij}.$$

In addition, to ensure the detailed balance condition for Metropolis Monte Carlo (symmetric proposition criterion), we need that

$$P(\text{jump from } m_i \text{ to } m_j) = P(\text{jump from } m_i \text{ to } m_i)$$

i.e. that A is symmetric. Therefore A must be a double stochastic matrix. This is the only condition on A. As long as A is a double stochastic matrix, the values of A are entirely free. An idea could be to favor jumps towards regions of lower energy. Assume m_j has a lower energy than m_i . It is good when A_{ij} is high because jumps towards regions of lower energy are often accepted. As A must be symmetric, A_{ji} must be high too. That means that the jumps towards regions of higher energy will be favored too. We don't want this effect because these jumps are almost always rejected. Therefore we decide to favor jumps between regions of similar energy. Another advantage is that regions of similar energy often have similar "shapes" (cf. 3 and figure 4). Thus, jumps between these regions often succeed.

To implement this behavior, we set

$$\hat{A}_{ij} = e^{-\beta |V(m_j) - V(m_i)|} \quad 1 \le i, j \le N, \ i \ne j$$

$$\hat{A}_{ii} = 0 \quad 1 \le i \le N \text{ (we never jump towards the current region)}$$

Then we use Ruiz's algorithm [18] to scale the matrix \hat{A} to obtain the jump proposition matrix A. If \hat{A} is nondegenerate, i.e. $\hat{A}_{ij} \neq 0 \ \forall i \neq j$, this is equivalent to finding the unique diagonal matrix D s.t. $A = D\hat{A}D$ is double stochastic [14]. Note that within this process all zero entries remain zero entries, in particular $A_{ii} = 0, \forall i = 1, ..., N$.

In the hybrid Monte Carlo steps, all kinds of jumps occur as well. There are jumps towards regions of lower, higher or similar energy. But all these jumps are rare events. With the jump steps, we do these jumps artificially and we can decide which kind of jumps we favor.

Cyclohexane is a good example where the jump proposition matrix is useful. Cyclohexane has 2 conformations of very low energy (called chair conformations) and 6 conformations of higher energy (called boat). When one uses only standard hybrid Monte Carlo, the probabilities to go from a conformation to another are described in figure 2 left. As the transitions between conformations are rare events, they arise not often. When one uses ConfJump, one gets the results from figure 2 right.

The transitions between conformations of equal energy arise much more often. The other transitions don't change a lot. That means that transitions between boat and chair happen mainly in the hybrid Monte Carlo steps. In table 1, we compare the random strategy, where we jump to a randomly chosen region (other than the same region), and the strategy that employs the jump proposition matrix.

Jump Acceptance Rates (m 70)						
Given points	random	with jump proposition matrix				
2 chairs	3.9	3.9				
2 chairs + 6 boats	0.8	5.3				

Jump Accoptance Rates (in %)

Table 1: Comparing the 2 different strategies to choose the new region



Figure 2: Probabilities to move from a conformation to another. On the left using only hybrid Monte Carlo, on the right using ConfJump. The thickness of the arrows indicates the probability to go from a conformation to another

When the high-energy boat conformations are given as input, the jump acceptance rate is more than 5 times bigger using the jump proposition matrix. The observed behavior has also been verified on bigger molecules. The average jump acceptance rate for the 32 molecules (cf. 3) that we studied increases from 9% to 19% when we use the jump proposition matrix.

2.3 Detailed Balance Condition

ConfJump is ergodic through its hybrid Monte Carlo part. Since the jump proposition matrix A is symmetric, the jump step satisfies the detailed balance condition (note the importance of step 3e of the algorithm for this aim). The hybrid Monte Carlo method satisfies the detailed balance condition. Therefore ConfJump converges to the correct distribution π .

3 Results

We want to compare the ConfJump algorithm with the hybrid Monte Carlo method. All the simulations are conducted with a jumpRate of 20% at a temperature of 300K. For the hybrid Monte Carlo steps, we use 60 molecular dynamics steps of 1.3fs.

First we did a test for 2 simple molecules where the exact thermodynamic weights are known: butane and cyclohexane. For butane we did simulations of 5,000 steps and for cyclohexane 50,000 steps.

	butane			cyclohexane	
conformations	$gauche^-$	trans	$gauche^+$	chair 1	chair 2
$exact^2$	16	68	16	50	50
hybrid Monte Carlo	27	53	20	62	38
ConfJump	19	64	16	52	48

Table 2: Comparison of the thermodynamic weights (in %).

Cyclohexane is a really good example for the efficiency of ConfJump because the barrier between the 2 chair conformations is very high. Therefore the moves in hybrid Monte Carlo from one conformation to another are very rare.

We go on by testing ConfJump on the 32 molecules listed in [5]. This is a typical set of drug-like molecules, which have between one and eleven freely rotatable bonds.

We did a simulation with 20'000 steps of ConfJump. Then we ran exactly the same program with a jumpRate of zero, thus performing only standard hybrid Monte Carlo. We ran this simulation for the same amount of CPU time (on a 1,6 MHz processor) needed by ConfJump (including minima search). We did the Monte-Carlo simulation using 5 Markov chains with different starting

²from a very long simulation



Molecule name, Jump Acceptance Rate and Gelman-Rubin after a given time

Figure 3: Comparison of ConfJump and hybrid Monte Carlo. Molecules sorted by increasing number of flexible (rotatable) torsion angles

configurations. Thus, we can compute the Gelman-Rubin convergence indicator [9]. The Gelman-Rubin convergence criterion compares the total variance of the 5 chains with the variance of each individual chain. Gelman-Rubin convergence indicator close to one means convergence. The results are shown in figure 3.

They clearly show ConfJump's superiority over the standard hybrid Monte Carlo approach. For all molecules but one (1FKG) ConfJump was better than the hybrid Monte Carlo method. For a given amount of time, it is much better to perform first a minima search and then a sampling using the results of that search than conducting only a sampling in the hope that the algorithm will find all regions of low-energy on its own.

The rate of accepted jumps varies between 0.2% and 77.5%. It decreases while the number of flexible torsion angles increases. The geometric similarity of conformations is important for the jump acceptance rate. When the conformations have more or less the same "shape" in internal coordinates, than the jump acceptance rate is better (see figure 4). Currently, we try to gather information about the "shapes" of the conformations during the minima search phase. We then want to use this information in the jump steps, e.g. as described in [24].



Figure 4: Three different situations for a jump step. The two axes represent two given internal coordinates. On the left a jump which succeeds. The two conformations have more or less the same shape. In the middle the jump fails because the relative positions of m_i and m_j in the conformation are different. On the right the jump fails because the conformations have very different shapes.

4 Conclusion

We have shown that performing a minima search and then using the information obtained that way in the sampling phase is much more efficient than performing only a sampling. The advantage of using the hybrid Monte Carlo method combined with jumps is that at the end we can still compute dynamical properties such as metastable conformations and transition probabilities. We just do these analyses on all the hybrid Monte Carlo steps ignoring the steps with jumps. The major importance of the jump proposition matrix to enhance the acceptance rate must be emphasized as well. It is worth to note that ConfJump can easily be generalized to other domains where the "critical slowing down" problem arises.

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