Computational Bioelectrostatics

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Begins with the numerics of BIEs and PDEs,

and mathematics of the computation,

Computational Science & Applied Mathematics

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Distilled into

high quality numerical libraries, and

Computational Science & Applied Mathematics

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and mathematics of the computation, is

Distilled into

high quality numerical libraries, and

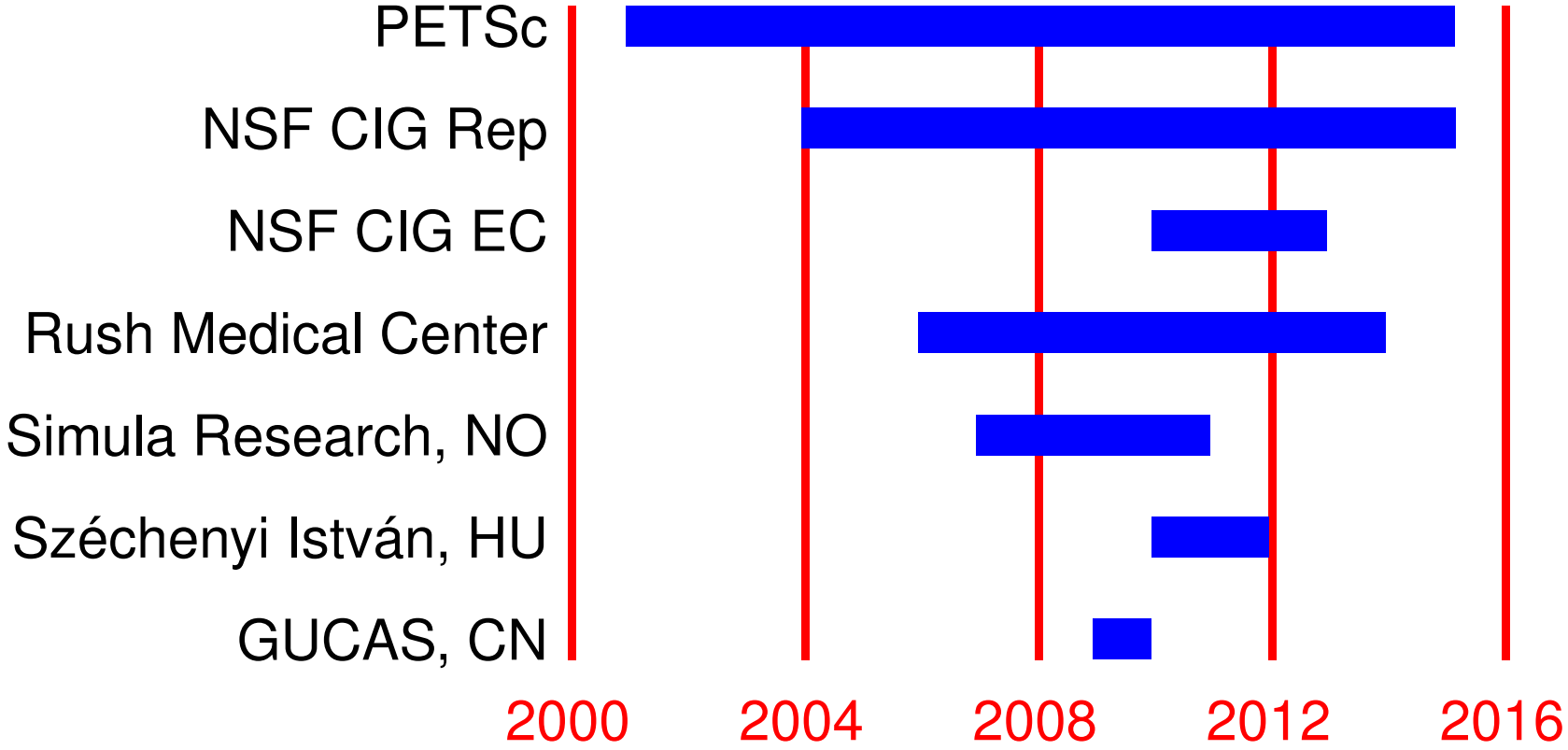
Culminates in scientific discovery.

Research Areas

- Mathematics
  - Scalable solution of Nonlinear PDE
  - Discretization on unstructured meshes
  - Massively parallel algorithms
  - Fast methods for integral equations
- Applications
  - Bioelectrostatics
  - Crustal and Magma Dynamics
  - Wave Mechanics
  - Fracture Mechanics

Funding

Community Involvement



What is PETSc?

PETSc is one of the most popular software libraries in scientific computing.

I have been a principal architect since 2001, and developed

- unstructured meshes (model, algorithms, implementation),
- nonlinear preconditioning (model, algorithms),
- FEM discretizations (data structures, solvers optimization),
- optimizations for multicore and GPU architectures.

What is PETSc?

A freely available and supported research code for the parallel solution of nonlinear algebraic equations

Free

- Download from http://www.mcs.anl.gov/petsc
- Free for everyone, including industrial users

Supported

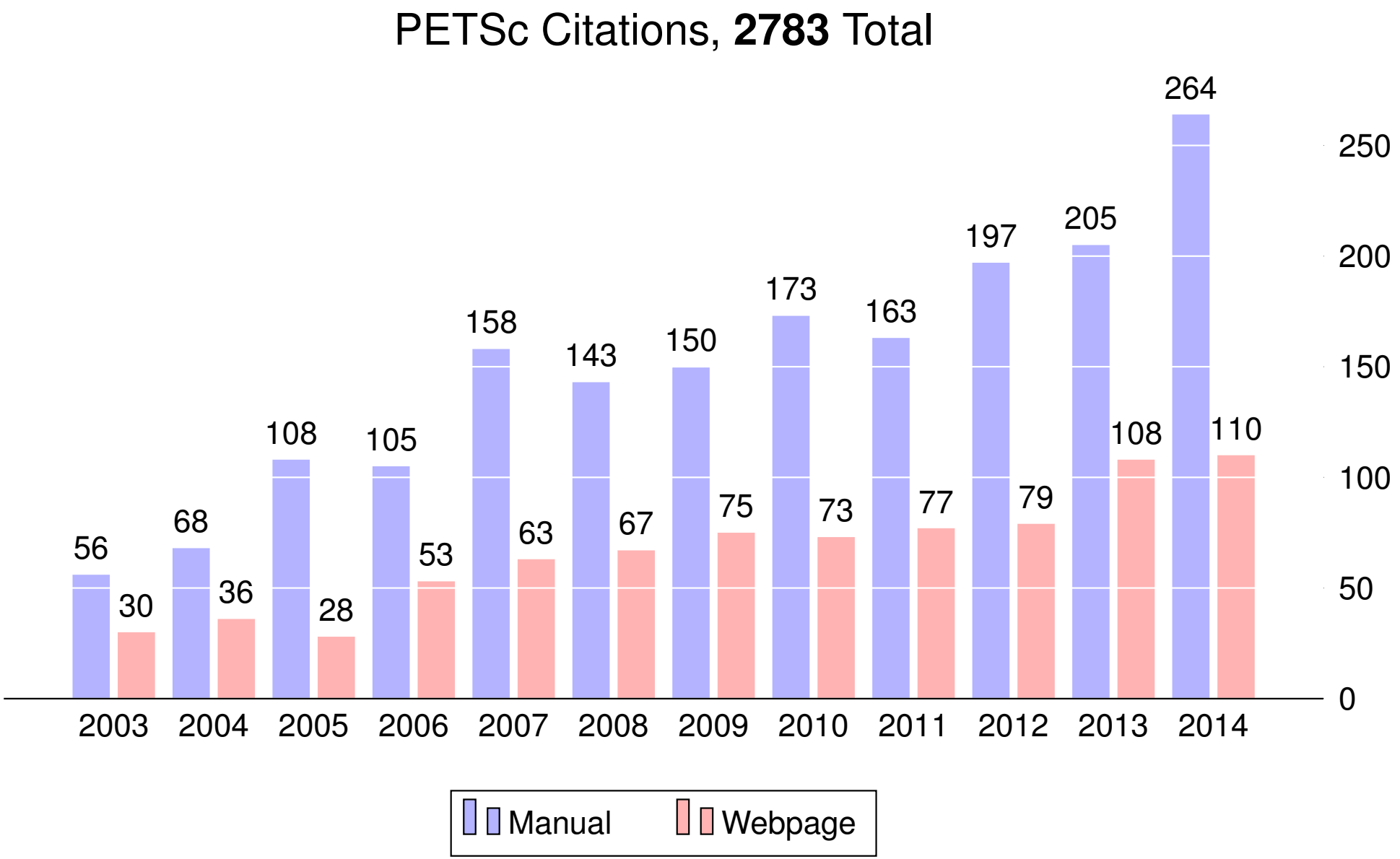
- Hyperlinked manual, examples, and manual pages for all routines
- Hundreds of tutorial-style examples
- Support via email: petsc-maint@mcs.anl.gov

Usable from C, C++, Fortran 77/90, Matlab, Julia, and Python

What is PETSc?

- Portable to any parallel system supporting MPI, including:
  - Tightly coupled systems
    - Cray XT6, BG/Q, NVIDIA Fermi, K Computer
  - Loosely coupled systems, such as networks of workstations
    - IBM, Mac, iPad/iPhone, PCs running Linux or Windows
- PETSc History
  - Begun September 1991
  - Over 60,000 downloads since 1995 (version 2)
  - Currently 400 per month
- PETSc Funding and Support
  - Department of Energy
    - SciDAC, MICS Program, AMR Program, INL Reactor Program
  - National Science Foundation
    - CIG, CISE, Multidisciplinary Challenge Program

PETSc


PETSc Citations, **2783** Total
264
250
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200
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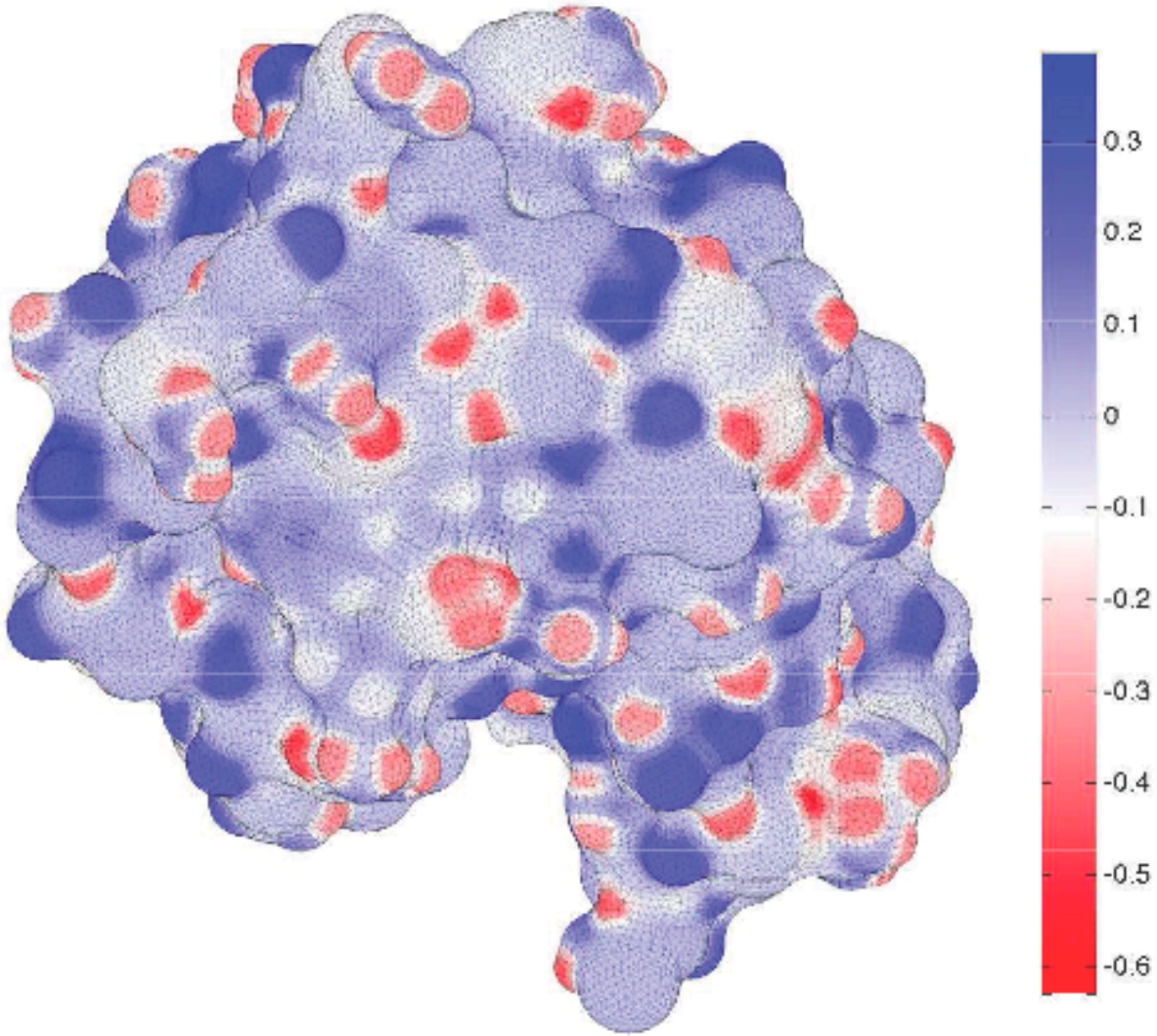
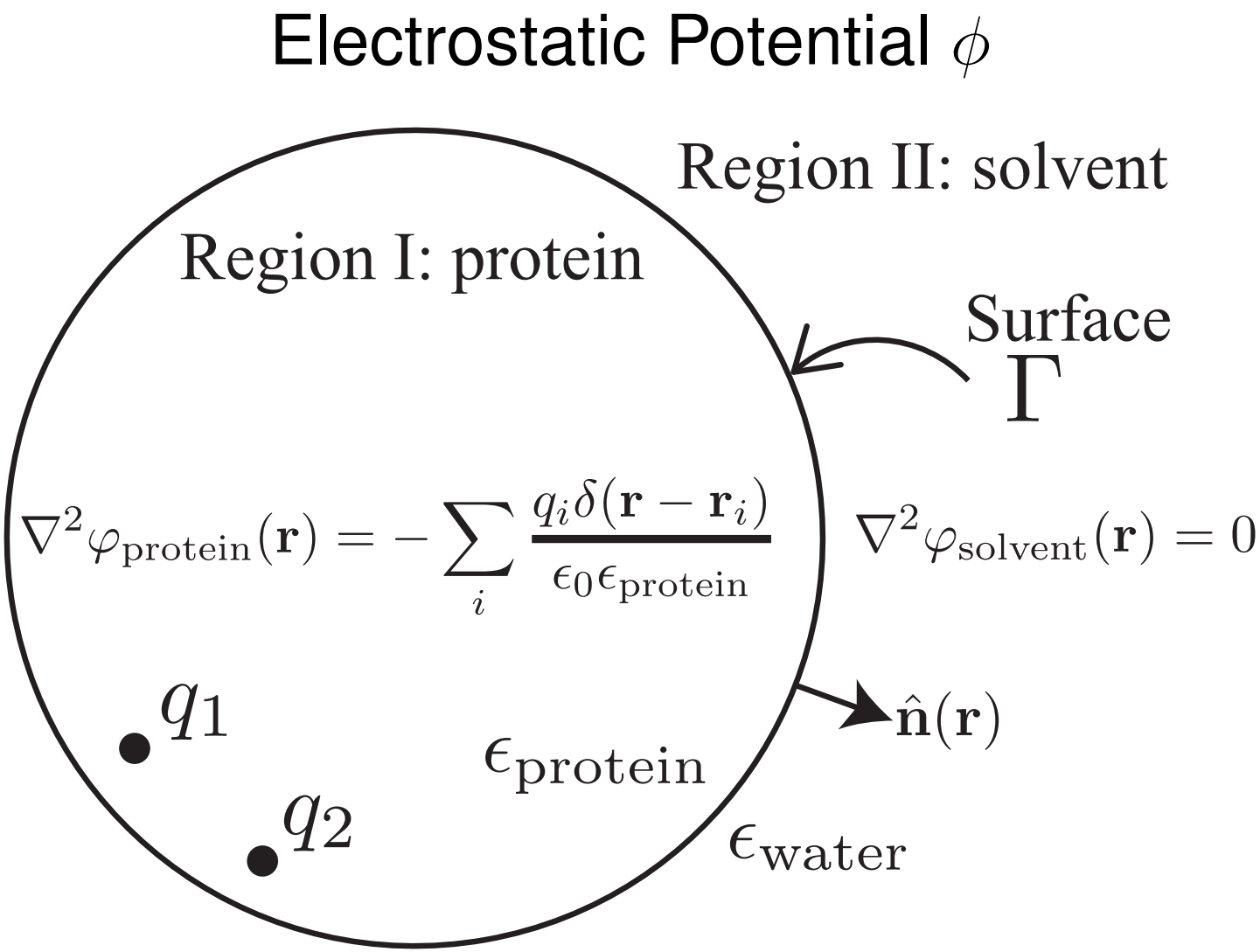
Outline

Bioelectrostatics
The Natural World



Induced Surface Charge on Lysozyme

Bioelectrostatics
Physical Model



Bioelectrostatics
Mathematical Model

We can write a Boundary Integral Equation (BIE) for the induced surface charge σ,

$$\sigma(\vec{r}) + \hat{\epsilon} \int_\Gamma \frac{\partial}{\partial n(\vec{r})} \frac{\sigma(\vec{r}')d^2\vec{r}'}{4\pi||\vec{r} - \vec{r}'||} = -\hat{\epsilon} \sum_{k=1}^{Q} \frac{\partial}{\partial n(\vec{r})} \frac{q_k}{4\pi||\vec{r} - \vec{r}_k||}$$

$$\left(\mathcal{I} + \hat{\epsilon}\mathcal{D}^*\right)\sigma(\vec{r}) =$$

where we define

$$\hat{\epsilon} = 2\frac{\epsilon_I - \epsilon_{II}}{\epsilon_I + \epsilon_{II}} < 0$$

Problem

Boundary element discretizations of the solvation problem:

- can be expensive to solve
- are more accurate than required by intermediate design iterations

Outline

Bioelectrostatics
Mathematical Model

The *reaction* potential is given by

$$\phi^R(\vec{r}) = \int_\Gamma \frac{\sigma(\vec{r}')d^2\vec{r}'}{4\pi\epsilon_1||\vec{r}-\vec{r}'||} = C\sigma$$

which defines G_{es}, the electrostatic part of the solvation free energy

$$\begin{aligned}\Delta G_{es} &= \frac{1}{2}\left\langle q, \phi^R \right\rangle \\ &= \frac{1}{2}\left\langle q, Lq \right\rangle \\ &= \frac{1}{2}\left\langle q, CA^{-1}Bq \right\rangle\end{aligned}$$

where

$$\begin{aligned}Bq &= -\hat{\epsilon}\int_\Omega \frac{\partial}{\partial n(\vec{r})}\frac{q(\vec{r}')d^3\vec{r}'}{4\pi||\vec{r}-\vec{r}'||} \\ A\sigma &= \mathcal{I} + \hat{\epsilon}\mathcal{D}^*\end{aligned}$$

BIBEE

Approximate $\mathcal{D}^*$ by a diagonal operator

Boundary Integral-Based Electrostatics Estimation

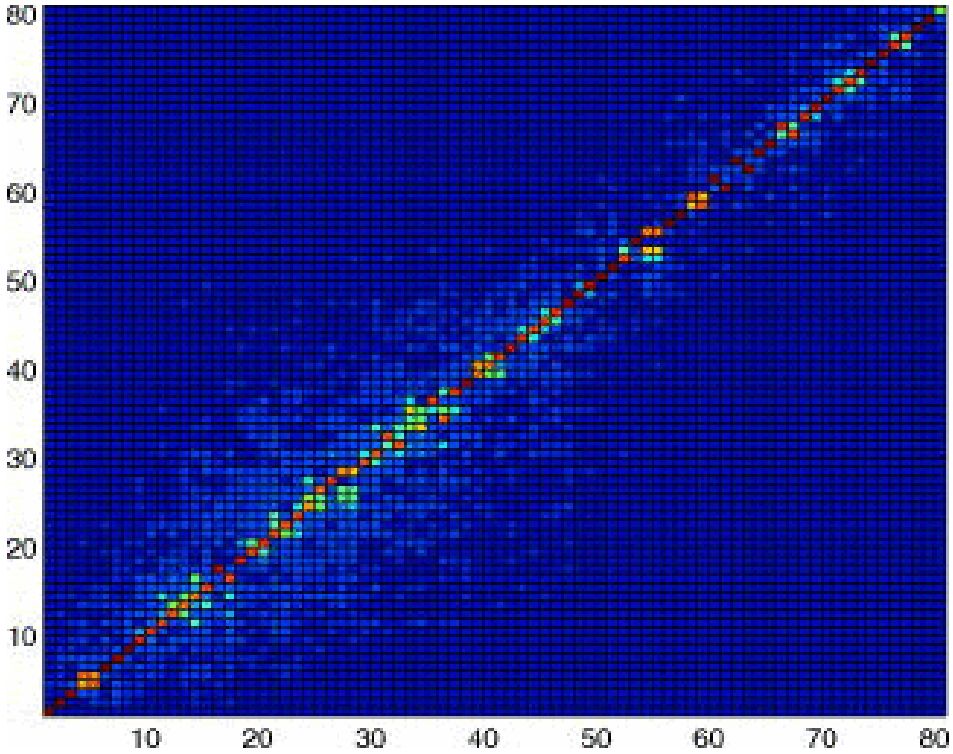
Coulomb Field Approximation:
uniform normal field

$$\left(1 - \frac{\hat{\epsilon}}{2}\right)\sigma_{CFA} = Bq$$

Lower Bound:
no good physical motivation

$$\left(1 + \frac{\hat{\epsilon}}{2}\right)\sigma_{LB} = Bq$$

Eigenvectors: BEM $e_i \cdot e_j$ BIBEE/P



BIBEE

Approximate $\mathcal{D}^*$ by a diagonal operator

Boundary Integral-Based Electrostatics Estimation

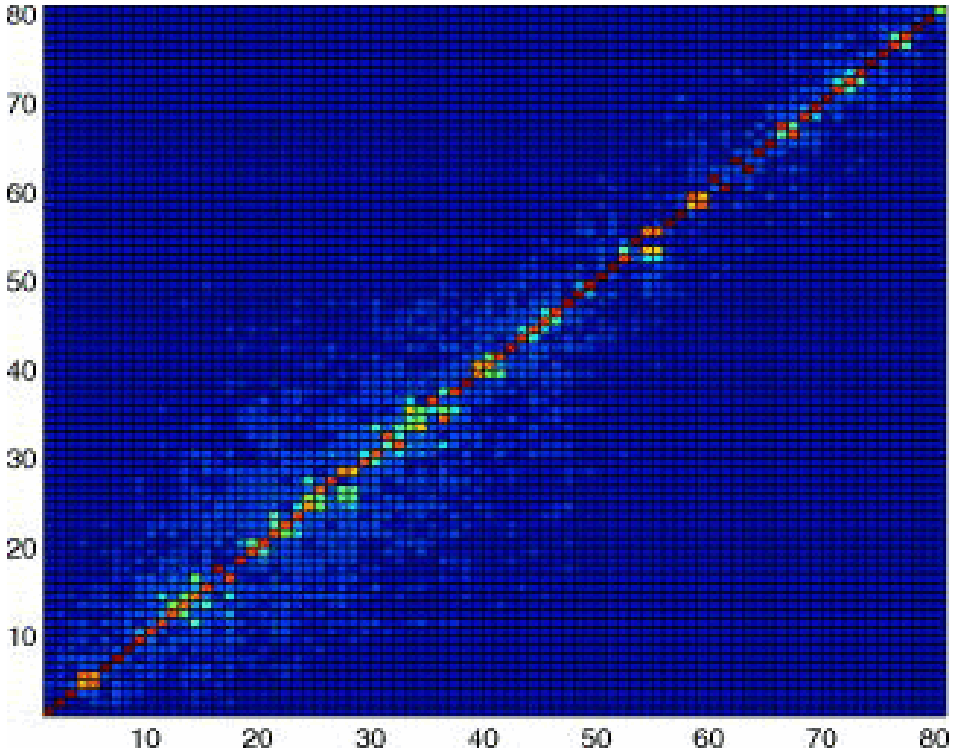
Coulomb Field Approximation:
uniform normal field

$$\left(1 - \frac{\hat{\epsilon}}{2}\right) \sigma_{CFA} = Bq$$

Preconditioning:
consider only local effects

$$\sigma_P = Bq$$

Eigenvectors: BEM $e_i \cdot e_j$ BIBEE/P



BIBEE Bounds on Solvation Energy

Theorem: The electrostatic solvation energy ΔG_{es} has upper and lower bounds given by

$$\frac{1}{2}\left(1+\frac{\hat{\epsilon}}{2}\right)^{-1}\langle q, CBq\rangle \leq \frac{1}{2}\left\langle q, CA^{-1}Bq\right\rangle \leq \frac{1}{2}\left(1-\frac{\hat{\epsilon}}{2}\right)^{-1}\langle q, CBq\rangle ,$$

and for spheres and prolate spheroids, we have the improved lower bound,

$$\frac{1}{2}\langle q, CBq\rangle \leq \frac{1}{2}\left\langle q, CA^{-1}Bq\right\rangle ,$$

and we note that

$$|\hat{\epsilon}| < \frac{1}{2}.$$

Energy Bounds:

Proof: Bardhan, Knepley, Anitescu, JCP, **130**(10), 2008

I will break the proof into three steps,

- Replace C with B
- Symmetrization
- Eigendecomposition

shown in the following slides.

We will need the single layer operator $\mathcal{S}$ for step 1,

$$\mathcal{S}\tau(\vec{r}) = \int \frac{\tau(\vec{r}')d^2\vec{r}'}{4\pi||\vec{r} - \vec{r}'||}$$

Energy Bounds: First Step

Replace C with B

The potential at the boundary Γ given by

$$\phi^{Coulomb}(\vec{r}) = C^T q$$

can also be obtained by solving an exterior Neumann problem for τ,

$$\begin{aligned}
\phi^{Coulomb}(\vec{r}) &= \mathcal{S}\tau \\
&= \mathcal{S}(\mathcal{I} - 2\mathcal{D}^*)^{-1}(\frac{2}{\hat{\epsilon}}Bq) \\
&= \frac{2}{\hat{\epsilon}}\mathcal{S}(\mathcal{I} - 2\mathcal{D}^*)^{-1}Bq
\end{aligned}$$

so that the solvation energy is given by

$$\frac{1}{2}\left\langle q, CA^{-1}Bq\right\rangle = \frac{1}{\hat{\epsilon}}\left\langle \mathcal{S}(\mathcal{I} - 2\mathcal{D}^*)^{-1}Bq, (\mathcal{I} + \hat{\epsilon}\mathcal{D}^*)^{-1}Bq\right\rangle$$

Energy Bounds: Second Step

Quasi-Hermiticity

Plemelj's symmetrization principle holds that

$$\mathcal{S}\mathcal{D}^* = \mathcal{D}\mathcal{S}$$

and we have

$$\mathcal{S} = \mathcal{S}^{1/2}\mathcal{S}^{1/2}$$

which means that we can define a Hermitian operator H similar to $\mathcal{D}^*$

$$H = \mathcal{S}^{1/2}\mathcal{D}^*\mathcal{S}^{-1/2}$$

leading to an energy

$$\frac{1}{2}\left\langle q, CA^{-1}Bq\right\rangle = \frac{1}{\hat{\epsilon}}\left\langle Bq, \mathcal{S}^{1/2}(\mathcal{I} - 2H)^{-1}(\mathcal{I} + \hat{\epsilon}H)^{-1}\mathcal{S}^{1/2}Bq\right\rangle$$

Energy Bounds: Third Step

Eigendecomposition

The spectrum of $\mathcal{D}^*$ is in $[-\frac{1}{2}, \frac{1}{2})$, and the energy is

$$\frac{1}{2}\left\langle q, CA^{-1}Bq\right\rangle = \sum_i \frac{1}{\hat{\epsilon}}\left(1-2\lambda_i\right)^{-1}\left(1+\hat{\epsilon}\lambda_i\right)^{-1}x_i^2$$

where

$$H = V\Lambda V^T$$

and

$$\vec{x} = V^T\mathcal{S}^{1/2}Bq$$

Energy Bounds: Diagonal Approximations

The BIBEE approximations yield the following bounds

$$\frac{1}{2}\left\langle q, CA_{CFA}^{-1}Bq\right\rangle = \sum_i \frac{1}{\hat{\epsilon}}\left(1-2\lambda_i\right)^{-1}\left(1-\frac{\hat{\epsilon}}{2}\right)^{-1}x_i^2$$

$$\frac{1}{2}\left\langle q, CA_{P}^{-1}Bq\right\rangle = \sum_i \frac{1}{\hat{\epsilon}}\left(1-2\lambda_i\right)^{-1}x_i^2$$

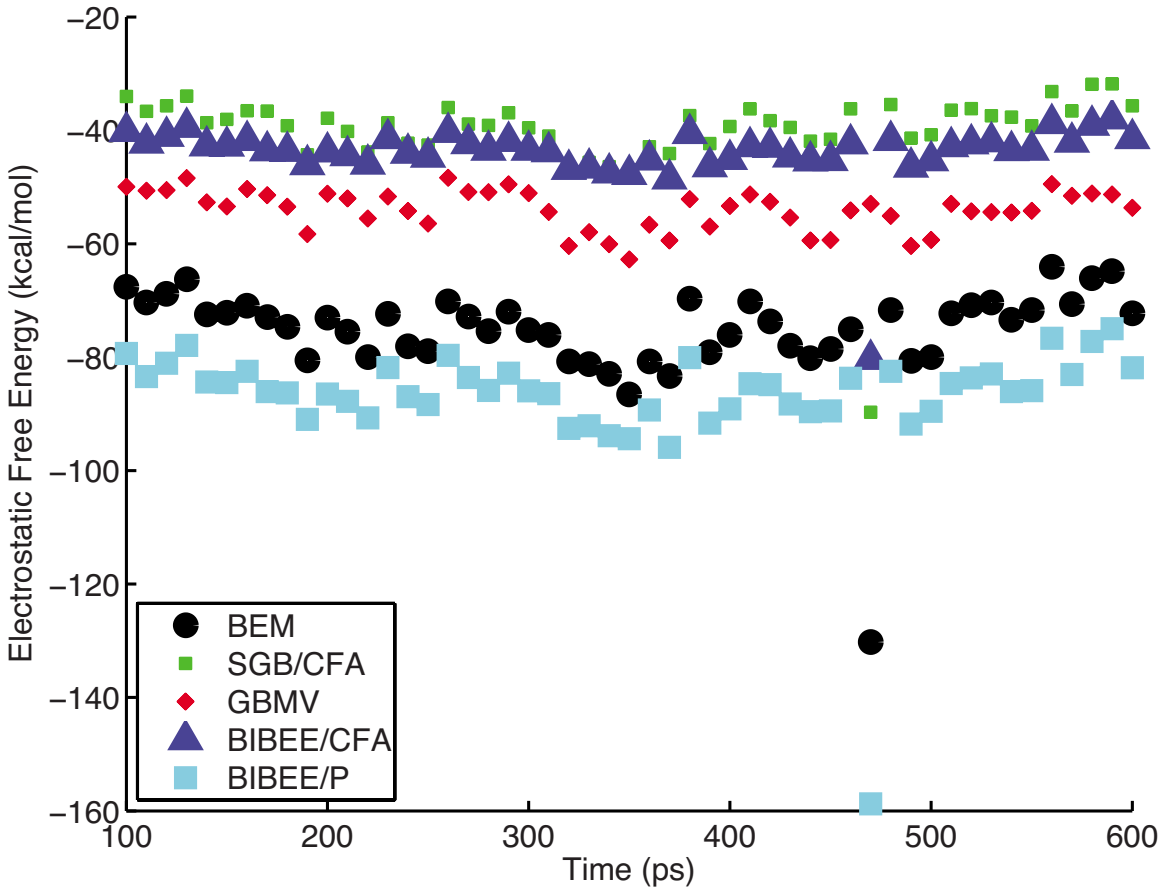
$$\frac{1}{2}\left\langle q, CA_{LB}^{-1}Bq\right\rangle = \sum_i \frac{1}{\hat{\epsilon}}\left(1-2\lambda_i\right)^{-1}\left(1+\frac{\hat{\epsilon}}{2}\right)^{-1}x_i^2$$

where we note that

$$|\hat{\epsilon}| < \frac{1}{2}$$

BIBEE Accuracy

Electrostatic solvation free energies of met-enkephalin structures



Snapshots taken from a 500-ps MD simulation at 10-ps intervals.
Bardhan, Knepley, Anitescu, JCP, 2009.

Generalized Born Approximation

The pairwise energy between charges is defined by the *Still equation*:

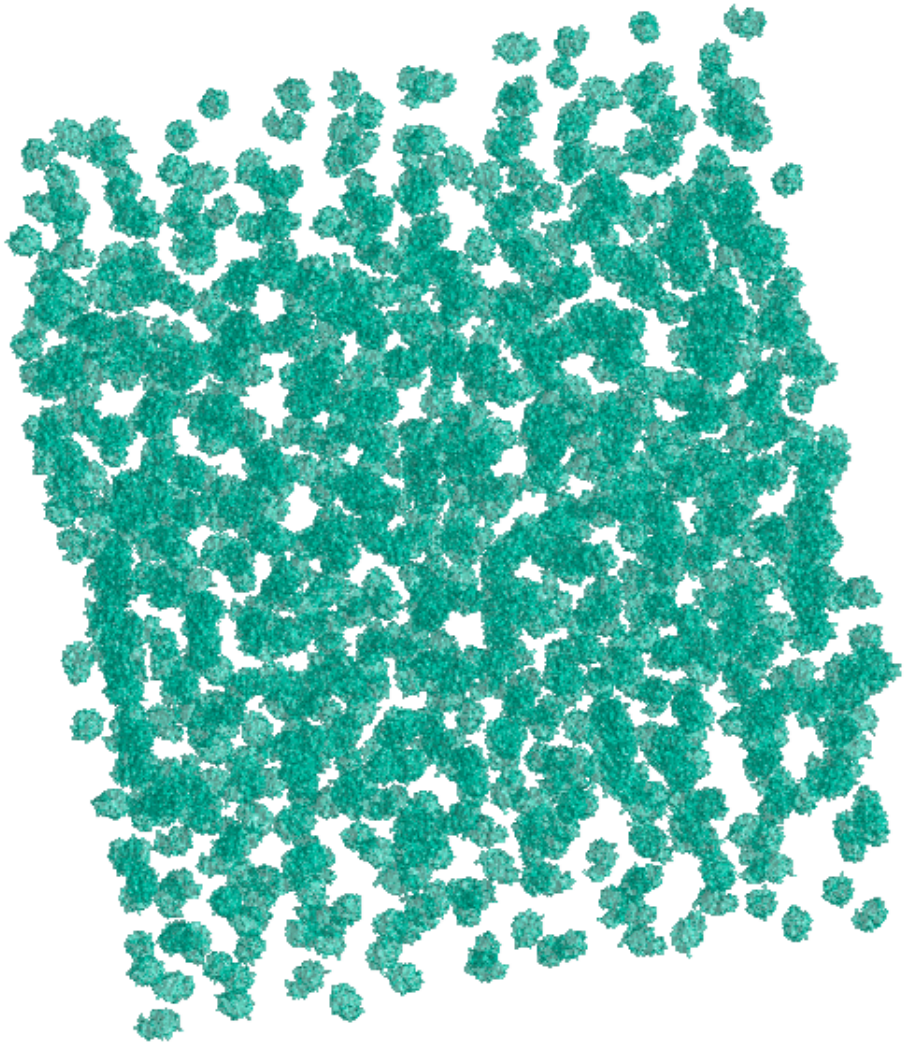
$$G^{ij}_{es} = \frac{1}{8\pi}\left(\frac{1}{\epsilon_{II}} - \frac{1}{\epsilon_I}\right)\sum_{i,j}^{N}\frac{q_i q_j}{r_{ij}^2 + R_i R_j e^{-r_{ij}^2/4R_iR_j}}$$

where the *effective Born radius* is

$$R_i = \frac{1}{8\pi}\left(\frac{1}{\epsilon_{II}} - \frac{1}{\epsilon_I}\right)\frac{1}{E_i}$$

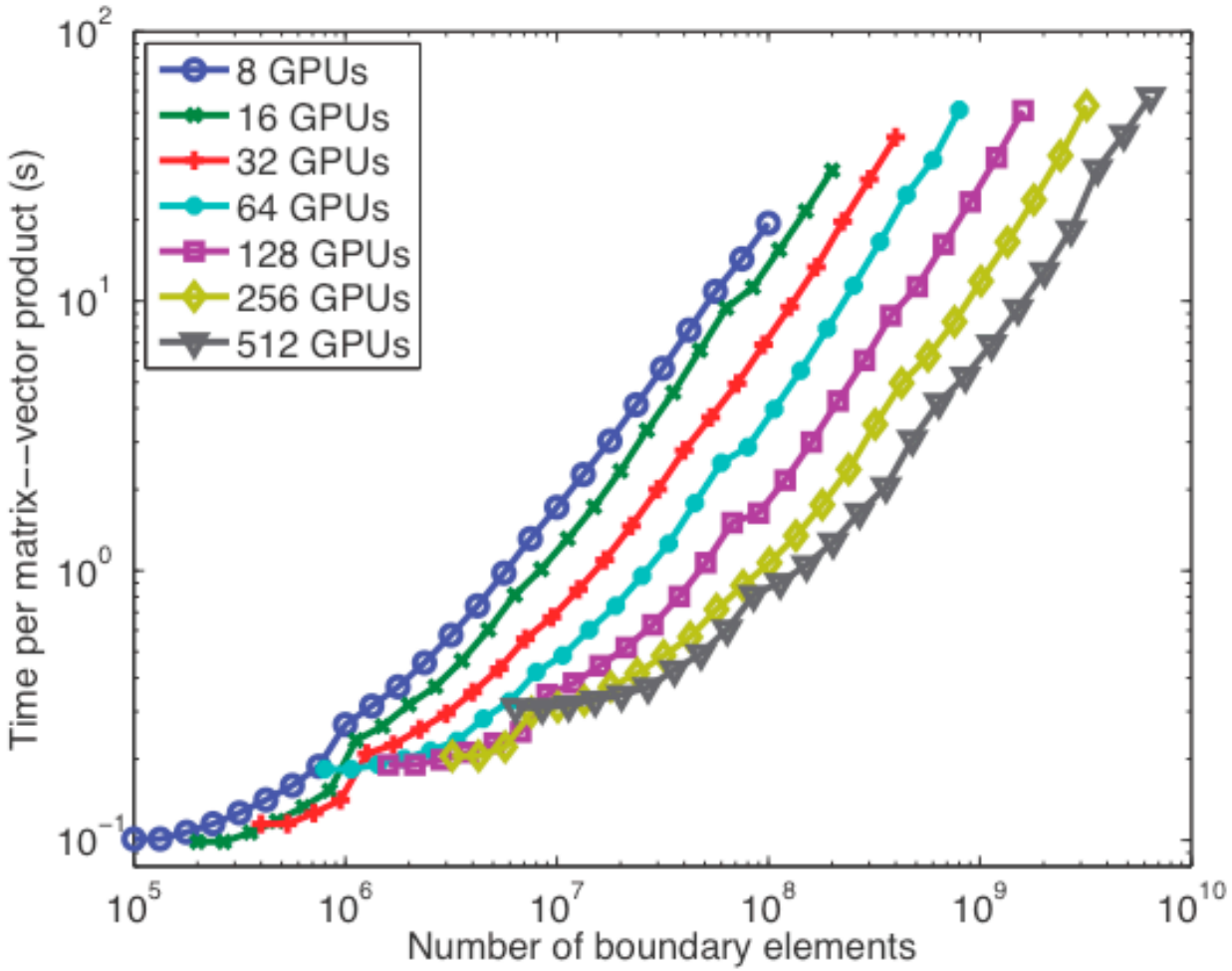
where E_i is the *self-energy* of the charge q_i, the electrostatic energy when atom i has unit charge and all others are neutral.

Crowded Protein Solution



Important for drug design of antibody therapies

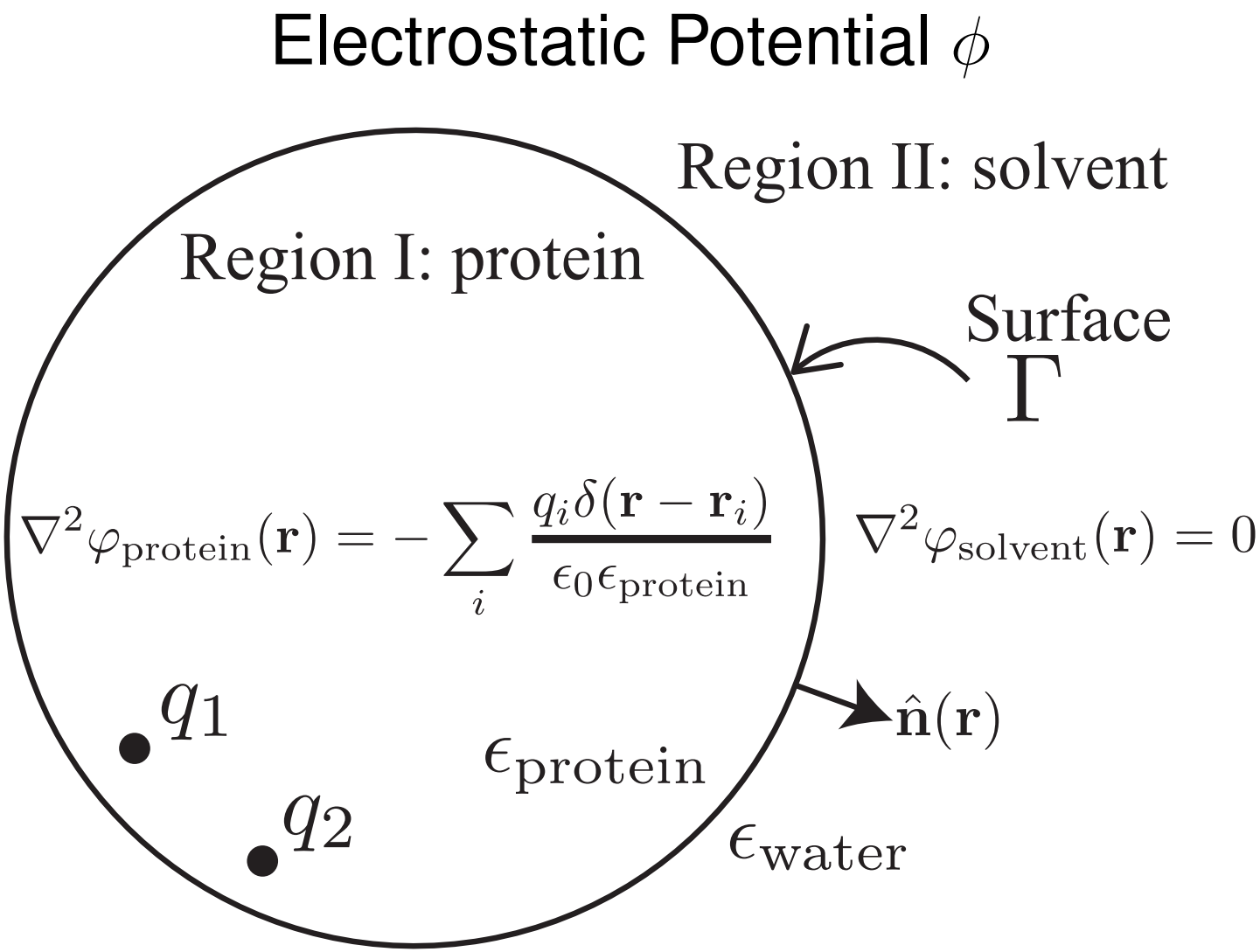
BIBEE Scalability



Yokota, Bardhan, Knepley, Barba, Hamada, CPC, 2011.

Outline

Bioelectrostatics
Physical Model



Kirkwood's Solution (1934)

The potential inside Region I is given by

$$\Phi_I = \sum_{k=1}^{Q} \frac{q_k}{\epsilon_1 \left|\vec{r} - \vec{r}_k\right|} + \psi,$$

and the potential in Region II is given by

$$\Phi_{II} = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{C_{nm}}{r^{n+1}} P_n^m(\cos\theta) e^{im\phi}.$$

Kirkwood's Solution (1934)

The reaction potential ψ is expanded in a series

$$\psi = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} B_{nm} r^n P_n^m(\cos\theta) e^{im\phi}.$$

and the source distribution is also expanded

$$\sum_{k=1}^{Q} \frac{q_k}{\epsilon_1 \left|\vec{r} - \vec{r}_k\right|} = \sum_{n=0}^{\infty} \sum_{m=-n}^{n} \frac{E_{nm}}{\epsilon_1 r^{n+1}} P_n^m(\cos\theta) e^{im\phi}.$$

Kirkwood's Solution (1934)

By applying the boundary conditions, letting the sphere have radius b,

$$\Phi_I|_{r=b} = \Phi_{II}|_{r=b}$$
$$\epsilon_I \frac{\partial \Phi_I}{\partial r}|_{r=b} = \epsilon_{II} \frac{\partial \Phi_{II}}{\partial r}|_{r=b}$$

we can eliminate C_{nm}, and determine the reaction potential coefficients in terms of the source distribution,

$$B_{nm} = \frac{1}{\epsilon_I b^{2n+1}} \frac{(\epsilon_I - \epsilon_{II})(n+1)}{\epsilon_I n + \epsilon_{II}(n+1)} E_{nm}.$$

Approximate Boundary Conditions

Theorem: The BIBEE boundary integral operator approximations

$$A_{CFA} = \mathcal{I}\left(1 + \frac{\hat{\epsilon}}{2}\right)$$

$$A_P = \mathcal{I}$$

have an equivalent PDE formulation,

$$\epsilon_I \Delta\Phi_{CFA,P} = \sum_{k=1}^{Q} q_k \delta(\vec{r} - \vec{r}_k)$$

$$\epsilon_{II} \Delta\Phi_{CFA,P} = 0$$

$$\Phi_I|_{r=b} = \Phi_{II}|_{r=b}$$

$$\frac{\epsilon_I}{\epsilon_{II}} \frac{\partial \Phi_I^C}{\partial r}|_{r=b} = \frac{\partial \Phi_{II}}{\partial r} - \frac{\partial \psi_{CFA}}{\partial r}|_{r=b}$$

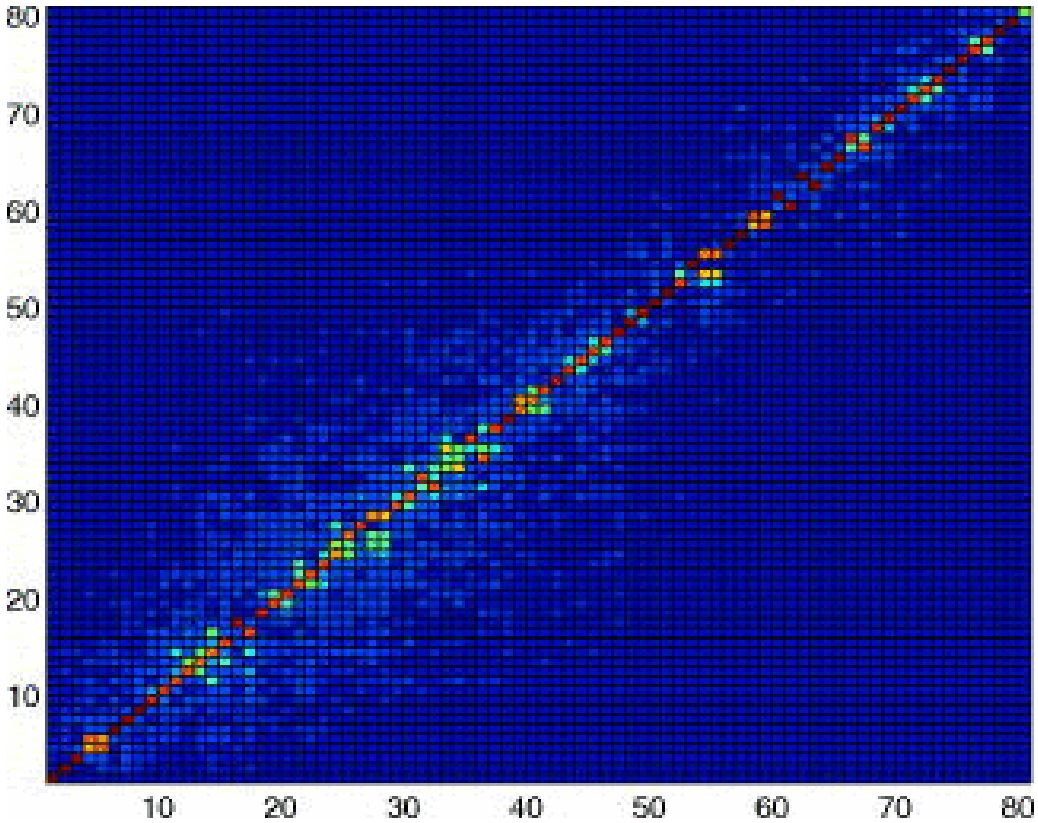
or

$$\frac{3\epsilon_I - \epsilon_{II}}{\epsilon_I + \epsilon_{II}} \frac{\partial \Phi_I^C}{\partial r}|_{r=b} = \frac{\partial \Phi_{II}}{\partial r} - \frac{\partial \psi_P}{\partial r}|_{r=b},$$

where Φ_1^C is the Coulomb field due to interior charges.

Approximate Boundary Conditions

Theorem: For spherical solute, the BIBEE boundary integral operator approximations have eigenspaces are identical to that of the original operator.



BEM eigenvector $e_i \cdot e_j$ BIBEE/P eigenvector

Proof of PDE Equivalence

Proof: Bardhan and Knepley, JCP, **135**(12), 2011.

In order to show that these PDEs are equivalent to the original BIEs,

- Start with the fundamental solution to Laplace's equation $G(r, r')$
- Note that $\int_\Gamma G(r, r')\sigma(r')d\Gamma$ satisfies the bulk equation and decay at infinity
- Insertion into the approximate BC gives the BIBEE boundary integral approximation

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Proof of Eigenspace Equivalence

Proof: Bardhan and Knepley, JCP, **135**(12), 2011.

In order to show that these integral operators
share a common eigenbasis,

- Note that, for a spherical boundary,
  $\mathcal{D}^*$ is compact and has a pure point spectrum
- Examine the effect of the operator on a
  unit spherical harmonic charge distribution
- Use completeness of the spherical harmonic basis

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The result does not hold for general boundaries.

Series Solutions

Note that the approximate solutions are *separable*:

$$B_{nm} = \frac{1}{\epsilon_1 n + \epsilon_2 (n+1)} \gamma_{nm}$$
$$B^{CFA}_{nm} = \frac{1}{\epsilon_2} \frac{1}{2n+1} \gamma_{nm}$$
$$B^{P}_{nm} = \frac{1}{\epsilon_1 + \epsilon_2} \frac{1}{n + \frac{1}{2}} \gamma_{nm}.$$

If $\epsilon_I = \epsilon_{II} = \epsilon$, both approximations are exact:

$$B_{nm} = B^{CFA}_{nm} = B^{P}_{nm} = \frac{1}{\epsilon(2n+1)} \gamma_{nm}.$$

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$$B_{nm} = B^{CFA}_{nm} = B^{P}_{nm} = \frac{1}{\epsilon(2n+1)} \gamma_{nm}.$$

Asymptotics

BIBEE/CFA is exact for the $n = 0$ mode,

$$B_{00} = B_{00}^{CFA} = \frac{\gamma_{00}}{\epsilon_2},$$

whereas BIBEE/P approaches the exact response in the limit $n \to \infty$:

$$\lim_{n\to\infty} B_{nm} = \lim_{n\to\infty} B_{nm}^{P} = \frac{1}{(\epsilon_1 + \epsilon_2)n}\gamma_{nm}.$$

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Asymptotics

In the limit $\epsilon_1/\epsilon_2 \to 0$,

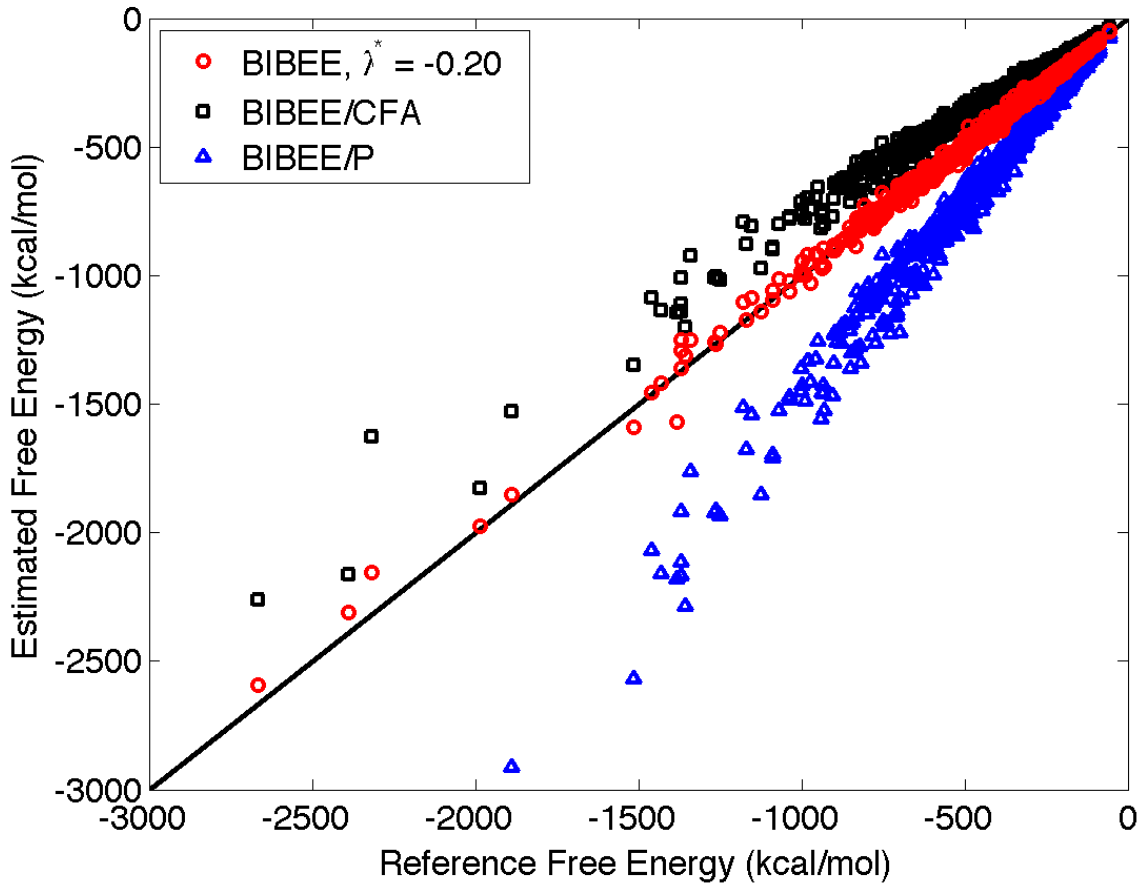
$$\lim_{\epsilon_1/\epsilon_2 \to 0} B_{nm} = \frac{\gamma_{nm}}{\epsilon_2(n+1)}$$
$$\lim_{\epsilon_1/\epsilon_2 \to 0} B^{CFA}_{nm} = \frac{\gamma_{nm}}{\epsilon_2(2n+1)},$$
$$\lim_{\epsilon_1/\epsilon_2 \to 0} B^{P}_{nm} = \frac{\gamma_{nm}}{\epsilon_2\left(n+\frac{1}{2}\right)},$$

so that the approximation ratios are given by

$$\frac{B^{CFA}_{nm}}{B_{nm}} = \frac{n+1}{2n+1}, \qquad \frac{B^{P}_{nm}}{B_{nm}} = \frac{n+1}{n+\frac{1}{2}}.$$

Improved Accuracy

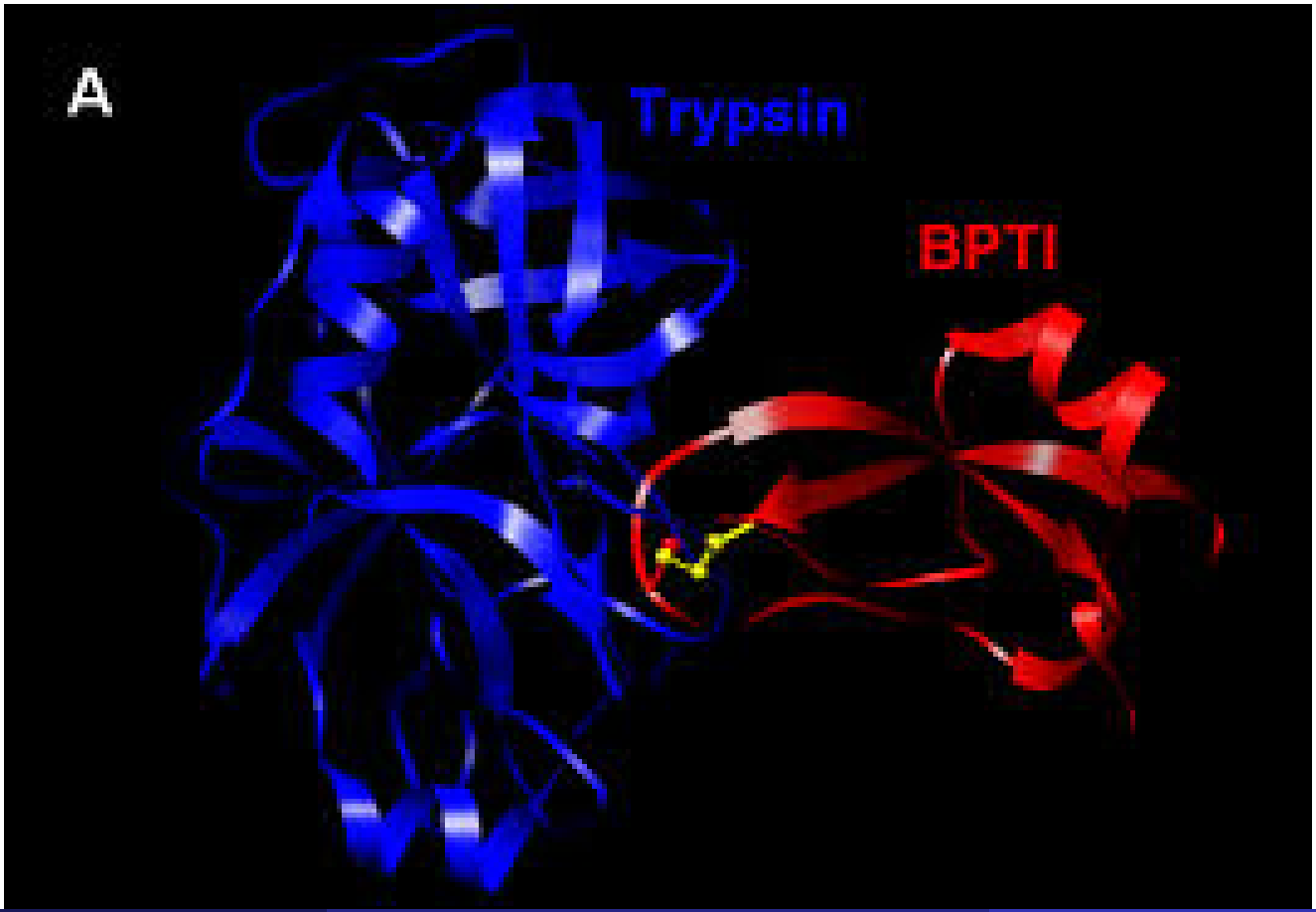
BIBEE/I interpolates between BIBEE/CFA and BIBEE/P



Bardhan, Knepley, JCP, 2011.

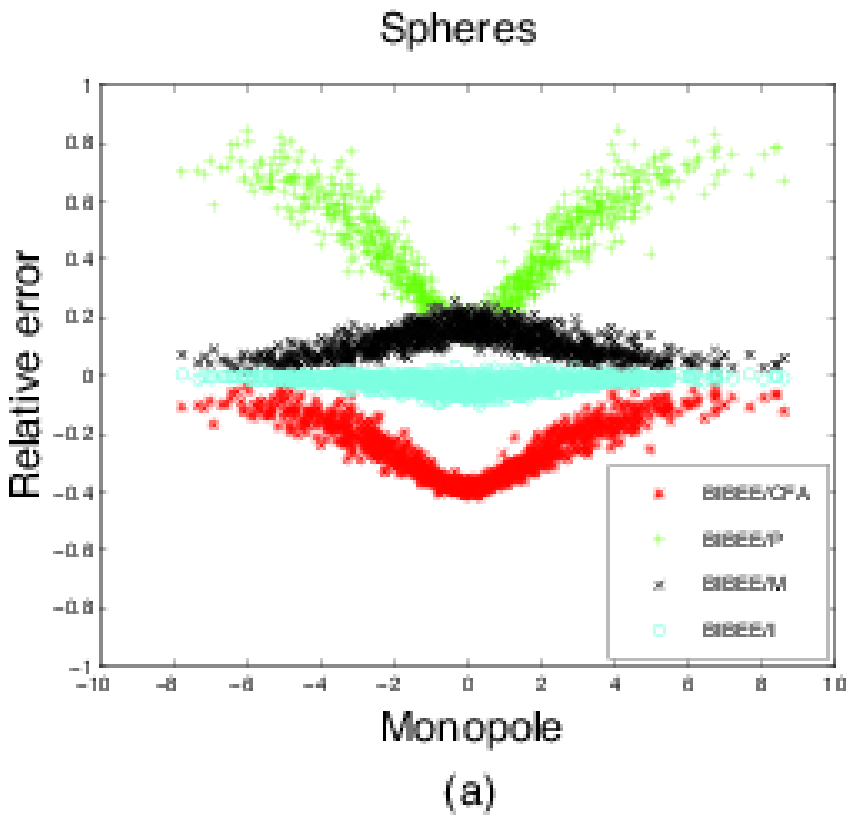
Basis Augmentation

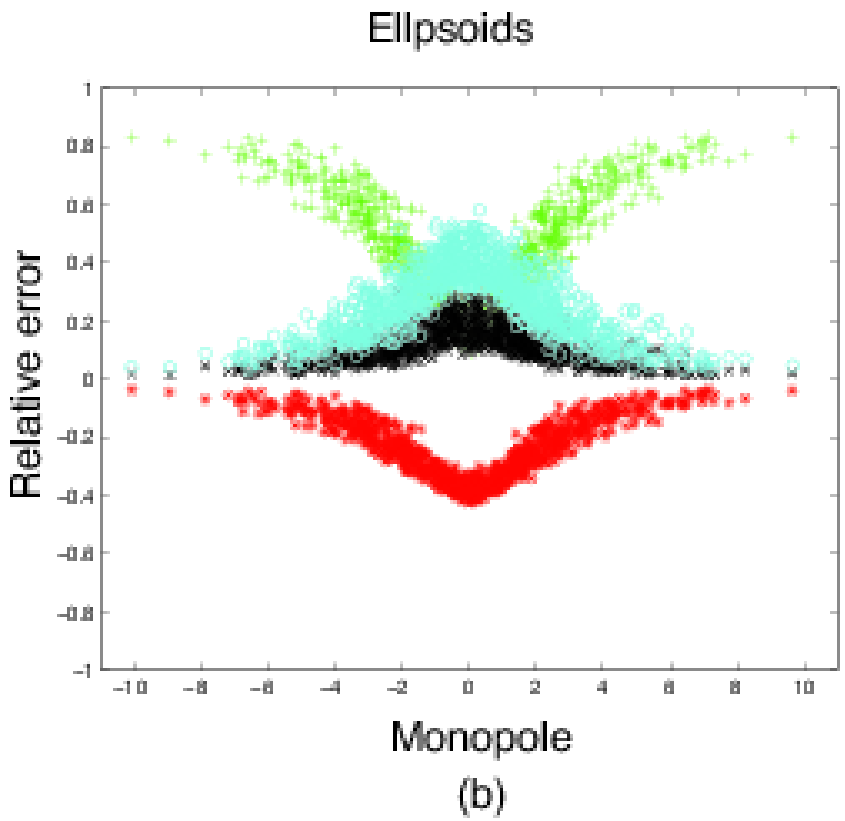
We examined the more complex problem of protein-ligand binding using trypsin and bovine pancreatic trypsin inhibitor (BPTI), using *electrostatic component analysis* to identify residue contributions to binding and molecular recognition.



Basis Augmentation

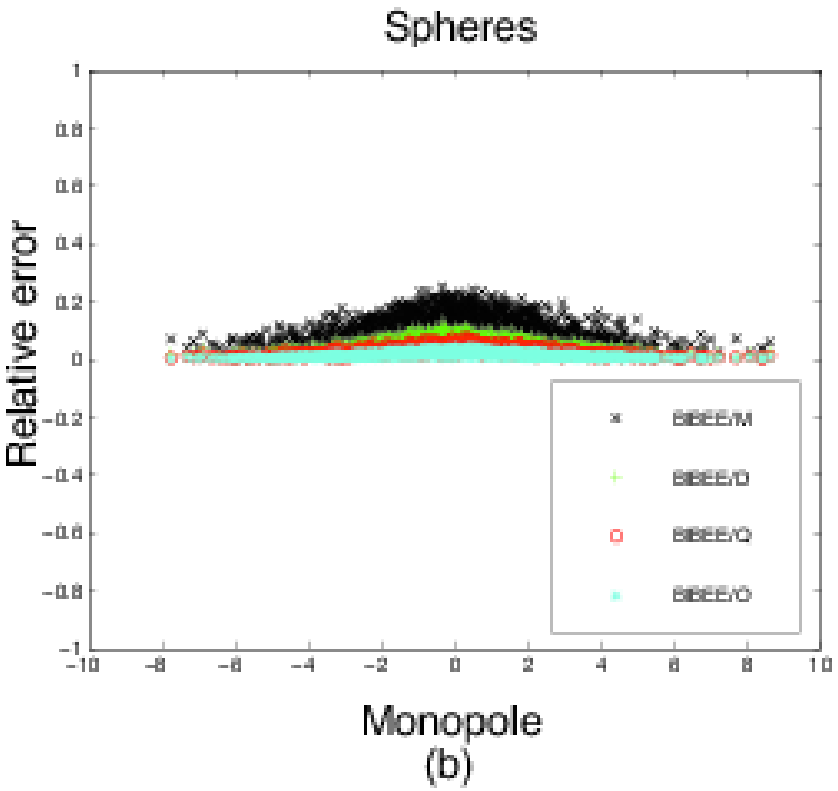
Looking at an ensemble of synthetic proteins, we can see that BIBEE/CFA becomes more accurate as the monopole moment increases, and BIBEE/P more accurate as it decreases. BIBEE/I is accurate for spheres, but must be extended for ellipses.

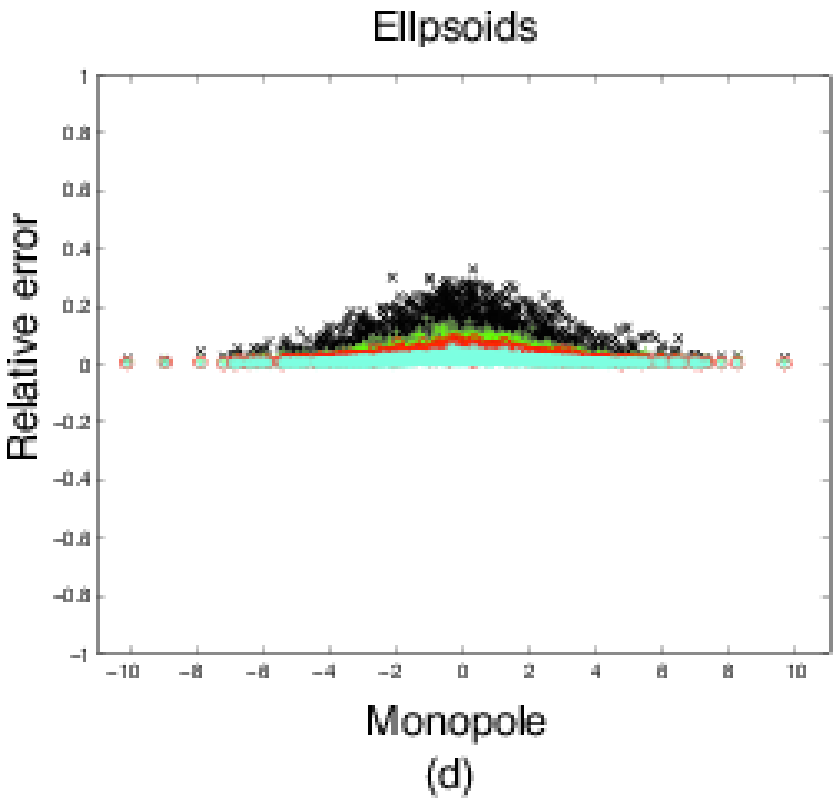




Basis Augmentation

For ellipses, we add a few low order multipole moments, up to the octopole, to recover 5% accuracy for all synthetic proteins tested.





Resolution

Boundary element discretizations of the solvation problem:

- can be expensive to solve
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Outline

More Physics

New Phenomena:

New Model:

More Physics

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Dielectric Saturation

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New Model:

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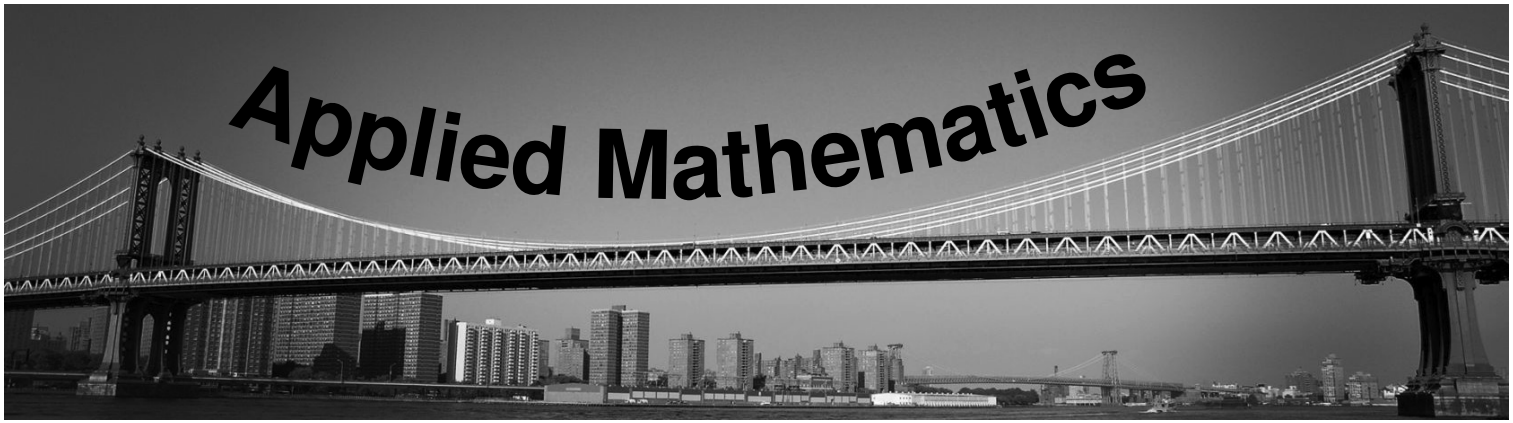
- Nonlinear Boundary Condition
- Static Solvation Potential

Impact of Mathematics on Science



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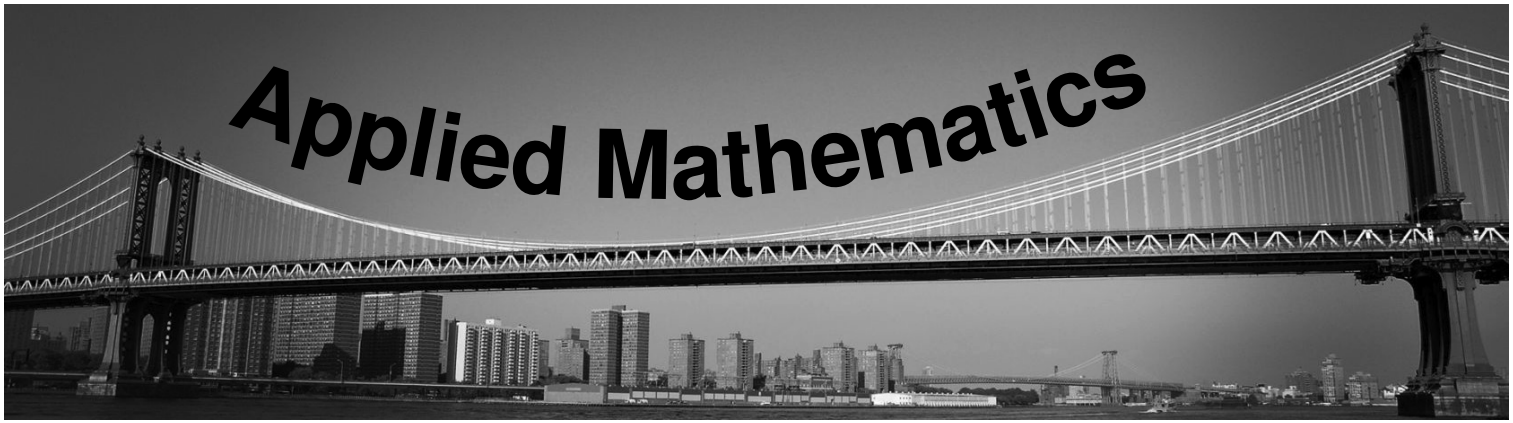
Impact of Mathematics on Science



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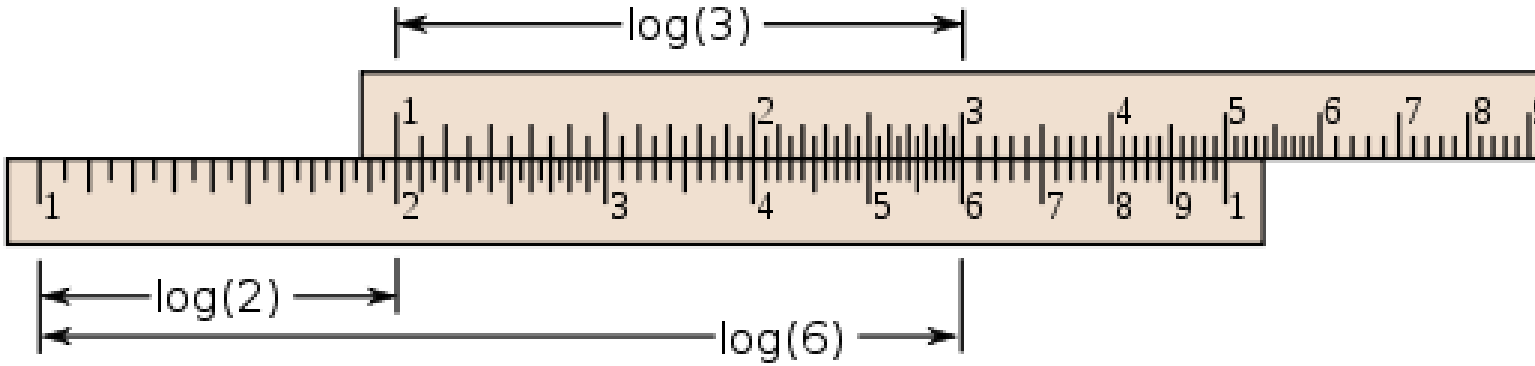

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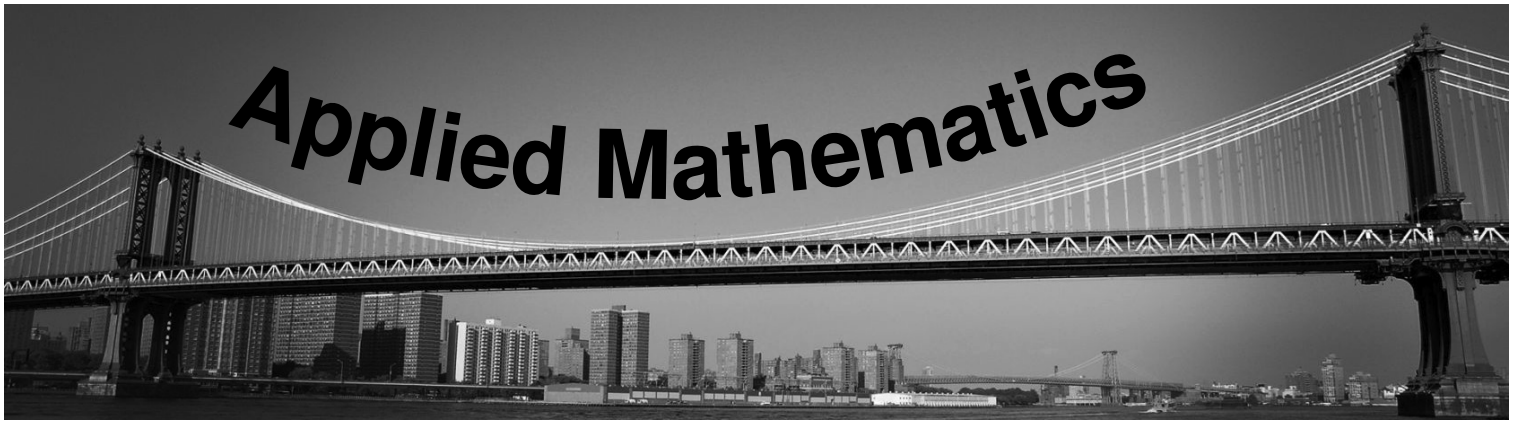

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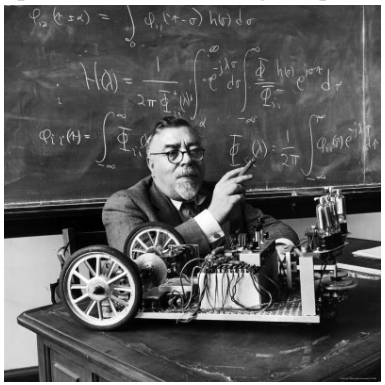

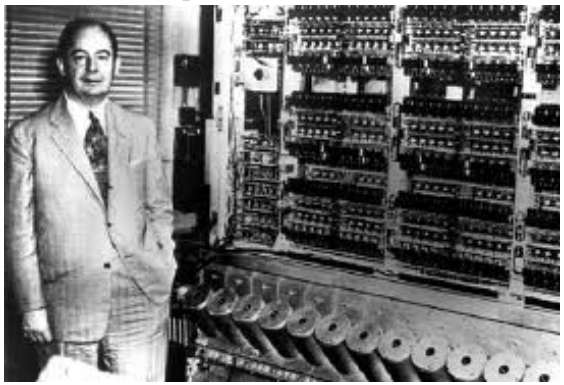

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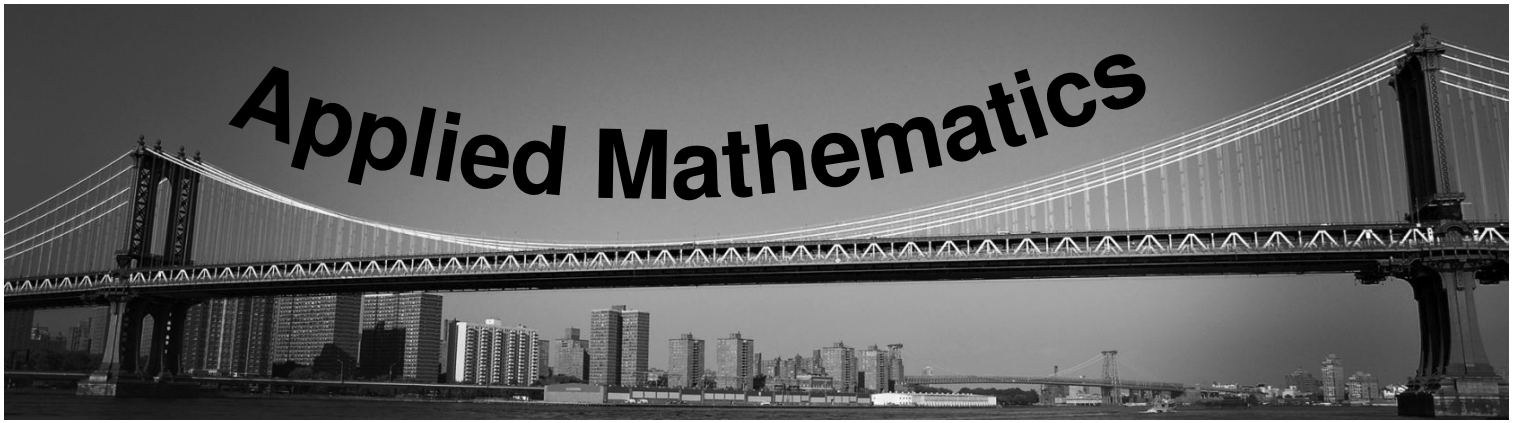

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PETSc

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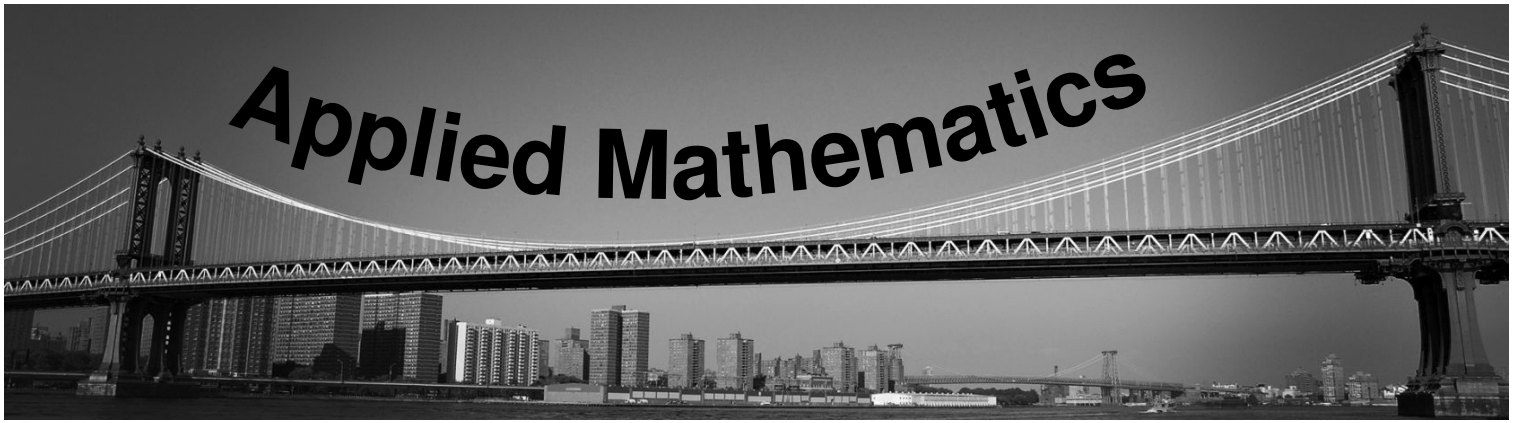

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Enabling Scientific Discovery

Thank You!

http://www.cs.uchicago.edu/~knepley