

1       **cryoSPARC: Algorithms for rapid unsupervised cryo-EM structure determination**

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13  
14                   Abstract

15                   Single particle electron cryomicroscopy (cryo-EM) is a powerful method for determining  
16                   the structures of biological macromolecules. With automated microscopes, cryo-EM data  
17                   can often be obtained in a few days. However, processing cryo-EM image data to reveal  
18                   heterogeneity in the protein structure and to refine 3-D maps to high resolution frequently  
19                   becomes a severe bottleneck, requiring expert intervention, prior structural knowledge,  
20                   and weeks of calculations on expensive computer clusters. Here we show that stochastic  
21                   gradient descent (SGD) and branch and bound maximum likelihood optimization  
22                   algorithms permit the major steps in cryo-EM structure determination to be performed in  
23                   hours or minutes on an inexpensive desktop computer. Furthermore, SGD with Bayesian  
24                   marginalization allows *ab initio* 3-D classification, enabling automated analysis and  
25                   discovery of unexpected structures without bias from a reference map. These algorithms  
26                   are combined in a user-friendly computer program named cryoSPARC.

32 Introduction

33

34 Scientific approaches can be transformed by innovations that decrease the cost and improve non-  
35 expert usability of technology, as seen with DNA sequencing and synthesis, microarray  
36 technology, and even the use of computers themselves. These changes can occur both  
37 quantitatively, by allowing more experiments to be done in a shorter time by experts and non-  
38 specialists, and qualitatively by changing the type and scope of experiments that are feasible.  
39 Recent advances in single particle cryo-EM<sup>1,2</sup> have enabled near-atomic resolution structure  
40 determination of biomedically important protein complexes<sup>3-5</sup>, bringing the technique to the  
41 attention of the general biological research community and pharmaceutical companies. The  
42 throughput and automation of cryo-EM becomes increasingly important as the technique is used  
43 for structure-based drug design<sup>6</sup> and time-critical structural studies of pathogens<sup>7</sup>. Automated  
44 electron microscopes can collect datasets for atomic resolution structure determination in as little  
45 as 24 or 48 hours given appropriately prepared specimens, and centralized cryo-EM facilities are  
46 now providing instrument access to non-specialist investigators. Calculation of 3-D maps from  
47 cryo-EM images, however, can require weeks of computational analysis by an expert user. With  
48 routine collection of cryo-EM datasets that contain millions of single particle images  
49 corresponding to different 3-D conformations of the sample<sup>8</sup>, the cost of image analysis can  
50 exceed 500,000 CPU hours on large, expensive computer clusters<sup>9</sup>. Further, without significant  
51 user expertise, there are a variety of ways in which incorrect and misleading 3-D maps can be  
52 generated at various stages in the image analysis pipeline<sup>10,11</sup>. The computational cost and the  
53 requirement for user input are bottlenecks both for automation and widespread use of cryo-EM.

54

55 To address these issues, we developed two new algorithms. The first of these algorithms, for the  
56 first time, makes it possible to perform unsupervised *ab initio* 3-D classification, whereby  
57 multiple 3-D states of a protein can be discovered from a single sample without user input of  
58 prior structural knowledge, and without the assumption that all 3-D states resemble each other. In  
59 contrast, existing techniques for 3-D refinement of cryo-EM maps require an initial structure that  
60 is close to the correct target structure<sup>12,13</sup>. The second algorithmic development radically speeds  
61 up high-resolution refinement of cryo-EM maps by exploiting characteristics of image alignment  
62 to achieve massive computational savings by removing redundant computation. These two  
63 abilities are combined in a standalone Graphics Processing Unit (GPU) accelerated software  
64 package that we have named cryoSPARC (cryo-EM single particle *ab initio* reconstruction and  
65 classification). CryoSPARC can refine multiple high-resolution 3D structures directly from  
66 single particle images, with no user input or expertise required. These combined steps are done  
67 in a matter of hours on a single consumer-grade desktop computer. GPU hardware has been used  
68 previously to accelerate cryo-EM contrast transfer function estimation<sup>14</sup> and identification of  
69 particles within images<sup>15</sup>. Related work has shown that exploiting GPU hardware in the popular  
70 program RELION can significantly speed up existing algorithms for reference-based 3-D  
71 classification and refinement<sup>9</sup>. The algorithms presented here provide a further order-of-  
72 magnitude reduction in computational cost compared to GPU acceleration, which would require  
73 at least an additional ~7 years if driven by hardware advances alone<sup>16</sup>. Based on the combination  
74 of algorithms, inexpensive hardware, and an easy-to-use graphical user interface, cryoSPARC  
75 can allow new non-specialist cryo-EM users to process data rapidly without needing to purchase  
76 or set up their own computer clusters and with minimal user input and expertise.

78 **Results**

79

80 Formally, structure determination by cryo-EM is an optimization problem and may be described  
81 in a Bayesian likelihood framework<sup>12,17</sup>.

$$\arg \max_{V_{1 \dots K}} \log p(V_{1 \dots K} | X_{1 \dots N}) = \arg \max_{V_{1 \dots K}} \sum_{i=1}^N \log \sum_{j=1}^K \frac{1}{K} \int p(x_i, \phi_i | V_j) d\phi_i + \log p(V_{1 \dots K}) \quad (1)$$

82

83 The aim of the optimization is to find the 3-D structures ( $V_1$  to  $V_K$ ) that best explain the observed  
84 images ( $X_1$  to  $X_N$ ), by marginalizing over class assignment ( $j$ ) and the unknown pose variable  
85 ( $\phi_i$ ), which describes a 3-D rotation and a 2-D translation for each particle image.

86 Numerical optimization problems have been studied extensively in computer science<sup>18</sup>.  
87 Traditionally, optimization is formulated as the maximization of a single, monolithic objective  
88 function. With this approach, the variables of a function are iteratively altered until the ‘best’  
89 values, which give an optimum value to the function, are identified. Sophisticated algorithms for  
90 iterative optimization have been developed<sup>19</sup> and are central to a myriad of problems in data  
91 modeling and engineering. In the case of cryo-EM map calculation, the objective function  
92 (Equation 1) quantifies how well cryo-EM maps explain the collected experimental images, and  
93 the variables in the function include the 3-D maps represented as density voxels on a 3-D grid.

94 We use a stochastic gradient descent (SGD) optimization scheme to quickly identify one or  
95 several low-resolution 3-D structures that are consistent with a set of observed images. This  
96 algorithm allows for *ab initio* heterogeneous structure determination with no prior model of the  
97 molecule’s structure. Once approximate structures are determined, a branch and bound algorithm  
98 for image alignment helps rapidly refine structures to high resolution. The speed and robustness  
99 of these approaches allow structure determination in a matter of minutes or hours on a single  
100 inexpensive desktop workstation.

101

102 **Stochastic Gradient Descent: Discovery of protein structure from random initialization**

103

104 Cryo-EM map calculation is a non-convex optimization problem. These problems are among the  
105 most computationally challenging optimization problems known and are characterized by the  
106 presence of multiple locally-optimal settings of variables, each of which forms an attractor where  
107 typical iterative optimization algorithms can become stuck if poorly initialized<sup>19</sup> (Figure 1A).  
108 Sensitivity to local optima is seen in most optimization algorithms, including those used in cryo-  
109 EM<sup>12,13</sup> and as a result, refinement programs require a reasonably accurate initial model for the  
110 structure that initializes the search near the global optimum. However, recent methods have been  
111 discovered that perform well on non-convex problems. One such method is stochastic gradient  
112 descent (SGD)<sup>20</sup> (Figure 1). SGD was popularized as a key tool in Deep Learning for the  
113 optimization of non-convex functions, resulting in near-human level performance in tasks like  
114 image and speech recognition<sup>21,22</sup>.

115

116 In Equation 1, each term of the outer sum represents the contribution of a single particle image to  
117 the overall likelihood of the 3-D map. SGD repeatedly approximates this objective function by  
118 selecting a different random subset of terms (i.e., single particle images) at each iteration, and

119 computes the sum of those terms (Figure 1B). In a single iteration, the optimization variables  
120 (i.e., the 3-D map) are updated based on the gradient of this approximate objective  
121 (Supplementary Note 1). Each iteration requires analyzing only a small subset of single particle  
122 images. As a consequence, a single iteration is inexpensive and hundreds or thousands of  
123 iterative changes can be made during each pass through the full dataset. It is commonly believed  
124 that it is because of these many noisy changes that SGD is insensitive to local optima and often  
125 finds effective solutions to non-convex problems (Figure 1C).

126  
127 We implemented an SGD method for *ab initio* structure determination and 3-D classification.  
128 Applied to several different datasets, the use of SGD enables convergence to correct low-  
129 resolution structures from arbitrary random initialization, allowing both *ab initio* structure  
130 determination and *ab initio* 3-D classification (Figure 2). With 35,645 TRPV1 particle images<sup>3</sup>  
131 SGD optimization resulted in a low-resolution 3-D map in 75 minutes from random initialization  
132 (Figure 2A) using a single inexpensive desktop workstation with an Intel i7-5820K Processor  
133 and a single NVIDIA Tesla K40 GPU. When applied to a dataset of conformationally  
134 heterogeneous *Thermus thermophilus* V/A-ATPase particle images<sup>23</sup>, the algorithm was able to  
135 discern three different conformational states for the enzyme, again from random initializations  
136 (Figure 2B). These three states correspond to the three different rotational positions of the central  
137 rotor of the enzyme<sup>24</sup>. This finding is particularly notable as previous analysis with reference-  
138 based classification<sup>12</sup> and the same dataset of images was only able to detect two of the three  
139 states<sup>23</sup>. The newly identified third rotational state is the conformation of the enzyme that differs  
140 the most from the other two. This observation illustrates the importance of reference-free *ab*  
141 *initio* classification for unbiased identification of states that differ from the expected structures  
142 present in the dataset.

143  
144 **Branch and bound: rapid refinement of maps to high resolution**

145  
146 The primary computational burden in map refinement is the search for orientation parameters  
147 that best align each 2-D single particle image to a 3-D density map. The branch and bound  
148 algorithm design paradigm<sup>25</sup> can accelerate this search by quickly and inexpensively ruling out  
149 large regions of the search space that cannot contain the optimum of the objective function  
150 (Figure 3A).

151  
152 In cryo-EM map refinement, the optimal pose for a particle image minimizes the error between  
153 the observed image and a projection of the 3-D map. To find this optimal pose using the branch  
154 and bound approach (Figure 3B), an inexpensive lower bound on the error is first computed  
155 across the entire space of poses. At the pose that minimizes this lower bound, the  
156 computationally expensive true error function is evaluated. All regions of the search space where  
157 the lower bound exceeds this computed value of the true error function cannot contain the  
158 optimal pose and can be excluded from further search. A new lower bound is then calculated that  
159 fits more tightly to the true error function but is more expensive to calculate. The process of  
160 evaluating the error function at the optimum of the lower bound, discarding regions of search  
161 space where the true error is above the lower bound, and recalculating a tighter-fitting lower  
162 bound, is repeated until only the optimal pose remains.

163

164 Although conceptually straightforward, application of the branch and bound strategy requires an  
165 informative and inexpensive lower bound for the objective function. Suitable lower bounds are  
166 well known for other problems<sup>26,27</sup> but use of the method for determining the orientations of  
167 single particle cryo-EM images required derivation of an appropriate bound (Supplementary  
168 Note 2). The derivation we describe was based on the signal-to-noise ratio of single particle  
169 images over a range of resolutions. It is worth emphasizing that the branch and bound approach  
170 is a global pose search that requires no prior estimate of an optimal pose. In contrast, strategies to  
171 accelerate orientation determination based solely on local search risk selection of a pose that is  
172 not the global optimum<sup>12,13</sup>. In practice, an approximation to this branch and bound search is  
173 used (Supplementary Note 2) that was found to be equally effective but even more efficient.  
174

175 We implemented the branch and bound approach and applied it to high-resolution structure  
176 determination from several published datasets: the 20S proteasome from *Thermoplasma*  
177 *acidophilum*<sup>28</sup>, the 80S ribosome from *Plasmodium falciparum*<sup>29</sup>, amphipol-solubilized rat  
178 TRPV1<sup>3</sup>, as well as the *T. thermophilus* V/A-ATPase<sup>23</sup>. Computations were carried out with the  
179 same desktop workstation and single NVIDIA Tesla K40 GPU used for *ab initio* SGD  
180 calculations. Applied to 35,645 TRPV1 particle images, branch and bound orientation  
181 determination produced a 3.3 Å resolution map in 66 minutes with C4 symmetry enforced using  
182 a gold-standard refinement procedure<sup>30</sup>, the FSC=0.143 resolution criterion<sup>31</sup>, and correction for  
183 effects of masking on the FSC by high-resolution noise substitution<sup>32</sup> (Figure 2C). This  
184 resolution slightly exceeds the previously published resolution of 3.4 Å from the same dataset<sup>3</sup>.  
185 With *T. thermophilus* V/A-ATPase particle images sorted into three classes by SGD, the branch  
186 and bound search produced maps of all three states in a total of 2.4 hours (Figure 2D). The  
187 resolutions estimated for the states were 6.4 Å, 7.6 Å, and 7.9 Å, compared to 6.4 Å and 9.5 Å  
188 for the two states identified in the previously published analysis<sup>23</sup>.  
189

190 Following SGD *ab initio* structure determination, the application of the branch and bound  
191 method allowed high-resolution refinement of the 80S ribosome to 3.2 Å resolution, equivalent  
192 to the published resolution<sup>29</sup>, in 2.2 hours (Figure 4A), demonstrating the capability of the  
193 method to deal with large and asymmetric protein complexes. Notably, on the same computer  
194 hardware (desktop computer with one GPU), this dataset of particle images would take  
195 approximately 20 hours for refinement using the GPU accelerated program RELION<sup>9</sup>. Similarly,  
196 the 20S proteasome structure was refined to 2.8 Å with D7 symmetry enforced, matching the  
197 published sub-3 Å resolution from the dataset<sup>28</sup> (Figure 4B) but in only 70 minutes. These  
198 refined maps show clear high-resolution detail and side-chain density, illustrating the  
199 performance of the method at near-atomic resolution.  
200  
201

202 Discussion

203  
204 *Ab initio* reconstruction of 3-D maps from cryo-EM images has long been known as a significant  
205 problem. While random initialization can be successful for highly-symmetric particles<sup>33</sup>, this has  
206 not been the case for asymmetric or low-degree of symmetry structures where incorrect  
207 structures have been published<sup>34</sup>. Previous approaches for determining low-resolution initial  
208 maps often involve collecting image tilt pairs<sup>35,36</sup>. In that method, the need to switch to a  
209 different experimental procedure to generate an initial map is unwieldy and presents a barrier to  
210 automated structure determination. Other investigators have proposed algorithms to generate  
211 initial maps from images obtained under standard conditions. The approaches have included  
212 evolutionary algorithms<sup>37</sup>, a statistical weighted least squares approach<sup>38</sup>, complex annealing  
213 procedures<sup>39</sup>, matching of common lines<sup>40</sup> and statistical weighting<sup>41</sup>. However, all of these  
214 algorithms rely on analyzing all images in batch, making them intrinsically slower than our  
215 approach, particularly as the number of particle images in datasets grow. In contrast, SGD  
216 processes random subsets of data at each iteration, making it efficient, even in the face of large  
217 datasets. We previously showed that SGD could produce a reasonable low-resolution map *ab*  
218 *initio* for a homogenous dataset<sup>42</sup>. Here we have demonstrated that SGD, unlike other  
219 approaches, is sufficiently robust to enable reconstruction of multiple 3-D classes from  
220 independent arbitrary initializations. To our knowledge, all existing techniques for 3-D  
221 classification use a single initial reference from which analysis of heterogeneity proceeds.  
222 Removal of the assumption that all 3-D classes are similar to the single input reference is  
223 particularly advantageous for discovering 3-D states that are unexpected and different from the  
224 consensus structure. It is important to note that, like other algorithms, SGD will fail when the  
225 particle images do not contain a sufficient series of views to define the 3-D structure of the  
226 molecule. It can also fail if there are sufficient views, but strongly preferred orientations for  
227 particles. Other pathological situations may include analysis of datasets with little contrast at  
228 low-resolution. This situation can occur when insufficient defocus is used with a cryo-EM  
229 microscope that does not posses a phase plate or when imaging low molecular weight  
230 complexes.

231  
232 Combination of the SGD approach and branch and bound refinement provides a complete  
233 framework for rapid *ab initio* calculation of multiple high-resolution maps from a heterogeneous  
234 dataset on inexpensive computer hardware. The bound derived and used in this work is based on,  
235 and provides a mathematical basis for, the common intuition that high-resolution features in an  
236 image contribute less to alignment than low-resolution features. This intuition has previously  
237 been used in heuristic methods that perform alignment and reconstruction at iteratively  
238 increasing resolution levels<sup>12</sup> or decompose the space of particle images into basis vectors that  
239 contain low-resolution features<sup>43</sup>. A number of heuristic methods have also been employed to  
240 accelerate the alignment of particle images to a structure at a fixed resolution. Most commonly,  
241 locally restricted high-resolution searches are used in later iterations of refinement, after  
242 exhaustive search at early iterations provides a guess for the optimal pose of each image<sup>12,13</sup>.  
243 These approaches can still be computationally expensive, require extra tunable parameters for  
244 when to start and how much to restrict local search, and run the risk of missing the optimal  
245 alignment. Branch and bound optimization provides a risk-free, parameter-free approach to  
246 accelerating computationally expensive search problems, is significantly faster than heuristic  
247 methods, and will likely find other applications in cryo-EM image analysis.

248  
249 With the recent push to re-implement existing algorithms on new hardware (e.g., GPUs),  
250 attempts have also been made to simplify the task of accessing and using computer clusters  
251 through cloud computing service providers, notably Amazon EC2<sup>44</sup>. However, even with  
252 computer clusters available for rent, existing software methods do not scale well, providing  
253 diminishing returns with larger clusters. As the pace of cryo-EM data collection grows, and  
254 studies aim to distinguish increasingly subtle structural differences between 3-D classes<sup>8,45</sup>,  
255 improved computational efficiency through algorithm development will be a critical enabler for  
256 both academic and industrial researchers using cryo-EM.

257  
258 The new cryoSPARC software is available as a standalone program that can run on either  
259 commodity desktop workstations or rackmount servers. CryoSPARC is also available as a web-  
260 service, for new users to try prior to installing locally. Once particle images are selected and  
261 corrected for anisotropic beam-induced movement<sup>46</sup> and the effects of radiation damage<sup>46,47</sup> they  
262 may be processed through the program's web-browser graphical user interface (GUI). At  
263 minimum, a single consumer or professional grade NVIDIA GPU is required. The easy-to-use  
264 GUI (Supplementary Video 1) provides the same interface through both the web-service and in  
265 local installations. This GUI allows for multiple users within a laboratory to have separate  
266 accounts, access the program remotely, upload and share datasets, manage experimental results,  
267 launch computational tasks, and view results streaming in real-time as they are computed. A  
268 protocol detailing use of the software package has been prepared<sup>49</sup> (Supplementary Protocol).

269  
270 **Software availability**

271 The software package, including source code, is available for non-commercial use as a download  
272 and as a web service at [www.cryosparc.com](http://www.cryosparc.com). Results reported in this work were computed using  
273 cryoSPARC version 0.2.36.

274  
275 **Accession Codes**

276 **Data Availability Statement**

277 The cryo-EM images used to experimentally demonstrate the effectiveness of algorithms were  
278 taken from previously published studies. Several datasets were downloaded directly from  
279 EMPIAR<sup>48</sup>, including the 80S Ribosome (EMPIAR-10028), 20S proteasome (EMPIAR-10025),  
280 TRVP1 channel (EMPIAR-10005). Images of the *T. thermophilus* V/A-ATPase are available  
281 from the authors upon request. In all cases, the single particle images that were used in the  
282 original studies were input directly into cryoSPARC, with no further preprocessing.

283  
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293 Author Contributions

294 AP and MAB designed algorithms and implemented software. AP, MAB and JLR performed  
295 experimental work. JLR, DJF and MAB contributed expertise and supervision. All authors  
296 contributed to manuscript preparation.

297

298 Competing Financial Interests

299 All authors are engaged in a venture to commercially support cryoSPARC for industrial use.

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302 References for main text

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- 419
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- 421

422 Figure Legends for main text

423

424 **Figure 1. Stochastic gradient descent for cryo-EM map calculation.** **A**, Iterative refinement  
425 methods are sensitive to initialization. An arbitrary initialization far from the correct 3-D map  
426 will be refined into an incorrect structure that attains a locally optimal probability within the  
427 space of all 3-D maps. An accurate initialization will be refined to the correct structure. Iterative  
428 refinement uses all single particle images in a dataset to compute each step. **B**, Random selection  
429 of particle images in the SGD algorithm. At each iteration, a different small random selection of  
430 images is used to approximate the true optimization objective. Each iteration may use a different  
431 number of images. **C**, Stochastic Gradient Descent (SGD) algorithm enables *ab initio* structure  
432 determination through insensitivity to initialization. An arbitrary computer generated random  
433 initialization is incrementally improved by many noisy steps. Each step is based on the gradient  
434 of the approximated objective function obtained by random selection in (B). These approximate  
435 gradients do not exactly match the overall optimization objective. The success of SGD is  
436 commonly explained by the noisy sampling approximation allowing the algorithm to widely  
437 explore the space of all 3-D maps to arrive finally near the correct structure.

438

439 **Figure 2. Evolution of 3-D cryo-EM maps as computation progresses.** **A**, Low-resolution  
440 map of the TRPV1 channel calculated in 75 minutes from random initialization. **B**, Multiple  
441 conformations of the *Thermus thermophilus* V/A-ATPase calculated simultaneously from  
442 separate random initializations. **C**, Refinement of TRPV1 to 3.3 Å resolution on a single GPU  
443 desktop workstation in 66 minutes with C4 symmetry enforced. Density is apparent that  
444 corresponds to amino acid side chains. **D**, Refinement of each of three V/A-ATPase rotational  
445 states. The rotational state of the central rotor (indicated by red circles) is seen in cross sections  
446 through the 3-D maps. All computations were performed on a single desktop computer with a  
447 single NVIDIA Tesla K40 GPU. Scale bars, 25 Å.

448

449 **Figure 3. The branch and bound approach to high-resolution cryo-EM map refinement.** **A**,  
450 Two iterations of a simplified 1-D representation of the branch and bound approach. Candidate  
451 poses are iteratively eliminated by evaluation of an inexpensive lower bound over all poses, and  
452 the true error function at the minimum of the lower bound. **B**, For cryo-EM images, the true error  
453 function over all poses (top left) for an individual particle (top right) is never evaluated. Instead,  
454 the entire lower bound is computed (middle left), the true error is calculated at the minimum of  
455 the bound, and all poses where the lower bound exceeds this calculated error are eliminated  
456 (middle right). A tighter lower bound is evaluated and the process repeated until the optimum  
457 pose is identified (bottom left and right).

458

459 **Figure 4. High-resolution structures from branch and bound refinement.** **A**, 80S ribosome  
460 structure refined to 3.2 Å resolution in 2.2 h with 105,247 particle images. Amino acids side  
461 chain and RNA base densities are clearly visible in  $\alpha$ -helices,  $\beta$ -strands, and rRNA (inset). **B**, A  
462 20S proteasome map refined to 2.8 Å in 70 min with 49,954 particle images and D7 symmetry  
463 enforced. Well-resolved densities are apparent for small and large residues (inset). Branch and  
464 bound refinement of both structures was initialized with *ab initio* maps from SGD. Scale bars, 25  
465 Å.

466

467 Tables: None.

468 Online Methods

469

470 **Statistics**

471

472 In all 3-D map refinement experiments, the Fourier shell correlation (FSC) between two  
473 independently refined half-maps (the “gold standard”) was used to assess resolution<sup>30</sup>, along with  
474 the FSC=0.143 resolution criterion<sup>31</sup> and correction of the FSC for effects of masking by high-  
475 resolution noise substitution<sup>32</sup>.

476

477 **Computational Hardware**

478

479 All experiments were carried out on a single desktop workstation, equipped with an Intel i7-  
480 5820K 6-core CPU, NVIDIA Tesla K40 GPU, 64GB of CPU RAM, and a 512GB SSD for file  
481 storage. Tests were also run and equivalent running times were achieved using the consumer-  
482 grade NVIDIA Titan Z GPU. It should be noted that at the time of writing, the Tesla K40 GPU is  
483 over two years old, and more recent GPU cards will perform significantly faster.

484

485 **Implementation**

486

487 CryoSPARC is a software package written in a mixture of Python, CUDA C, and Javascript.  
488 Algorithms are implemented in Python and the GPU computation routines are written in CUDA  
489 C. Computations are parallelized over images, pixels, and search parameters. Two CPU threads  
490 are used for the GPU to improve utilization, and images are loaded from SSD and prepared by  
491 the CPU simultaneously with GPU processing of a different batch of images.

492

493 **Stochastic Gradient Descent**

494

495 SGD is initialized from a computer generated random initialization for each 3D class  
496 (Supplementary Note 1). The number of images used in each iteration of SGD is automatically  
497 determined based on the current resolution. A model of the noise level in single particle images  
498 is initialized with an over-estimate relative to measured noise levels. Approximate gradients of  
499 Equation 1 are computed along with second-order curvature information to enable estimation of  
500 an optimal step size for descent at each iteration. Step directions are averaged over iterations  
501 using a classical momentum method<sup>50</sup>. Resulting iterative steps are applied to the 3-D maps and  
502 a projection operation is used to enforce non-negativity of 3-D map density. The noise model is  
503 refined based on errors between the images and projections of the 3-D map at each iteration,  
504 converging to the optimal noise model over several iterations. The descent step size is decreased  
505 monotonically over iterations to improve convergence once an approximately correct structure is  
506 found. Further details can be found in Supplementary Note 1.

507

508 **Branch and Bound Image Alignment**

509

510 The branch and bound method is applied to each image individually at each iteration of high-  
511 resolution map refinement. A space partitioning tree-structure is used to segment the space of  
512 orientation parameters, which are represented using axis-angle coordinates. A coarse initial  
513 sampling of the orientation space forms the first level of the tree, and each stage of branch and

514 bound subdivides and prunes branches in the tree until only the optimal pose remains to within a  
515 specified angular precision of 0.18°. A similar tree structure is used to segment and subdivide the  
516 2-D space of in-plane shifts for each image, resulting in a specified translational precision of  
517 0.04 pixels. Further details including the derived lower bound and approximations can be found  
518 in Supplementary Note 2.

519

## 520 **Program Settings**

521

522 Default cryoSPARC settings were used in all refinement experiments, and the number of classes  
523 was set in each *ab initio* reconstruction experiment. Symmetry was enforced in refinement  
524 experiments where noted, but not in *ab initio* reconstruction.

525

526

527

528 Methods-only References

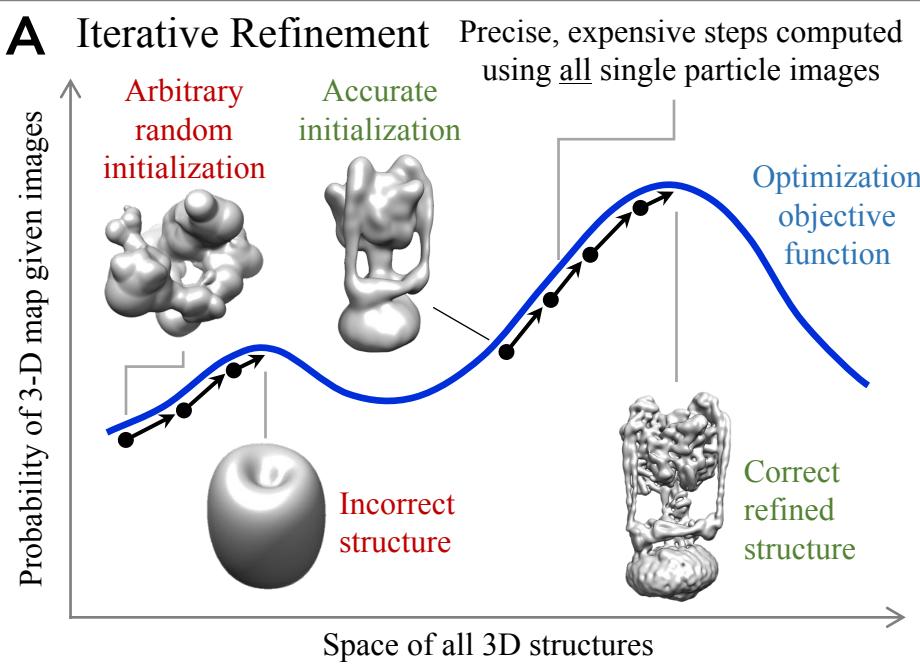
529

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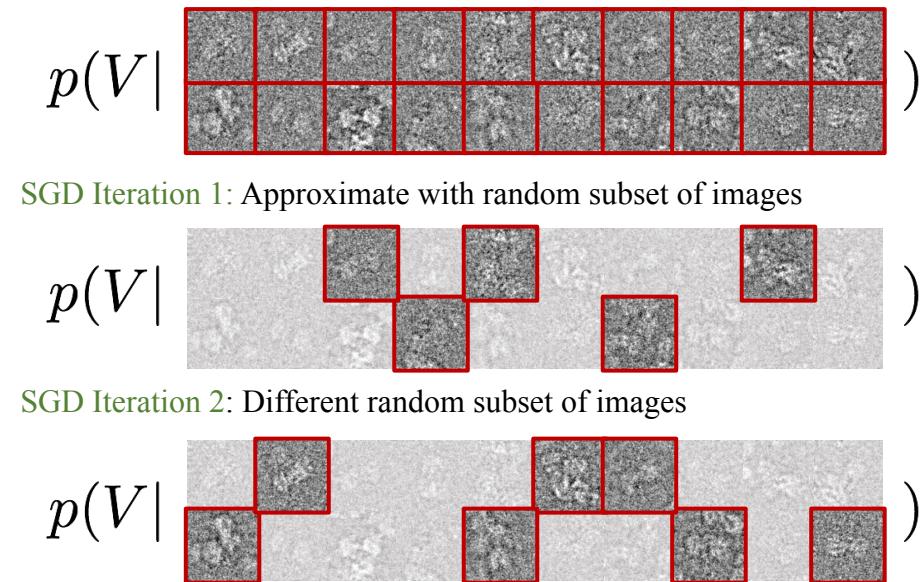
533

## A Iterative Refinement

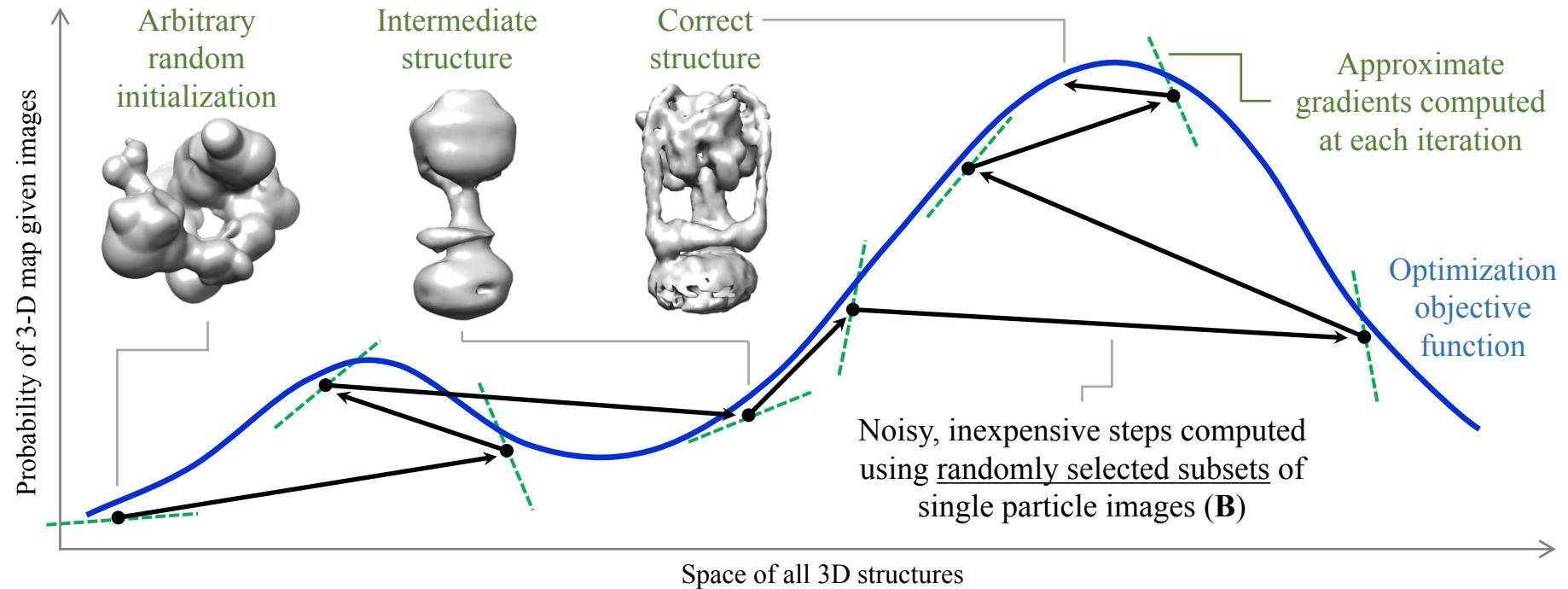


Optimization objective function: Full likelihood using all images

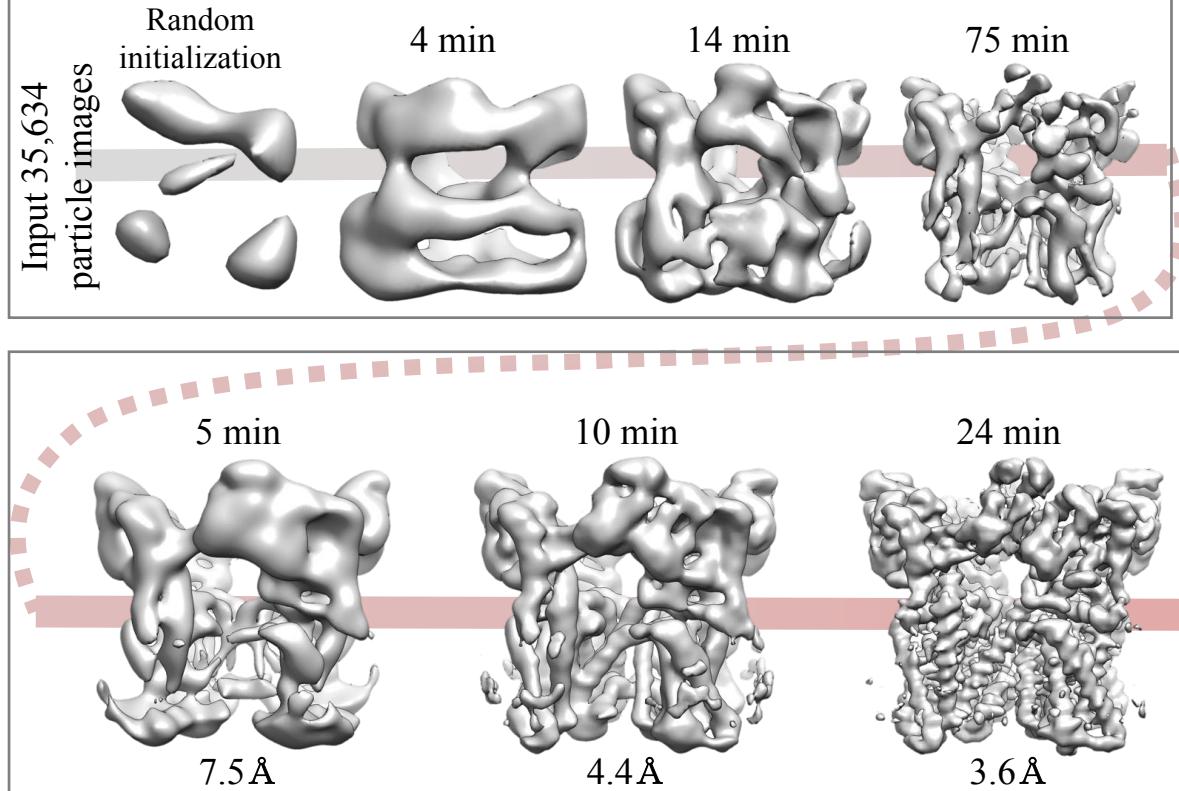
## B



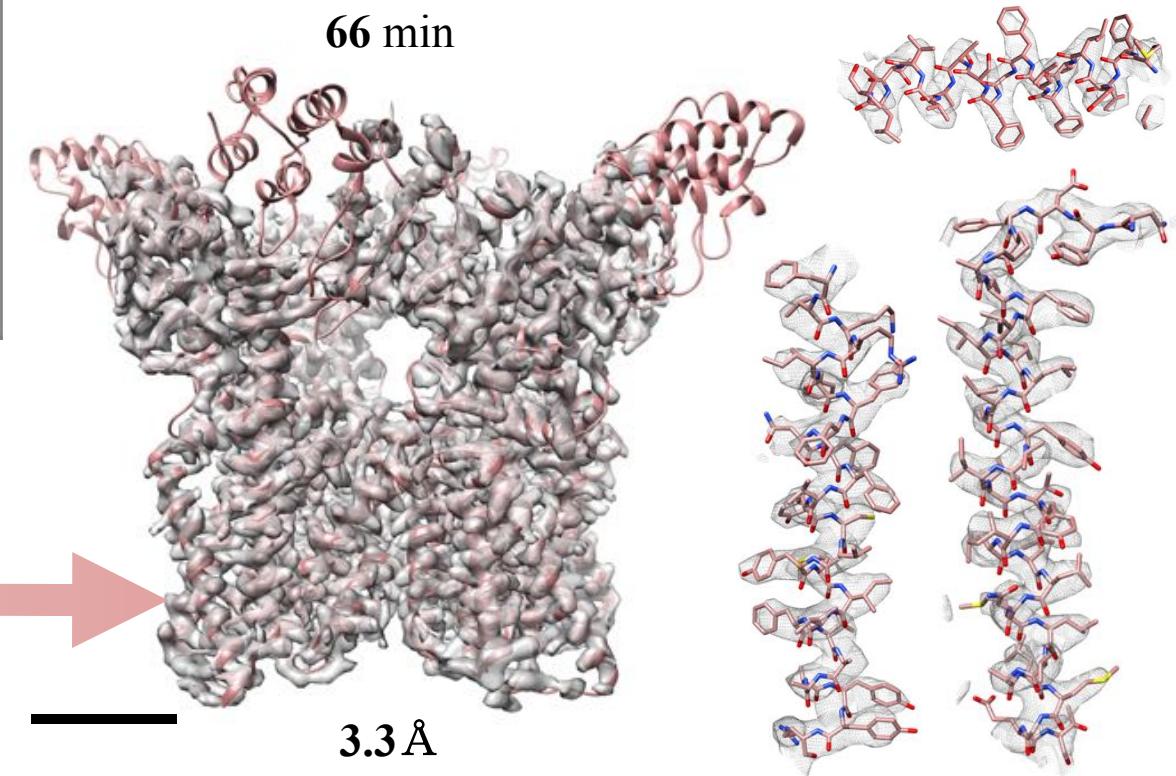
## C Stochastic Gradient Descent (SGD) enables *ab initio* cryo-EM structure determination



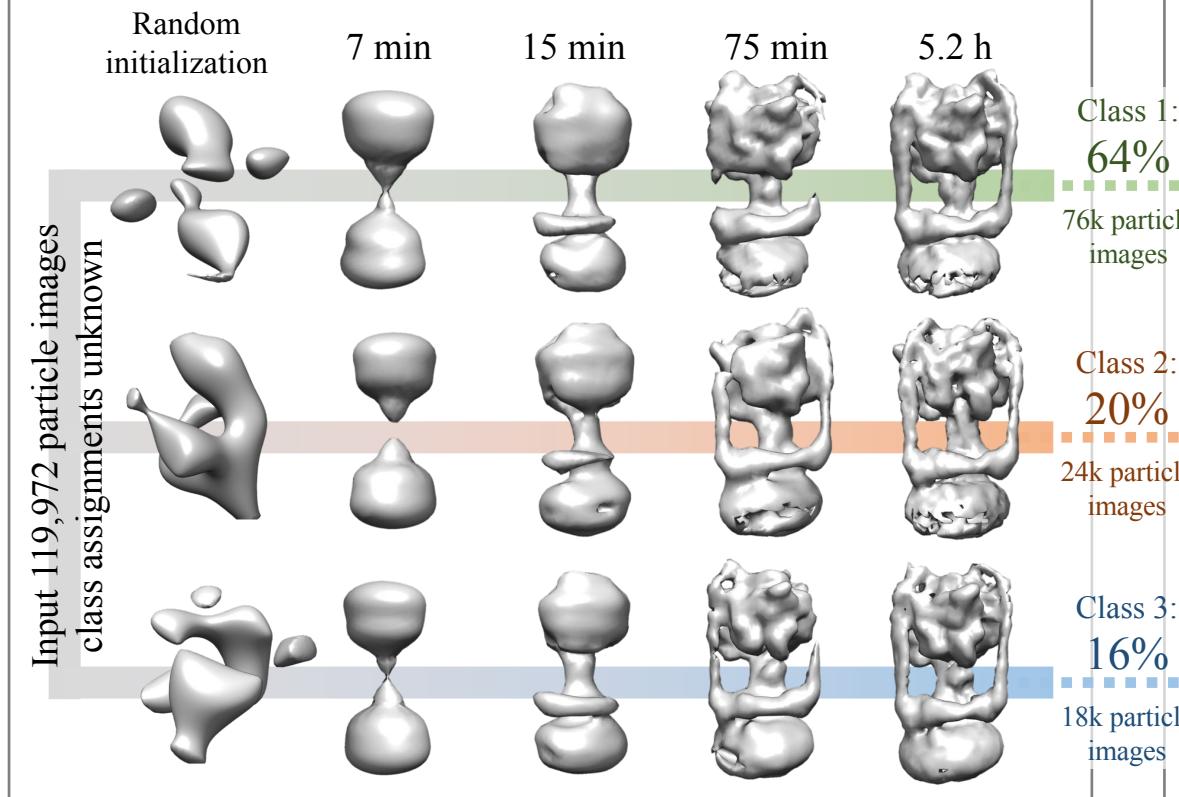
### A Ab Initio Reconstruction



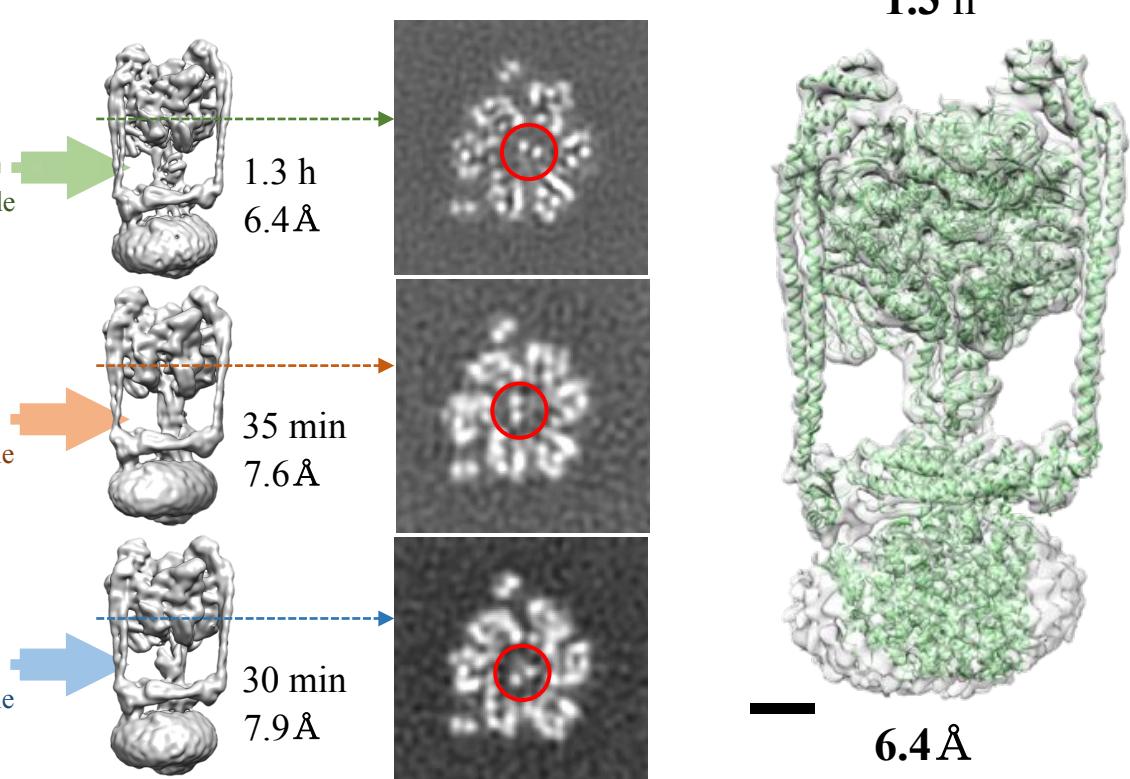
### C Gold Standard Refinement



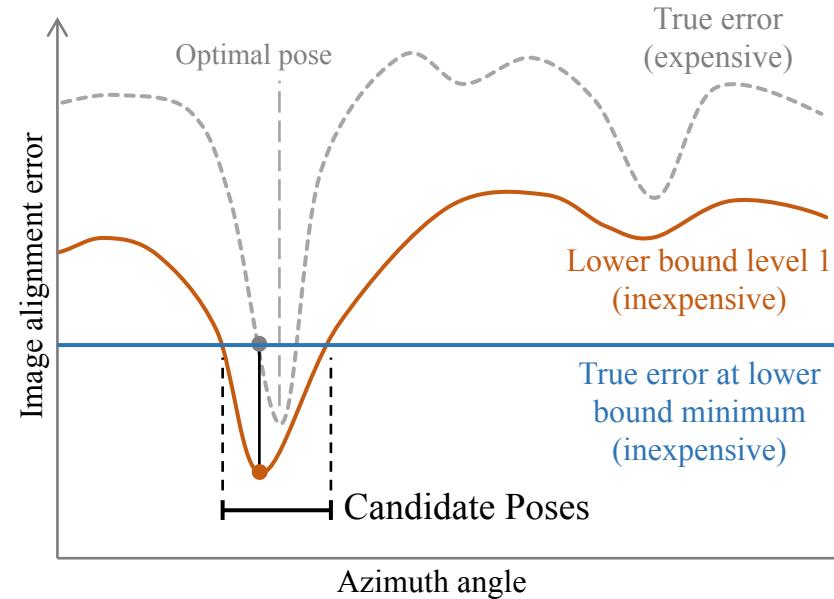
### B Ab Initio Heterogeneous Reconstruction



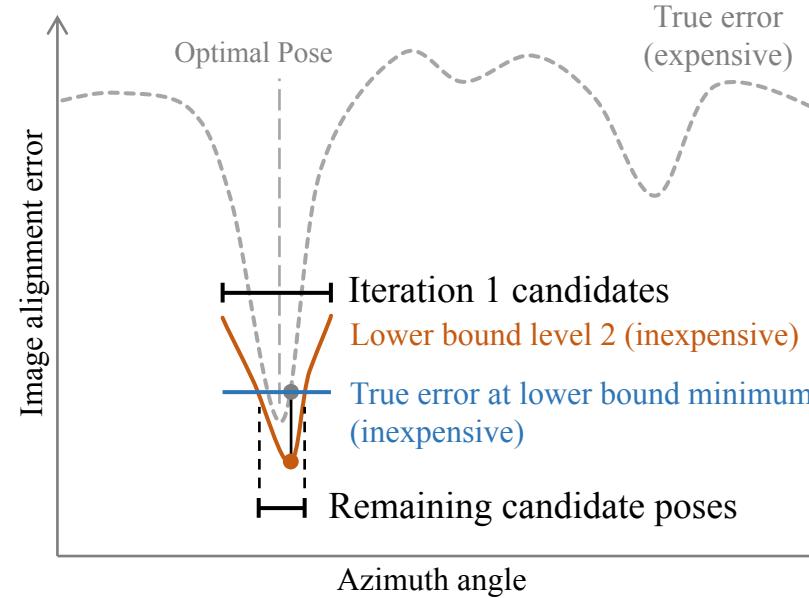
### D Gold Standard Refinements



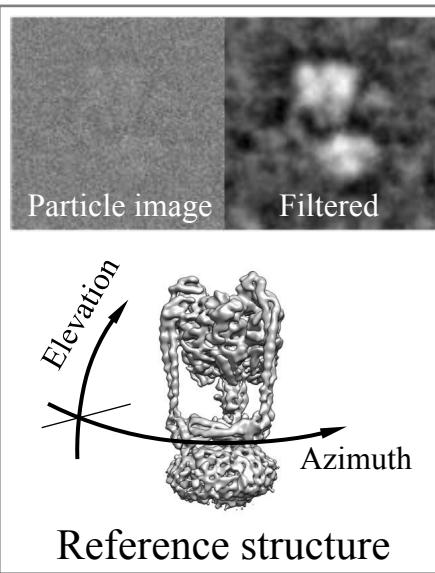
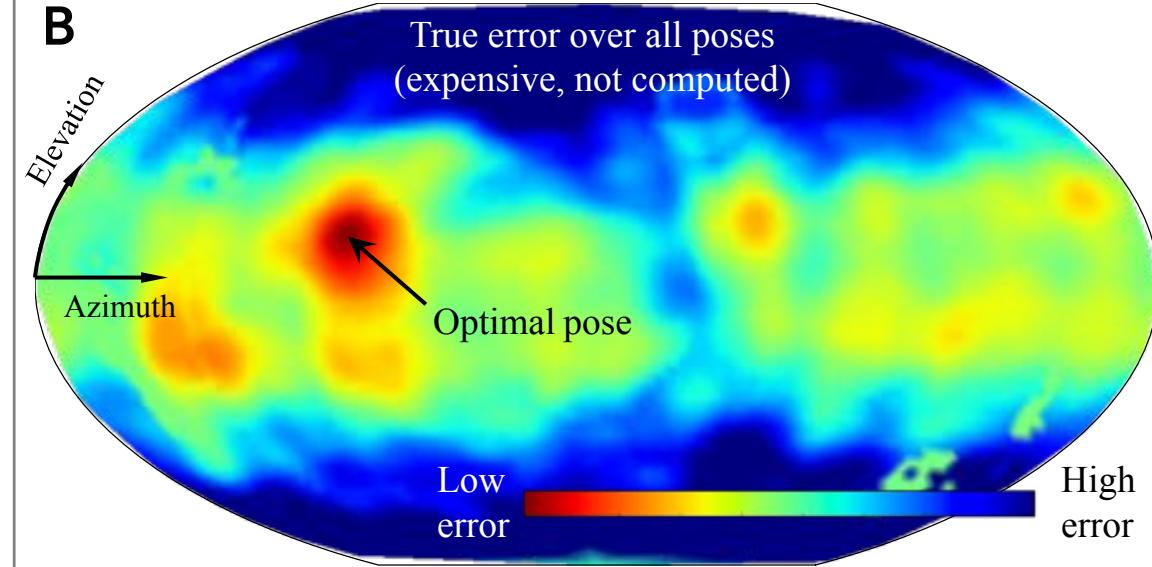
### A Branch and bound iteration 1



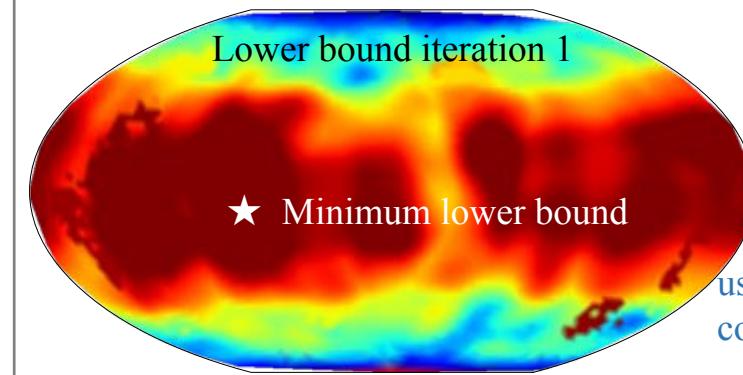
### Branch and bound iteration 2



### B

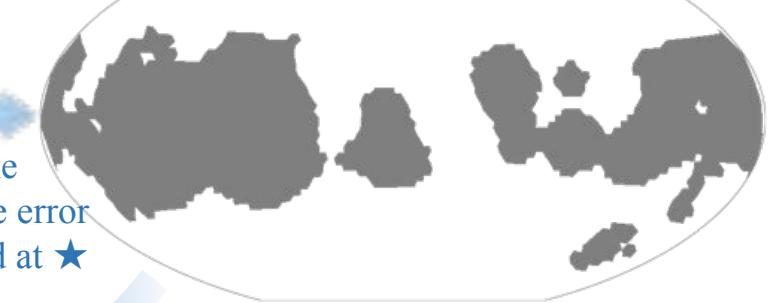


### Lower bound iteration 1

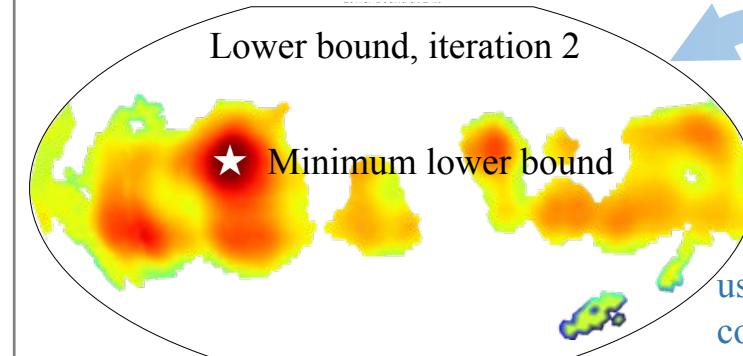


Prune using true error computed at  $\star$

### Remaining candidate poses, iteration 1

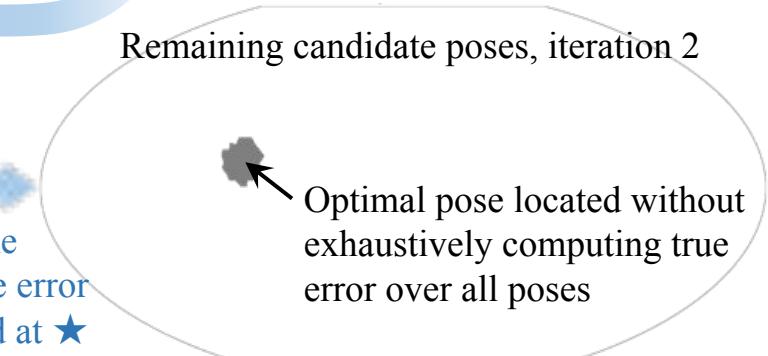


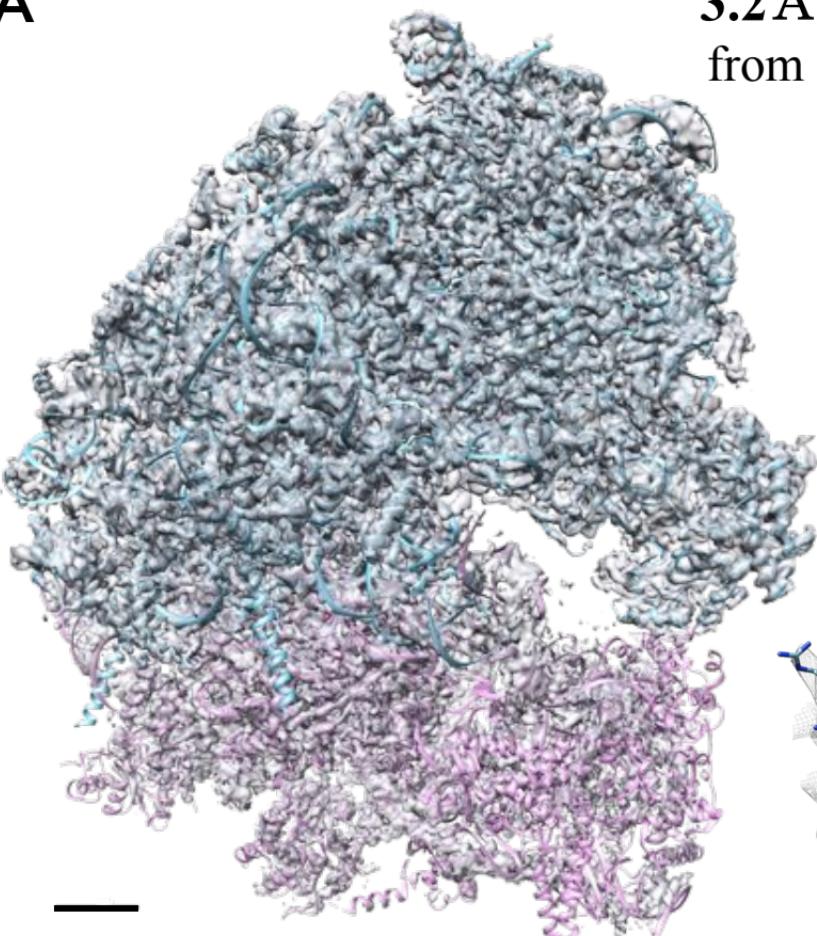
### Lower bound, iteration 2



Prune using true error computed at  $\star$

### Remaining candidate poses, iteration 2



**A****B**