



# Advanced Molecular Dynamics. Thermostats, Barostats and Nuclear Quantum Effects

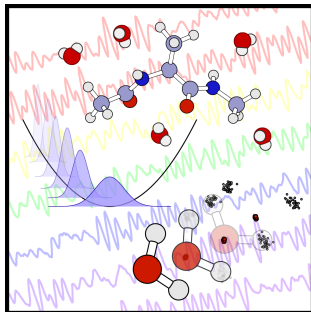
Michele Ceriotti - <http://cosmo.epfl.ch>

Materials Simulations using Quantum Espresso, Jan 2017



# Outline

- 1 Efficient constant-temperature sampling:
  - White and colored-noise Langevin dynamics
  - Multiple time stepping, replica exchange
- 2 Sampling different ensembles: barostats
- 3 Path integral molecular dynamics: accurate modelling of quantum nuclear fluctuations
- 4 Examples



# Checklist of approximations

- Classical dynamics of a system of atoms with positions  $\mathbf{q}$  and momenta  $\mathbf{p}$ , described by the Hamiltonian

$$H(\mathbf{p}, \mathbf{q}) = K(\mathbf{p}) + V(\mathbf{q}) = \sum_i \frac{\mathbf{p}_i^2}{2m_i} + V(\mathbf{q})$$

- We assume  $V$  is given (force fields, electronic structure calculation)
  - In all cases, strictly Born-Oppenheimer
- Want to generate  $(\mathbf{p}, \mathbf{q})$  configurations consistent with given thermodynamic conditions
  - We focus (mostly) on the canonical ( $NVT$ ) ensemble

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

# Sampling by molecular dynamics

- Hamilton's equations can be used to generate a trajectory

$$\dot{\mathbf{p}} = -\partial V / \partial \mathbf{q}, \quad \dot{\mathbf{q}} = \mathbf{p} / m$$

- Fulfills the *necessary*, "global" condition for sampling the canonical ensemble,

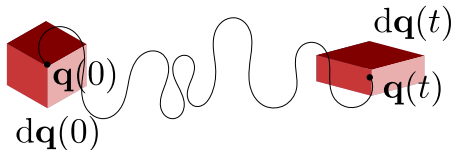
$$\int d\mathbf{q} P(\mathbf{q}, \mathbf{p}) P(\mathbf{q}, \mathbf{p} \rightarrow \mathbf{q}', \mathbf{p}') = P(\mathbf{q}', \mathbf{p}').$$

Clean proof with a Liouville operator formalism. The ingredients are:

- Conservation of probability density

$$\frac{dP}{dt} \propto e^{-\beta H} \frac{dH}{dt}, \quad \frac{dH}{dt} = \frac{\partial H}{\partial \mathbf{p}} \cdot \dot{\mathbf{p}} + \frac{\partial H}{\partial \mathbf{q}} \cdot \dot{\mathbf{q}} = -\frac{\partial H}{\partial \mathbf{p}} \cdot \frac{\partial H}{\partial \mathbf{q}} + \frac{\partial H}{\partial \mathbf{q}} \cdot \frac{\partial H}{\partial \mathbf{p}} = 0$$

- Conservation of phase-space volume (symplectic property)





# Ergodicity of sampling

- Underlying assumption behind importance sampling (by MD or MC) is **ergodicity**:

$$\lim_{M \rightarrow \infty} \frac{1}{M} \sum_i A(\mathbf{q}_i) = \int d\mathbf{q} P(\mathbf{q}) A(\mathbf{q})$$

- This is an additional condition, that is very hard to prove in practice.
- We always have a finite  $M$ , so the question is: *how much* ergodic is the trajectory? How can we “measure” ergodicity?
- The key tool to assess the ergodicity of a trajectory for computing  $\langle A \rangle$  is the autocorrelation function

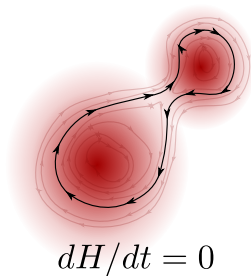
$$c_{AA}(t) = \langle A(0) A(t) \rangle$$

- Direct link with the error in the mean of a trajectory of length  $T$

$$\epsilon_A^2(T) = \frac{\sigma_A^2}{T} \int_{-T}^T d\Delta c_{AA}(\Delta) \left(1 - \frac{|\Delta|}{T}\right)$$

# Constant-temperature molecular dynamics

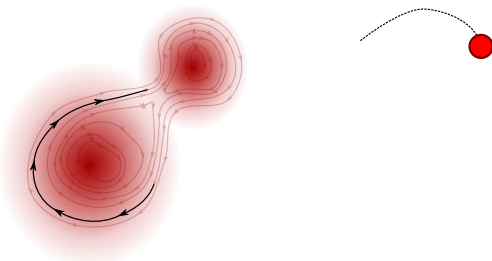
- Plain, Hamiltonian MD conserves energy and is not ergodic
- Must modify the dynamics to model the interaction with a heat bath (**thermostats**)
- Andersen thermostat: randomize atomic velocities every now and then
  - Exploits factorization of the canonical partition function
  - Simple, physically sound and effective



Andersen, J. Chem. Phys. 1980

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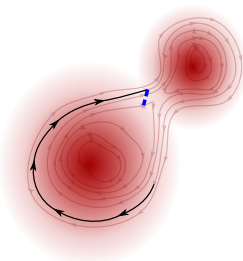
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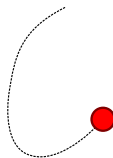
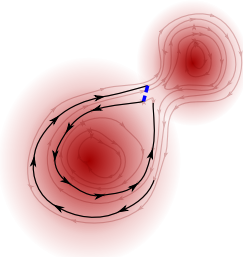
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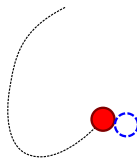
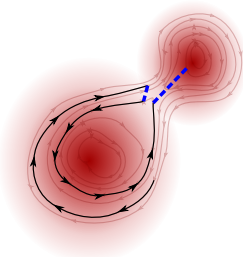
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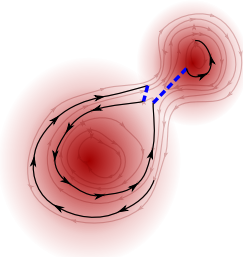
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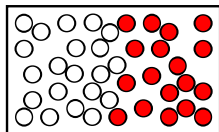
# Getting a conserved quantity

- Having a conserved quantity is handy to monitor integration
- Thermostats implement ergodic canonical sampling, so total energy fluctuates
- Very general solution: keep track of the heat flow to the bath
  - Compute kinetic energy before and after the thermostat,  $K_0$  and  $K_f$
  - Accumulate  $\Delta H \leftarrow \Delta H + K_0 - K_f$
  - Conserved quantity is  $\tilde{H} = H + \Delta H$
- This works best with symmetric-split velocity Verlet
  - 1 Apply thermostat for  $dt/2$ , keep track of  $\Delta H$
  - 2 Symmetric-split Hamiltonian evolution of  $(\mathbf{p}, \mathbf{q})$
  - 3 Apply thermostat for  $dt/2$ , keep track of  $\Delta H$



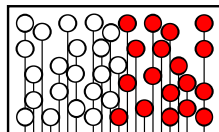
# Local and global thermostats

- “Global” thermostats enforce the correct distribution of the *total* kinetic energy (Berendsen<sup>1</sup>, Nosé-Hoover, Bussi)
  - Gentle on the dynamics, but rely on the intrinsic Hamiltonian dynamics to relax internal degrees of freedom
- “Local” thermostats enforce the correct distribution of *each component* of the momentum (Andersen, Langevin, massive NHC)
  - More aggressive, slower collective dynamics, but also effective for poorly ergodic systems (e.g. crystals)



global therm.

$$P(K) \propto K^{3N/2-1} e^{-\beta K}$$



local therm.

$$P(\mathbf{p}) \propto e^{-\beta \mathbf{p}^2 / 2m}$$

<sup>1</sup>Does not give proper canonical sampling!

# Deterministic and stochastic thermostats

- Nosé-Hoover thermostat: extended-Lagrangian approach, **deterministic** equations of motion

$$\dot{q} = \frac{p}{m}, \quad \dot{p} = -\frac{\partial V}{\partial q} - p \frac{p_s}{Q}, \quad \dot{p}_s = \frac{p^2}{m} - \frac{1}{\beta}, \quad \dot{s} = \frac{p_s}{Q}$$

- Not ergodic, must introduce chains to make the dynamics chaotic
  - The local version is not rotationally invariant
  - Integration is not straightforward, must use multiple time step
- Langevin-style thermostats: intrinsically **stochastic** dynamic

$$\dot{q} = \frac{p}{m}, \quad \dot{p} = -\frac{\partial V}{\partial q} - \gamma p + \sqrt{2m\gamma/\beta} \xi, \quad \langle \xi(t) \xi(0) \rangle = \delta(t)$$

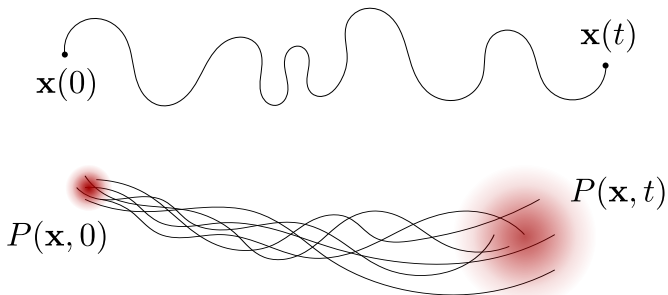
- Ergodic, very natural model for coupling to a heat bath
- Linear equations, very stable and easy to integrate
- Require some care with the random number generator (parallelism!)

Nosé, J. Chem. Phys. 1984; Hoover, Phys. Rev. A 1985; Schneider & Stoll, Phys. Rev. B 1978

# Stochastic differential equations

- Stochastic differential equations e.g.  $\dot{x} = a(x, t) + b(x, t) \xi$ , where  $\xi(t)$  is a “Gaussian white noise” term can be integrated with some rigor using Ito/Stratonovich calculus
- They are best understood in terms of the associated Fokker-Planck equation for the time evolution of the probability distribution

$$\frac{\partial}{\partial t} P(x, t | x_0, t_0) = -\frac{\partial}{\partial x} [a(x, t) P] + \frac{1}{2} \frac{\partial^2}{\partial x^2} [b(x, t)^2 P]$$



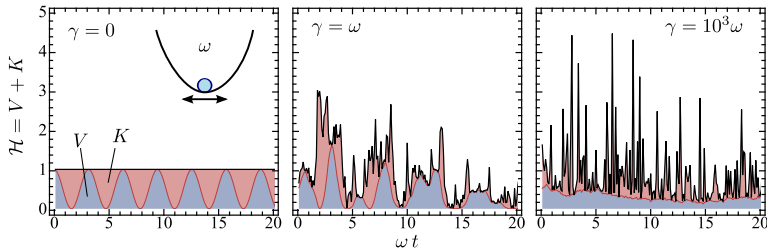
# Langevin equation in atomistic simulations

- Langevin dynamics models the interaction with a thermal bath

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- Can be used in molecular dynamics to sample configurations consistent with constant temperature
- Crucial aspect: how efficient is that? Use autocorrelation time

$$\tau_V = \int_0^\infty \langle V(t) V(0) \rangle dt$$



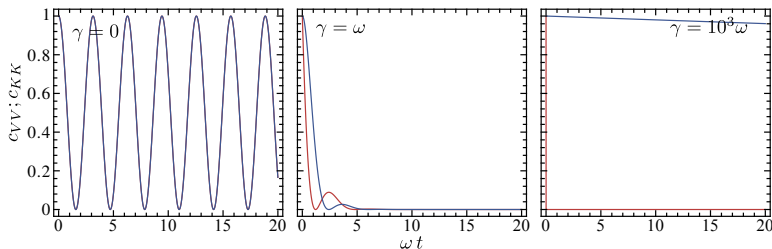
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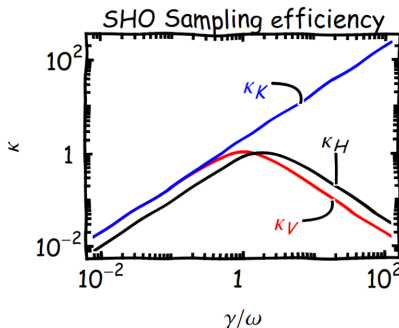
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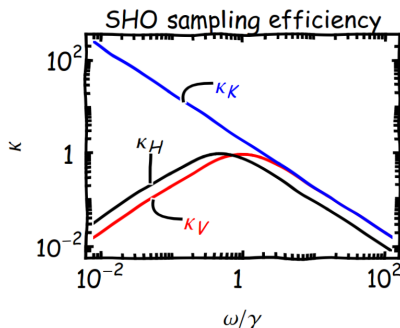
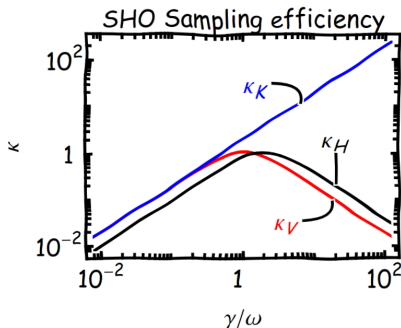
# Sampling efficiency of Langevin dynamics

- Sampling efficiency: the intrinsic time scale divided by the correlation time  $\kappa = 2/\tau\omega$ . The efficiency  $\kappa$  is smaller than one
- $\gamma \ll \omega$ : underdamping;  $\gamma \gg \omega$ : overdamping;  $\gamma \approx \omega$ : critical damping
- PB: atomistic simulations involve vibrational modes spanning multiple time scales – how can we pick just one value of  $\gamma$ ?



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# A Generalized Langevin Equation

- **Langevin equation:** modify Newton's equations with a **viscous friction** and **white-noise force** term.
  - A GLE framework based on **colored noise**
    - Markovian formulation - dynamics and sampling can be estimated analytically
    - One can tune the parameters based on these estimates, and obtain all sorts of useful effects

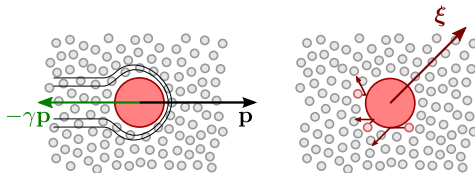
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$$\dot{p}(t) = f(q) - \int_0^\infty K(s) p(t-s) ds + \sqrt{2mk_B T} \zeta(t), \quad \langle \zeta(t) \zeta(0) \rangle = K(t)$$

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$$\begin{pmatrix} \dot{q}(t) \\ \dot{p} \\ \dot{s} \end{pmatrix} = \begin{pmatrix} p(t)/m \\ -V'(q) \\ \mathbf{0} \end{pmatrix} - \begin{pmatrix} a_{pp} & \mathbf{a}_p^T \\ \bar{\mathbf{a}}_p & \mathbf{A} \end{pmatrix} \begin{pmatrix} p \\ \mathbf{s} \end{pmatrix} + \mathbf{B}\xi$$

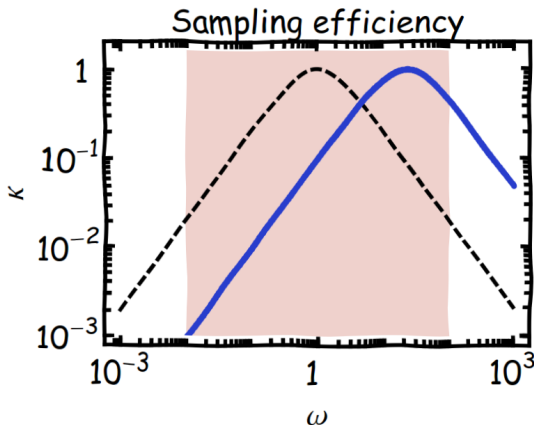
Ceriotti, Bussi, Parrinello PRL 102 (2009)

Ceriotti, Bussi, Parrinello JCTC 6(2010)

Morrone, Markland, Ceriotti, Berne JCP 134 (2011)

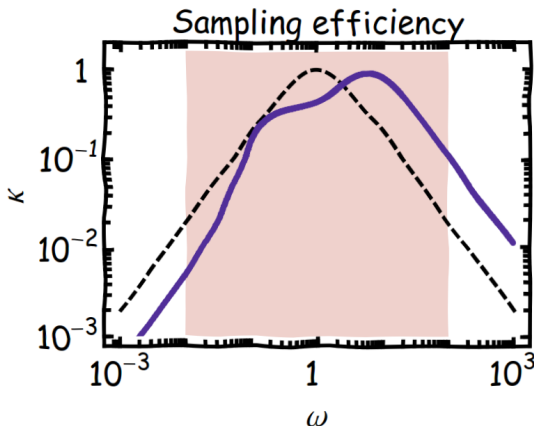
# Optimal sampling by colored noise

- Revisit the problem of canonical sampling of a system with many normal modes
- Start off with a random (bad!) choice of colored-noise parameters
- Iteratively optimize. . .



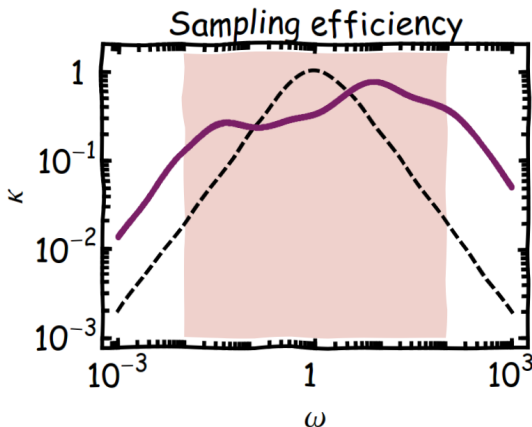
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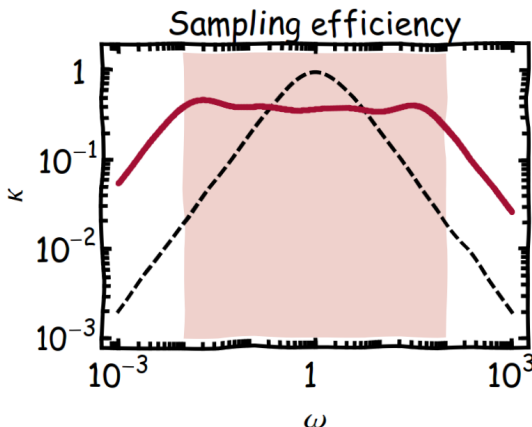
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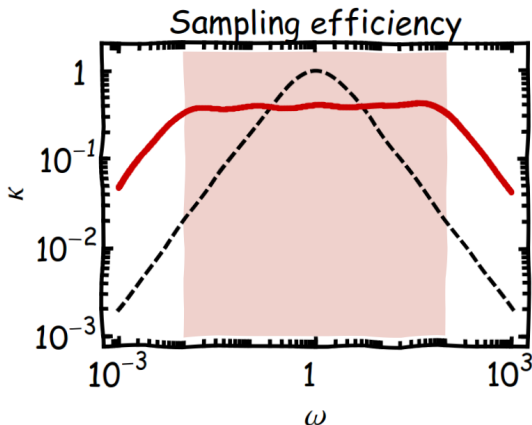
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# Beyond canonical GLE

- It is possible to generalize further the GLE framework, by breaking the fluctuation-dissipation theorem:  $K(t) \neq \langle \zeta(t) \zeta(0) \rangle$
- Simple non-eq. example: two thermostats at different temperature and different coupling curves
  - A steady state will be reached with frequency-dependent  $T$



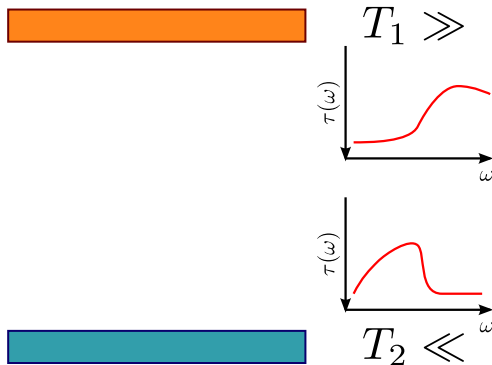
$$T_1 \gg$$



$$T_2 \ll$$

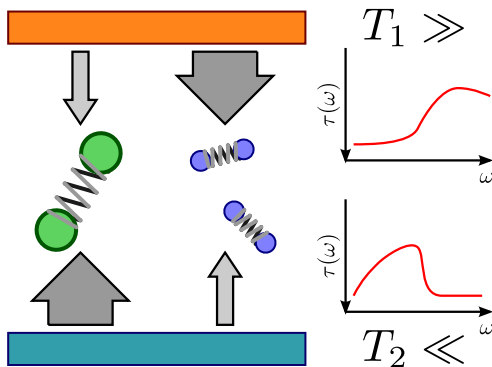
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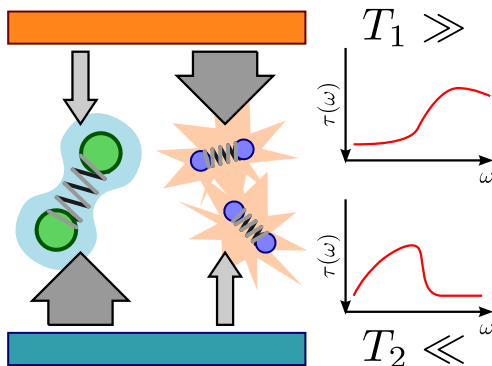
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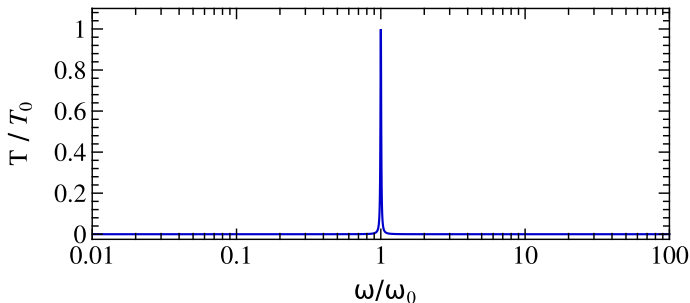
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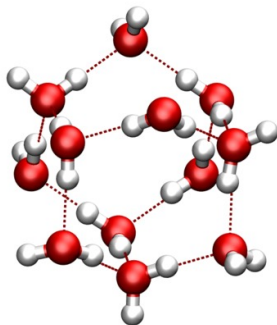
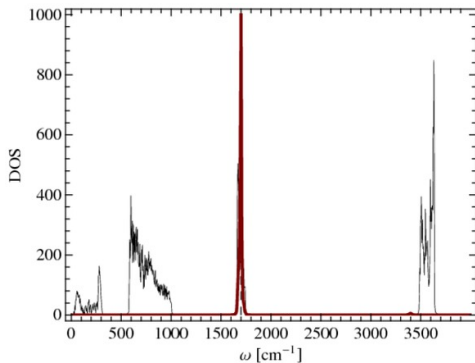
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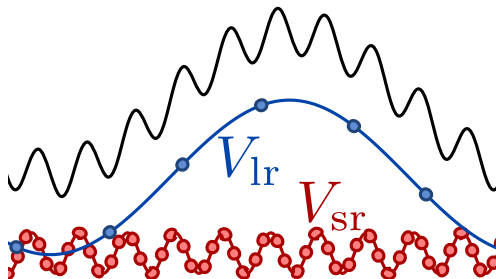


Selective NM excitation in hexagonal ice. Comparison of the NVE density of states and that obtained by targeted  $\delta$ -thermostats. Atomic displacements have been magnified for clarity.

# Multiple time stepping

- Can we make force evaluation cheaper?
- Idea: multiple time stepping: if we can break the potential into a cheap short-range part and an expensive long-range part  $V = V_{\text{sr}} + V_{\text{lr}}$  we can use different time steps for the two components
- Symmetric splitting preserves important symmetries and is most stable

$$e^{i\mathcal{L}\Delta t} \approx e^{i\mathcal{L}_{\text{lr}}\Delta t/2} \left[ e^{i\mathcal{L}_{\text{sr}}\Delta t/2M} e^{i\mathcal{L}_q\Delta t/M} e^{i\mathcal{L}_{\text{sr}}\Delta t/2M} \right]^M e^{i\mathcal{L}_{\text{lr}}\Delta t/2}$$



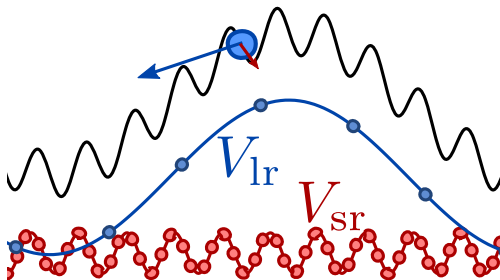




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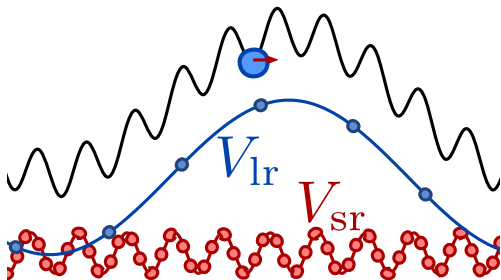


$$\begin{aligned} p &\leftarrow p + f_{\text{lr}} \frac{\Delta t}{2} \\ p &\leftarrow p + f_{\text{sr}} \frac{\Delta t}{2M} \\ &\vdots \end{aligned}$$

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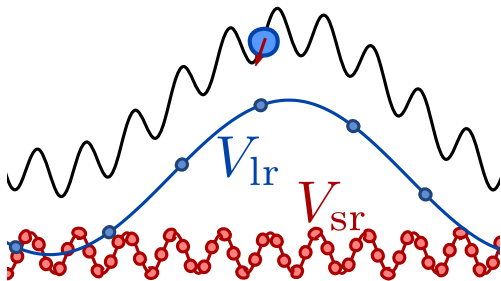
$$\begin{aligned} & \vdots \\ q & \leftarrow q + \frac{p}{m} \frac{\Delta t}{M} \\ p & \leftarrow p + f_{\text{sr}} \frac{\Delta t}{2M} \\ p & \leftarrow p + f_{\text{sr}} \frac{\Delta t}{2M} \\ & \vdots \end{aligned}$$

Tuckerman, Berne, Martyna, JCP (1992)

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$$\begin{aligned} & \vdots \\ q & \leftarrow q + \frac{p}{m} \frac{\Delta t}{M} \\ p & \leftarrow p + f_{\text{sr}} \frac{\Delta t}{2M} \\ p & \leftarrow p + f_{\text{sr}} \frac{\Delta t}{2M} \\ & \vdots \end{aligned}$$

Tuckerman, Berne, Martyna, JCP (1992)

# Multiple time stepping

- Can we make force evaluation cheaper?
- Idea: multiple time stepping: if we can break the potential into a cheap short-range part and an expensive long-range part  $V = V_{\text{sr}} + V_{\text{lr}}$  we can use different time steps for the two components
- Symmetric splitting preserves important symmetries and is most stable

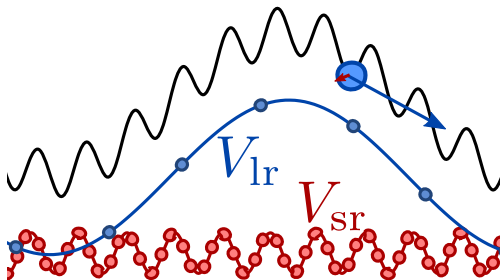
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⋮

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□

Tuckerman, Berne, Martyna, JCP (1992)

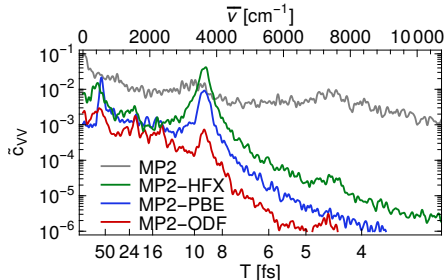
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- How to deal with a first-principles setting? “Simple” if you can compute a cheap and an expensive version of  $V$  whose difference is “long-range”:

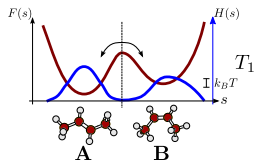
$$V = V_{\text{cheap} \equiv \text{sr}} + (V_{\text{exp.}} - V_{\text{cheap}})_{\equiv \text{lr}}$$



Iftimie, Schofield JCP 2011; Marsalek, Markland JCP 2016; Kapil, Vandevondele, Ceriotti JCP 2016

# Sampling many $T$ with replica exchange

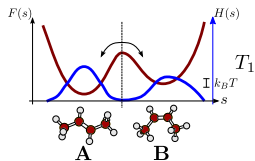
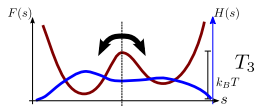
- Higher temperature would allow for faster sampling of activated events, but reweighing to low  $T$  would be very inefficient
- Solution is to add multiple replicas at intermediate temperature . . .
  - . . . stochastic exchanges drive simulations up and down the ladder
  - Exchanges are based on Monte Carlo criteria
  - All replicas are always consistent with their  $T$



Earl, Deem, PCCP 2005; Petraglia, Nicolai, Wodrich, MC, Corminboeuf 2015

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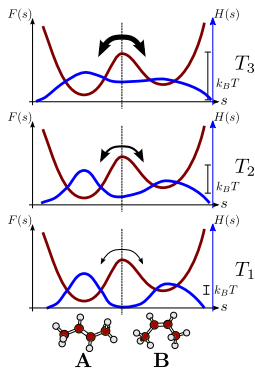
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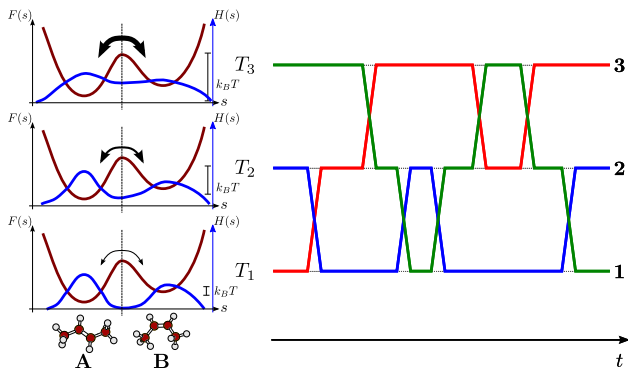


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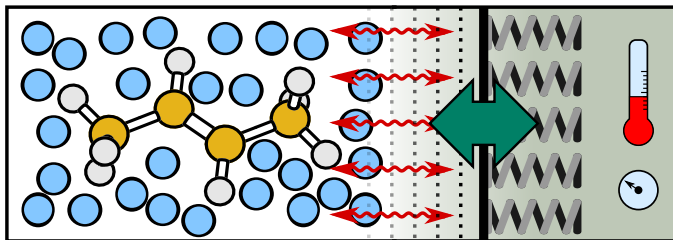
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# Sampling the isobaric ensemble

- How can one perform sampling consistent with constant-pressure conditions? General idea: modify the equations of motion to include the cell volume as a dynamical parameter, with a fictitious mass  $\mu$  and a conjugate momentum  $\alpha$
- Requires evaluation of the internal pressure, that contains both a kinetic energy term, and a term coming from the virial of the potential - tricky in ab initio calculations!



$$P \propto e^{-\beta E} e^{-\beta p V}$$

HC Andersen, JCP 1980; Parrinello & Rahman, J.Appl.Phys. 1981, Bussi, Zykova & Parrinello, JCP 2009

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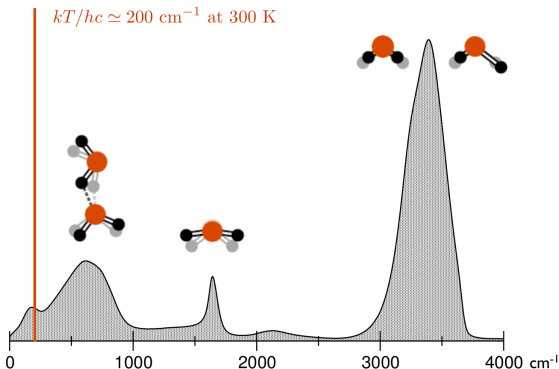
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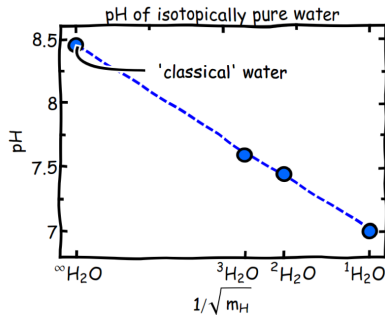
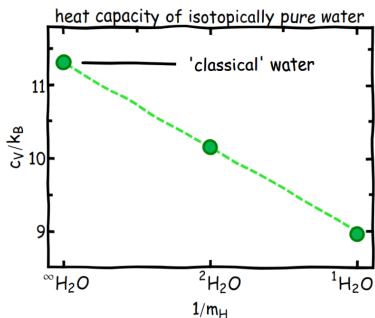
# Nuclear quantum effects

- Light nuclei do not obey Newtonian mechanics
- Quantum nature of a vibrational mode of frequency  $\omega$  becomes important when  $\hbar\omega/k_B T > 1$ .
  - Light nuclei have strong quantum behavior even at room temperature:  $k_B T/\hbar \approx 200 \text{ cm}^{-1}$ !
  - Example: properties of isotopically-pure water
  - Isotope effects on rates for reactions involving hydrogen: massive effect (e.g. a factor of 60 for soybean lipoxygenase).



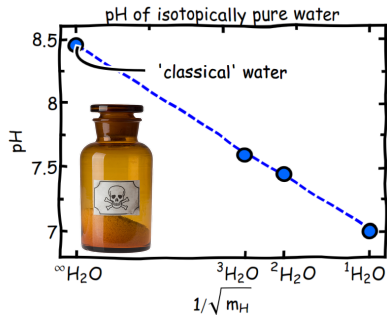
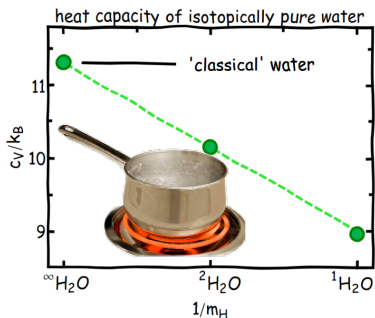
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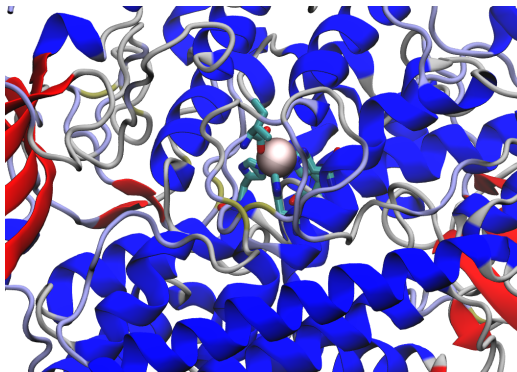
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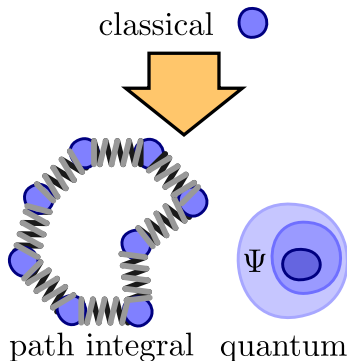


# How to include NQEs in MD

- Solving the Schrödinger equation for the nuclei is impractical
- A connection exists between the statistical properties of a quantum system and those of a classical **ring polymer**

$$H_P = \sum_{i=1}^P \left[ V(\mathbf{q}_i) + \frac{\mathbf{p}_i^2}{2m} + \frac{1}{2} m \omega_P^2 (\mathbf{q}_i - \mathbf{q}_{i-1})^2 \right]$$

- Harmonic springs hold corresponding particles together
- Convergence to quantum averages for  $P \gg \hbar\omega / k_B T$

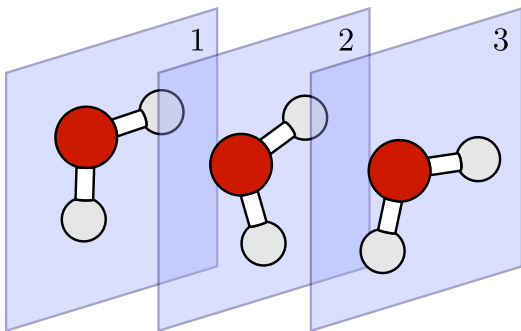


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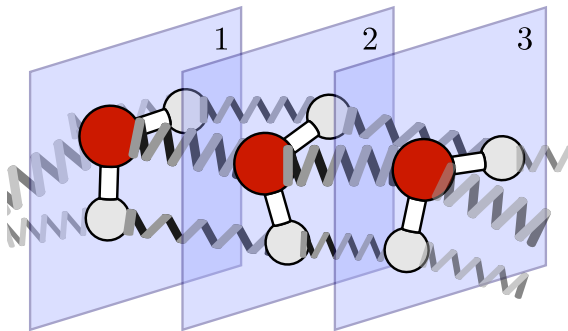


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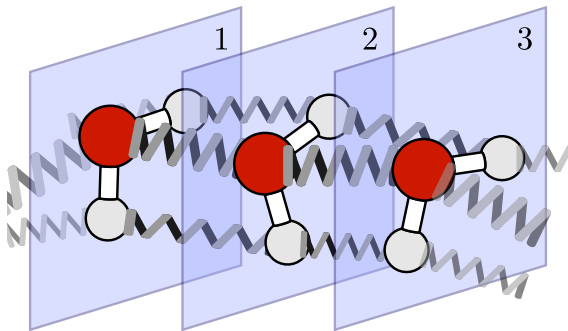


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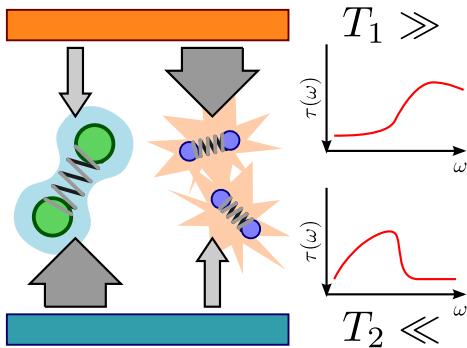
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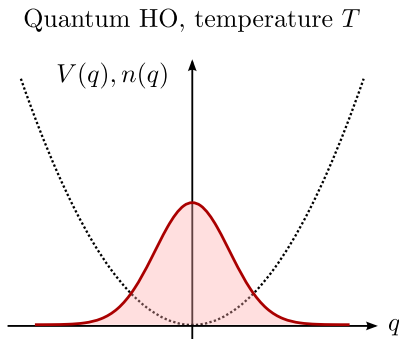
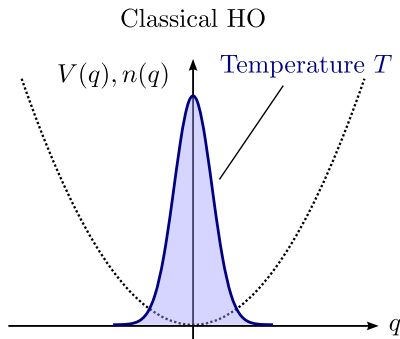
# A “quantum” thermostat

- We can also make a “non-equilibrium” thermostat
  - **Frequency-dependent** thermalization  $T^*(\omega)$
- A quantum oscillator at temperature  $T$  behaves like a classical oscillator at temperature  $T^*(\omega) = (\hbar\omega/2k_B) \coth \hbar\omega/2k_B T$ 
  - This quantum thermostat is exact in the harmonic limit, and also works (approximately) in strongly anharmonic problems



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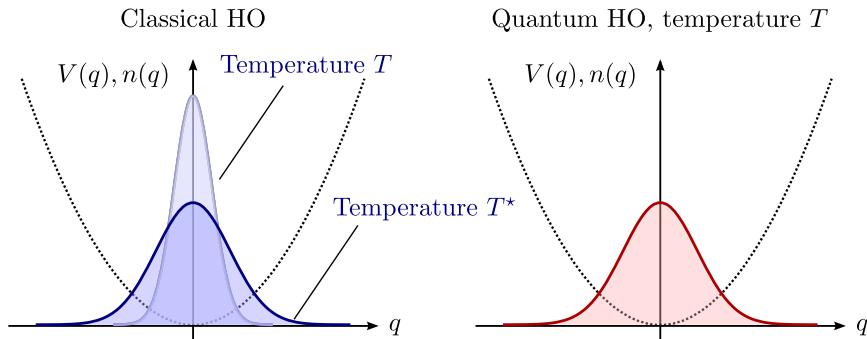
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Cerioti, Bussi, Parrinello PRL 103 (2009)

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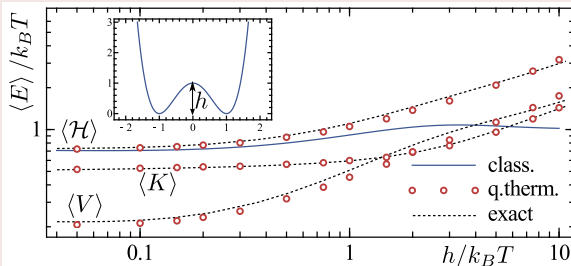
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## Quartic double well



Distance between minima: 1Å, comparison between exact and quantum thermostat results



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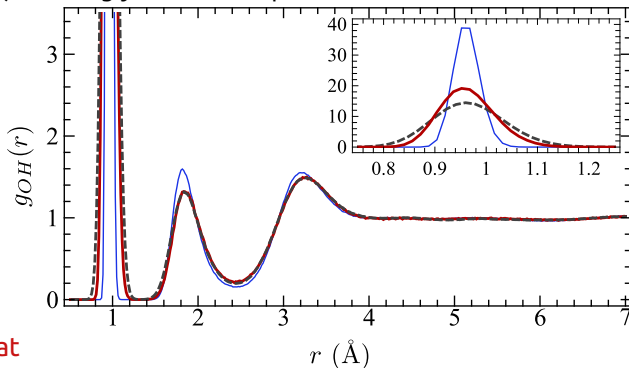
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*BLYP water at room temperature, CP2K, DZVP basis, GTH PP.*

--- classical

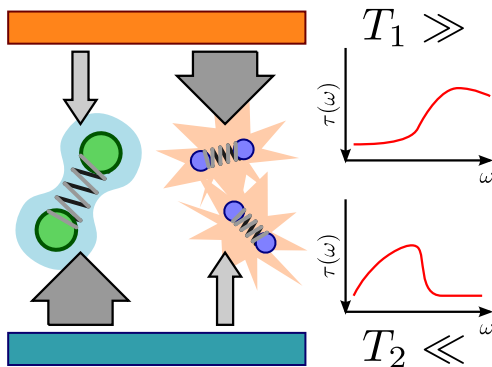
--- PIMD

--- quantum thermostat



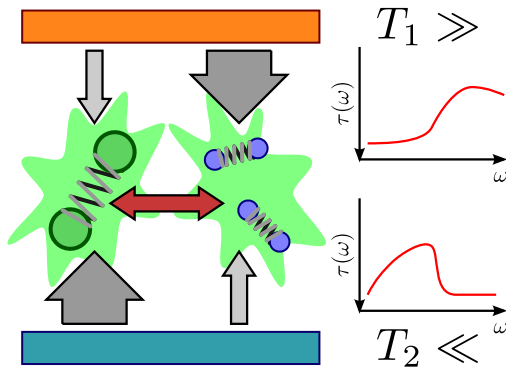
# Anharmonicities and ZPE leakage

- A problem with multidimensional anharmonic systems
  - Zero-point energy leakage: common to many semiclassical approaches
  - Can be contrasted by tuning the strength of coupling!



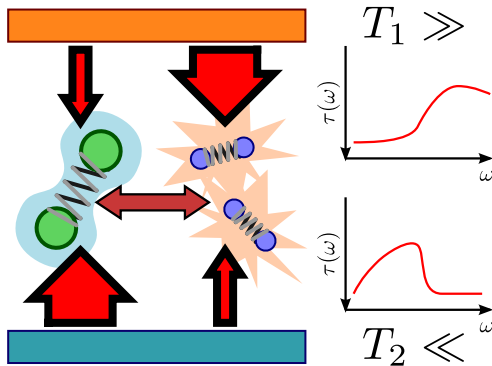
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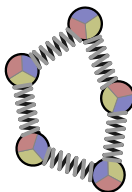
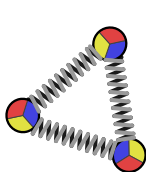


# Systematic convergence with PIGLET

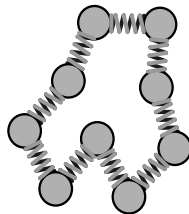
- Quantum thermostat  $\Rightarrow$  inexpensive but approximate;  
Path integrals  $\Rightarrow$  accurate but costly!
- **Can we get the best of both worlds?**
  - Devise “intermediate” forms of colored noise
  - Achieve systematic and accelerated convergence!



quantum  
thermostat



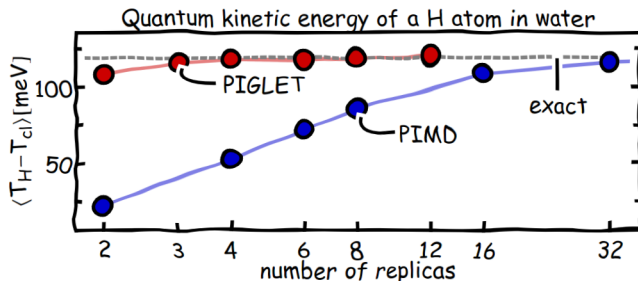
PI+GLE



path integral

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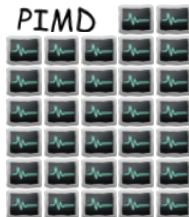
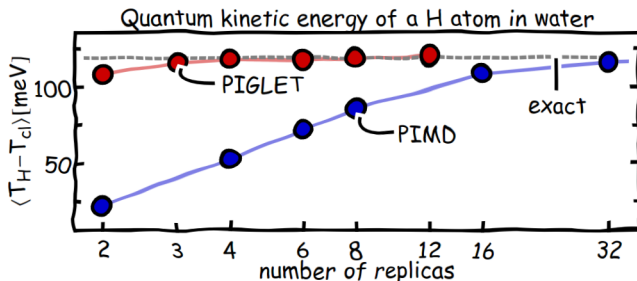
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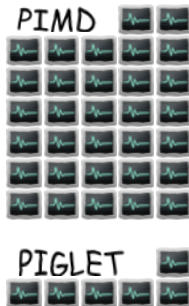
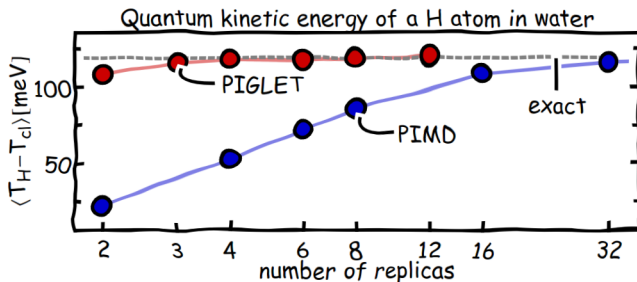
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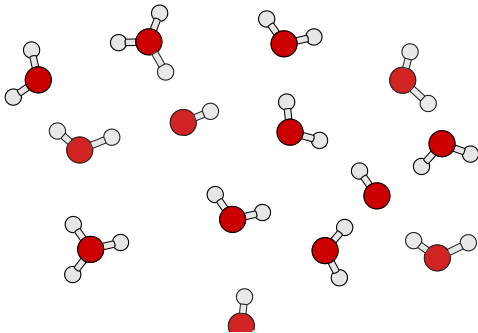


Ceriotti, Manolopoulos, Parrinello JCP 2011;  
Ceriotti, Manolopoulos PRL 2012



# Self dissociation at 10GPa, 750K

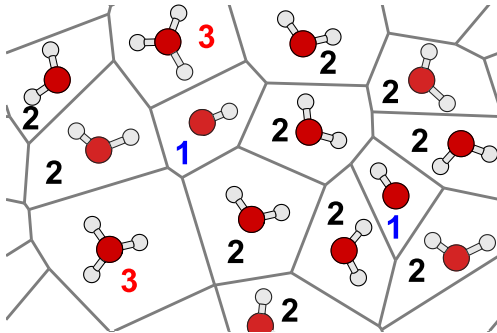
- Pressure promotes water dissociation. Presence of a large concentration of charged species, particularly with NQEs
- These are real dissociations, leading to proton exchanges
- Quantum effects have a small (but noticeable) effect on density



Schwegler, Galli, Gygi, Hood, PRL 2001

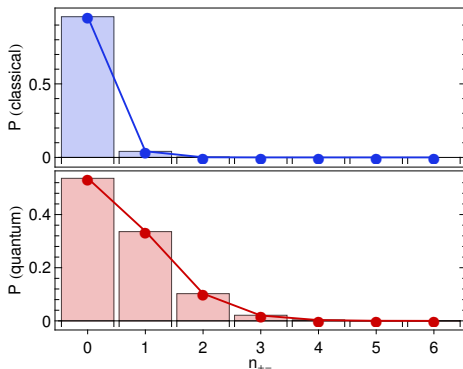
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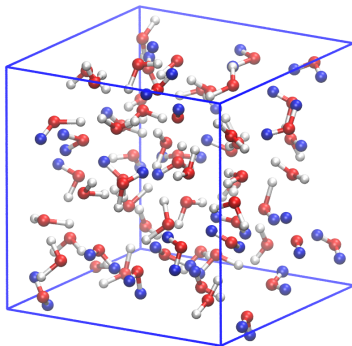
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BLYP+D3, NpT PIGLET, CP2K; Ceriotti, More, Manolopoulos, Comp. Phys. Comm. 2014

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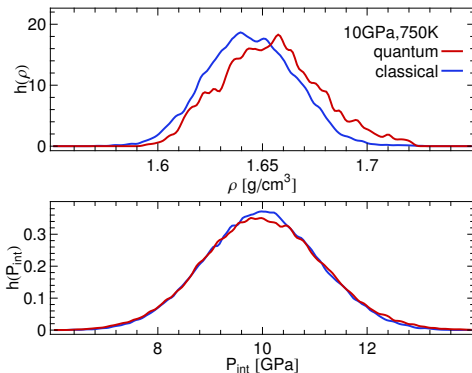
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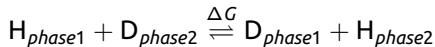
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# Isotope fractionation in DFT water

- Different phases in equilibrium contain different fractions of light and heavy isotopes



- Very useful for geochemistry and atmospheric sciences: extremely accurate experimental data available
- Very demanding calculations, but can be made cheaper with a few tricks

$$\Delta G \propto \int_{m_{\text{H}}}^{m_{\text{D}}} \frac{T_1(\mu)}{\mu} - \frac{T_2(\mu)}{\mu} d\mu$$

- Purely quantum mechanical effect, would be zero for classical nuclei – Ideal test of the quality of DFT functionals
  - Because of quantum fluctuations, the simulations probe different regions of the potential energy surface

# A comparison of different functionals

- Comparison of fractionation ratios with different functionals
  - Break down in different contributions give more insight
  - Comparison of (virtually) exact results in the gas phase, infer reference value for  $\Delta A_l$  (CCSD(T) PES for the monomer)
- Temperature dependence for BLYP – qualitatively predicts inversion

	PBE	BLYP	BLYP-D3	PBE0	B3LYP	B3LYP-D3	<b>Exp</b>
$-10^3 \Delta G / k_B T$	-17	62	48	90	102	95	<b>73</b>
O-H	-409	-292	-272	-241	-199	-205	-
Plane	114	104	90	99	88	87	-
Orthogonal	278	250	230	232	213	213	-

# A comparison of different functionals

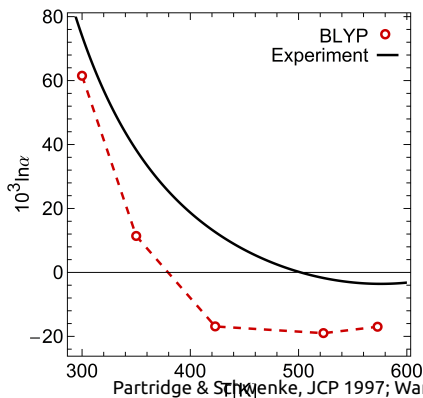
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(meV)	PBE	BLYP	BLYP-D3	PBE0	B3LYP	B3LYP-D3	<b>Exact</b>
$K_v$	147.1	145.6	145.8	152.3	149.5	149.5	<b>151.1</b>
$\Delta A_v$	-88.1	-87.2	-87.3	-91.1	-89.6	-89.6	<b>-90.4</b>
$K_l$	146.7	148.3	147.5	155.6	153.7	153.3	-
$\Delta A_l$	-87.7	-88.8	-88.5	-93.4	-92.3	-92.1	<b>-92.3</b>



# A comparison of different functionals

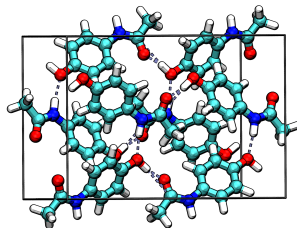
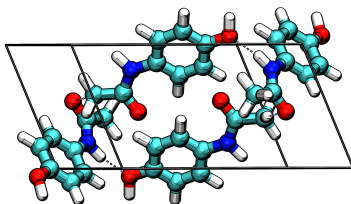
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Partridge & Schwenke, JCP 1997; Wang, Ceriotti & Markland, JCP 2014

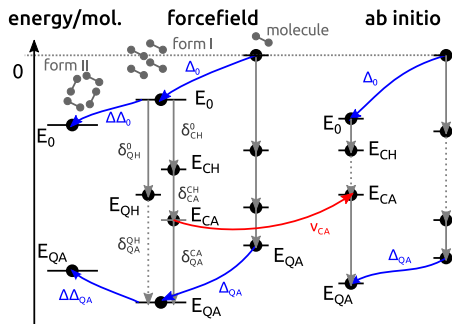
# Quantum effects in molecular crystals

- Computing quantum and anharmonic contributions to the stability of paracetamol form I and II
- A complex combination of thermodynamic integration steps:
  - PIMD with multiple time step and GLE acceleration
  - Phonon calculations and thermodynamic integration
- Bottom line: quantum nuclear effects and anharmonic free energy are as important as the details of the electronic structure calculation (PBE+D3)



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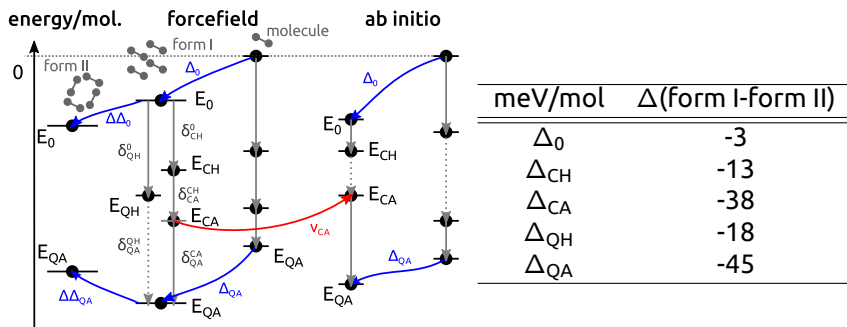
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Rossi, Gasparotto, Ceriotti, PRL 2016

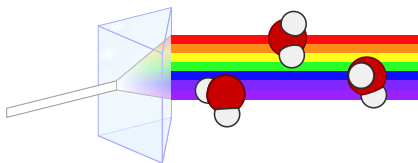
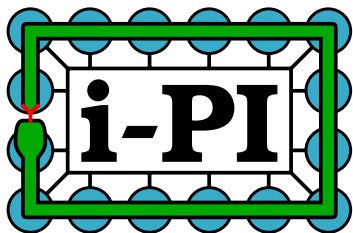
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Rossi, Gasparotto, Ceriotti, PRL 2016

- Molecular dynamics offers a very flexible framework to sample (thermo)dynamical properties of matter
- Stochastic dynamics provide a natural model for coupling to a bath - GLE thermostats are an exquisitely tunable incarnation of the idea
- Besides the constant- $T$  classical dynamics, MD can be adapted to model constant-pressure conditions, quantum systems, and more!



<http://epfl-cosmo.github.io/gle4md/>



# Introducing autocorrelation functions

- One can also define a version for discrete series,

$$c_{AA}(i) = \langle A(\mathbf{q}_0) A(\mathbf{q}_i) \rangle$$

- It is written  $\langle A(0) A(t) \rangle$ , but it really means

$$c_{AA}(t) = \frac{\langle (A(0) - \langle A \rangle) (A(t) - \langle A \rangle) \rangle}{\langle A^2 \rangle - \langle A \rangle^2}$$

... and it *really* means

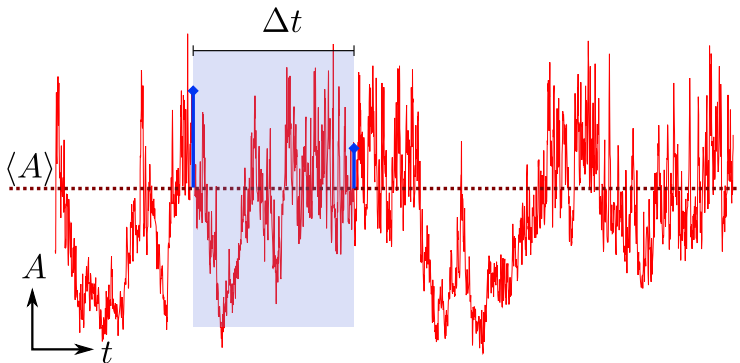
$$c_{AA}(t) = \frac{\int d\mathbf{q} d\mathbf{q}' P(\mathbf{q}) P(\mathbf{q}'; t | \mathbf{q}; 0) [A(\mathbf{q}) - \langle A \rangle] [A(\mathbf{q}') - \langle A \rangle]}{\int d\mathbf{q} P(\mathbf{q}) [A(\mathbf{q}) - \langle A \rangle]^2}$$

... and in practice it is computed from a trajectory  $A(t)$  as

$$c_{AA}(t) = \frac{1}{\sigma_A^2} \lim_{T \rightarrow \infty} \frac{1}{T-t} \int_0^{T-t} dt' [A(t') - \langle A \rangle] [A(t' + t) - \langle A \rangle].$$

# Autocorrelation function from a trajectory

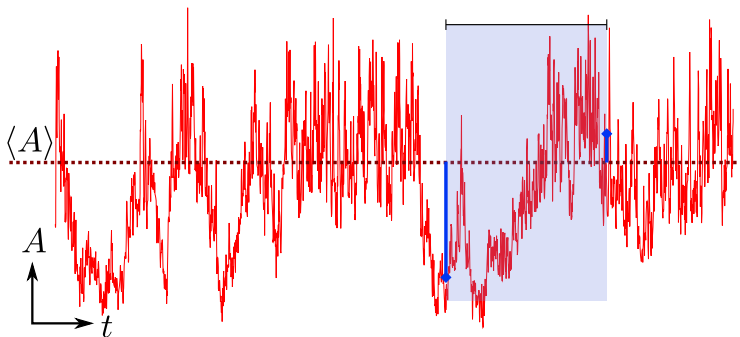
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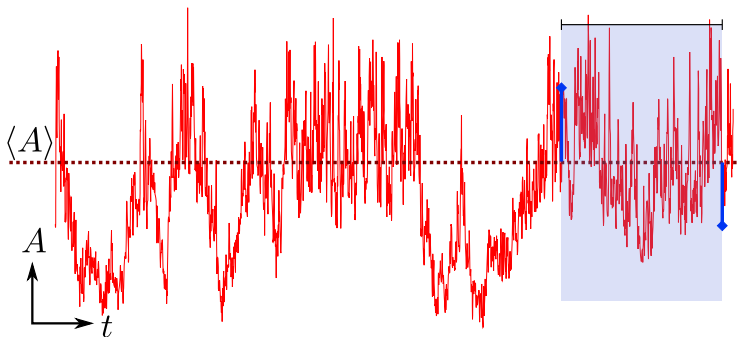
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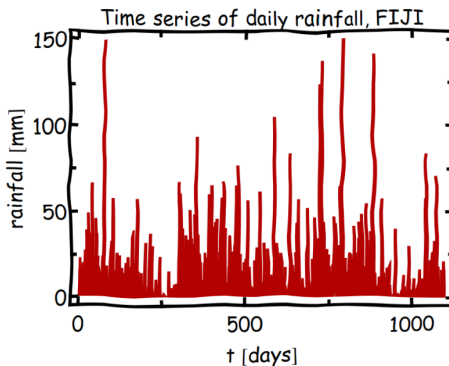
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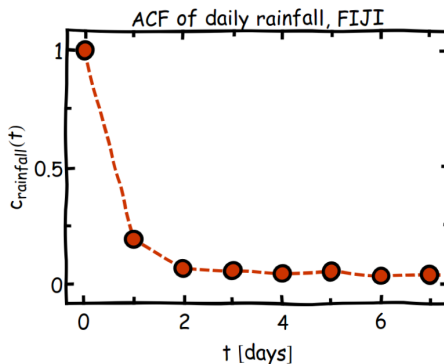
# If it rained yesterday. . .

- $c_{AA}(t)$  tells you how much one can infer about the deviation of  $A$  from its mean at time  $t$  from its deviation at time 0.
- Example: daily rain fall on a small island in the Pacific: will it rain tomorrow? Multiple time scales can be identified.



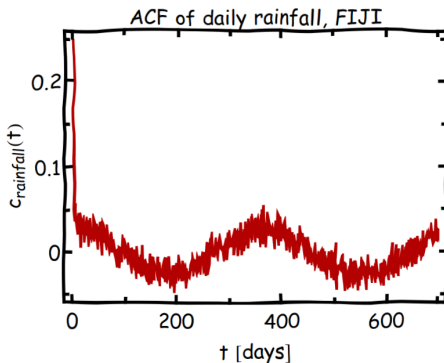
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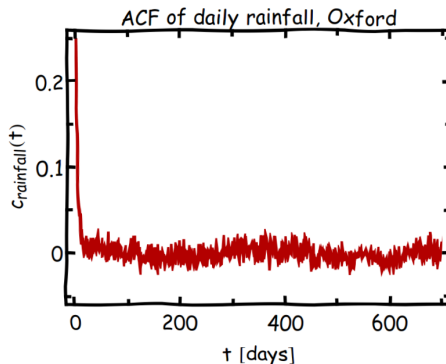
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# ACF and error in the mean

- Autocorrelation functions are closely related to the sampling efficiency
- The mean  $A$  computed from a run of length  $T$  is

$$\langle A \rangle_T = \frac{1}{T} \int_0^T A(t) dt$$

- The mean square error in the mean  $\epsilon_A^2(T)$  is then

$$\langle [\langle A \rangle_T - \langle A \rangle]^2 \rangle = \frac{1}{T^2} \int_0^T dt \int_0^T dt' \langle [A(t) - \langle A \rangle] [A(t') - \langle A \rangle] \rangle.$$

Noting that

$$\langle [A(t) - \langle A \rangle] [A(t') - \langle A \rangle] \rangle = \sigma_A^2 c_{AA}(t' - t),$$

one can do a change of variables  $t' - t = \Delta$  and get

$$\epsilon_A^2(T) = \frac{\sigma_A^2}{T} \int_{-T}^T d\Delta c_{AA}(\Delta) \left(1 - \frac{|\Delta|}{T}\right)$$

# Correlation time and statistical efficiency

- For  $T$  much longer than the time scale on which  $c_{AA}(t)$  decays to zero,  $\epsilon_A^2(T) = \frac{\sigma_A^2}{T/\tau_A}$ , where we introduced the **correlation time**

$$\tau_A = \int_{-\infty}^{\infty} c_{AA}(t) dt$$

- Samples spaced by less than  $\tau_A$  do not contribute to statistics

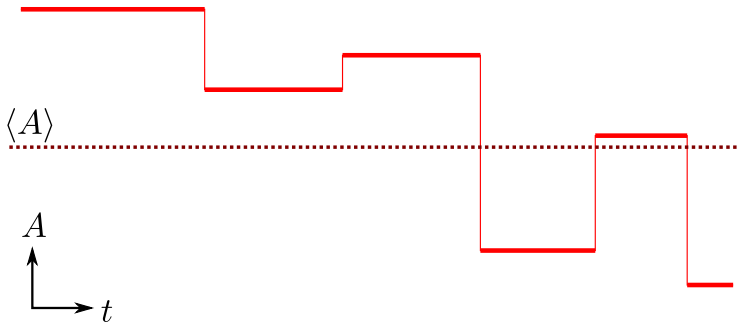


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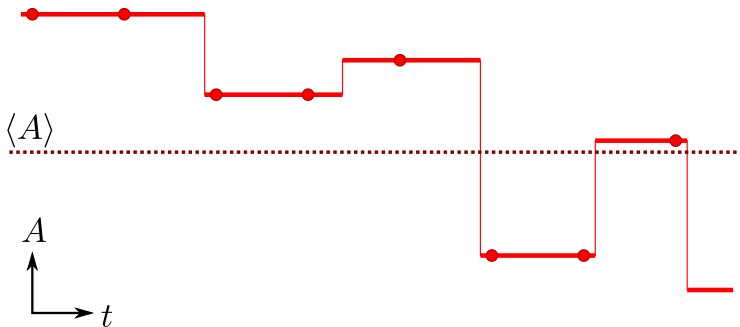


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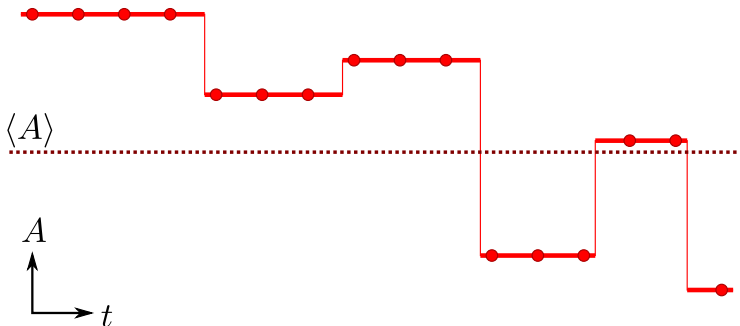


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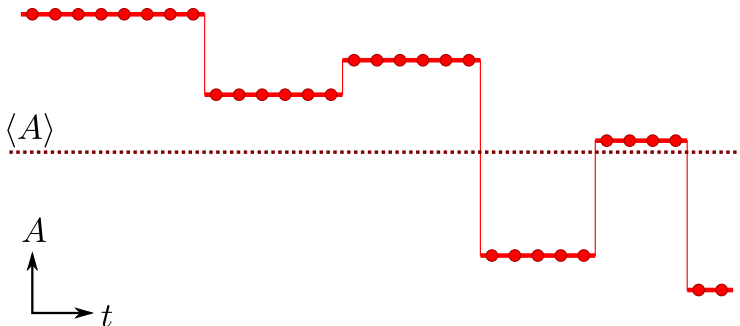


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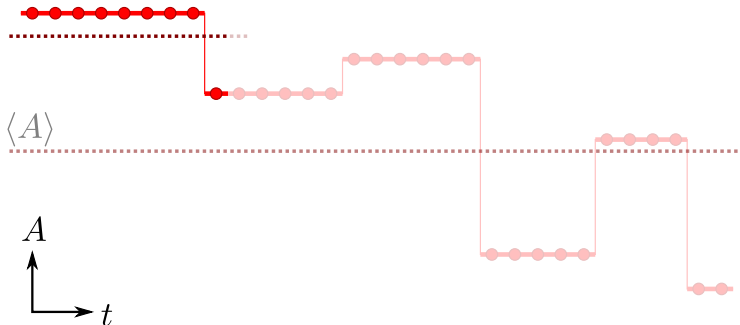


# Practicalities of computing ACFs

- ACFs can be computed very efficiently with FFT
- There is a problem with the average entering the definition of  $c_{AA}$ 
  - For  $T \sim \tau_A$ ,  $\langle A \rangle$  estimated from the trajectory is correlated with  $A(t)$
  - The estimator for  $c_{AA}$  is biased (sort of  $N \rightarrow N - 1$  evaluating  $\sigma_A^2$ )
  - Use the exact (or most accurate)  $\langle A \rangle$  whenever possible
  - In practice  $\tau_A$  tends to always be underestimated

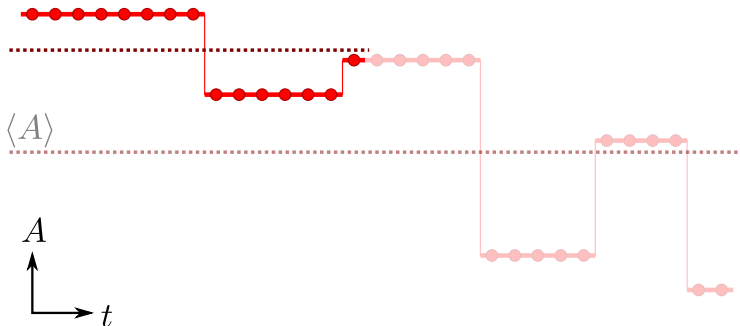
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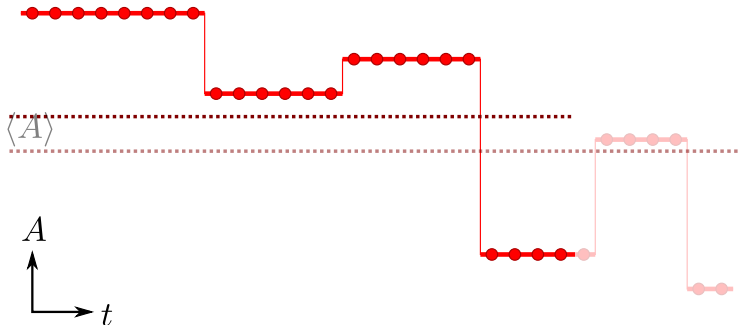
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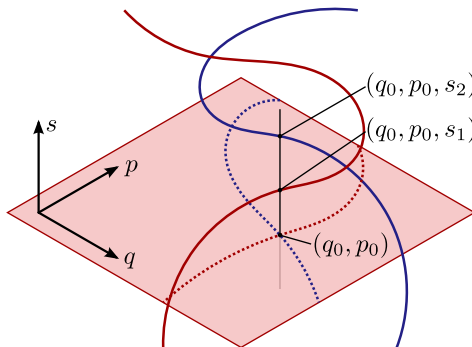
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# Markovian/non-Markovian dynamics

- A non-Markovian dynamics can be seen as the projection of a Markovian dynamics in an extended phase space
- With the appropriate formalism (Mori-Zwanzig), the effect of the extra degrees of freedom can be integrated out, and corresponds to a memory kernel in a generalized Langevin equation



# A GLE framework for molecular dynamics

## Non-Markovian GLE

$$\begin{aligned}\dot{q}(t) &= p(t)/m \\ \dot{p}(t) &= -V'(q) - \int_0^\infty K(t') p(t-t') dt' + \sqrt{2mT}\zeta(t) \\ \langle \zeta(t)\zeta(0) \rangle &= TK(t)\end{aligned}$$

- We want to use a non-Markovian GLE, but it is inconvenient
- A large class of non-Markovian dynamics can be **mapped onto a Markovian dynamics** in an extended phase space
- The Markovian GLE corresponds to a (possibly complex) exponential memory kernel  $K(t) = a_{pp}\delta(t) - \mathbf{a}_p^T e^{-\mathbf{A}t} \bar{\mathbf{a}}_p$
- Except for the non-linear potential, this stochastic differential equation is an **Ornstein-Uhlenbeck process**  $\dot{\mathbf{u}} = -\mathbf{A}\mathbf{u} + \mathbf{B}\xi$  which can be solved analytically.

<http://epfl-cosmo.github.io/gle4md>; Ceriotti, Bussi, Parrinello, Phys. Rev. Lett. 102&103 (2009)

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## Markovian GLE

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# Predicting and fitting

- In the **harmonic limit**, exact propagator for the OU process (just as the Langevin propagator):
  - Static and dynamics properties can be predicted analytically
  - Thanks to **rotational invariance**, in the multidimensional case thermostats can be applied to Cartesian coordinates
- One can obtain **custom-tailored thermostats**:
  - Compute response properties over a frequency range as broad as the vibrational spectrum of the system
  - Modify the parameters of the GLE until the response matches requirements
- The fitting is a complex **nonlinear optimization** problem: must restrict the range of  $\mathbf{A}_p$  and  $\mathbf{B}_p$

# Trotter Factorization

- Consider the QM partition function in the position representation

$$Z_{\text{QM}} = \int dq \langle q | e^{-\beta \hat{H}} | q \rangle$$

- At high temperature  $e^{-\beta \hat{H}} \approx e^{-\beta \hat{V}} e^{-\beta \hat{T}}$ , so we can get around this problem by a Trotter factorization

$$e^{-\beta \hat{H}} = \left( e^{-\beta \hat{H}/P} \right)^P \approx \left( e^{-\beta_P \hat{V}/2} e^{-\beta_P \hat{T}} e^{-\beta_P \hat{V}/2} \right)^P + \mathcal{O}(\beta_P^2),$$

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~~$$Z_{\text{QM}} = \int dq e^{-\beta V(q)} \int dp e^{-\frac{p^2}{2m}} = Z_{\text{CL}} \quad [\hat{V}, \hat{p}] \neq 0!$$~~

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$$e^{-\beta \hat{H}} = \left( e^{-\beta \hat{H}/P} \right)^P \approx \left( e^{-\beta_P \hat{V}/2} e^{-\beta_P \hat{T}} e^{-\beta_P \hat{V}/2} \right)^P + \mathcal{O}(\beta_P^2),$$

# Trotter Factorization

- Consider the QM partition function in the position representation

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$$Z_{\text{QM}} \approx Z_P = \int dq_1 \dots dq_P \left[ \left\langle q_1 \left| e^{-\beta_P V(q_1)/2} e^{-\beta_P \hat{T}} e^{-\beta_P V(q_2)/2} \right| q_2 \right\rangle \dots \right. \\ \left. \dots \left\langle q_P \left| e^{-\beta_P V(q_P)/2} e^{-\beta_P \hat{T}} e^{-\beta_P V(q_1)/2} \right| q_1 \right\rangle \right].$$

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$$\langle q_i | e^{-\beta_P \hat{T}} | q_j \rangle = \int dp \langle q_i | e^{-\beta_P \hat{T}} | p \rangle \langle p | q_j \rangle \propto e^{-\frac{1}{2} \beta_P m \omega_p^2 (q_i - q_j)^2}$$

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# Fluctuations in a (quantum) HO

- A quantum harmonic oscillator of frequency  $\omega$  has Gaussian fluctuations with amplitude

$$\langle q^2 \rangle(\omega) = \frac{\hbar}{2\omega} \coth \frac{\hbar\omega}{2k_B T}$$

- A ring polymer with  $P$  beads for a HO potential has normal modes with frequencies

$$\omega_k = \sqrt{\omega^2 + 4\omega_p^2 \sin^2(k\pi/P)}, \quad \omega_p = Pk_B T / \hbar$$

so the fluctuations of  $\langle q^2 \rangle$  with *canonical sampling* can be written as

$$\langle q^2 \rangle_P(\omega) = \frac{1}{P} \sum_k \langle \tilde{q}_k^2 \rangle = k_B T \sum_k \frac{1}{\omega_k^2}$$

- For large  $P$ ,  $\langle q^2 \rangle_P(\omega) \rightarrow \frac{\hbar}{2\omega} \coth \frac{\hbar\omega}{2k_B T}$



- The quantum thermostat enforces  $\omega$ -dependent fluctuations that mimic quantum phase-space distribution of  $p$  and  $q$  for all the frequencies of interest
- PI+GLE idea: use colored noise to make sure that  $\langle q^2 \rangle_p(\omega) = \frac{\hbar}{2\omega} \coth \frac{\hbar\omega}{2k_B T}$   
**for any finite  $P$** 
  - The thermostat knows nothing about the necklace, only knows the frequency of each mode. So we are trying to find  $c_{qq}(\omega)$  such that

$$\frac{1}{P} \sum_{k=0}^{P-1} c_{qq}(\omega_k) = \frac{\hbar}{2\omega} \coth \frac{\hbar\omega}{2k_B T}$$

- $\omega_k$  depends from the physical frequency  $\omega$ . This functional equation can be solved iteratively by casting it as a fixed-point iteration for  $c_{qq}$ , exploiting the fact that  $\omega_0 = \omega$

$$c_{qq}(\omega) = \frac{\hbar P}{2\omega} \coth \frac{\hbar\omega}{2k_B T} - \sum_{k=1}^{P-1} c_{qq}(\omega_k)$$

