

# Simulating models of polymer collapse

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  - University of Darmstadt
- Aleksander L Owczarek
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- Thomas Prellberg
  - Clausthal University of Technology
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- Polymers in solution:
  - Equilibrium statistical mechanics, lattice model
- Algorithm:
  - Stochastic growth & flat histogram (PERM/flatPERM)
- Simulation of the canonical model:
  - Interacting self-avoiding walks (ISAW)

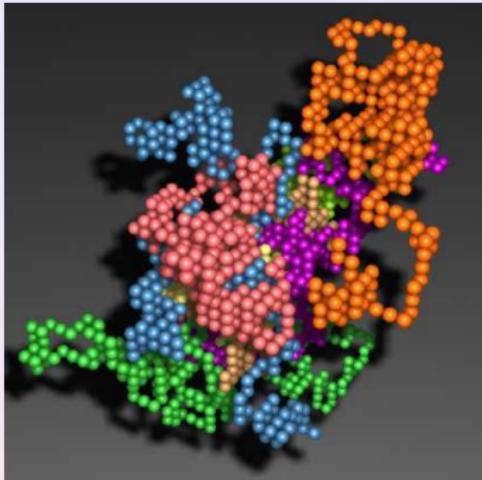
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- Applications:
  - Protein groundstates (HP model)
  - Bulk vs surface phenomena:
    - confined polymers, force-induced desorption,  
interplay of collapse and adsorption
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    - Hydrogen-bond type interactions
- Comparison with alternative lattice models

# Polymers in Solution

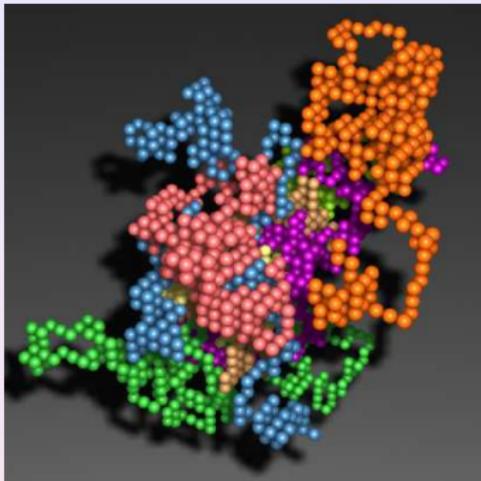
# Modelling of Polymers in Solution

- Polymers:  
long chains of monomers
- “Coarse-Graining”:  
beads on a chain
- “Excluded Volume”:  
minimal distance between beads
- Contact with solvent:  
effective short-range interaction
- Good/bad solvent:  
repelling/attracting interaction



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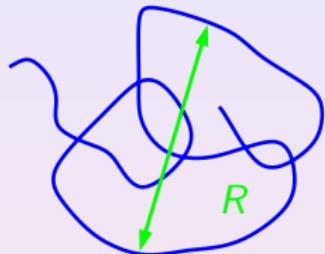


## A Model of a Polymer in Solution

Random Walk + Excluded Volume + Short Range Attraction

# Polymer Collapse, Coil-Globule Transition, $\Theta$ -Point

length  $N$ , spatial extension  $R \sim N^\nu$



$T > T_c$ : good solvent  
swollen phase (coil)



$T = T_c$ :  
 $\Theta$ -polymer

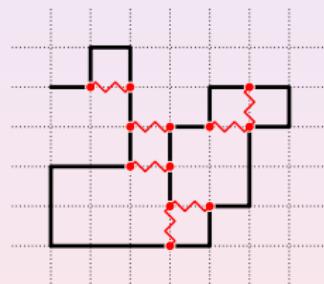
$T < T_c$ : bad solvent  
collapsed phase (globule)



# The Canonical Lattice Model

## *Interacting Self-Avoiding Walk (ISAW)*

- Physical space → simple cubic lattice  $\mathbb{Z}^3$
- Polymer → self-avoiding random walk (SAW)
- Quality of solvent → short-range interaction  $\epsilon$



## The Canonical Lattice Model

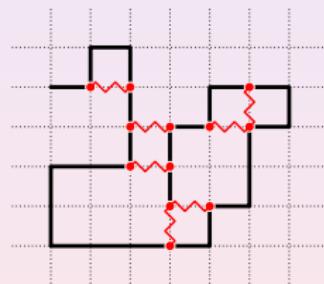
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$C_{N,m}$  is the number of SAWs with  $N$  steps and  $m$  interactions



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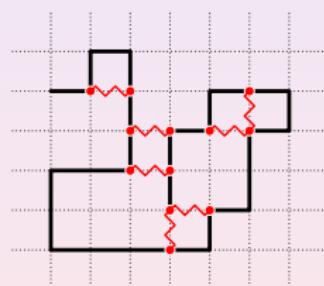
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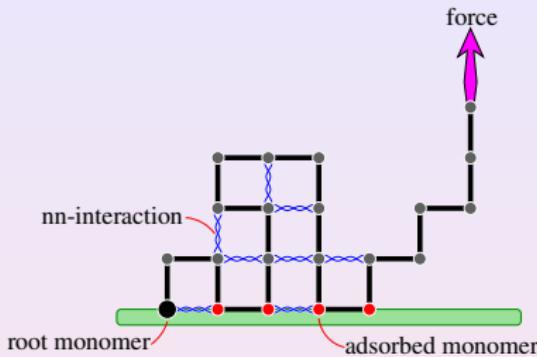


Thermodynamic Limit for a dilute solution:

$$V = \infty \quad \text{and} \quad N \rightarrow \infty$$

# Extensions of the Model

- In addition to
  - solvent modelling  
(bulk interaction)
- add
  - adsorption  
(surface interaction)
  - micromechanical deformations
    - e.g. force on chain end  
(optical tweezers)
- Complete description through three-dimensional density of states:
  - (a) bulk energy, (b) surface energy, (c) position of chain end



# The Algorithm

# PERM: “Go With The Winners”

PERM = Pruned and Enriched Rosenbluth Method

P Grassberger, Phys Rev E 56 (1997) 3682

- Rosenbluth Method: kinetic growth



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- Pruning: weight too small → remove configuration occasionally

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Current work: flatPERM = flat histogram PERM

T Prellberg and J Krawczyk, PRL 92 (2004) 120602

- flatPERM samples a generalised multicanonical ensemble
- Determines the whole density of states in *one* simulation!

# Algorithm details

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- $S$  growth chains with weights  $W_N^{(i)}$  give an estimate of the total number of configurations,  $C_N^{\text{est}} = \langle W \rangle_N = \frac{1}{S} \sum_i W_N^{(i)}$

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- Add pruning/enrichment with respect to ratio  
 $r = W_N^{(S+1)} / C_N^{\text{est}}$ 
  - Number of samples generated for each  $N$  is roughly constant
  - We have a flat histogram algorithm in system size

# From PERM to flatPERM

- Consider athermal case
  - PERM: estimate number of configurations  $C_N$ 
    - $C_N^{est} = \langle W \rangle_N$
    - $r = W_N^{(i)} / C_N^{est}$

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    - $r = W_N^{(i)} / C_N^{est}$
- Consider energy  $E$ , temperature  $\beta = 1/k_B T$ 
  - thermal PERM: estimate partition function  $Z_N(\beta)$ 
    - $Z_N^{est}(\beta) = \langle W \exp(-\beta E) \rangle_N$
    - $r = W_N^{(i)} \exp(-\beta E^{(i)}) / Z_N^{est}(\beta)$

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    - $Z_N^{est}(\beta) = \langle W \exp(-\beta E) \rangle_N$
    - $r = W_N^{(i)} \exp(-\beta E^{(i)}) / Z_N^{est}(\beta)$
- Consider parametrisation  $\vec{m}$  of configuration space
  - flatPERM: estimate density of states  $C_{N,\vec{m}}$ 
    - $C_{N,\vec{m}}^{est} = \langle W \rangle_{N,\vec{m}}$
    - $r = W_{N,\vec{m}}^{(i)} / C_{N,\vec{m}}^{est}$

# Why Simulations?

- Most interesting open questions for dense and geometrically restricted configurations

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*There is little theory and this is notoriously difficult to simulate*

# Simulations and Results

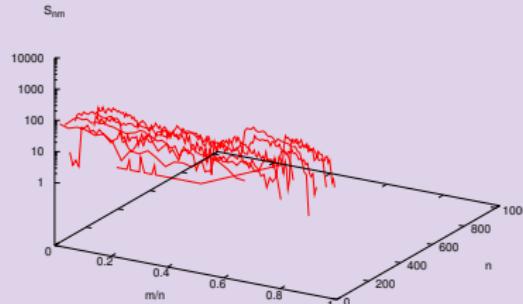
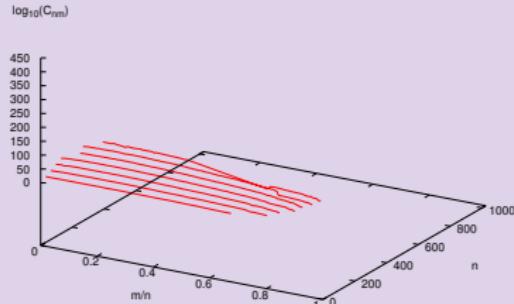
*To stabilise algorithm (avoid initial overflow/underflow):*

*Delay growth of large configurations*

*Here: after  $t$  tours growth up to length  $10t$*

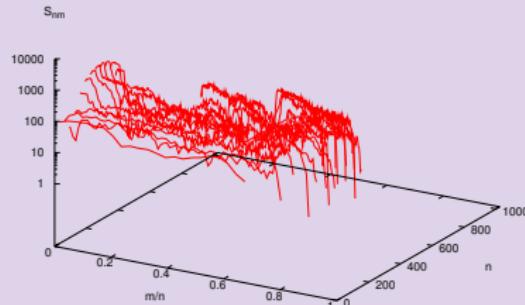
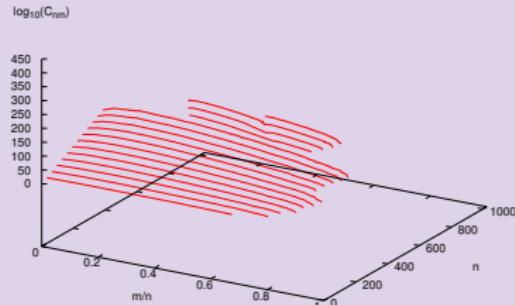
# 2d ISAW simulation up to $N = 1024$

Total sample size: 1,000,000



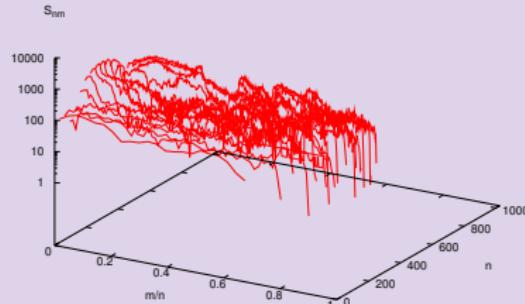
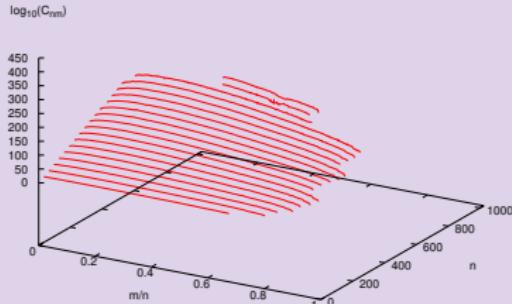
# 2d ISAW simulation up to $N = 1024$

Total sample size: 10,000,000



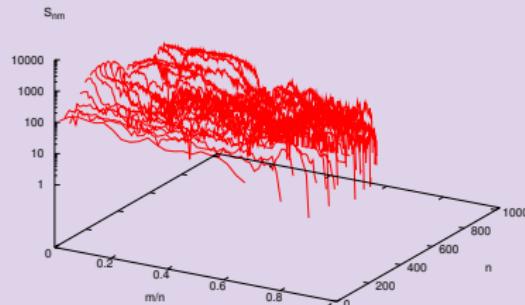
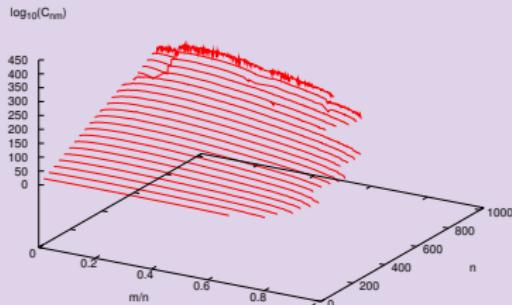
# 2d ISAW simulation up to $N = 1024$

Total sample size: 20,000,000



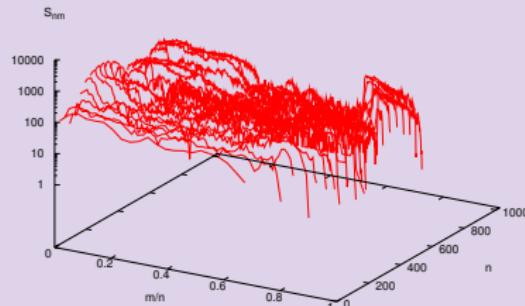
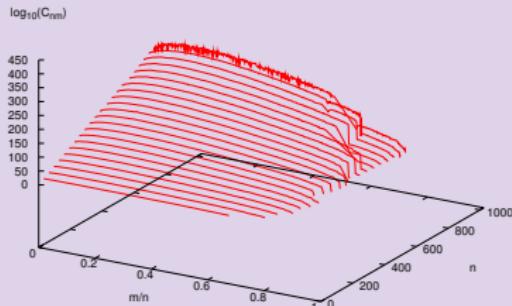
# 2d ISAW simulation up to $N = 1024$

Total sample size: 30,000,000



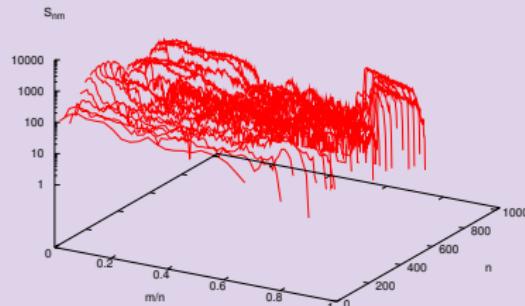
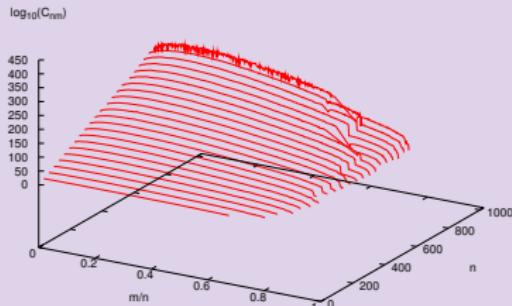
# 2d ISAW simulation up to $N = 1024$

Total sample size: 40,000,000



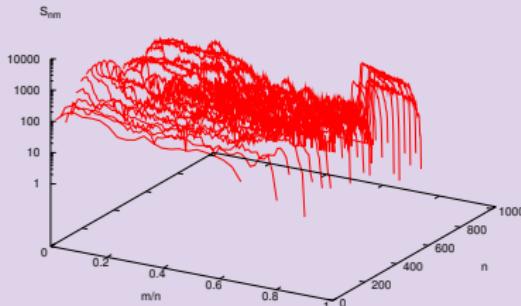
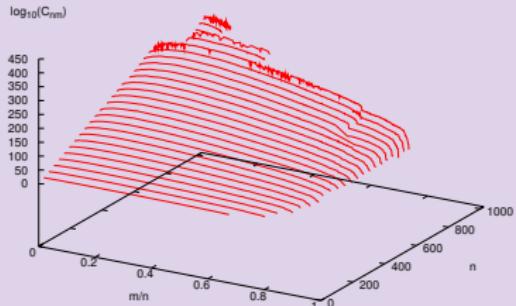
# 2d ISAW simulation up to $N = 1024$

Total sample size: 50,000,000



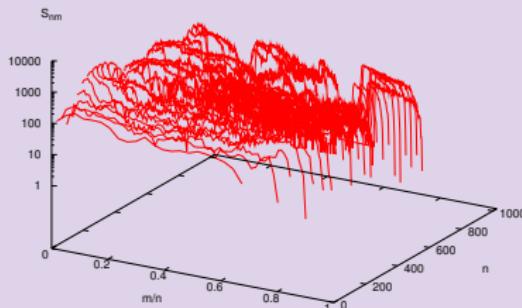
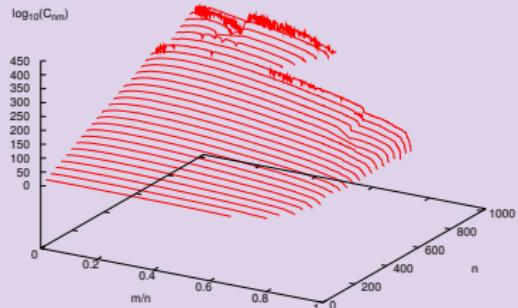
# 2d ISAW simulation up to $N = 1024$

Total sample size: 60,000,000



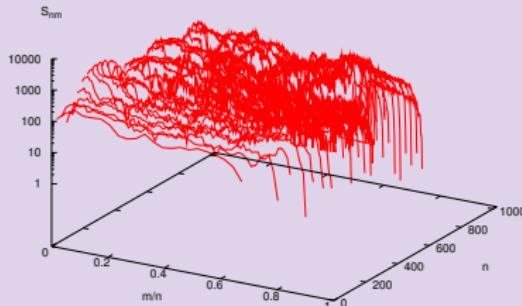
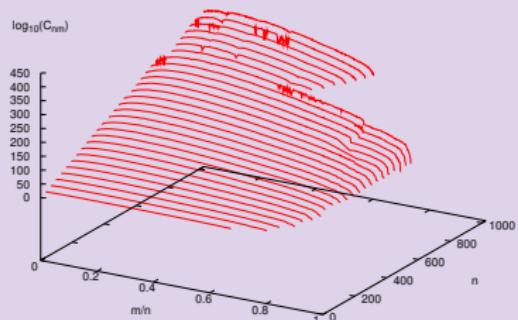
# 2d ISAW simulation up to $N = 1024$

Total sample size: 70,000,000



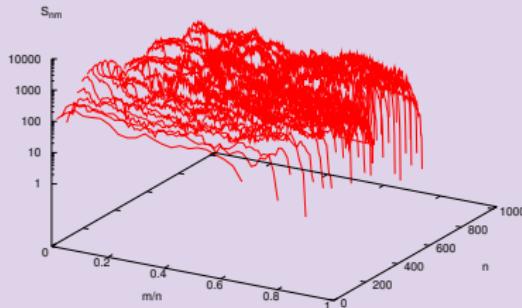
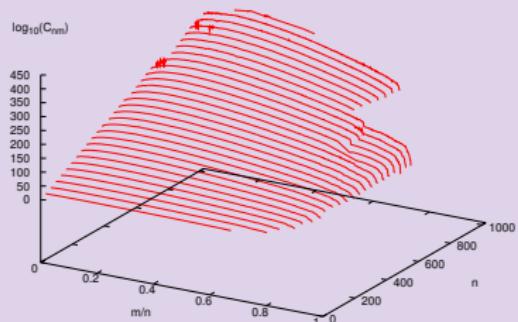
# 2d ISAW simulation up to $N = 1024$

Total sample size: 80,000,000



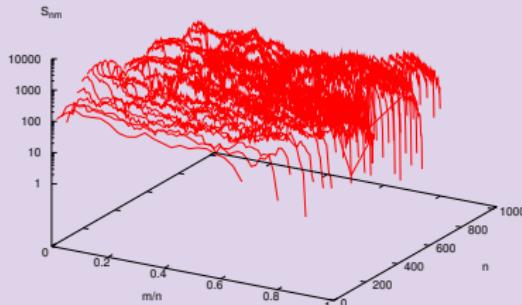
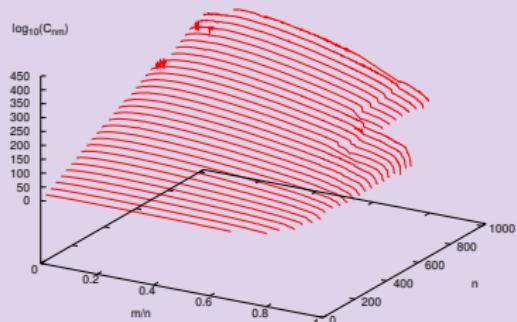
# 2d ISAW simulation up to $N = 1024$

Total sample size: 90,000,000



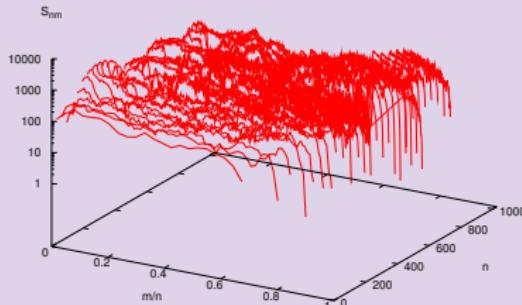
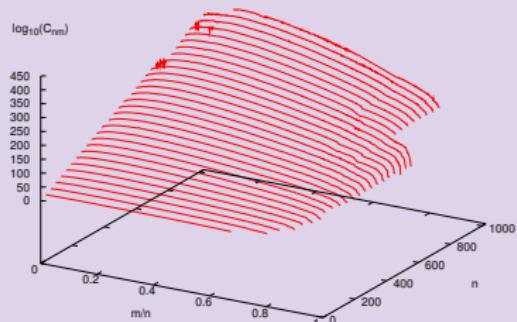
# 2d ISAW simulation up to $N = 1024$

Total sample size: 100,000,000



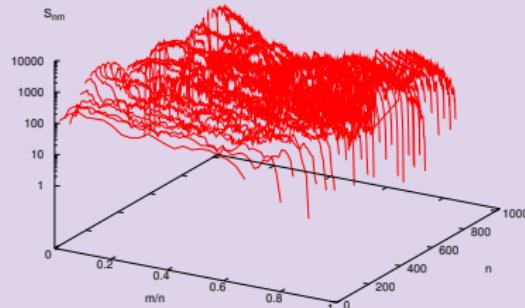
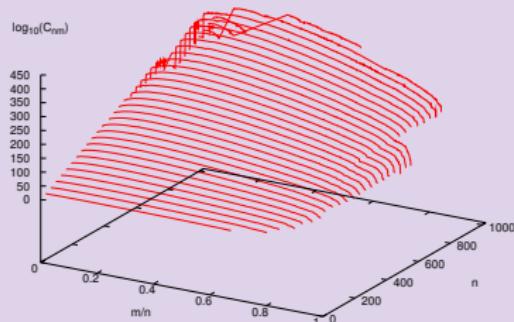
# 2d ISAW simulation up to $N = 1024$

Total sample size: 110,000,000



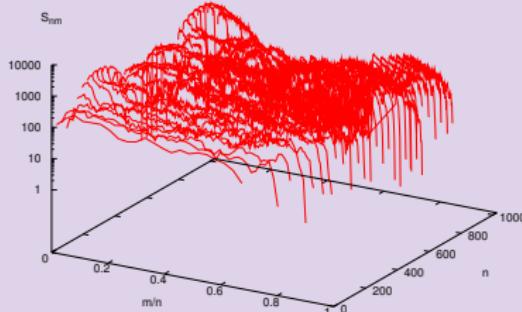
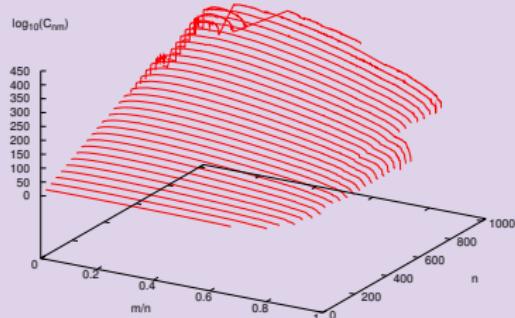
# 2d ISAW simulation up to $N = 1024$

Total sample size: 120,000,000



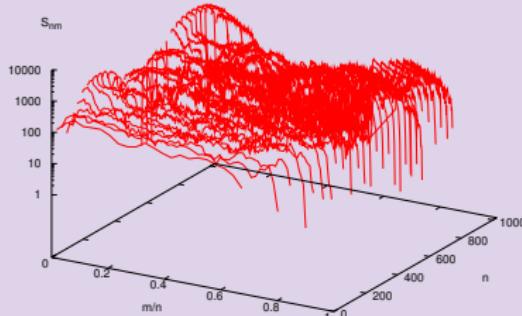
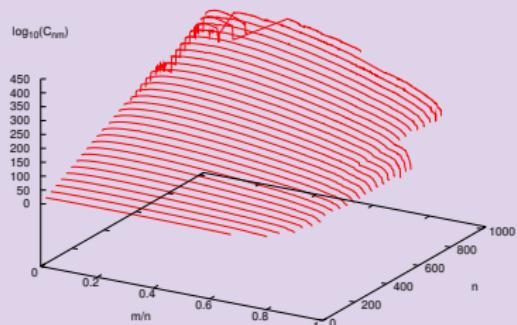
# 2d ISAW simulation up to $N = 1024$

Total sample size: 130,000,000



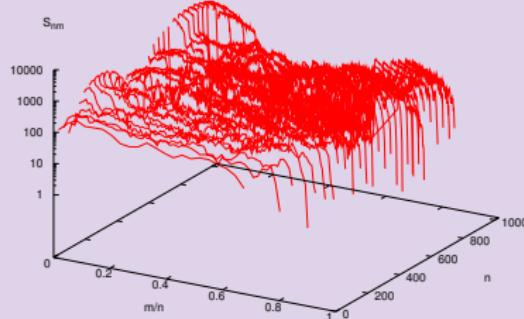
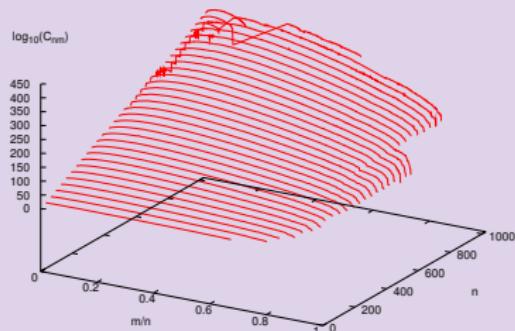
# 2d ISAW simulation up to $N = 1024$

Total sample size: 140,000,000



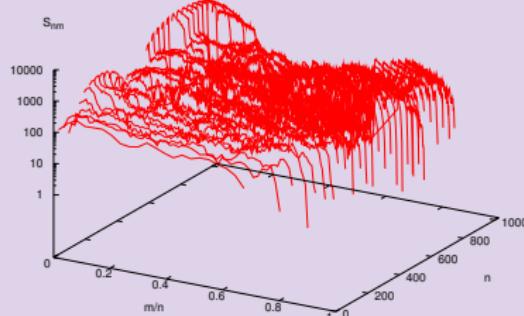
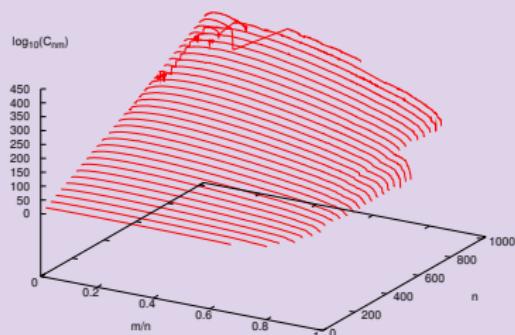
# 2d ISAW simulation up to $N = 1024$

Total sample size: 150,000,000



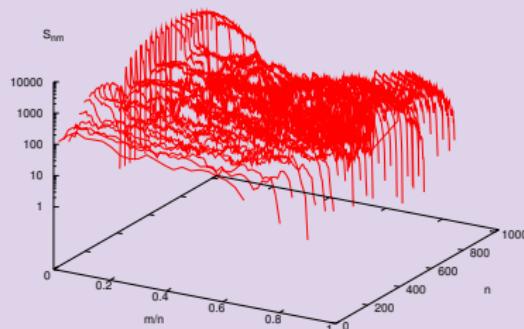
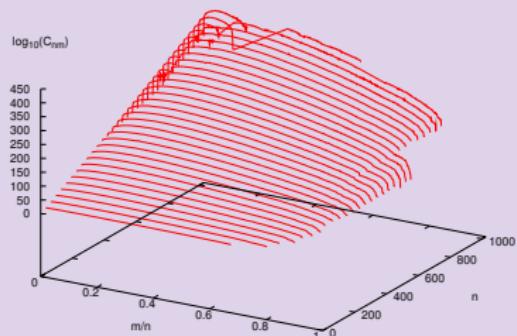
# 2d ISAW simulation up to $N = 1024$

Total sample size: 160,000,000



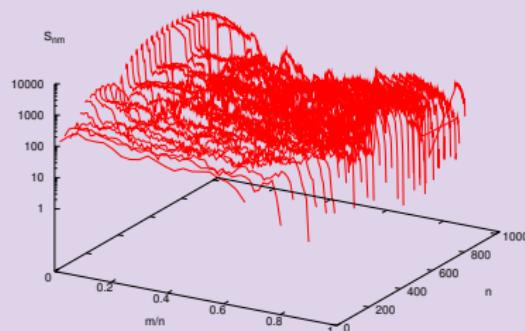
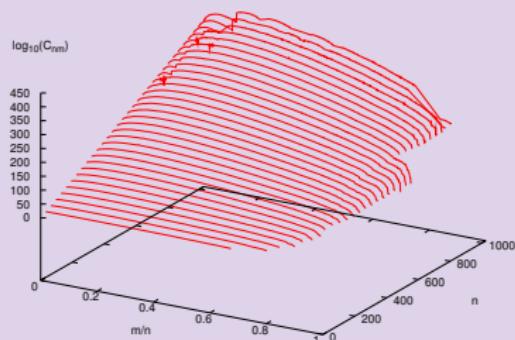
# 2d ISAW simulation up to $N = 1024$

Total sample size: 170,000,000



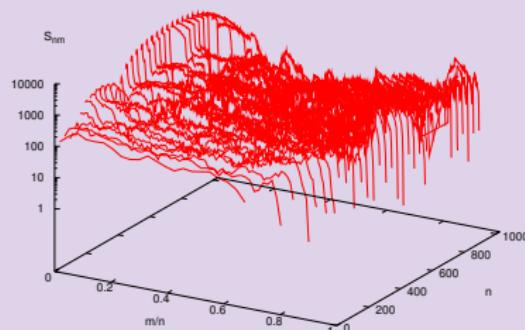
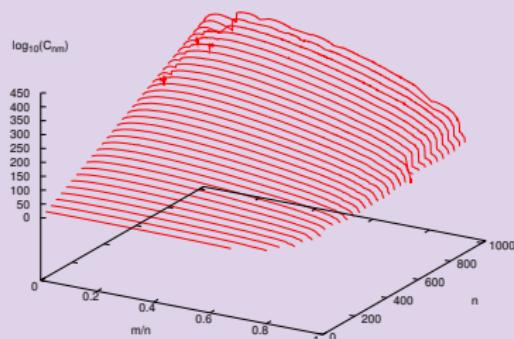
# 2d ISAW simulation up to $N = 1024$

Total sample size: 180,000,000



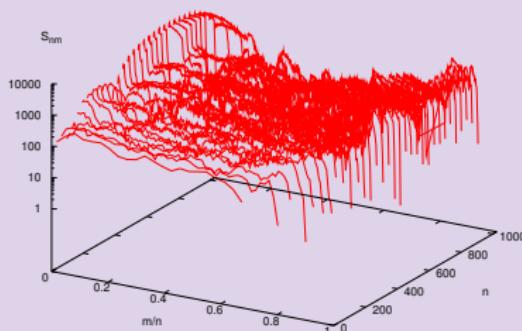
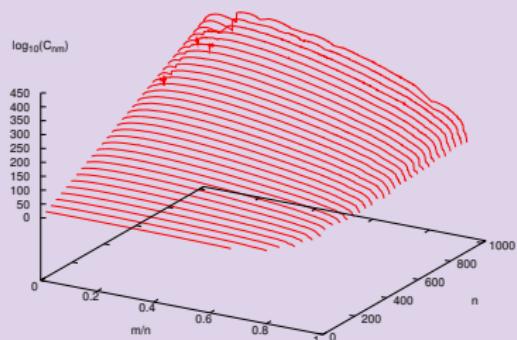
# 2d ISAW simulation up to $N = 1024$

Total sample size: 190,000,000



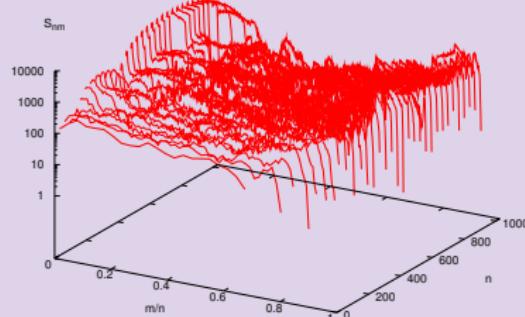
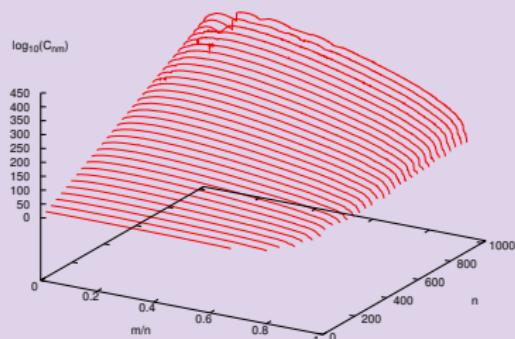
# 2d ISAW simulation up to $N = 1024$

Total sample size: 200,000,000



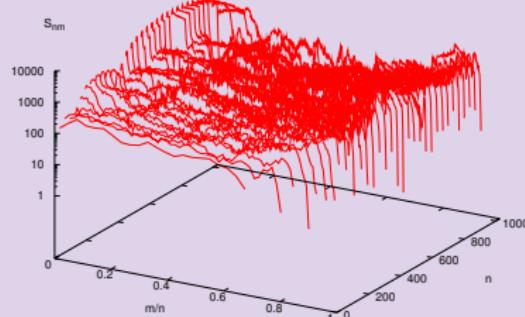
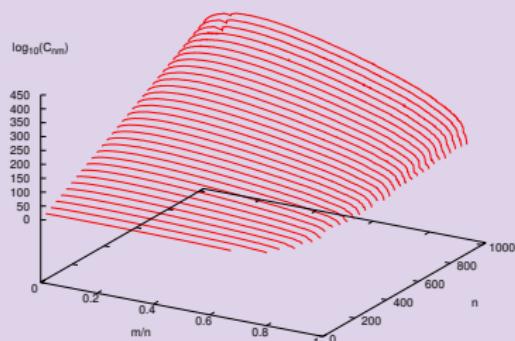
# 2d ISAW simulation up to $N = 1024$

Total sample size: 210,000,000



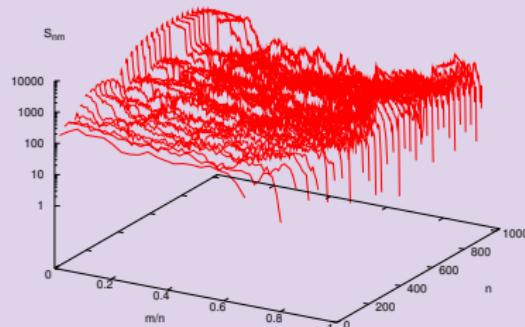
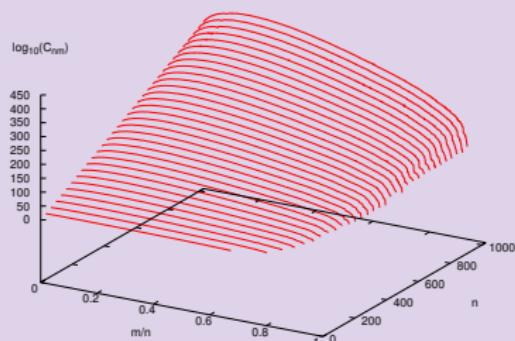
# 2d ISAW simulation up to $N = 1024$

Total sample size: 220,000,000



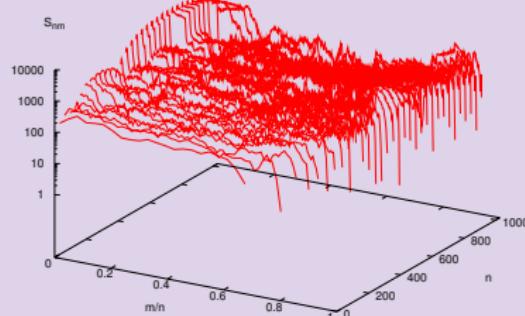
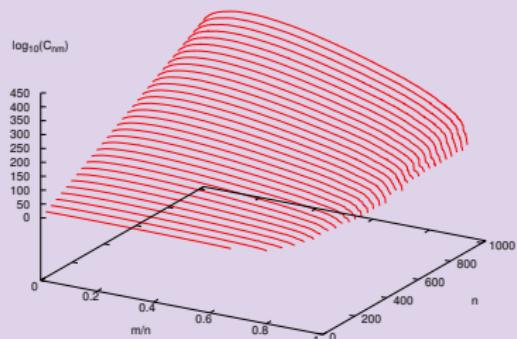
# 2d ISAW simulation up to $N = 1024$

Total sample size: 230,000,000



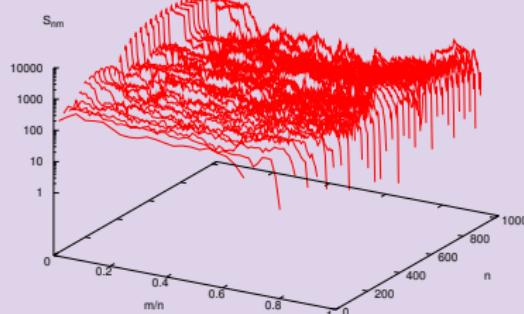
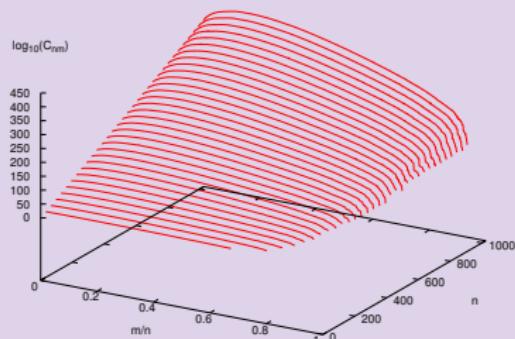
# 2d ISAW simulation up to $N = 1024$

Total sample size: 240,000,000



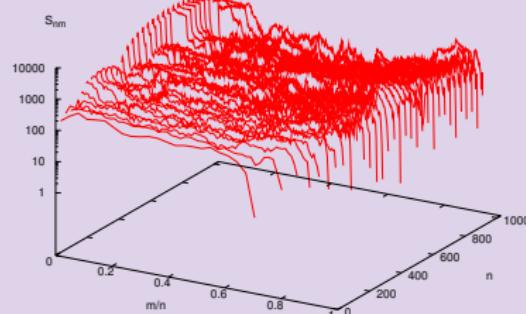
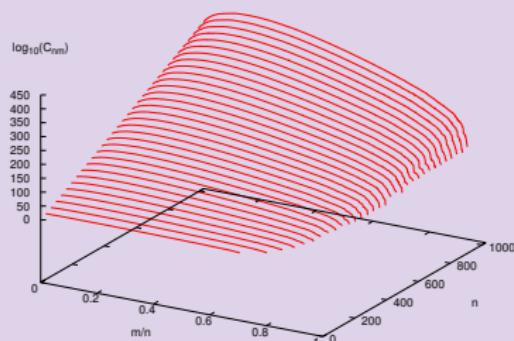
# 2d ISAW simulation up to $N = 1024$

Total sample size: 250,000,000



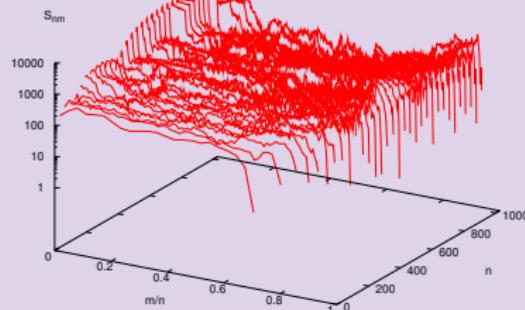
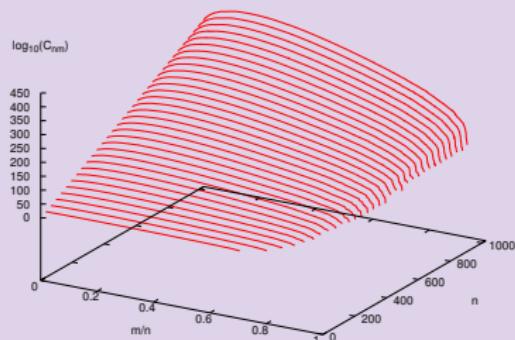
# 2d ISAW simulation up to $N = 1024$

Total sample size: 260,000,000



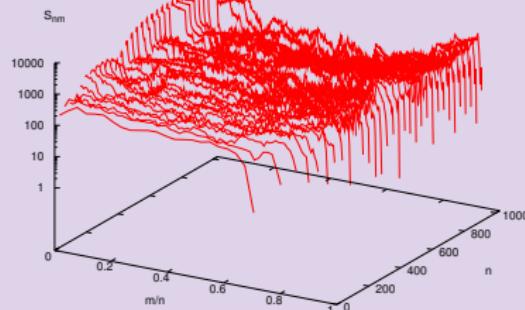
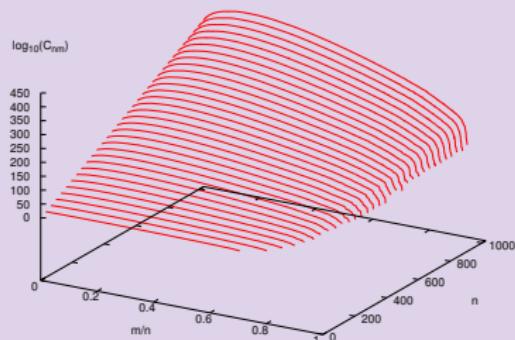
# 2d ISAW simulation up to $N = 1024$

Total sample size: 270,000,000



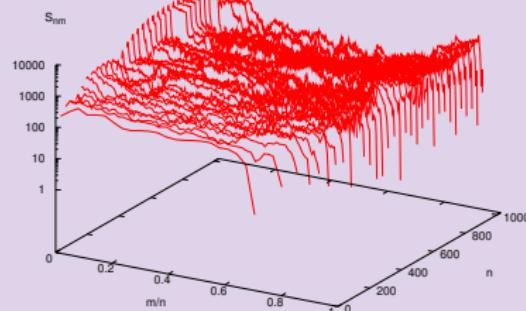
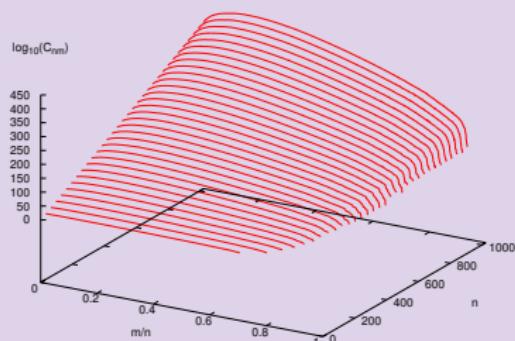
# 2d ISAW simulation up to $N = 1024$

Total sample size: 280,000,000



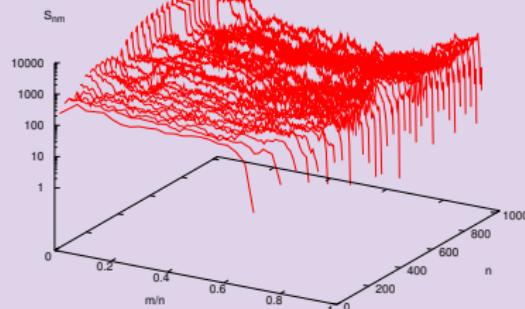
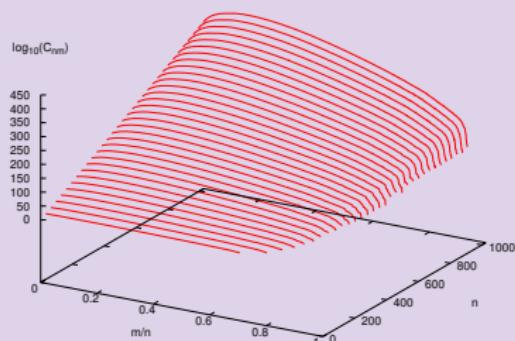
# 2d ISAW simulation up to $N = 1024$

Total sample size: 290,000,000



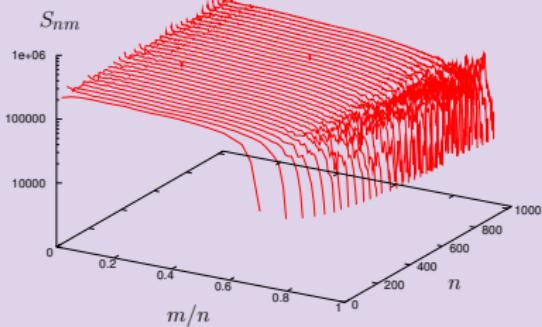
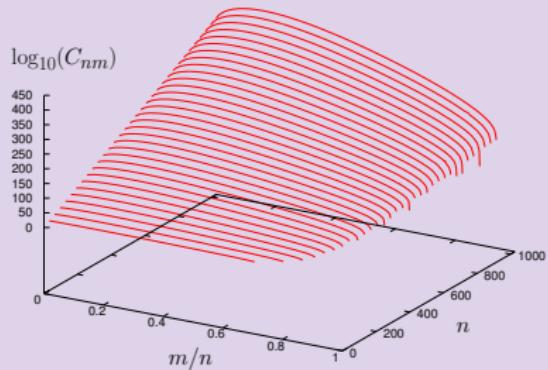
# 2d ISAW simulation up to $N = 1024$

Total sample size: 300,000,000

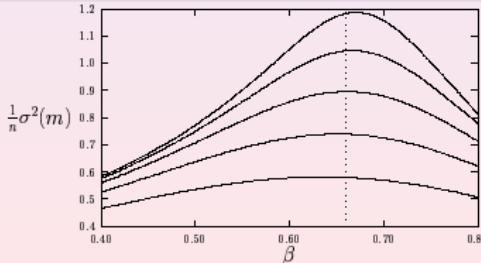


# ISAW simulations

T Prellberg and J Krawczyk, PRL 92 (2004) 120602



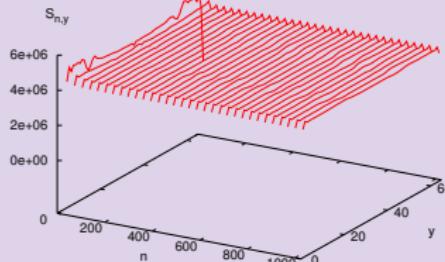
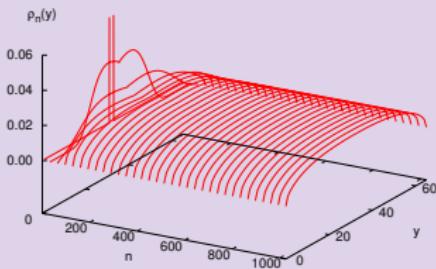
- 2d ISAW up to  $n = 1024$
- One simulation suffices
- 400 orders of magnitude  
(only 2d shown, 3d similar)



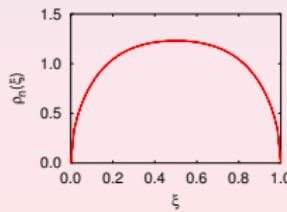
# Simulation results: SAW in a strip

T Prellberg et al, in: Computer Simulation Studies in Condensed Matter Physics XVII, Springer Verlag, 2006

- 2d SAW in a strip: strip width 64, up to  $n = 1024$



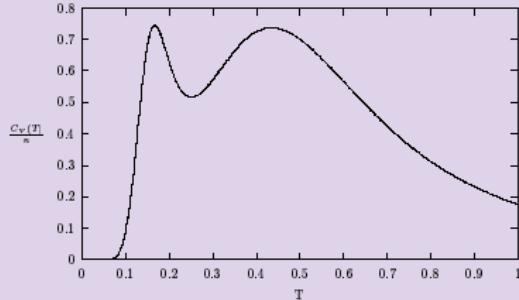
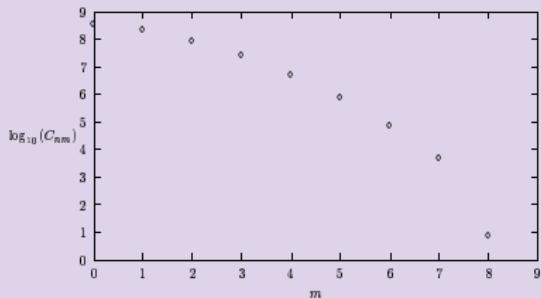
- Scaled endpoint density



# HP model simulations

T Prellberg et al, in: Computer Simulation Studies in Condensed Matter Physics XVII, Springer Verlag, 2006

- Engineered sequence HPHPHHPHPHHPPH in  $d = 3$ :

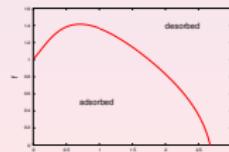
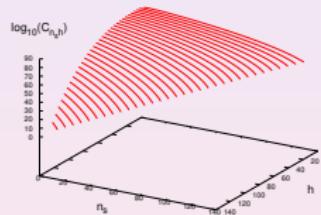
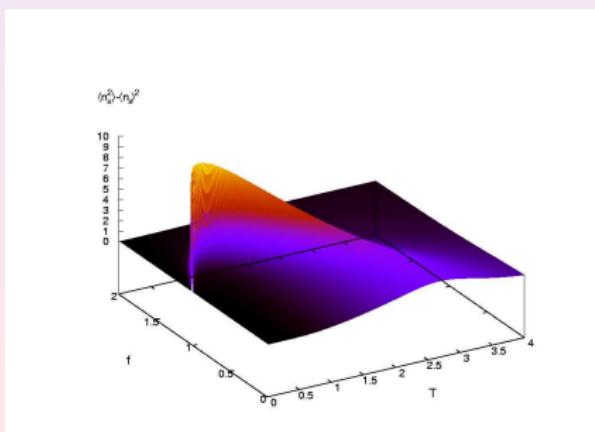


- Investigated other sequences up to  $N \approx 100$  in  $d = 2$  and  $d = 3$
- Collapsed regime accessible
- Reproduced known ground state energies
- Obtained density of states  $C_{n,m}$  over large range ( $\approx 10^{30}$ )

# 2-Dimensional Density of States

J Krawczyk et al, JSTAT (2004) P10004

- Force-induced desorption of adsorbed polymers
  - Relevance: optical tweezers, AFM; related to DNA unzipping
- 3-dim polymer in a half space, one simulation, up to  $n = 256$ 
  - Fluctuations of surface coverage

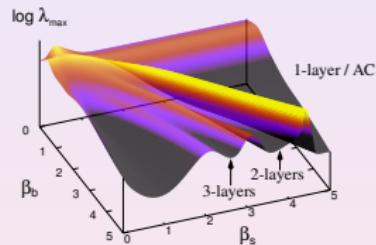
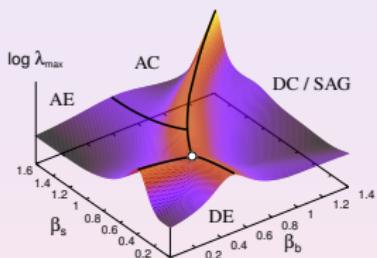


# 2-Dimensional Density of States

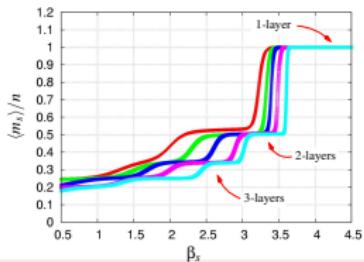
J Krawczyk et al, Europhys Lett 70 (2005) 726-732

AL Owczarek et al, J Phys A 40 (2007) 13257-13267

- Layering transitions of adsorbed polymers in poor solvents



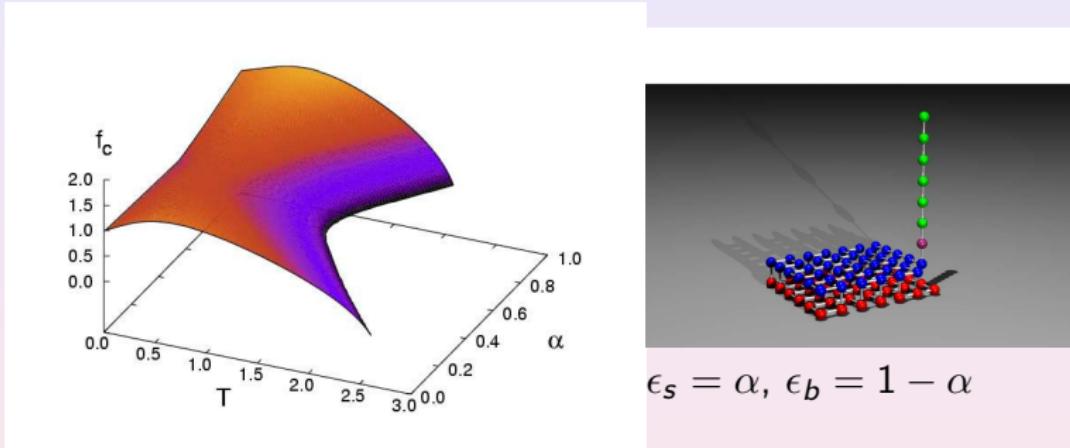
- whole phase diagram at once
- low temperatures accessible
- hierarchy of layering transitions
- resolved controversy over “surface attached globule”



# 3-Dimensional Density of States

J Krawczyk et al, JSTAT (2005) P05008

- Pulling adsorbing and collapsing polymers off a surface

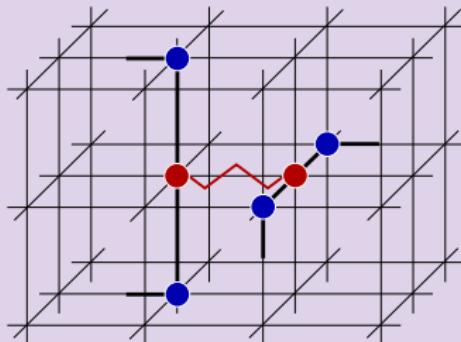
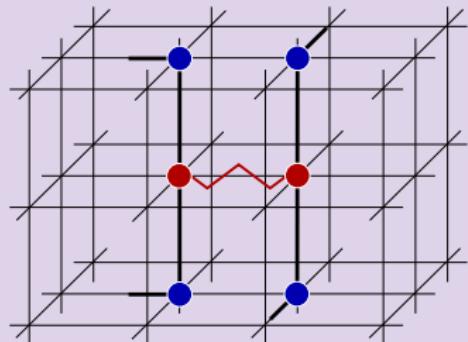


- simulations up to  $n = 91$  (4-dimensional histogram)
- interplay of (both force-induced and thermal) desorption ( $\alpha = 1$ ) and stretching ( $\alpha = 0$ )

# Hydrogen-bond type interactions

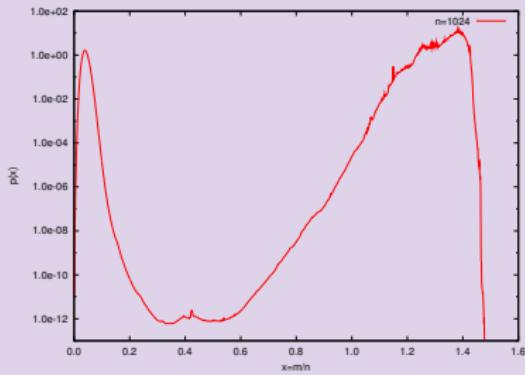
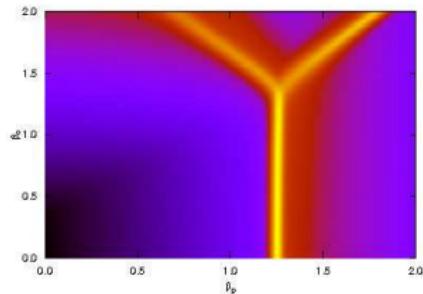
J Krawczyk et al, Phys. Rev. E 76 (2007) 051904

Hydrogen-like interactions between *straight* segments of the walk

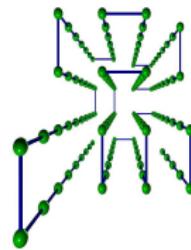
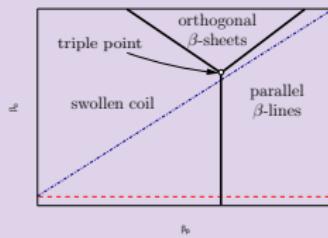
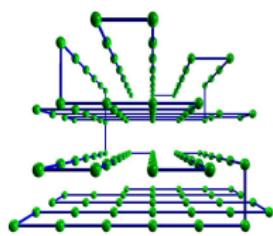
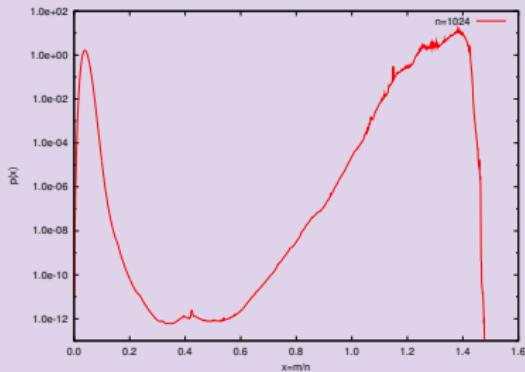
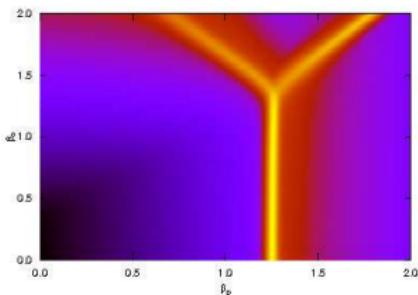


Distinguish parallel and orthogonal interactions: layering of  $\beta$ -sheets

# Hydrogen-bond type interactions (ctd.)



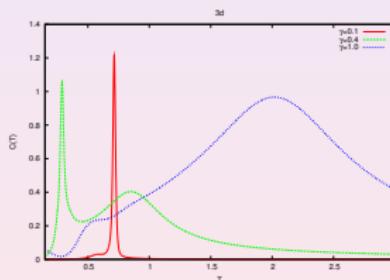
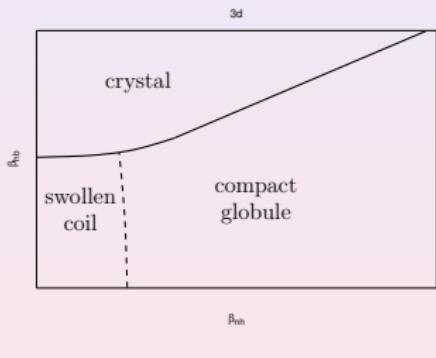
# Hydrogen-bond type interactions (ctd.)



# Hydrogen-bond vs. isotropic interactions

J Krawczyk et al, JSTAT (2007) P09016

Interplay of hydrogen-bond interactions (equal strength parallel and orthogonal) with isotropic interactions



First-order globule-crystal transition

# Alternative Lattice Models

# Alternative lattice models

General “universality” assumption:

A Model of a Polymer in Solution

Random Walk + Excluded Volume + Short Range Attraction

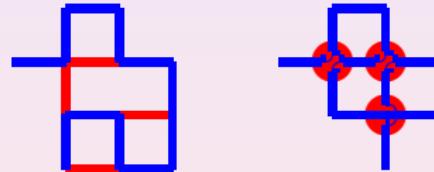
# Alternative lattice models

General “universality” assumption:

## A Model of a Polymer in Solution

Random Walk + Excluded Volume + Short Range Attraction

- Canonical model: interacting self-avoiding walks (ISAW)
- Alternative model: interacting self-avoiding trails (ISAT)  
vertex avoidance (**walks**)  $\Leftrightarrow$  edge avoidance (**trails**)



nearest-neighbour interaction  $\Leftrightarrow$  contact interaction

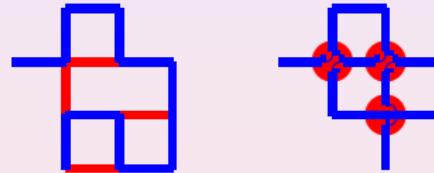
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- simulations of ISAW confirm predictions from theory

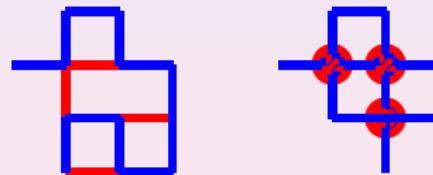
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vertex avoidance (**walks**)  $\Leftrightarrow$  edge avoidance (**trails**)



nearest-neighbour interaction  $\Leftrightarrow$  contact interaction

- simulations of ISAW confirm predictions from theory
- simulations of ISAT confound predictions from theory:  
 $\text{SAW} = \text{SAT}$ , but  $\text{ISAW} \neq \text{ISAT}$  (different collapse exponents)

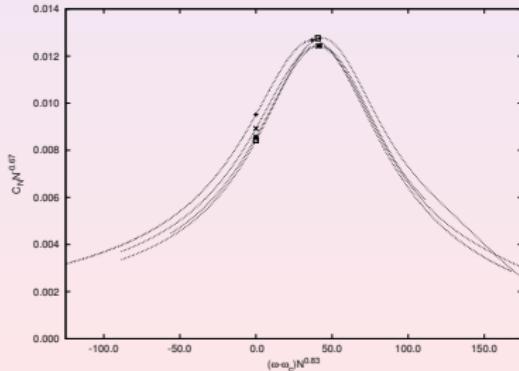
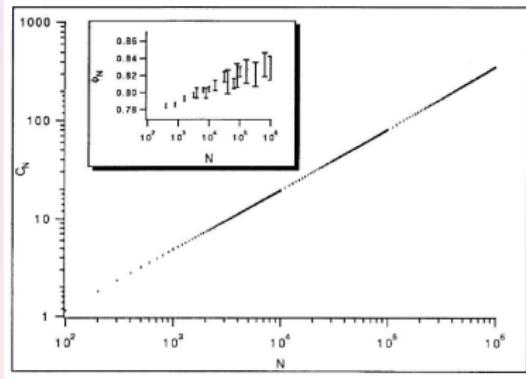
# Simulations of ISAT

- At critical  $T_c$ , ISAT can be modelled as kinetic growth; simulations up to  $N = 10^6$

AL Owczarek and T Prellberg, J. Stat. Phys. 79 (1995) 951-967

- Pruned Enriched Rosenbluth Method enables simulations for  $T \neq T_c$ ; new simulations up to  $N = 2 \cdot 10^6$

AL Owczarek and T Prellberg, Physica A 373 (2007) 433-438



# A Proposal of a New Model

J Krawczyk et al, Phys Rev Lett 96 (2006) 240603

- ISAW/ISAT contain on-site and nearest-neighbour interactions
- The field-theory is formulated with purely local interactions
- Field theory is equivalent to Edwards model:
  - Brownian motion + suppression of self-intersections + attractive interactions
  - field theory is  $\phi^4 - \phi^6$   $O(n)$ -model for  $n \rightarrow 0$

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*Formulate a lattice model with purely local interactions*

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*Formulate a lattice model with purely local interactions*

- Site-weighted random walk:
  - lattice random walk weighted by multiple visits of sites
  - few visits to same site are favoured (attractive interaction)
  - too many visits are disfavoured (excluded volume)

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(technically, this is an extension of a Domb-Joyce model)

# Site-Weighted Random Walk

- An  $N$ -step random walk  $\xi = (\vec{\xi}_0, \vec{\xi}_1, \dots, \vec{\xi}_N)$  induces a density-field  $\phi_\xi$  on the lattice sites  $\vec{x}$  via

$$\phi_\xi(\vec{x}) = \sum_{i=0}^N \delta_{\vec{\xi}_i, \vec{x}}$$

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- Define the energy as a functional of the field  $\phi = \phi_\xi$

$$E(\xi) = \sum_{\vec{x}} f(\phi(\vec{x}))$$

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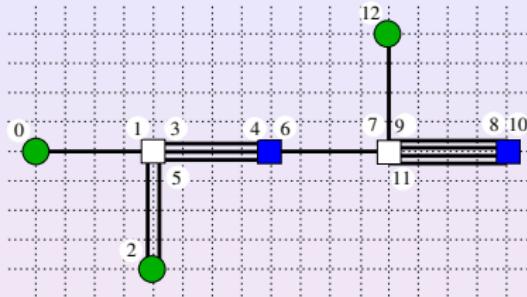
$$E(\xi) = \sum_{\vec{x}} f(\phi(\vec{x}))$$

- Incorporate self-avoidance and attraction via choice of  $f(t)$ .  
For example,  $f(0) = f(1) = 0$ ,

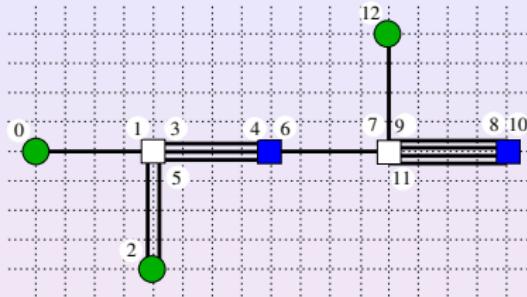
$$f(2) = \varepsilon_1, \quad f(3) = \varepsilon_2,$$

and  $f(t \geq 4) = \infty$ .

# Site-Weighted Random Walk (ctd)



# Site-Weighted Random Walk (ctd)

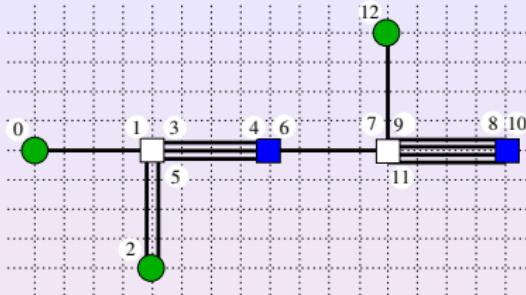


- Partition function

$$Z_N(\beta) = \sum_{m_1, m_2} C_{N, m_1, m_2} e^{-\beta(m_1 \varepsilon_1 + m_2 \varepsilon_2)}$$

with density of states  $C_{N, m_1, m_2}$

# Site-Weighted Random Walk (ctd)



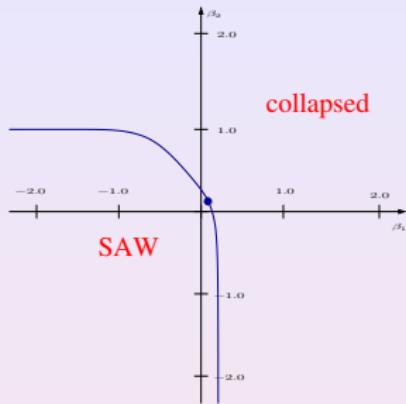
- Partition function

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with density of states  $C_{N, m_1, m_2}$

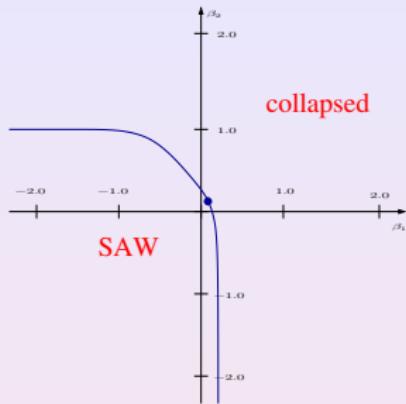
- Simulate two variants of the model on the square and simple cubic lattice
  - random walks with immediate reversal allowed (RA2, RA3)
  - random walks with immediate reversal forbidden (RF2, RF3)

# SWRW in 3d, reversal forbidden (RF3)



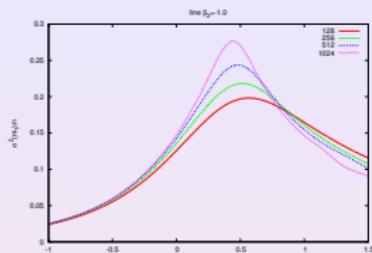
Phase diagram

# SWRW in 3d, reversal forbidden (RF3)



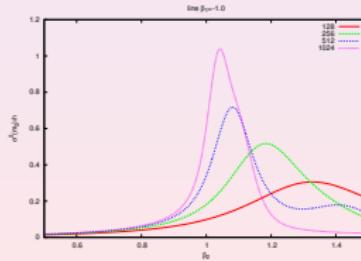
Phase diagram

$\beta_2 = -1.0:$



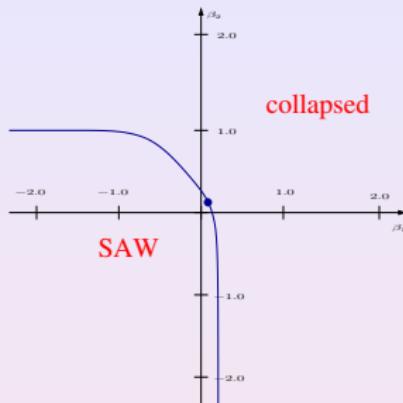
2nd order transition

$\beta_1 = -1.0:$

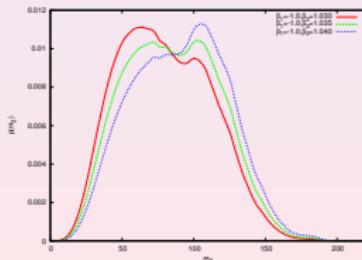


1st order transition

# SWRW in 3d, reversal forbidden (RF3)

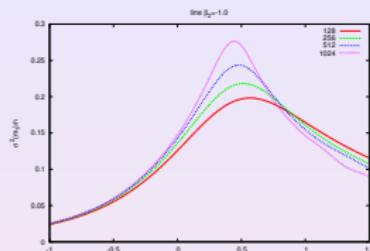


Phase diagram



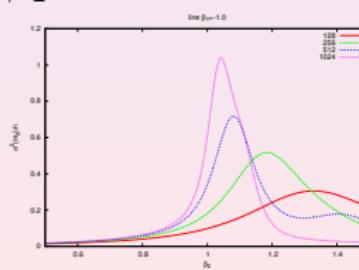
bimodal distribution

$\beta_2 = -1.0$ :



2nd order transition

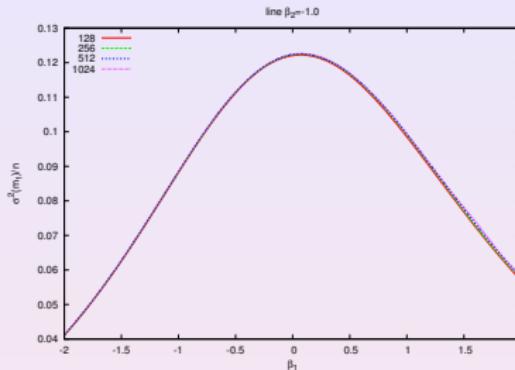
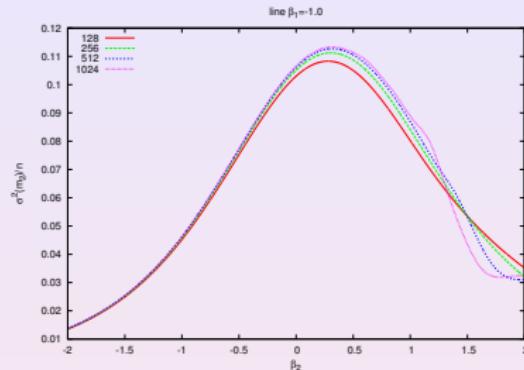
$\beta_1 = -1.0$ :



1st order transition

# SWRW in 2d, reversal allowed (RA2)

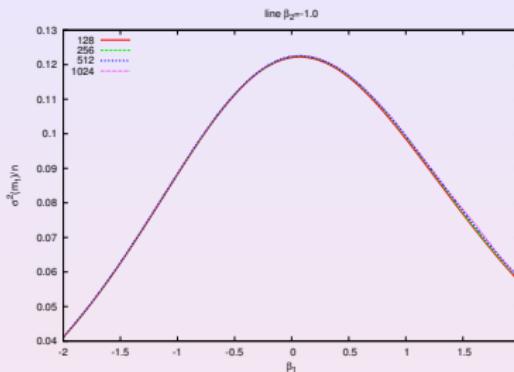
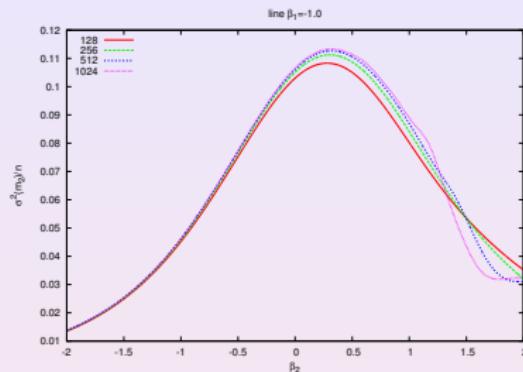
We find a smooth crossover:



*Both 1st order and 2nd order transitions have disappeared!*

# SWRW in 2d, reversal allowed (RA2)

We find a smooth crossover:



*Both 1st order and 2nd order transitions have disappeared!*

## RA3 and RF2

2nd order transition disappears as in RA2

1st order transition weakens

# SWRW summarised

Model	2d	3d
RA	no transitions	one transition
RF	one transition	two transitions

Model	2d	3d
RA	no transitions	one transition
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Unexpected and intriguing behaviour

Changing the dimension and/or allowing reversals removes the phase transition

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Unexpected and intriguing behaviour

Changing the dimension and/or allowing reversals removes the phase transition

Many open questions remain ...

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