

# Computational Bioelectrostatics

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Houston, TX April 20, 2017



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and mathematics of the computation,

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Culminates in scientific discovery.

## What is PETSc?

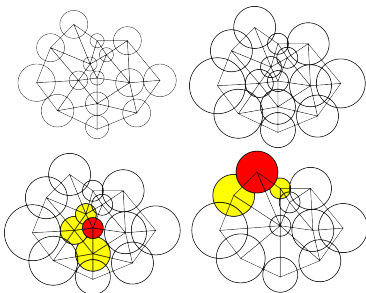
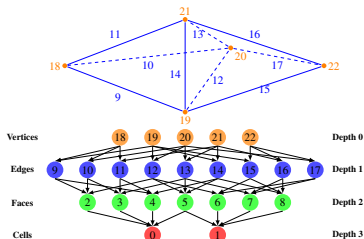
PETSc is one of the most popular software libraries in scientific computing.

As a principal architect since 2001, I developed

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

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Knepley, Karpeev, Sci. Prog., 2009. Brune, Knepley, Scott, SISC, 2013.



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Brune, Knepley, Smith, and Tu, SIAM Review, 2015.

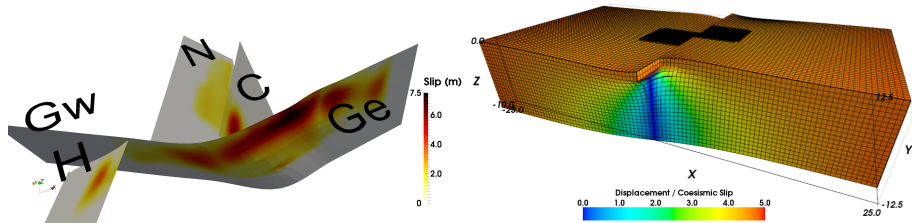
Type	Sym	Statement	Abbreviation
Additive	+	$\vec{x} + \alpha(\mathcal{M}(\mathcal{F}, \vec{x}, \vec{b}) - \vec{x})$ $+ \beta(\mathcal{N}(\mathcal{F}, \vec{x}, \vec{b}) - \vec{x})$	$\mathcal{M} + \mathcal{N}$
Multiplicative	*	$\mathcal{M}(\mathcal{F}, \mathcal{N}(\mathcal{F}, \vec{x}, \vec{b}), \vec{b})$	$\mathcal{M} * \mathcal{N}$
Left Prec.	$-_L$	$\mathcal{M}(\vec{x} - \mathcal{N}(\mathcal{F}, \vec{x}, \vec{b}), \vec{x}, \vec{b})$	$\mathcal{M} -_L \mathcal{N}$
Right Prec.	$-_R$	$\mathcal{M}(\mathcal{F}(\mathcal{N}(\mathcal{F}, \vec{x}, \vec{b})), \vec{x}, \vec{b})$	$\mathcal{M} -_R \mathcal{N}$
Inner Lin. Inv.	\	$\vec{y} = \vec{J}(\vec{x})^{-1} \vec{r}(\vec{x}) = \mathbf{K}(\vec{J}(\vec{x}), \vec{y}_0, \vec{b})$	$\mathcal{N} \setminus \mathbf{K}$

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Aagaard, Knepley, and Williams, J. of Geophysical Research, 2013.



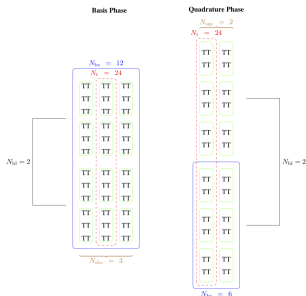
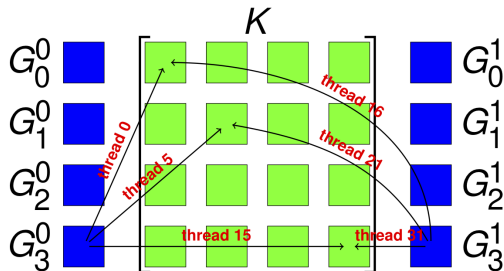
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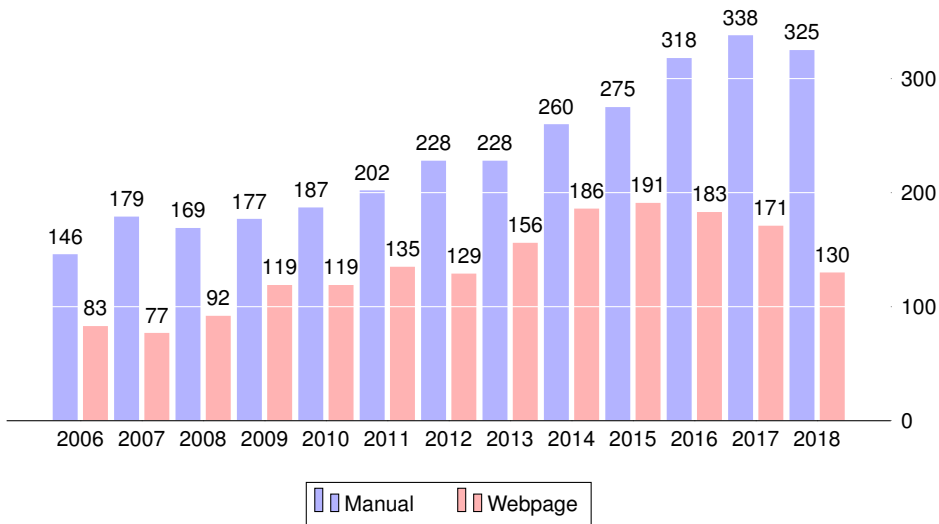
Knepley and Terrel, Transactions on Mathematical Software, 2012.



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## PETSc Citations, **5657** Total

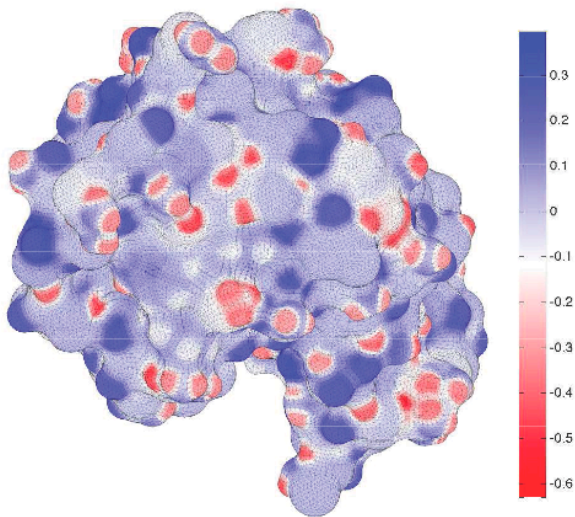


# Outline

- 1 Bioelectrostatics
- 2 Approximate Operators
- 3 Approximate Boundary Conditions
- 4 Future Directions

# Bioelectrostatics

## The Natural World

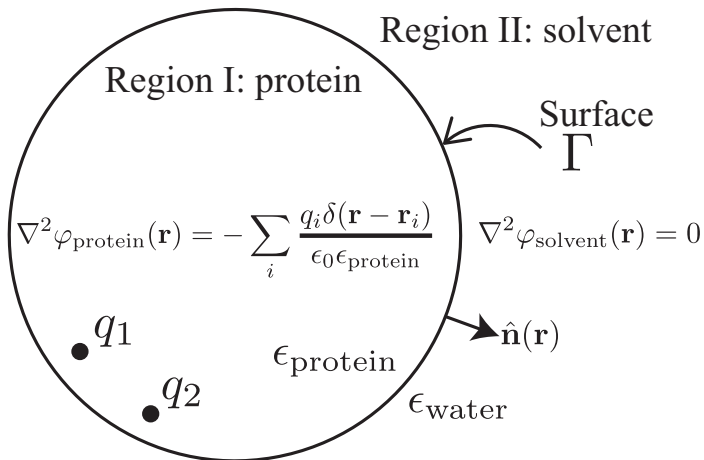


Induced Surface Charge on Lysozyme

# Bioelectrostatics

## Physical Model

### Electrostatic Potential $\phi$



# Bioelectrostatics

## Mathematical Model

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

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

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

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

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# 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

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

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:**

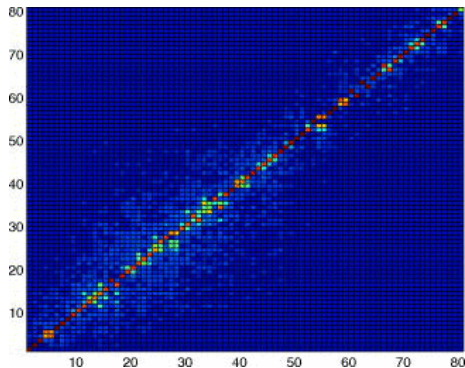
uniform normal field

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

**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

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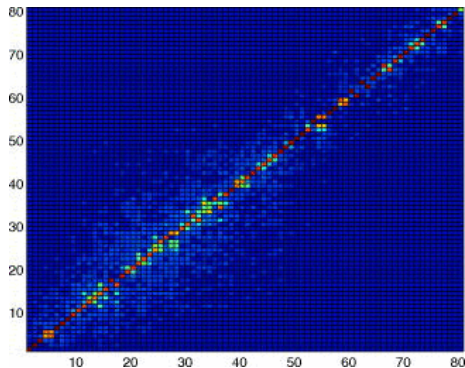
uniform normal field

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

**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  $\Delta G_{es}$  has upper and lower bounds given by

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

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

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

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  $S$  for step 1,

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

# Energy Bounds: First Step

Replace  $C$  with  $B$

The potential at the boundary  $\Gamma$  given by

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

can also be obtained by solving an exterior Neumann problem for  $\tau$ ,

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

so that the solvation energy is given by

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

# 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

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

# Energy Bounds: Third Step

## Eigendecomposition

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

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

where

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

and

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



# Energy Bounds: Diagonal Approximations

The BIBEE approximations yield the following bounds

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

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

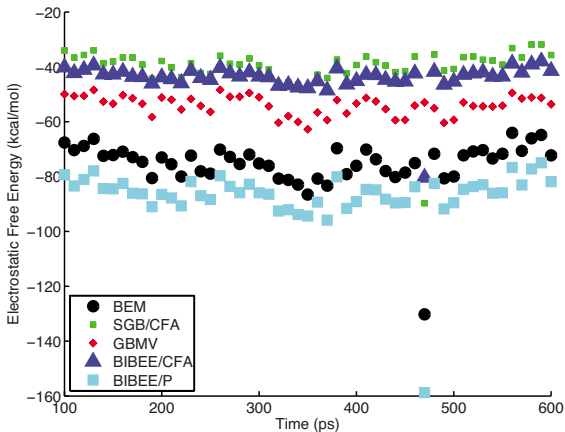
$$\frac{1}{2} \langle q, CA_{LB}^{-1} Bq \rangle = \sum_i \frac{1}{\hat{\epsilon}} (1 - 2\lambda_i)^{-1} \left(1 + \frac{\hat{\epsilon}}{2}\right)^{-1} x_i^2$$

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*:

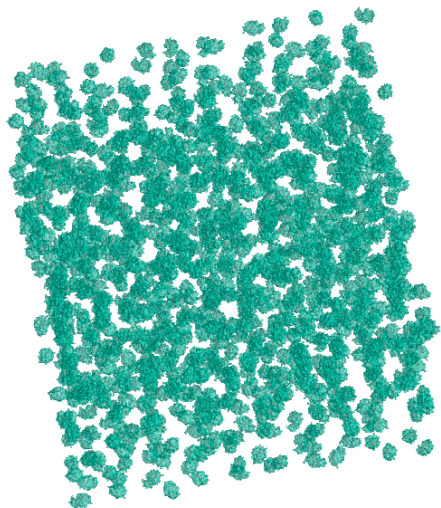
$$G_{es}^{ij} = \frac{1}{8\pi} \left( \frac{1}{\epsilon_{II}} - \frac{1}{\epsilon_I} \right) \sum_{i,j}^N \frac{q_i q_j}{r_{ij}^2 + R_i R_j e^{-r_{ij}^2/4R_i R_j}}$$

where the *effective Born radius* is

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

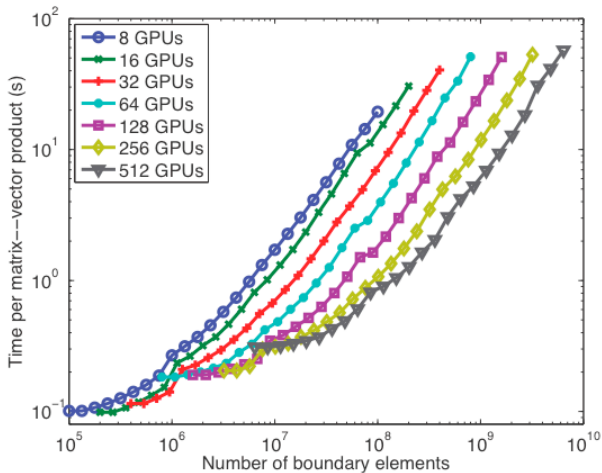
where  $E_i$  is the *self-energy* of the charge  $q_i$ , the electrostatic energy when atom  $i$  has unit charge and all others are neutral.

# Crowded Protein Solution



Important for drug design of antibody therapies

# BIBEE Scalability



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

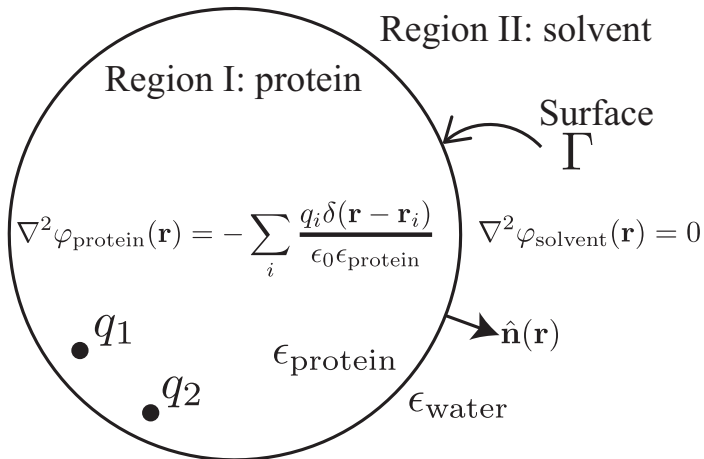
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# Bioelectrostatics

## Physical Model

### Electrostatic Potential $\phi$



# Kirkwood's Solution (1934)

The potential inside Region I is given by

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

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  $\psi$  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

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

# Kirkwood's Solution (1934)

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

$$\begin{aligned}\Phi_I|_{r=b} &= \Phi_{II}|_{r=b} \\ \epsilon_I \frac{\partial \Phi_I}{\partial r} \Big|_{r=b} &= \epsilon_{II} \frac{\partial \Phi_{II}}{\partial r} \Big|_{r=b}\end{aligned}$$

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,

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

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

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

**or**

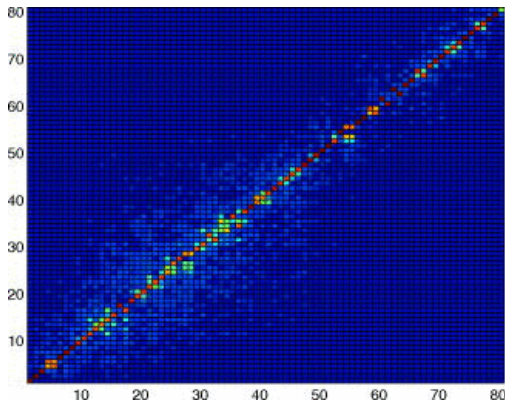
$$\Phi_I \Big|_{r=b} = \Phi_{II} \Big|_{r=b}$$

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

where  $\Phi_I^C$  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*:

$$B_{nm} = \frac{1}{\epsilon_1 n + \epsilon_2 (n+1)} \gamma_{nm}$$

$$B_{nm}^{CFA} = \frac{1}{\epsilon_2} \frac{1}{2n+1} \gamma_{nm}$$

$$B_{nm}^P = \frac{1}{\epsilon_1 + \epsilon_2} \frac{1}{n + \frac{1}{2}} \gamma_{nm}.$$

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

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

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# 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  $n \rightarrow \infty$ :

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



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# Asymptotics

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

$$\lim_{\epsilon_1/\epsilon_2 \rightarrow 0} B_{nm} = \frac{\gamma_{nm}}{\epsilon_2(n+1)}$$

$$\lim_{\epsilon_1/\epsilon_2 \rightarrow 0} B_{nm}^{CFA} = \frac{\gamma_{nm}}{\epsilon_2(2n+1)},$$

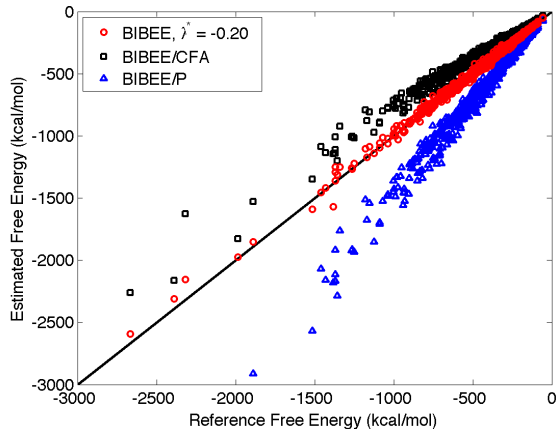
$$\lim_{\epsilon_1/\epsilon_2 \rightarrow 0} B_{nm}^P = \frac{\gamma_{nm}}{\epsilon_2(n+\frac{1}{2})},$$

so that the approximation ratios are given by

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

# Improved Accuracy

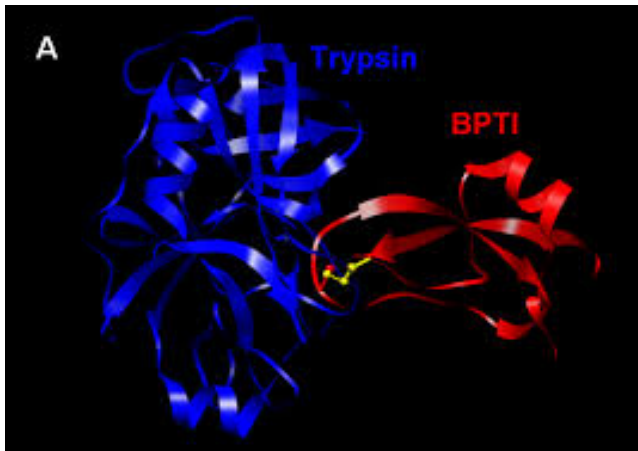
**BIBEE/I** interpolates between BIBEE/CFA and **BIBEE/P**



Bardhan, Knepley, JCP, 2011.

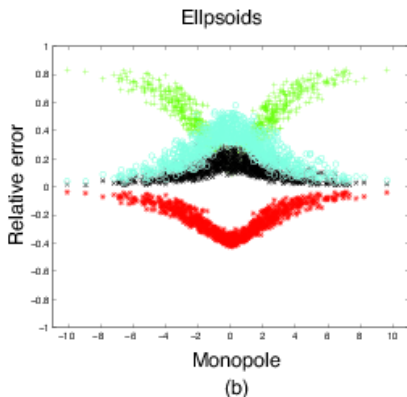
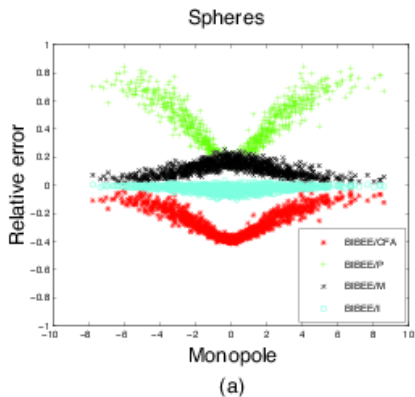
# Basis Augmentation

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.



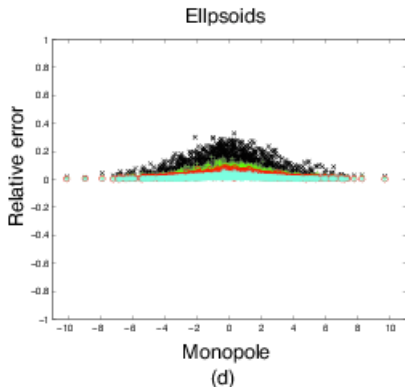
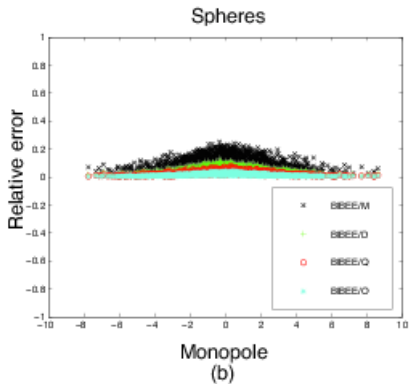
# Basis Augmentation

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 ellipsoids.



# 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
  - **Bounding the electrostatic free energies associated with linear continuum models of molecular solvation**, Bardhan, Knepley, Anitescu, JCP, 2009
- are more accurate than required by intermediate design iterations
  - **Analysis of fast boundary-integral approximations for modeling electrostatic contributions of molecular binding**, Kreienkamp, et al., Molecular-Based Mathematical Biology, 2013

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# Outline

- 1 Bioelectrostatics
- 2 Approximate Operators
- 3 Approximate Boundary Conditions
- 4 Future Directions**

# More Physics

**New Phenomena:**

**New Model:**

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Charge–Hydration Asymmetry

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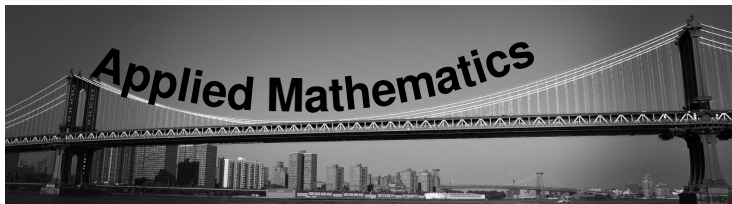
Solvation Layer Interface Condition (SLIC)

# More Physics

## Predicting Solvation

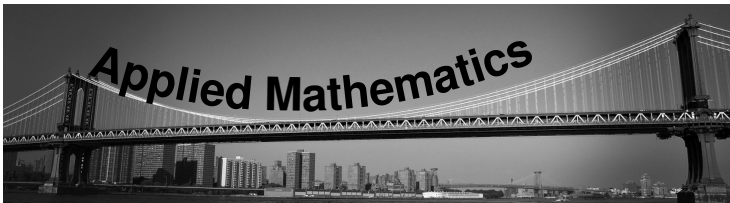
Free Energies and Thermodynamics in  
Polar Solvents and Mixtures using a  
Solvation-Layer Interface Condition,  
Tabrizi et.al., JCP **146**(9), 2017

# Impact of Mathematics on Science

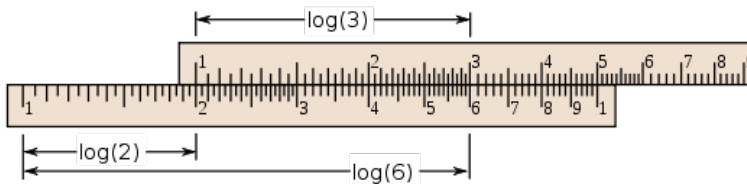


Computational Leaders have always  
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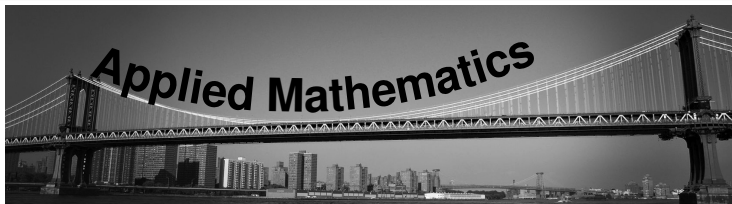
# Impact of Mathematics on Science



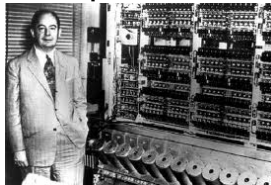
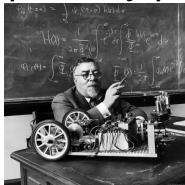
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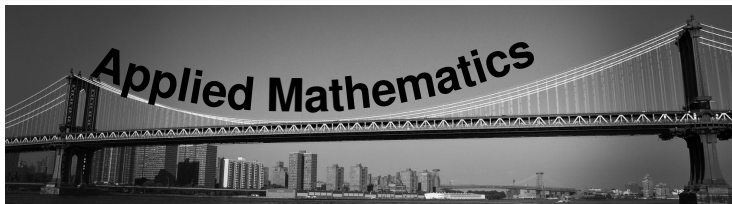
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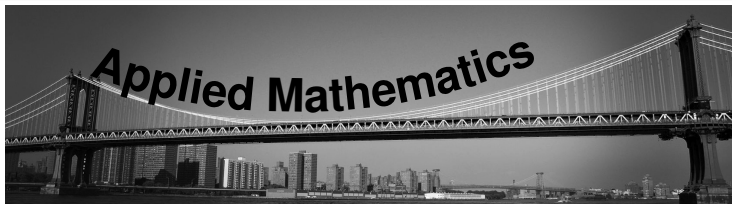


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## PETSc

# Impact of Mathematics on Science



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## Enabling Scientific Discovery

**Thank You!**

<http://www.caam.rice.edu/~mk51>