



European Research Council
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Error estimates in molecular dynamics

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Work also supported by ANR Funding ANR-14-CE23-0012 ("COSMOS")

Some elements of statistical physics

- Microscopic description of physical systems
- Macroscopic description: average properties

Practical computation of average properties

- Ergodic averages using Langevin dynamics
- Bias vs. variance

Timestep bias for the computation of average properties

- Discretization of Langevin dynamics
- A priori estimates on the invariant measure

Extensions¹

- Error estimates on transport coefficients (nonequilibrium dynamics)
- Nonlinear dynamics (Feynman-Kac)

¹Time permitting...

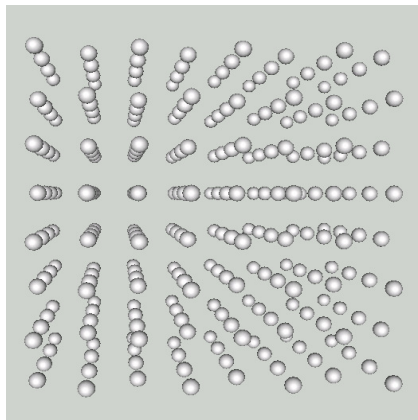
Some elements of statistical physics

General perspective (1)

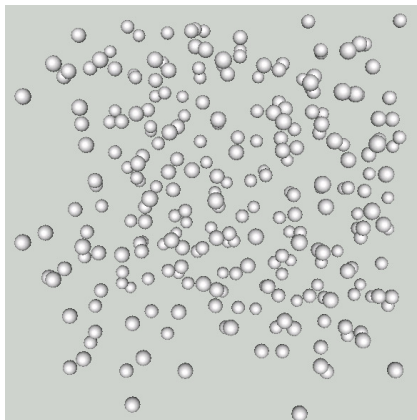
- **Aims** of computational statistical physics:
 - **numerical microscope**
 - computation of **average properties**, static or dynamic
- Orders of magnitude
 - distances $\sim 1 \text{ \AA} = 10^{-10} \text{ m}$
 - energy per particle $\sim k_B T \sim 4 \times 10^{-21} \text{ J}$ at room temperature
 - atomic masses $\sim 10^{-26} \text{ kg}$
 - **time $\sim 10^{-15} \text{ s}$**
 - number of particles $\sim \mathcal{N}_A = 6.02 \times 10^{23}$
- “Standard” simulations
 - 10^6 particles [“world records”: around 10^9 particles]
 - integration time: (fraction of) ns [“world records”: (fraction of) μs]

General perspective (2)

What is the **melting temperature** of argon?



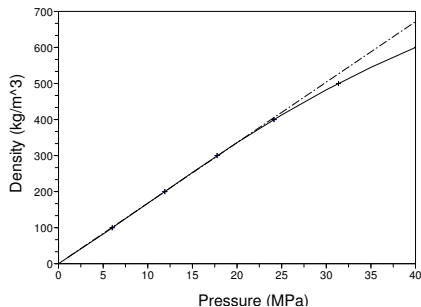
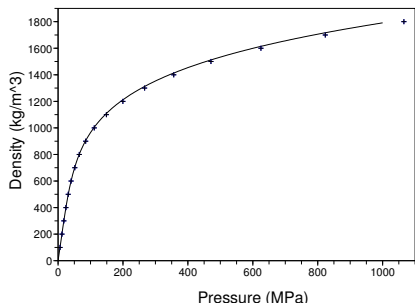
(a) Solid argon (low temperature)



(b) Liquid argon (high temperature)

General perspective (3)

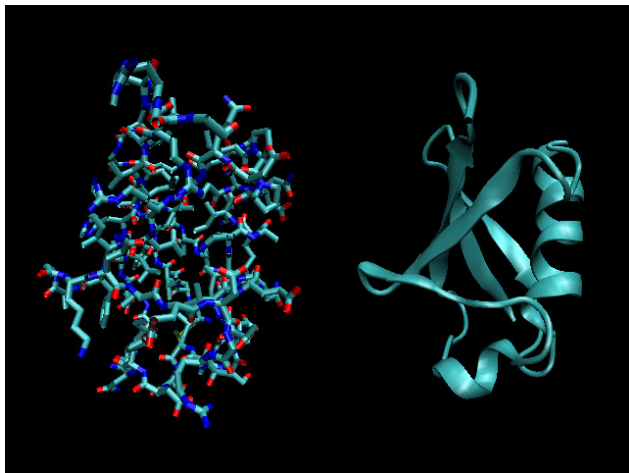
“Given the structure and the laws of interaction of the particles, what are the **macroscopic properties** of the matter composed of these particles?”



Equation of state (pressure/density diagram) for argon at $T = 300$ K

General perspective (4)

What is the **structure** of the protein? What are its **typical conformations**, and what are the **transition pathways** from one conformation to another?



Microscopic description of physical systems: unknowns

- **Microstate** of a classical system of N particles:

$$(q, p) = (q_1, \dots, q_N, p_1, \dots, p_N) \in \mathcal{E}$$

Positions q (configuration), **momenta** p (to be thought of as $M\dot{q}$)

- Here, periodic boundary conditions: $\mathcal{E} = \mathcal{D} \times \mathbb{R}^{3N}$ with $\mathcal{D} = (L\mathbb{T})^{3N}$
- More complicated situations can be considered: molecular **constraints** defining submanifolds of the phase space
- **Hamiltonian** $H(q, p) = E_{\text{kin}}(p) + V(q)$, where the kinetic energy is

$$E_{\text{kin}}(p) = \frac{1}{2} p^T M^{-1} p, \quad M = \begin{pmatrix} m_1 \text{Id}_3 & & 0 \\ & \ddots & \\ 0 & & m_N \text{Id}_3 \end{pmatrix}.$$

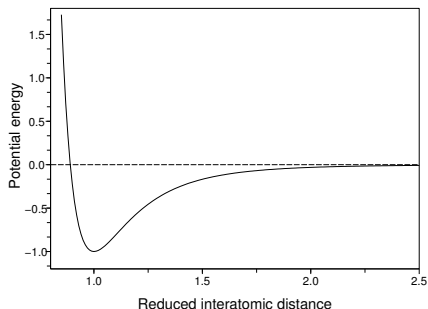
Microscopic description: interaction laws

- All the physics is contained in V
 - ideally derived from **quantum mechanical** computations
 - in practice, **empirical** potentials for large scale calculations
- An example: **Lennard-Jones** pair interactions to describe noble gases

$$V(q_1, \dots, q_N) = \sum_{1 \leq i < j \leq N} v(|q_j - q_i|)$$

$$v(r) = 4\epsilon \left[\left(\frac{\sigma}{r}\right)^{12} - \left(\frac{\sigma}{r}\right)^6 \right]$$

$$\text{Argon: } \begin{cases} \sigma = 3.405 \times 10^{-10} \text{ m} \\ \epsilon/k_B = 119.8 \text{ K} \end{cases}$$



Average properties

- **Macrostate** of the system described by a **probability measure**

Equilibrium thermodynamic properties (pressure, ...)

$$\langle \varphi \rangle_\mu = \mathbb{E}_\mu(\varphi) = \int_{\mathcal{E}} \varphi(q, p) \mu(dq dp)$$

- Examples of **observables**:

- Pressure $\varphi(q, p) = \frac{1}{3|\mathcal{D}|} \sum_{i=1}^N \left(\frac{p_i^2}{m_i} - q_i \cdot \nabla_{q_i} V(q) \right)$

- Kinetic temperature $\varphi(q, p) = \frac{1}{3Nk_B} \sum_{i=1}^N \frac{p_i^2}{m_i}$

- **Canonical** ensemble = measure on (q, p) (average energy fixed)

$$\mu_{\text{NVT}}(dq dp) = Z_{\text{NVT}}^{-1} e^{-\beta H(q,p)} dq dp, \quad \beta = \frac{1}{k_B T}$$

Practical computation of average properties

Computing average properties

Main issue

Computation of **high-dimensional** integrals... **Ergodic** averages

$$\langle \varphi \rangle_\mu = \lim_{t \rightarrow +\infty} \widehat{\varphi}_t, \quad \widehat{\varphi}_t = \frac{1}{t} \int_0^t \varphi(q_s, p_s) ds$$

- One possible choice: **Langevin** dynamics with friction parameter $\gamma > 0$
= **Stochastic** perturbation of the Hamiltonian dynamics

$$\begin{cases} dq_t = M^{-1} p_t dt \\ dp_t = -\nabla V(q_t) dt - \gamma M^{-1} p_t dt + \sqrt{\frac{2\gamma}{\beta}} dW_t \end{cases}$$

- Denote by $\psi(t, q, p)$ the law of (q_t, p_t)

Convergence of the Langevin dynamics

- **Irreducibility** + smoothness of the transition probabilities (hypoellipticity)
- **Invariance** of the canonical measure
 - **Generator** of SDE $dx_t = b(x_t) dt + \sigma(x_t) dW_t$

$$\mathcal{L} = b \cdot \nabla + \frac{1}{2} \sigma \sigma^T : \nabla^2$$

- Evolution of the law: $\frac{d}{dt} \mathbb{E}(\varphi(q_t, p_t)) = \mathbb{E}(\mathcal{L}\varphi(q_t, p_t))$, i.e.

$$\int_{\mathcal{E}} \varphi \partial_t \psi = \int \mathcal{L}\varphi \psi \quad \text{or} \quad \partial_t \psi = \mathcal{L}^\dagger \psi$$

- Here $\mathcal{L} = \mathcal{L}_{\text{ham}} + \gamma \mathcal{L}_{\text{thm}}$ with

$$\mathcal{L}_{\text{ham}} = \frac{p}{m} \cdot \nabla_q - \nabla V(q) \cdot \nabla_p, \quad \mathcal{L}_{\text{thm}} = -\frac{p}{m} \cdot \nabla_p + \frac{1}{\beta} \Delta_p$$

- A simple computation shows that $\mathcal{L}^\dagger(e^{-\beta H}) = 0$

Statistical error

- Asymptotic variance $\sigma_\varphi^2 = \lim_{t \rightarrow +\infty} t \operatorname{Var}_\mu(\widehat{\varphi}_t)$: with $\Pi\varphi = \varphi - \int_{\mathcal{E}} \varphi d\mu$,

$$\sigma_\varphi^2 = 2 \int_0^{+\infty} \int_{\mathcal{E}} (e^{t\mathcal{L}} \Pi\varphi) \Pi\varphi d\mu dt = 2 \int_{\mathcal{E}} (-\mathcal{L}^{-1} \Pi\varphi) \Pi\varphi d\mu$$

- Well-defined provided $-\mathcal{L}\Phi = \Pi\varphi$ has a solution in $L_0^2(\mu) = \Pi L^2(\mu)$
- Sufficient condition: integrability of the semigroup, e.g.

$$\|e^{t\mathcal{L}}\|_{\mathcal{B}(L_0^2(\mu))} \leq C e^{-\lambda t}$$

Provided here by **hypocoercivity** results²

- A **Central Limit Theorem** holds in this case³: $\widehat{\varphi}_t - \mathbb{E}_\mu(\varphi) \simeq \frac{\sigma_\varphi}{\sqrt{t}} \mathcal{G}$

²Villani, Dolbeaut/Mouhot/Schmeiser, Hairer/Pavliotis, Hérau/Nier,...

³R. N. Bhattacharya, *Z. Wahrsch. Verw. Gebiete* (1982)

Practical computation of average properties

- Numerical scheme = **Markov chain** characterized by evolution operator

$$P_{\Delta t} \varphi(q, p) = \mathbb{E} \left(\varphi(q^{n+1}, p^{n+1}) \mid (q^n, p^n) = (q, p) \right)$$

- Discretization of the Langevin dynamics: **splitting** strategy

$$A = M^{-1} p \cdot \nabla_q, \quad B = -\nabla V(q) \cdot \nabla_p, \quad C = -M^{-1} p \cdot \nabla_p + \frac{1}{\beta} \Delta_p$$

- First order splitting schemes: $P_{\Delta t}^{ZYX} = e^{\Delta t Z} e^{\Delta t Y} e^{\Delta t X} \simeq e^{\Delta t \mathcal{L}}$

- Example: $P_{\Delta t}^{B,A,\gamma C}$ corresponds to (with $\alpha_{\Delta t} = \exp(-\gamma M^{-1} \Delta t)$)

$$\begin{cases} \tilde{p}^{n+1} = p^n - \Delta t \nabla V(q^n), \\ q^{n+1} = q^n + \Delta t M^{-1} \tilde{p}^{n+1}, \\ p^{n+1} = \alpha_{\Delta t} \tilde{p}^{n+1} + \sqrt{\frac{1 - \alpha_{\Delta t}^2}{\beta}} M G^n, \end{cases} \quad (1)$$

where G^n are i.i.d. standard Gaussian random variables

Practical computation of average properties (2)

- **Second order** splitting $P_{\Delta t}^{ZYXYZ} = e^{\Delta t Z/2} e^{\Delta t Y/2} e^{\Delta t X} e^{\Delta t Y/2} e^{\Delta t Z/2}$
- Example: $P_{\Delta t}^{\gamma C, B, A, B, \gamma C}$ (Verlet in the middle)

$$\left\{ \begin{array}{l} \tilde{p}^{n+1/2} = \alpha_{\Delta t/2} p^n + \sqrt{\frac{1 - \alpha_{\Delta t}}{\beta}} M G^n, \\ p^{n+1/2} = \tilde{p}^{n+1/2} - \frac{\Delta t}{2} \nabla V(q^n), \\ q^{n+1} = q^n + \Delta t M^{-1} p^{n+1/2}, \\ \tilde{p}^{n+1} = p^{n+1/2} - \frac{\Delta t}{2} \nabla V(q^{n+1}), \\ p^{n+1} = \alpha_{\Delta t/2} \tilde{p}^{n+1} + \sqrt{\frac{1 - \alpha_{\Delta t}}{\beta}} M G^{n+1/2}, \end{array} \right.$$

- Other category: **Geometric Langevin** algorithms, e.g. $P_{\Delta t}^{\gamma C, A, B, A}$

Error estimates on the computation of average properties

Error estimates on the computation of average properties

- The ergodicity of numerical schemes can be proved (\mathcal{D} bounded):

$$\frac{1}{N_{\text{iter}}} \sum_{n=1}^{N_{\text{iter}}} \varphi(q^n, p^n) \xrightarrow{N_{\text{iter}} \rightarrow +\infty} \int \varphi(q, p) d\mu_{\gamma, \Delta t}(q, p)$$

- Statistical errors vs. systematic errors (**bias**)

Systematic error estimates: α order of the splitting scheme

$$\begin{aligned} \int_{\mathcal{E}} \varphi(q, p) \mu_{\gamma, \Delta t}(dq dp) &= \int_{\mathcal{E}} \varphi(q, p) \mu(dq dp) \\ &+ \Delta t^\alpha \int_{\mathcal{E}} \varphi(q, p) f_{\alpha, \gamma}(q, p) \mu(dq dp) + O(\Delta t^{\alpha+1}) \end{aligned}$$

- Correction function $f_{\alpha, \gamma}$ solution of an appropriate **Poisson equation**

$$\mathcal{L}^* f_{\alpha, \gamma} = g_\gamma$$

where g_γ depends on the numerical scheme (adjoints taken on $L^2(\mu)$)

Proof for the first-order scheme $P_{\Delta t}^{\gamma C, B, A}$ (1)

- By definition of the invariant measure, $\int_{\mathcal{E}} P_{\Delta t} \phi d\mu_{\gamma, \Delta t} = \int_{\mathcal{E}} \phi d\mu_{\gamma, \Delta t}$, so

$$\int_{\mathcal{E}} \left[\left(\frac{\text{Id} - P_{\Delta t}}{\Delta t} \right) \phi \right] d\mu_{\gamma, \Delta t} = 0$$

- In view of the [BCH formula](#) $e^{\Delta t A_3} e^{\Delta t A_2} e^{\Delta t A_1} = e^{\Delta t A}$ with

$$A = A_1 + A_2 + A_3 + \frac{\Delta t}{2} \left([A_3, A_1 + A_2] + [A_2, A_1] \right) + \dots,$$

it holds $P_{\Delta t}^{\gamma C, B, A} = \text{Id} + \Delta t \mathcal{L} + \frac{\Delta t^2}{2} (\mathcal{L}^2 + S_1) + \Delta t^3 R_{1, \Delta t}$ with

$$S_1 = [C, A + B] + [B, A], \quad R_{1, \Delta t} = \frac{1}{2} \int_0^1 (1 - \theta)^2 \mathcal{R}_{\theta \Delta t} d\theta,$$

Proof for the first-order scheme $P_{\Delta t}^{\gamma C, B, A}$ (2)

- The **correction function** $f_{1,\gamma}$ is chosen so that

$$\int_{\mathcal{E}} \left[\left(\frac{\text{Id} - P_{\Delta t}^{\gamma C, B, A}}{\Delta t} \right) \phi \right] (1 + \Delta t f_{1,\gamma}) d\mu = O(\Delta t^2)$$

This requirement can be rewritten as

$$0 = \int_{\mathcal{E}} \left(\frac{1}{2} S_1 \phi + (\mathcal{L}\phi) f_{1,\gamma} \right) d\mu = \int_{\mathcal{E}} \varphi \left[\frac{1}{2} S_1^* \mathbf{1} + \mathcal{L}^* f_{1,\gamma} \right] d\mu,$$

which suggests to choose $\mathcal{L}^* f_{1,\gamma} = -\frac{1}{2} S_1^* \mathbf{1}$ (well posed equation)

- Replace ϕ by $\left(\frac{\text{Id} - P_{\Delta t}^{\gamma C, B, A}}{\Delta t} \right)^{-1} \varphi$? No control on the **derivatives**...
- Use the “nice” properties of the continuous dynamics, *i.e.* functional estimates⁴ on \mathcal{L}^{-1} to use pseudo-inverses

$$Q_{1,\Delta t} = -\mathcal{L}^{-1} + \frac{\Delta t}{2} (\text{Id} + \mathcal{L}^{-1} S_1 \mathcal{L}^{-1})$$

⁴D. Talay, Stoch. Proc. Appl. (2002); M. Kopec, arxiv 1310.2599 (2013)

Practical computation of transport properties

Definition of transport coefficients (1)

- Example: $\mathcal{D} = (L\mathbb{T})^d$, **non-gradient** force $F \in \mathbb{R}^{3N}$

Nonequilibrium dynamics

$$\begin{cases} dq_t = M^{-1} p_t dt \\ dp_t = \left(-\nabla V(q_t) + \eta F \right) dt - \gamma M^{-1} p_t dt + \sqrt{\frac{2\gamma}{\beta}} dW_t \end{cases}$$

- Existence and uniqueness of invariant measure (Lyapunov techniques)
- Generator $\mathcal{L} + \eta \tilde{\mathcal{L}}$, invariant measure $f_\eta \mu$

$$\left(\mathcal{L}^* + \eta \tilde{\mathcal{L}}^* \right) f_\eta = 0$$

- In fact, $f_\eta = \left(\text{Id} + \eta (\tilde{\mathcal{L}} \mathcal{L}^{-1})^* \right)^{-1} \mathbf{1} = \left(1 + \sum_{n=1}^{+\infty} (-\eta)^n \left[(\tilde{\mathcal{L}} \mathcal{L}^{-1})^* \right]^n \right) \mathbf{1}$

Definition of transport coefficients (2)

- **Response property** $R \in \mathcal{H}$, conjugated response $S = \tilde{\mathcal{L}}^* \mathbf{1}$:

$$\alpha = \lim_{\eta \rightarrow 0} \frac{\langle R \rangle_{\eta}}{\eta} = - \int_{\mathcal{E}} [\mathcal{L}^{-1} R] [\tilde{\mathcal{L}}^* \mathbf{1}] \mu = \int_0^{+\infty} \mathbb{E} \left(R(q_t, p_t) S(q_0, p_0) \right) dt$$

- **In practice:**

- Identify the **response** function
 - Construct a physically meaningful **perturbation**
 - Obtain the transport coefficient α (thermal cond., shear viscosity,...)
 - It is then possible to construct non physical perturbations allowing to compute the same transport coefficient (“Synthetic NEMD”)
- For the previous example, definition of **mobility** with $R(q, p) = F^T M^{-1} p$

$$\lim_{\eta \rightarrow 0} \frac{\langle F^T M^{-1} p \rangle_{\eta}}{\eta} = \beta F^T D F$$

with **effective diffusion** $D = \int_0^{+\infty} \mathbb{E} \left((M^{-1} p_t) \otimes (M^{-1} p_0) \right) dt$

Error estimates on the Green-Kubo formula

Assume $\frac{P_{\Delta t} - \text{Id}}{\Delta t} = \mathcal{L} + \Delta t S_1 + \dots + \Delta t^{\alpha-1} S_{\alpha-1} + \Delta t^\alpha \tilde{R}_{\alpha, \Delta t}$ and

$$\left\| \left(\frac{\text{Id} - P_{\Delta t}}{\Delta t} \right)^{-1} \right\|_{\mathcal{B}(L_W^\infty)} \leq C, \quad \int_{\mathcal{E}} \phi d\mu_{\Delta t} = \int_{\mathcal{E}} \phi d\mu + \Delta t^\alpha r_{\phi, \Delta t}$$

Error estimates on the Green-Kubo formula

For ϕ, φ with average 0 w.r.t. μ ,

$$\int_0^{+\infty} \mathbb{E} \left(\phi(q_t, p_t) \varphi(q_0, p_0) \right) dt = \Delta t \sum_{n=0}^{+\infty} \mathbb{E}_{\Delta t} \left(\tilde{\phi}_{\Delta t}(q^n, p^n) \varphi(q^0, p^0) \right) + O(\Delta t^\alpha)$$

with $\tilde{\phi}_{\Delta t} = \left(\text{Id} + \Delta t S_1 \mathcal{L}^{-1} + \dots + \Delta t^{\alpha-1} S_{\alpha-1} \mathcal{L}^{-1} \right) \phi - \mu_{\Delta t}(\dots)$

- Reduces to **trapezoidal** rule for **second** order schemes

Error estimates on linear response

- Splitting schemes obtained by replacing B with $B_\eta = B + \eta F \cdot \nabla_p$
→ invariant measures $\mu_{\gamma, \eta, \Delta t}$

- For instance, $P_{\Delta t}^{A, B + \eta \tilde{\mathcal{L}}, \gamma C}$ for
$$\begin{cases} q^{n+1} = q^n + \Delta t p^n, \\ \tilde{p}^{n+1} = p^n + \Delta t \left(-\nabla V(q^{n+1}) + \eta F \right), \\ p^{n+1} = \alpha_{\Delta t} \tilde{p}^{n+1} + \sqrt{\frac{1 - \alpha_{\Delta t}^2}{\beta}} G^n \end{cases}$$

- Discard schemes obtained by replacing C with $C + \eta \tilde{\mathcal{L}}$ since they do not perform well in the overdamped limit

- Recall that the mobility is defined as

$$\nu_{F, \gamma} = \lim_{\eta \rightarrow 0} \frac{1}{\eta} \int_{\mathcal{E}} F^T M^{-1} p \mu_{\gamma, \eta}(dq dp) = \int_{\mathcal{E}} F^T M^{-1} p f_{0,1,\gamma}(q, p) \mu(dq dp)$$

where the **correction function** satisfies $\mathcal{L}^* f_{0,1,\gamma} = -\beta F^T M^{-1} p$

Error estimates on the mobility

Error estimates for nonequilibrium dynamics

There exists a function $f_{\alpha,1,\gamma} \in H^1(\mu)$ such that

$$\int_{\mathcal{E}} \varphi d\mu_{\gamma,\eta,\Delta t} = \int_{\mathcal{E}} \varphi \left(1 + \eta f_{0,1,\gamma} + \Delta t^\alpha f_{\alpha,0,\gamma} + \eta \Delta t^\alpha f_{\alpha,1,\gamma} \right) d\mu + r_{\varphi,\gamma,\eta,\Delta t},$$

where the remainder is compatible with linear response

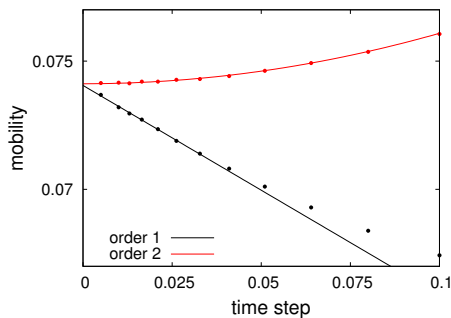
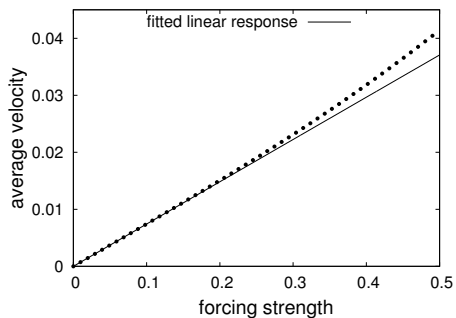
$$|r_{\varphi,\gamma,\eta,\Delta t}| \leq K(\eta^2 + \Delta t^{\alpha+1}), \quad |r_{\varphi,\gamma,\eta,\Delta t} - r_{\varphi,\gamma,0,\Delta t}| \leq K\eta(\eta + \Delta t^{\alpha+1})$$

- Corollary: error estimates on the **numerically computed mobility**

$$\begin{aligned} \nu_{F,\gamma,\Delta t} &= \lim_{\eta \rightarrow 0} \frac{1}{\eta} \left(\int_{\mathcal{E}} F^T M^{-1} p \mu_{\gamma,\eta,\Delta t}(dq dp) - \int_{\mathcal{E}} F^T M^{-1} p \mu_{\gamma,0,\Delta t}(dq dp) \right) \\ &= \nu_{F,\gamma} + \Delta t^\alpha \int_{\mathcal{E}} F^T M^{-1} p f_{\alpha,1,\gamma} d\mu + \Delta t^{\alpha+1} r_{\gamma,\Delta t} \end{aligned}$$

- Results in the **overdamped** limit

Numerical results



Left: Linear response of the average velocity as a function of η for the scheme associated with $P_{\Delta t}^{\gamma C, B_\eta, A, B_\eta, \gamma C}$ and $\Delta t = 0.01, \gamma = 1$.

Right: Scaling of the mobility $\nu_{F, \gamma, \Delta t}$ for the first order scheme $P_{\Delta t}^{A, B_\eta, \gamma C}$ and the second order scheme $P_{\Delta t}^{\gamma C, B_\eta, A, B_\eta, \gamma C}$.

Discretization of Feynman-Kac semigroups

Discretization of Feynman-Kac semigroups

- Dynamics $dq_t = b(q_t) dt + \sigma dW_t$, weighted nonlinear average

$$\Phi_t^g(\mu)(\varphi) = \frac{\mathbb{E}_\mu \left[\varphi(q_t) e^{\int_0^t g(q_s) ds} \right]}{\mathbb{E}_\mu \left[e^{\int_0^t g(q_s) ds} \right]} \xrightarrow{t \rightarrow \infty} \int_{\mathcal{D}} \varphi d\nu_g$$

- **Discretization of the SDE** and of the **time integral** in the weight

$$\Phi_{\Delta t, n}^g(\mu)(\varphi) = \frac{\mathbb{E}_\mu \left[\varphi(q^n) e^{\Delta t \sum_{i=0}^{n-1} g(q^i)} \right]}{\mathbb{E}_\mu \left[e^{\Delta t \sum_{i=0}^{n-1} g(q^i)} \right]} \xrightarrow{n \rightarrow +\infty} \int_{\mathcal{D}} \varphi d\nu_{g, \Delta t}$$

- Error estimates $\int_{\mathcal{D}} \varphi d\nu_{g, \Delta t} = \int_{\mathcal{D}} \varphi d\nu_g + \Delta t^\alpha \int_{\mathcal{D}} \varphi f d\nu_g + O(\Delta t)$
- Based on an approximation result for the **first eigenvalue/eigenfunction** of the non-selfadjoint operator $\mathcal{L} + w$

References

Some references

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