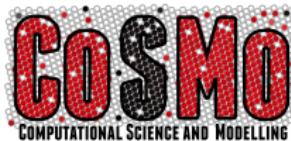
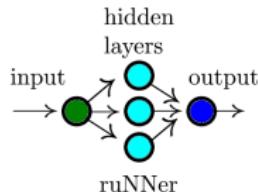


# HIGH ORDER PATH INTEGRALS MADE EASY

venkat kapil    jörg behler    michele ceriotti

July 5, 2017





**Figure :** B3LYP energetics with a NN potential

128 molecules, T = 300 K, NVT ensemble

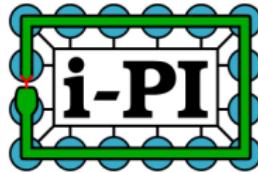


Figure : checkout: [www.ipi-code.org](http://www.ipi-code.org)

# NUCLEAR QUANTUM EFFECTS

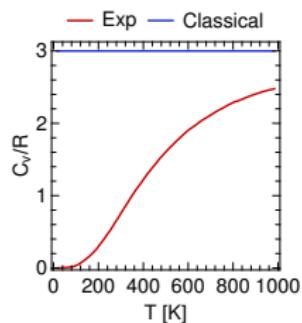


Figure :  $C_v$

diamond

Raman, PIAS (1957)

# NUCLEAR QUANTUM EFFECTS

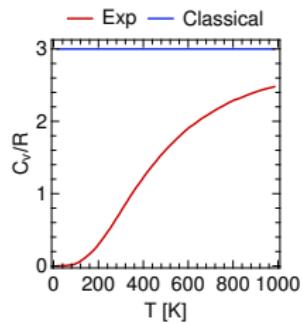


Figure :  $C_v$

diamond

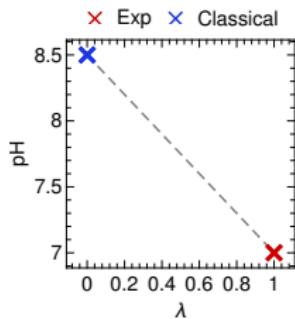


Figure : pH

water at 300 K

# NUCLEAR QUANTUM EFFECTS

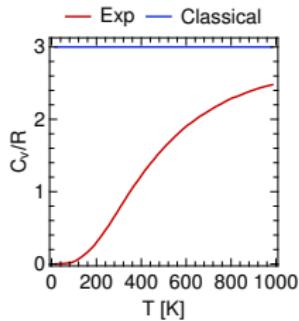


Figure :  $C_v$

diamond

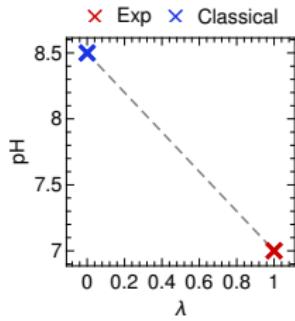


Figure : pH

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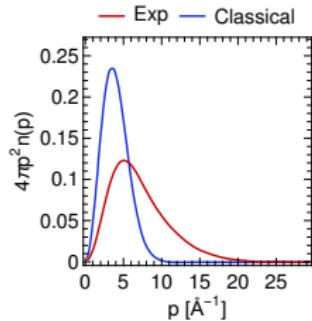


Figure :  $n(p)$

water at 300 K

Morrone *et al.*, PRL (2008)

# ab initio SIMULATIONS

---

$$H = \sum_{i=0}^{3N} \frac{p_i^2}{2m_i} + V(q_1, \dots, q_{3N})$$

$$Z = (2\pi\hbar)^{-3N} \int dpdq e^{-\beta H}$$

# ab initio SIMULATIONS

---

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billiard balls on  
an *ab initio* surface

# ab initio SIMULATIONS



Figure : quantum tunnelling

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billiard balls on  
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Figure : zero point energy

## POSSIBLE SOLUTIONS?

---

$$\hat{H} = \sum_{i=0}^{3N} \frac{\hat{p}_i^2}{2m_i} + V(\hat{q}_1, \dots, \hat{q}_{3N})$$
$$Z = \text{tr} \left( e^{-\beta \hat{H}} \right)$$

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Figure : quantum tunnelling

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Figure : zero point energy

how to compute it ?

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Figure : zero point energy

how to compute it ?  
schrödinger's equation ?

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Figure : quantum tunnelling

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$$Z = \text{tr} \left( e^{-\beta \hat{H}} \right)$$



Figure : zero point energy

how to compute it ?  
schrödinger's equation ?  
classical isomorphism of quantum statistics

# PATH INTEGRAL MOLECULAR DYNAMICS

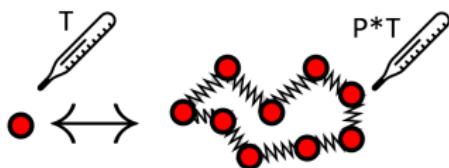


Figure : the isomorphism

Feynmann & Hibbs, McGraw Hill (1965)

# PATH INTEGRAL MOLECULAR DYNAMICS

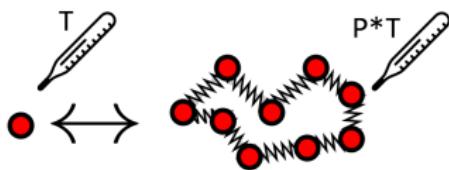


Figure : the isomorphism

$$\begin{aligned} \text{tr} \left( e^{-\beta \hat{H}} \right) &= \text{tr} \left( e^{-\beta [\hat{T} + \hat{V}]} \right) \\ &= \text{tr} \left( \left[ e^{-\beta \frac{\hat{V}}{2P}} e^{-\beta \frac{\hat{T}}{P}} e^{-\beta \frac{\hat{V}}{2P}} \right]^P \right) + \mathcal{O}(P^{-2}) \\ &= (2\pi\hbar)^{-P} \int dp dq e^{-\beta_P H_P^{(2)}(p, q)} + \mathcal{O}(P^{-2}) \end{aligned}$$

Feynmann & Hibbs, McGraw Hill (1965)

# PATH INTEGRAL MOLECULAR DYNAMICS

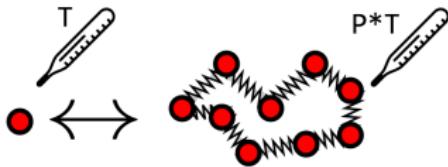


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$$H_P^{(2)}(p, q) = \sum_{i=0}^{P-1} \left( \frac{[p^{(i)}]^2}{2m} + V(q^{(i)}) + \frac{m\omega_P^2}{2} [q^{(i)} - q^{(i+1)}]^2 \right)$$

Feynmann & Hibbs, McGraw Hill (1965)

# PATH INTEGRAL MOLECULAR DYNAMICS

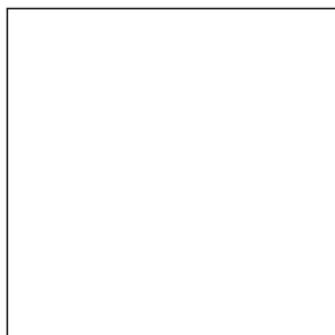


Figure : MD

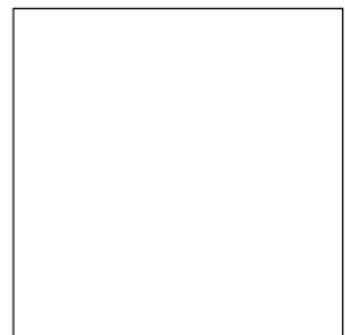


Figure : PIMD

Chandler & Wolynes JCP (1981)

# PATH INTEGRAL MOLECULAR DYNAMICS

$$\langle A \rangle = \frac{1}{P} \sum_{i=0}^{P-1} A(q^{(i)}) + \mathcal{O}(P^{-2})$$

Figure : MD

Figure : PIMD

Chandler & Wolynes JCP (1981)

# PATH INTEGRAL MOLECULAR DYNAMICS

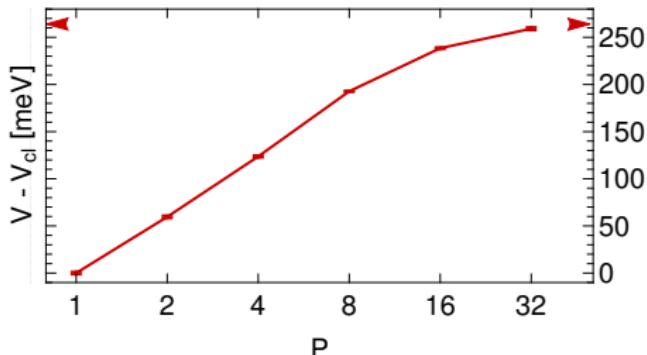


Figure : convergence of potential energy w.r.t P

# PATH INTEGRAL MOLECULAR DYNAMICS

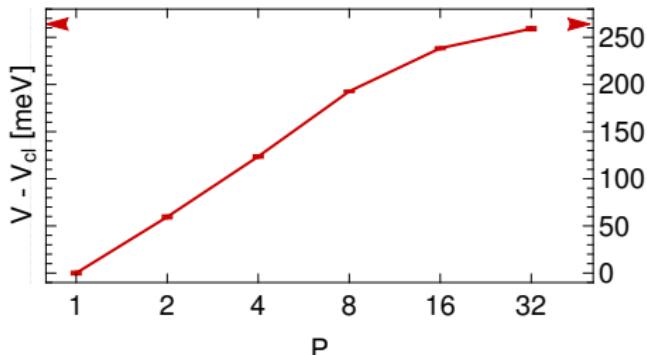
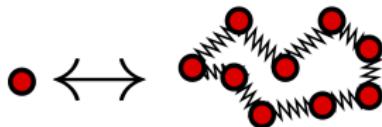


Figure : convergence of potential energy w.r.t P

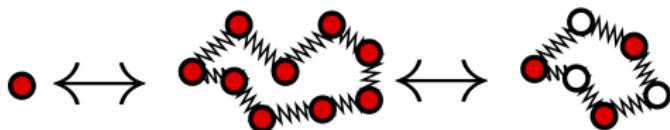
x-axis = computational cost w.r.t. *ab initio* MD

# HIGH ORDER SPLITTINGS



$$\text{tr} \left( e^{-\beta \hat{H}} \right) = \text{tr} \left( \left[ e^{-\beta \frac{\hat{V}}{2P}} e^{-\beta \frac{\hat{T}}{P}} e^{-\beta \frac{\hat{V}}{2P}} \right]^P \right) + \mathcal{O}(P^{-2})$$

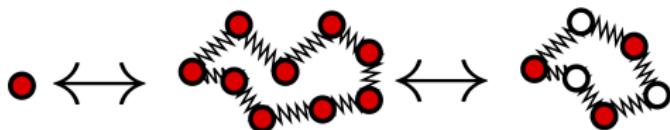
# HIGH ORDER SPLITTINGS



$$\text{tr} \left( e^{-\beta \hat{H}} \right) = \text{tr} \left( \left[ e^{-\beta \frac{\hat{V}}{3P}} e^{-\beta \frac{\hat{T}}{P}} e^{-\beta \frac{4\hat{V}_o}{3P}} e^{-\beta \frac{\hat{T}}{P}} e^{-\beta \frac{\hat{V}}{3P}} \right]^{P/2} \right) + \mathcal{O}(P^{-4})$$

Suzuki, PLA (1995)  
Chin, PLA (1997)

# HIGH ORDER SPLITTINGS

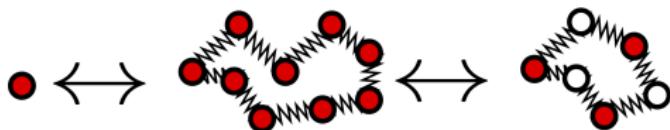


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$$\hat{V}_o = \hat{V} + \frac{1}{12P^2} \beta^2 [\hat{V}, [\hat{T}, \hat{V}]]$$

Suzuki, PLA (1995)  
Chin, PLA (1997)

# HIGH ORDER SPLITTINGS



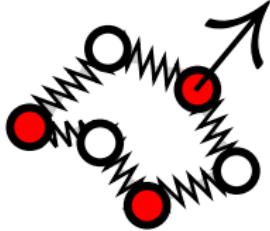
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$$\hat{V}_o = \hat{V} + \frac{1}{12P^2} \beta^2 [\hat{V}, [\hat{T}, \hat{V}]]$$

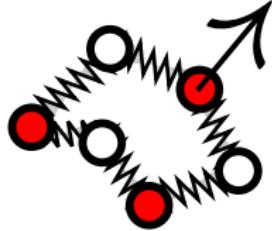
$$H_P^{(4)}(p, q) = \sum_{i=0}^{P-1} \left( \frac{[p^{(i)}]^2}{2m} + \tilde{V}(q^{(i)}) + \frac{m\omega_P^2}{2} [q^{(i)} - q^{(i+1)}]^2 \right)$$

Suzuki, PLA (1995)  
Chin, PLA (1997)

# HIGH ORDER PATH INTEGRAL MOLECULAR DYNAMICS

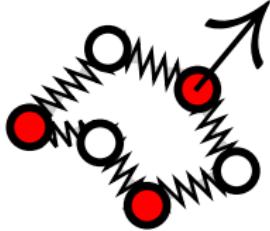


$$\tilde{V}(\vec{q}) = \frac{4}{3}V(\vec{q}) + \frac{m\beta^2}{9P^2}|\vec{f}|^2$$



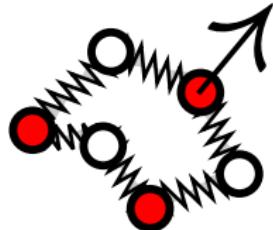
$$\tilde{V}(\vec{q}) = \frac{4}{3}V(\vec{q}) + \frac{m\beta^2}{9P^2}|\vec{f}|^2$$
$$-\frac{d\tilde{V}(\vec{q})}{dq_j} = -\frac{4}{3}\frac{dV(\vec{q})}{dq_j} - \frac{2m\beta^2}{9P^2}\frac{d\vec{f}}{dq_j} \cdot \vec{f}$$

# HIGH ORDER PATH INTEGRAL MOLECULAR DYNAMICS



$$\tilde{V}(\vec{q}) = \frac{4}{3}V(\vec{q}) + \frac{m\beta^2}{9P^2}|\vec{f}|^2$$
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cost of computing the Hessian 

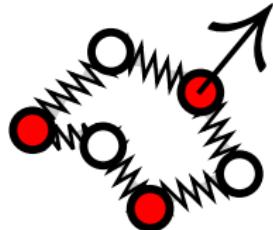


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cost of computing the Hessian

$$\frac{d\vec{f}}{dq_j} \cdot \vec{f} = \sum_{i=1}^{3N} \frac{df_i}{dq_j} \cdot f_i$$



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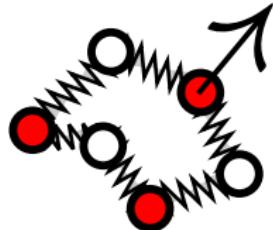
cost of computing the Hessian

$$\frac{d\vec{f}}{dq_j} \cdot \vec{f} = \sum_{i=1}^{3N} \frac{df_i}{dq_j} \cdot f_i$$

$$\left[ \frac{df_i}{dq_j} = \frac{d^2V(\vec{q})}{dq_j dq_i} = \frac{d^2V(\vec{q})}{dq_i dq_j} = \frac{df_j}{dq_i} \right]$$

Kapil, JCP (2016)

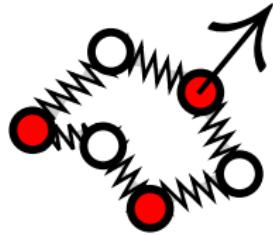
# HIGH ORDER PATH INTEGRAL MOLECULAR DYNAMICS



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cost of computing the Hessian 

$$\frac{d\vec{f}}{dq_j} \cdot \vec{f} = \sum_{i=1}^{3N} \frac{df_i}{dq_j} \cdot f_i = \sum_{i=1}^{3N} \frac{df_j}{dq_i} \cdot f_i$$

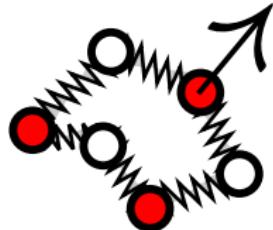


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cost of computing the Hessian

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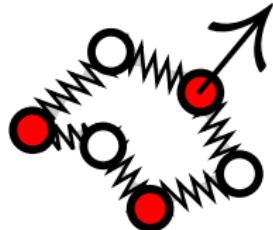
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cost of computing the Hessian

$$\frac{d\vec{f}}{dq_j} \cdot \vec{f} = \sum_{i=1}^{3N} \frac{df_i}{dq_j} \cdot f_i = \sum_{i=1}^{3N} \frac{df_j}{dq_i} \cdot f_i = \frac{df_j}{d\vec{q}} \cdot \vec{f}$$

$$= \lim_{\epsilon \rightarrow 0} \frac{f_j(\vec{q} + \epsilon \vec{f}) - f_j(\vec{q})}{\epsilon}$$



$$\tilde{V}(\vec{q}) = \frac{4}{3}V(\vec{q}) + \frac{m\beta^2}{9P^2}|\vec{f}|^2$$

$$-\frac{d\tilde{V}(\vec{q})}{dq_j} = -\frac{4}{3}\frac{dV(\vec{q})}{dq_j} - \frac{2m\beta^2}{9P^2}\frac{d\vec{f}}{dq_j} \cdot \vec{f}$$

cost of computing the Hessian

$$\begin{aligned} \frac{d\vec{f}}{dq_j} \cdot \vec{f} &= \sum_{i=1}^{3N} \frac{df_i}{dq_j} \cdot f_i = \sum_{i=1}^{3N} \frac{df_j}{dq_i} \cdot f_i = \frac{df_j}{d\vec{q}} \cdot \vec{f} \\ &= \lim_{\epsilon \rightarrow 0} \frac{f_j(\vec{q} + \epsilon \vec{f}) - f_j(\vec{q})}{\epsilon} \end{aligned}$$

$1.5 \times$  additional cost

# MULTIPLE TIME SCALES

$$-\frac{d\tilde{V}(\vec{q})}{dq_j} = -\frac{4}{3}\frac{dV(\vec{q})}{dq_j} - \frac{2m\beta^2}{9P^2} \lim_{\epsilon \rightarrow 0} \frac{f_j(\vec{q} + \epsilon\vec{f}) - f_j(\vec{q})}{\epsilon}$$

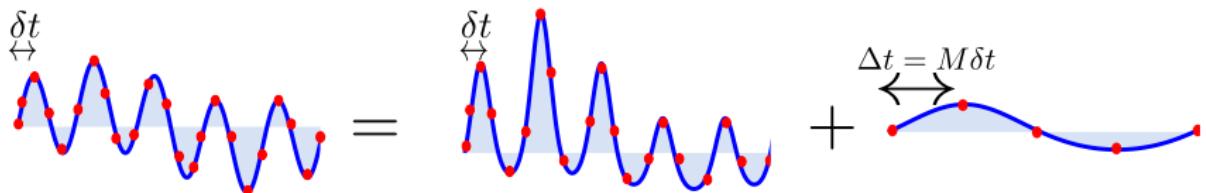
Kapil, JCP (2016)

Kapil, JCP (2016)

Tuckerman, Berne JCP (1992)

# MULTIPLE TIME SCALES

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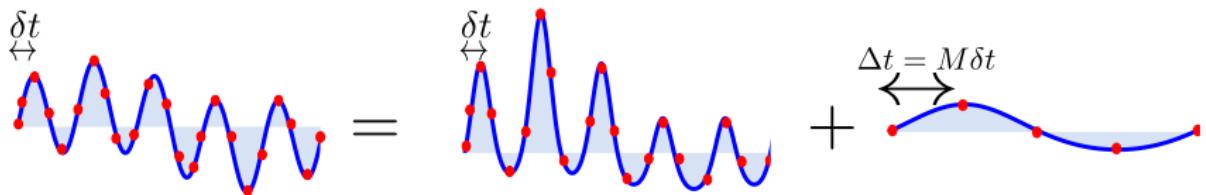


Kapil, JCP (2016)  
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Tuckerman, Berne JCP (1992)

# MULTIPLE TIME SCALES

$$-\frac{d\tilde{V}(\vec{q})}{dq_j} = -\frac{4}{3} \frac{dV(\vec{q})}{dq_j} - \frac{2m\beta^2}{9P^2} \lim_{\epsilon \rightarrow 0} \frac{f_j(\vec{q} + \epsilon\vec{f}) - f_j(\vec{q})}{\epsilon}$$



10% additional cost for  $M = 4$

Kapil, JCP (2016)

Kapil, JCP (2016)

Tuckerman, Berne JCP (1992)

# CONVERGENCE OF ENERGY

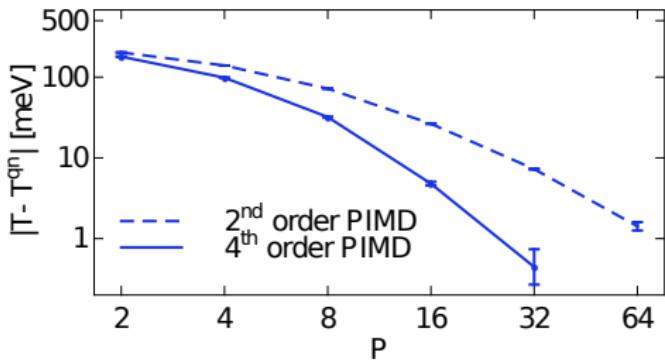


Figure : asymptotic convergence of kinetic energy for water at 300 K

# STABILITY OF THE FINITE DEVIATION

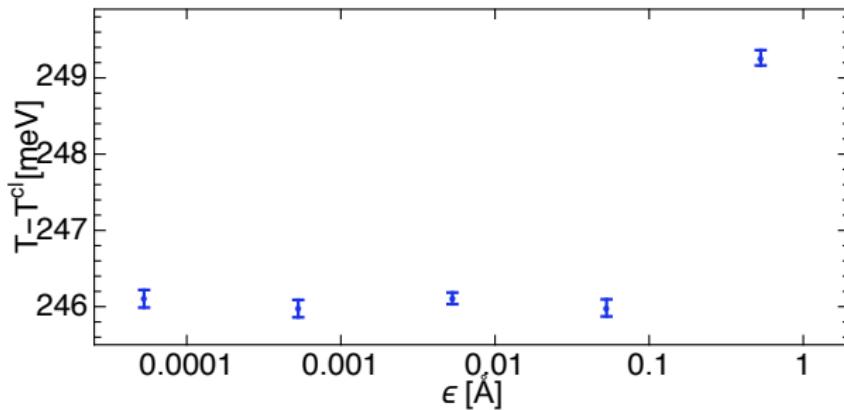


Figure : stability of the finite-difference scheme

# PROTON DELOCALIZATION

$$\langle A \rangle = \frac{2}{P} \sum_{i=0}^{\frac{P-1}{2}} A(q^{(2i)}) + \mathcal{O}(P^{-4})$$

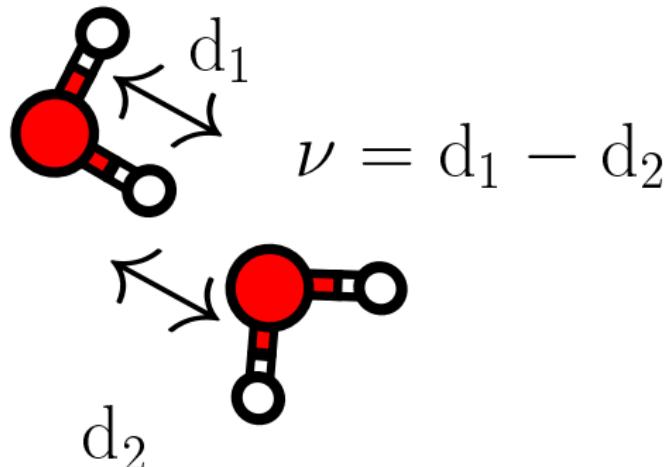


Figure : proton delocalization in water

# STRUCTURAL PROPERTIES

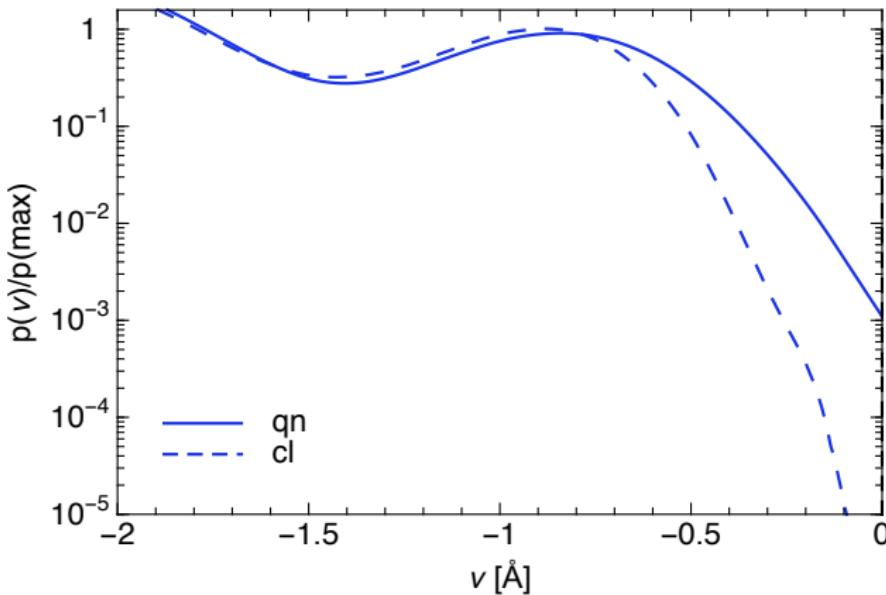


Figure : proton delocalization in water

# STRUCTURAL PROPERTIES

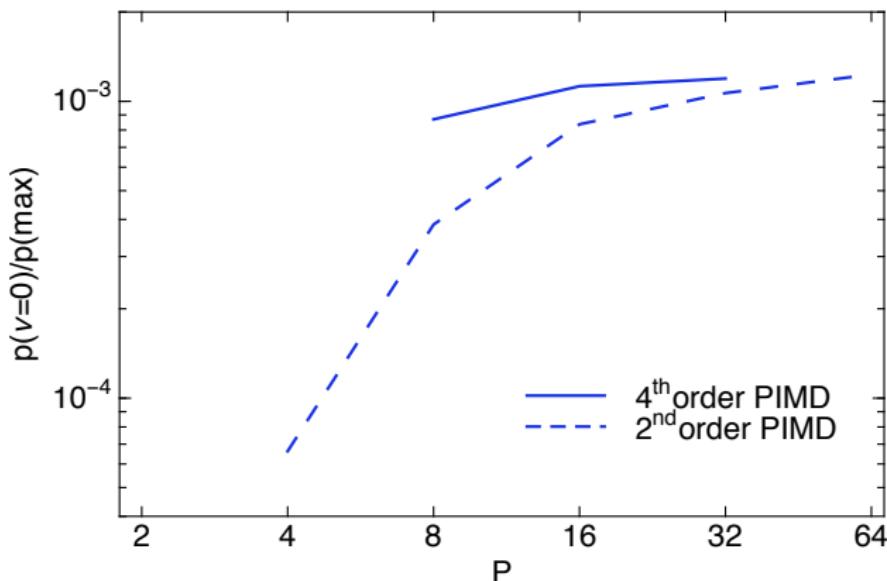


Figure : proton delocalization in water

## OUTLOOKS

---

- ① (Further) Speed up ? : MTS in real and imaginary time

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---

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## OUTLOOKS

---

- ① (Further) Speed up ? : MTS in real and imaginary time
- ② Other ensembles: NPT, NST ?
- ③ Other estimators: Cp, Cv, iso. frac. ratios ?
- ④ A GLE thermostat : SC + GLE ?

## OUTLOOKS

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- ① (Further) Speed up ? : MTS in real and imaginary time
- ② Other ensembles: NPT, NST ?
- ③ Other estimators: Cp, Cv, iso. frac. ratios ?
- ④ A GLE thermostat : SC + GLE ?
- ⑤ Higher order corrections : SC + PPI ?

# OUTLOOKS

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- ① (Further) Speed up ? : MTS in real and imaginary time
- ② Other ensembles: NPT, NST ?
- ③ Other estimators: Cp, Cv, iso. frac. ratios ?
- ④ A GLE thermostat : SC + GLE ?
- ⑤ Higher order corrections : SC + PPI ?
- ⑥ Enhanced Sampling : SC + MetaDynamics / REMD ?

# THANK YOU

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"Grazie mille"

Random Italian person, 2017

## CURSE OF RE-WEIGHTED SAMPLING

High order terms can be treated as perturbations:

$$H_P^{(4)}(\vec{p}, \vec{q}) = H_P^{(2)}(\vec{p}, \vec{q}) + \Delta H_P(\vec{q})$$

The fourth order averages can be obtained by merely re-weighting:

$$\langle \hat{A} \rangle \approx \left\langle w(\vec{q}) A_P^{(2)}(\vec{q}(t)) \right\rangle_t$$

## CURSE OF RE-WEIGHTED SAMPLING

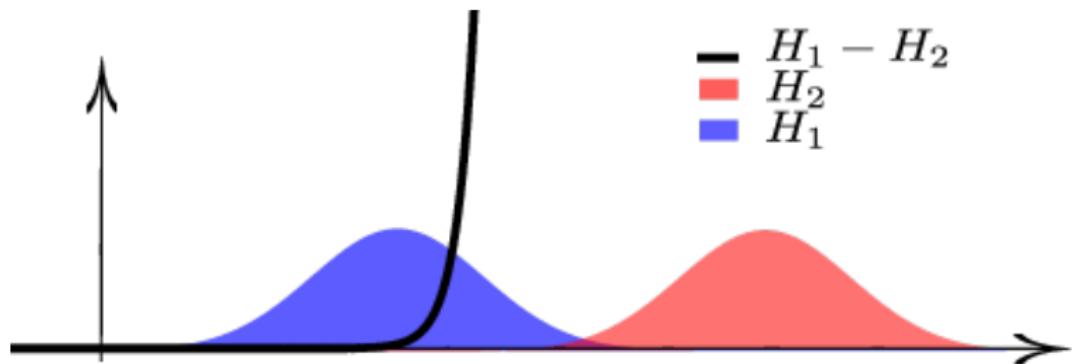


Figure : statistical weight of the difference Hamiltonian

$$\sigma^2(\beta_P \Delta H_P(\vec{q})) \approx N \frac{\hbar^6 \bar{\omega}^6 \beta^6}{216 P^4}; \quad \bar{\omega} = \left[ (3N)^{-1} \sum_{i=0}^{3N-1} \omega_i^6 \right]^{\frac{1}{6}}$$

Ceriotti, Proc. R. Soc. A (2012)

## CURSE OF RE-WEIGHTED SAMPLING

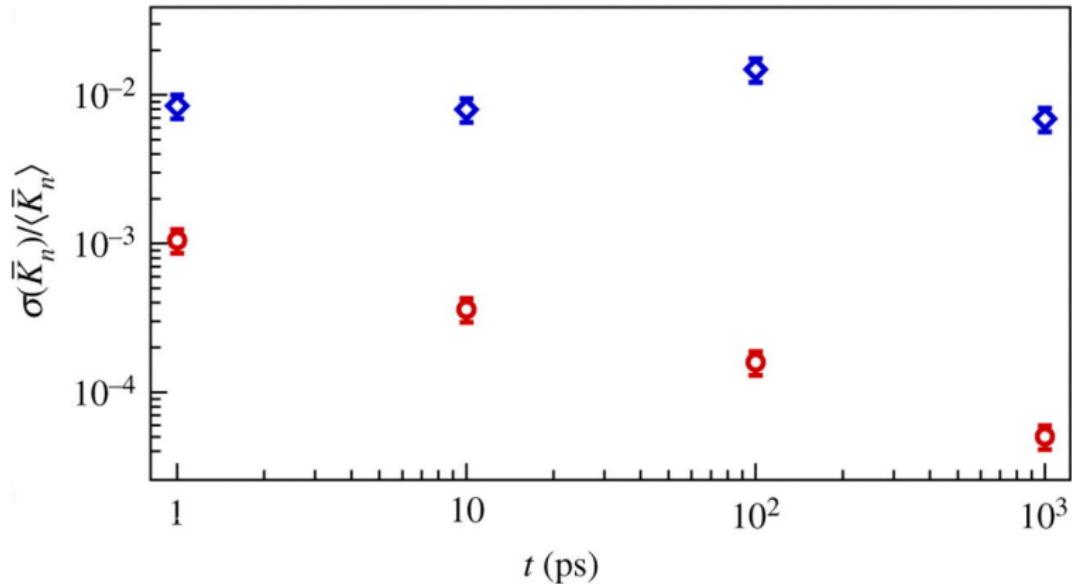


Figure : sampling efficiency as a function of simulation time