### Level-Set Variational Implicit-Solvent Modeling of Molecular Solvation

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## OUTLINE

- 1. Introduction
- 2. A variational model of solvation
- 3. The level-set method
- 4. Numerical results
- 5. Conclusions

## **1. Introduction**

#### **Basic facts**

- Biological processes such as molecular recognition and protein folding occur in solution.
- Solute-solvent interactions are crucial in determining solvation free energies, and hence bimolecular conformations and dynamics.



#### **Explicit solvent vs. implicit solvent**

Explicit solvent: solvent atoms treated explicitly (e.g., MD).

- First principle
- Accurate
- Small systems
- Statistics



- Implicit (or continuum) solvent: solvent atoms treated implicitly; and solvent effects are coarse-grained.
  - Mean-field approximation
  - Efficient
  - Large systems
  - Thermodynamics



#### Main interactions in implicit solvation

#### Electrostatic interactions

Fundamental, many-body, long-range.

Solvent mediated like-charge attractions.

Angelini *et al.,* PNAS, **100,** 8634 (2003)

Coulomb's law:

$$\vec{F} = \frac{1}{4\pi\varepsilon_0} \frac{Q_1 Q_2}{r^3} \vec{r}$$

Poisson's equation:

$$-\nabla \cdot \varepsilon \varepsilon_0 \nabla \psi = \rho$$

local dielectric screening by water

With counterions and salt:

The Poisson-Boltzmann (PB) equation.





#### Excluded volume and van der Waals dispersion



#### Hydrophobic interactions

Water does not like to be at an interface: missing attractive interactions; rearranging. A hydrophobic particle is not well solvated.

#### **Curvature effects at small cales**





Vapor

Liquid

 $\gamma_0$ 

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#### **Commonly used implicit-solvent models**



Surface energy PB/GB calculations

- Get data of biomolecules.
- Generate solute-solvent interface.
- Calculate surface energy.

 $G = G_{np} + G_p$ 

Calculate the electrostatic free energy using PB/GB with the surface as dielectric boundary.

coluto atomo



$$G_{np} = \sum_{i}^{\text{solute atoms}} a_i S_i + b_i + PV + G_{vdw} \quad (S_i: \text{Surface area})$$

## Example 1. Capillary evaporation in hydrophobic confinement.



## Example 2. A receptorligand (pocket wallmethane atom) system.

Setny, J. Chem. Phys. **127**, 054505 (2007).



MD: weakly solvated pocket, strong hydrophobic attraction.

SASA/MSA: Onset of attraction is wrong by 2-4 Angstroms!



#### **Example 3. Evaporation in proteins.**

MD simulations of the melittin protein tetramer

- Water in hydrophobic core
- Stable nanobubble

Liu et al., Nature, 437, 159 (2005)

- More MD simulations
  - Electrostatics
  - Curvature

Giovambattista *et al.,* PNAS, **105**, 2274 (2008). Wang, Friesner, & Berne, J. Phys. Chem. B, **114**, 7294 (2010).



t = 0 ps





t = 300 ps

#### **Example 4. Evaporation in hydrophobic channels**



 $E > E_c$ 

Pore length ~ 1nm Pore radius ~ 0.5nm

MD: a narrow hydrophobic pore can be empty of water:

Nanobubble blocks ion permeation!

But: pore fills when a critical electric field ( $E > E_c$ ) is applied across the pore:

lons can permeate!

Dzubiella, Allen, & Hansen, J. Chem. Phys. 120, 5001 (2004).

#### **Possible issues of fixed-surface models**

- Hydrophobic cavities, curvature correction.
- Decoupling of polar and nonpolar contributions.

#### Strong curvature effects at small scales



## 2. A Variational Model of Solvation

#### A variational implicit-solvent model (VISM)

- Dzubiella, Swanson, & McCammon, Phys. Rev. Lett. 96, 087802 (2006)
- Dzubiella, Swanson, & McCammon, J. Chem. Phys. **124**, 084905 (2006)

#### **Guiding principles**

Solvation structure



- = Solute atomic positions + Solute-solvent interface.
- Free-energy minimization determines solute-solvent interfaces.
- Free energy couples different interactions: polar, nonpolar, dispersive, etc.

A free-energy functional  $\Omega_w$  $G[\Gamma] = G_{geom}[\Gamma] + G_{vdW}[\Gamma] + G_{elec}[\Gamma]$  $G_{geom}[\Gamma] = Pvol(\Omega_m) + \int_{\Gamma} \gamma(\vec{r}) dS$  $c_i^{\infty}, q_i, \rho_w$  $Pvol(\Omega_m)$ : Creation of a cavity in the solvent P= Liquid-vapor pressure difference  $\int_{\Gamma} \gamma(\vec{r}) dS$ : Molecular rearrangement near the interface  $\gamma = \gamma(\vec{r})$ : Surface tension  $\gamma(\vec{r}) = \gamma_0 [1 - 2\tau H(\vec{r})]$  (Scaled Particle Theory)  $\gamma_0$ : the (planar) surface tension  $\tau$ : the Tolman length, a fitting parameter  $H = H(\vec{r})$ : mean curvature 18

$$G_{geom}[\Gamma] = Pvol(\Omega_m) + \gamma_0 area(\Gamma) - 2\gamma_0 \tau \int_{\Gamma} HdS \quad \left(+c_K \int_{\Gamma} KdS\right)$$

## Hadwiger's Theorem

Let C = the set of all convex bodies,

M = the set of finite union of convex bodies.

If  $F: M \to R$  is

- rotational and translational invariant,
- additive:

 $F(U \cup V) = F(U) + F(V) - F(U \cap V) \qquad \forall U, V \in M,$ 

conditionally continuous:

then

$$F(U) = aVol(U) + bArea(\partial U) + c \int_{\partial U} H dS + d \int_{\partial U} K dS \quad \forall U \in M.$$

Application to nonpolar solvation

Roth, Harano, & Kinoshita, Phys. Rev. Lett. **97**, 078101 (2006). Harano, Roth, & Kinoshita, Chem. Phys. Lett. **432**, 275 (2006)

 $U_i, U \in C, U_i \rightarrow U \Rightarrow F(U_i) \rightarrow F(U),$ 

$$G_{vdW}[\Gamma] = \rho_w \int_{\Omega_w} U(\vec{r}) dV$$

van der Waals solute-solvent dispersive interaction

$$U(\vec{r}) = \sum_{i} U_{i}(|\vec{r} - \vec{r}_{i}|)$$
$$U_{i}(r) = U_{LJ,i}(r) = 4\varepsilon_{i} \left[ \left(\frac{\sigma_{i}}{r}\right)^{12} - \left(\frac{\sigma_{i}}{r}\right)^{6} \right]$$



- $G_{elec}[\Gamma]$  Electrostatic free energy
  - The Poisson-Boltzmann (PB) theory
  - The Coulomb-field or Yukawa-field approximation

#### The Poisson-Boltzmann (PB) theory

Electrostatic free energy

$$\begin{aligned} G_{elec}[\Gamma] &= \int \left[ -\frac{\varepsilon \varepsilon_0}{2} |\nabla \psi|^2 + \rho_f \psi - \beta^{-1} \chi_w \sum_j c_j^\infty (e^{-\beta q_j \psi} - 1) \right] dV \\ \psi &= \text{ electrostatic potential} \\ \varepsilon &= \begin{cases} \varepsilon_m & \text{ in solute region } \Omega_m \\ \varepsilon_w & \text{ in solvent region } \Omega_w \end{cases} \\ \rho_f &= \text{ fixed charges of molecular atoms} \end{aligned}$$

 $\chi_w$  = characteristic function of  $\Omega_w$ 

**PBE:** 
$$-\nabla \cdot \varepsilon \varepsilon_0 \nabla \psi + \chi_w \beta^{-1} \sum_j c_j^{\infty} q_j e^{-\beta q_j \psi} = \rho_f$$

# Coupling solute molecular mechanics with implicit solvent

Molecular mechanical interactions of solute atoms

$$V[\vec{r}_{1},...,\vec{r}_{N}] = \sum_{i,j} W_{bond}(\vec{r}_{i},\vec{r}_{j}) + \sum_{i,j,k} W_{bend}(\vec{r}_{i},\vec{r}_{j},\vec{r}_{k}) + \sum_{i,j,k,l} W_{torsion}(\vec{r}_{i},\vec{r}_{j},\vec{r}_{k},\vec{r}_{l}) + \sum_{i,j} W_{LJ}(\vec{r}_{i},\vec{r}_{j}) + \sum_{i,j} W_{Coulomb}(\vec{r}_{i},Q_{i};\vec{r}_{j},Q_{j})$$

An effective total Hamiltonian

$$H[\Gamma; \vec{r}_1, ..., \vec{r}_N] = V[\vec{r}_1, ..., \vec{r}_N] + G[\Gamma; \vec{r}_1, ..., \vec{r}_N],$$
  
min  $H[\Gamma; \vec{r}_1, ..., \vec{r}_N] \implies$  Equilibrium conformations

## 3. The Level-Set Method

**The level-set method** 

Interface motion

 $V_n = V_n(\vec{r},t)$  for  $\vec{r} \in \Gamma(t)$ 

• Level-set representation  $\Gamma(t) = \{ \vec{r} \in \Omega : \varphi(\vec{r}, t) = 0 \}$ 

The level-set equation  $\varphi_t + V_n |\nabla \varphi| = 0$ 





$$\begin{aligned} \varphi(\vec{r}(t),t) &= 0 & \Longrightarrow & \varphi_t + \nabla \varphi \cdot \vec{r}_t = 0 \\ \nabla \varphi \cdot \vec{r}_t &= \left(\frac{\nabla \varphi}{|\nabla \varphi|} \cdot \vec{r}_t\right) |\nabla \varphi \models (\vec{n} \cdot \vec{r}_t) |\nabla \varphi \models V_n |\nabla \varphi| \end{aligned}$$

#### **Examples of normal velocity**

Geometrically based motion

Notion by mean curvature  $V_n = -H$ 

• Motion by the surface Laplacian of mean curvature  $V_n = \Delta_s H$ 

External field

$$\begin{cases} u_t - \Delta u = 0 & \text{in } \Omega_{-} \cup \Omega_{-} \\ u = -H & \text{on } \Gamma \\ \frac{\partial u}{\partial n} = 0 & \text{on } \partial \Omega \\ V_n = \begin{bmatrix} \frac{\partial u}{\partial n} \end{bmatrix} & \text{on } \Gamma \end{cases}$$



#### Level-set formulas of geometrical quantities

Gaussian curvature  $K = \vec{n} \cdot adj(He(\varphi))\vec{n}$ 

Surface integral  $\int_{\Gamma} f(\vec{r}) dS = \int_{R^3} f(\vec{r}) \delta(\varphi) dV$ 

• Volume integral  $\int_{\Omega} f(\vec{r}) dV = \int_{R^3} f(\vec{r}) [1 - H(\varphi)] dV$ 

#### Topological changes

- Merging
- ▶ Break-up
- Disappearing
- Nucleation?

#### Accuracy issues

- Interface approximation
- Conservation of mass
- Rigorous analysis



## **Application to variational solvation**

#### Relaxation

$$\begin{split} \varphi_{t} + V_{n} \mid \nabla \varphi \mid &= 0 \\ \frac{d\vec{r}_{i}}{dt} = -\nabla_{\vec{r}_{i}} H[\Gamma; \vec{r}_{1}, ..., \vec{r}_{N}] = -\nabla_{\vec{r}_{i}} V[\vec{r}_{1}, ..., \vec{r}_{N}] - \nabla_{\vec{r}_{i}} G[\Gamma] \\ V_{n} &= -\delta_{\Gamma} H[\Gamma; , \vec{r}_{1}, ..., \vec{r}_{N}] = -\delta_{\Gamma} G[\Gamma] \\ \delta_{\Gamma} G[\Gamma](\vec{r}) &= P + 2\gamma_{0} [H(\vec{r}) - \tau K(\vec{r})] - \rho_{w} U(\vec{r}) + \delta_{\Gamma} G_{elec}[\Gamma] \\ \delta_{\Gamma} \int_{\Omega} dV = 1 \qquad \delta_{\Gamma} \int_{\Gamma} dS = -2H \qquad \delta_{\Gamma} \int_{\Gamma} HdS = -K \end{split}$$

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#### **Effective electrostatic surface force**

$$\delta_{\Gamma} G_{elec}[\Gamma](\vec{r}) = \frac{1}{2} \left( \frac{1}{\varepsilon_m} - \frac{1}{\varepsilon_s} \right) |\varepsilon(\vec{r}) \nabla \psi(\vec{r})|^2 - \beta^{-1} \sum_j c_j^{\infty} (e^{-\beta q_j \psi(\vec{r})} - 1)$$

Charge neutrality, convexity, and Jensen's inequality  $\Longrightarrow \delta_{\Gamma}G_{elec}[\Gamma] > 0$  Force attractive to solutes! See: B. Chu, Molecular Forces, Wiley, 1967.

Lemma

$$\int (\delta_{\Gamma,z} u_{\Gamma}) v dV = (u_m - u_w) v(z) \qquad \Omega_m$$

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 $\Omega_{\rm w}$ 

n

 $\Delta \Omega$ 

#### **Discretization of the level-set equation**

$$\varphi_t + V_n |\nabla \varphi| = 0$$
  
$$V_n = -P - 2\gamma_0 [H(\vec{r}) - \tau K(\vec{r})] + \rho_w U(\vec{r})$$

Forward Euler for time

$$\varphi^{k+1}(x) - \varphi^k(x) = -\Delta t V_n^k(x) |\nabla \varphi^k(x)|$$

Decomposition $\varphi_t = A + B$ Central differencing for $A = 2\gamma_0 [H(\vec{r}) - \tau K(\vec{r})] |\nabla \phi|$ Upwinding for $B = [P - \rho_w U(\vec{r})] |\nabla \phi|$ 

## **Convergence test on a single charged particle** $G(R) = 4\pi(R^2 - 2\tau R) + 16\pi\rho_w \left(\frac{\sigma^{12}}{9R^9} - \frac{\sigma^6}{3R^3}\right) - \frac{Q^2}{8\pi\varepsilon_0} \left(\frac{1}{\varepsilon_m} - \frac{1}{\varepsilon_w}\right)$



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#### Algorithm

Step 1. Input parameters and initialize level-set function Step 2. Calculate the normal and curvatures Step 3. Calculate and extend the normal velocity Step 4. Solve the level-set equation Step 5. Reinitialize the level-set function Step 6. Solve ODEs for the motion of solute particles Step 7. Set  $t := t + \Delta t$  and go to Step 2

#### **New level-set techniques**

- Pre-computation of the potential
- Numerical regularization
- Fast numerical integration
- Local level-set method

## Efficiency

- 4,000 solute atoms, 50x50x50 grid size, a good initial
  - guess 5 minutes
- 4,000 solute atoms, high resolution, a bad initial guess
  - → and high resolution
- Dynamics: a different situation

## **4. Numerical Results**

#### **Parameters**

Pressure difference P (bar) Planar surface tension  $\gamma_0 (k_B T)$ The Tolman length  $\boldsymbol{\tau}$  ( $\overset{\circ}{A}$ ) Water density  $\rho_w$  ( $\stackrel{\circ}{A}^{-3}$ ) LJ parameters  $\sigma$  (Å)  $\boldsymbol{\mathcal{E}}$   $(k_{\rm B}T)$ Point charges  $Q_i$  (e)



A typical plot of free energy vs. optimization steps.

#### **Example 1. Two xenon atoms**



PMF: the level-set method (circles) and MD simulations (solid line). Paschek, J. Chem. Phys. **120**, 6674 (2004).





Level-set (circles) vs. MD (line) calculations.

MD: Koishi *et al.* Phys. Rev. Lett., **93**, 185701 (2004); J. Chem. Phys., **123**, 204707 (2005)

#### **Example 3. Two helical alkanes (~30 atoms)**





Solvation free energy from MD  $\simeq -1k_BT$ 

Best fit Tolman length  $\tau = 1.2 \ \text{\AA}$ 

Side note: enthalpy-entropy compensation in solvation:

Solvation free energy is a difference of big numbers:

Solvation entropy  $\simeq 49k_BT$ 

Solvation enthalpy  $\simeq -50k_BT$ 

A big problem for solvation free-energy calculations!

#### **Example 5. A Hydrophobic receptor-ligand system**



Each wall consists of 4,242 atoms.

System setup for the levelset VISM calculation.

















Free energy vs. the distance between ligand and wall: a bimodal behavior.

#### **Example 6. A model system of 4 atoms**





#### Left: initial positions. Right: final positions.





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## **Example 7. A benzene molecule**







### **Example 8. An ethane molecule**









### **Example 9. A two-particle system: the surface** motion influences the particle motion



## **5. Conclusions**

#### Accomplishments

- Modeling improvement
  - Coupling with molecular mechanics
  - Coulomb-field and Yukawa-field approximations
  - Electrosttic surface forces
- A level-set method for variational solvation
  - Capturing hydrophobic cavities
  - New level-set techniques

#### **Current and future work**

- Coupling the PB and level-set calculations
- Monte Carlo level-set VISM
- Solvent dynamics: Rayleigh-Plesset equation
- Multiscale modeling and simulation
- Application to molecular recognition and drug design
- Derivation of the free-energy functional
- Constrained motion by mean curvature

## **Thank You !**