

Big Data Summer, 10 Sept 2019



Data-driven methods for soft matter

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Big Data Summer, 10 Sept 2019



Data-driven methods for soft matter

Some slides borrowed from Tristan Bereau

Research, Main

Content is highly biased!

Joseph F. Ru

Reviews on machine learning for soft matter

Main References:

Ferguson J. Phys.: Condens. Matter (2018) "Machine learning and data science in soft materials engineering"

Bereau Handbook of Materials Modeling: Methods: Theory and Modeling (2018) "Data-Driven Methods in Multiscale Modeling of Soft Matter"

Jackson et al. Curr. Opin. Chem. Eng. (2019) "Recent advances in machine learning towards multiscale soft materials design"

Klus et al. Int. J. Nonlinear Sci. (2018) "Data-Driven Model Reduction and Transfer Operator Approximation"

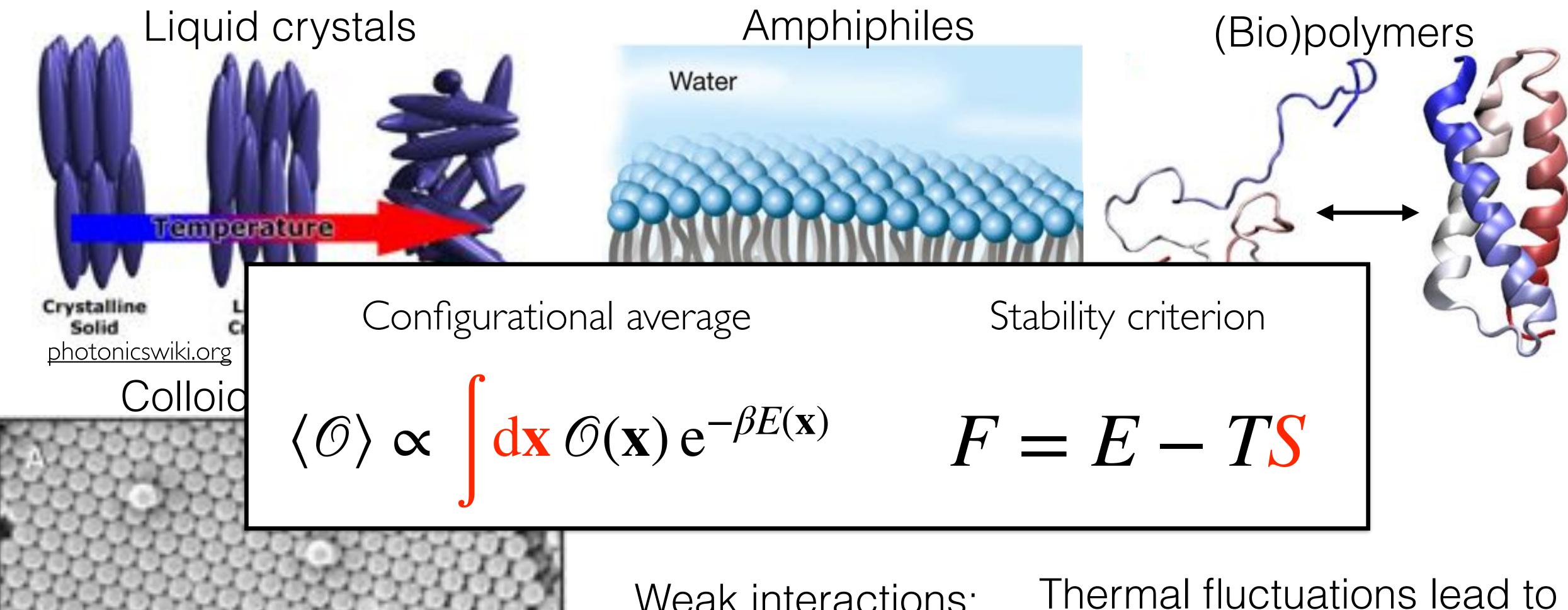
Noe ArXiv (2019) "Machine Learning for Molecular Dynamics on Long Timescales"

Kingma, Welling ArXiv (2017) "An Introduction to Variational Autoencoders"



Self assembly of soft-matter materials





Stein, Schroden, Curr Opin Solid State Mater Sci (2001)

Weak interactions:

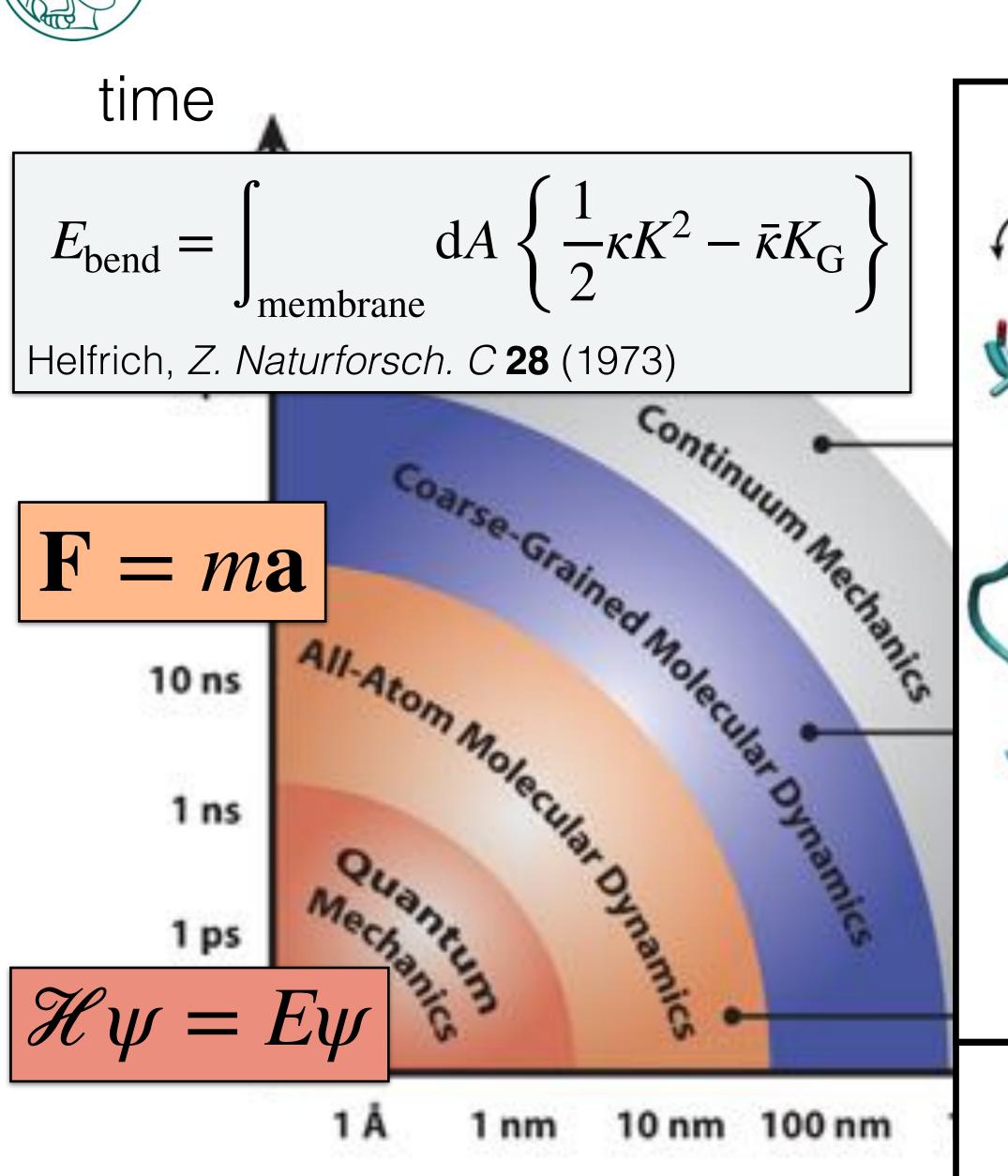
$$E \sim k_{\mathrm{B}}T$$

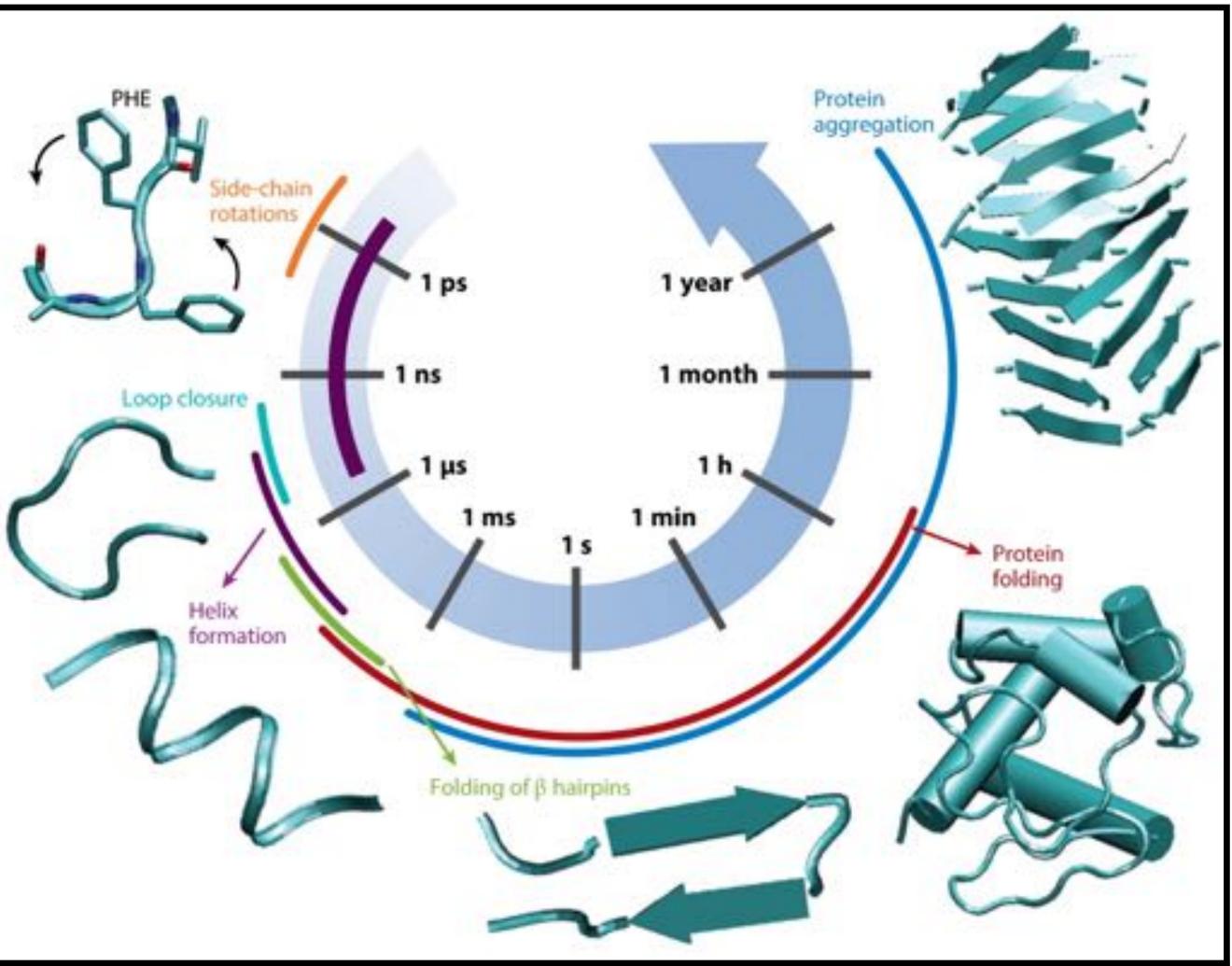
spontaneous self-assembly, mesoscale structures



Multiscale simulations







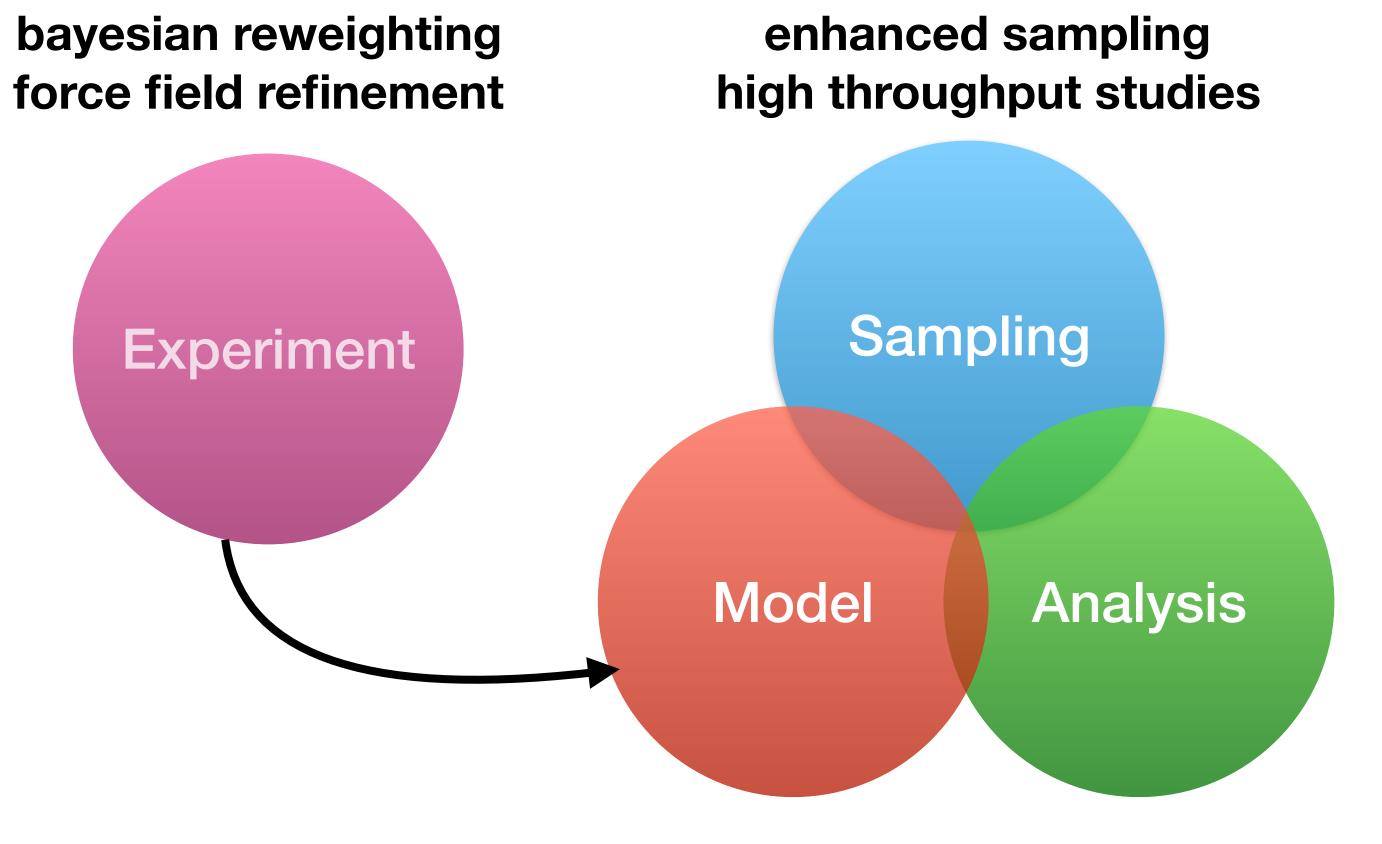
Coupled hierarchy of kinetic processes leading to structure formation

Bradley and Radhakrishnan, Polymers 5 (2013)



Fundamental challenges for soft matter modeling





force field development coarse-grained modeling

kinetic modeling (dimensionality reduction / clustering)



Bayesian inference



Prior beliefs
Prediction
Sampled data

Embed data-driven techniques in physics-based models

M modelD data

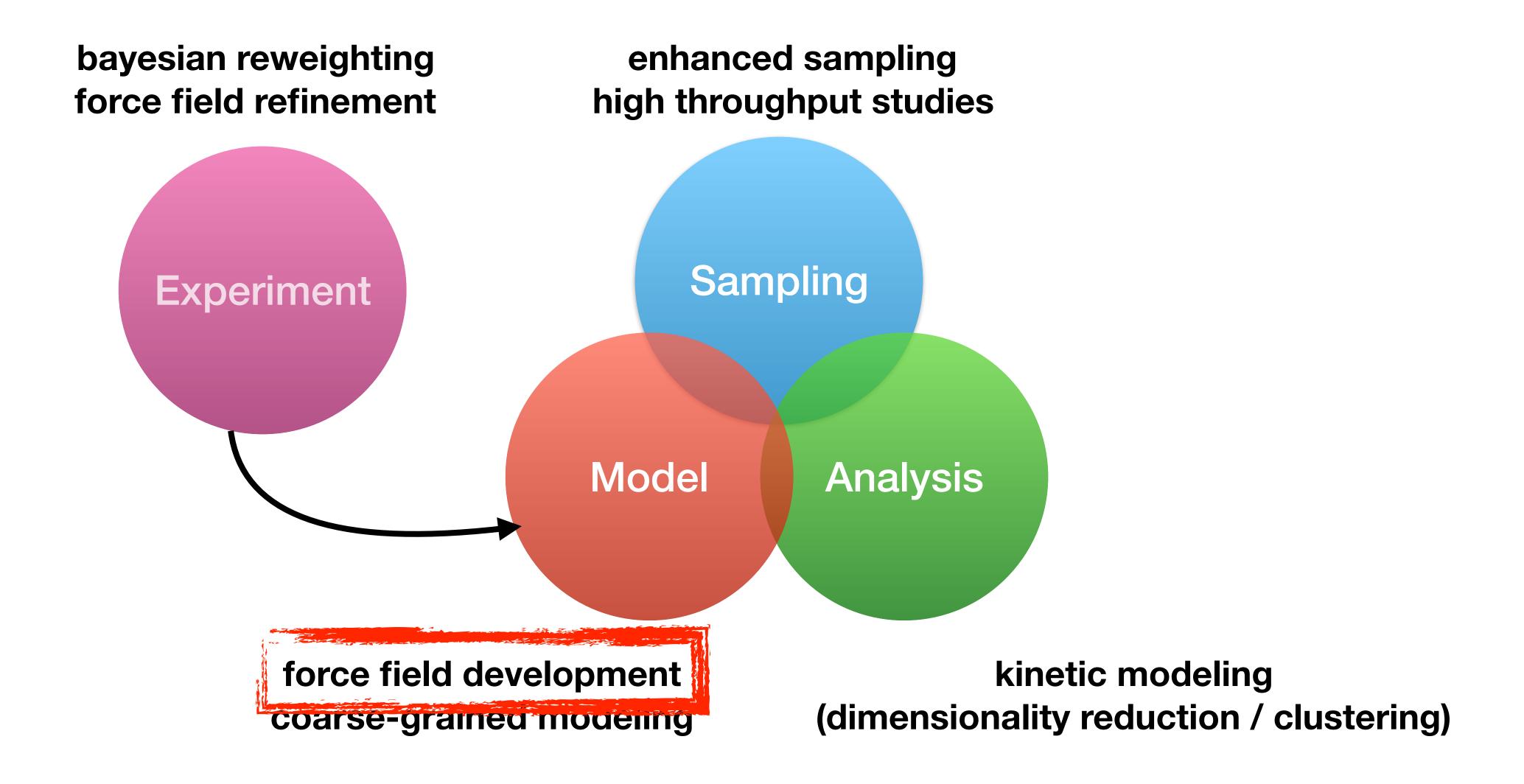
Bayes' theorem

$$p(M|D) \propto p(D|M) \; p(M)$$
posterior likelihood prior



Fundamental challenges for soft matter modeling

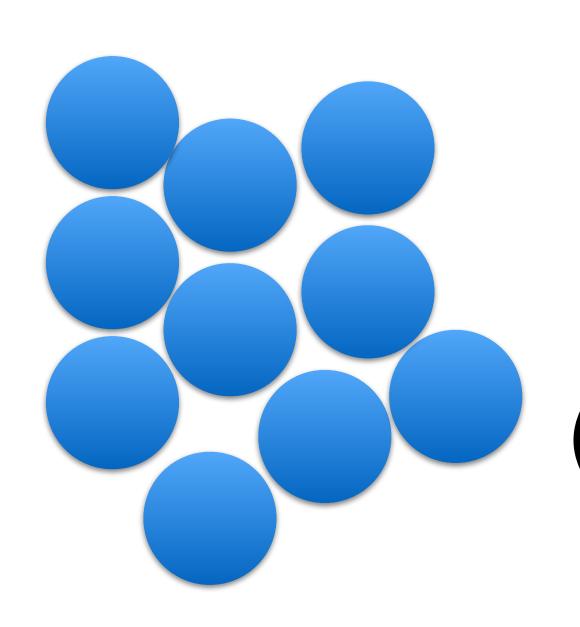






Molecular dynamics

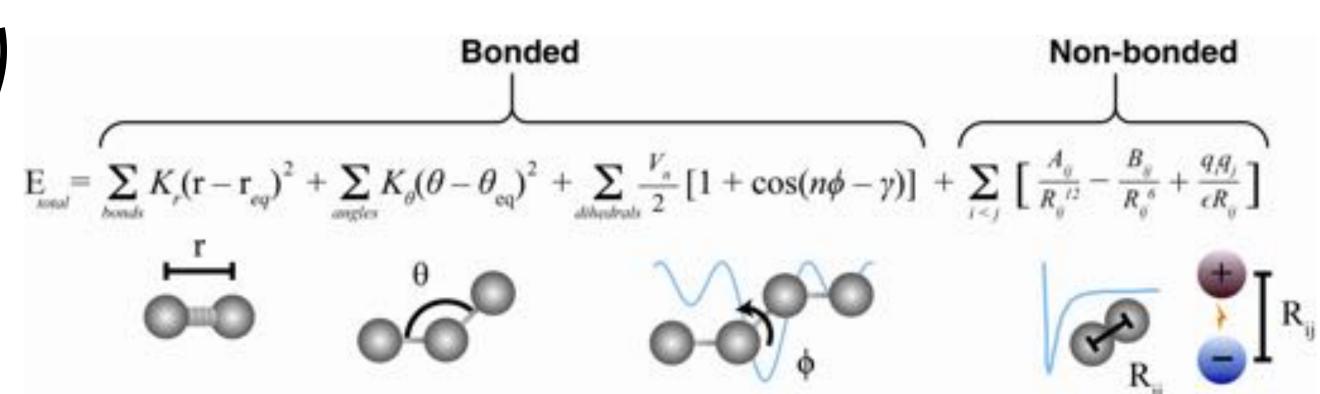




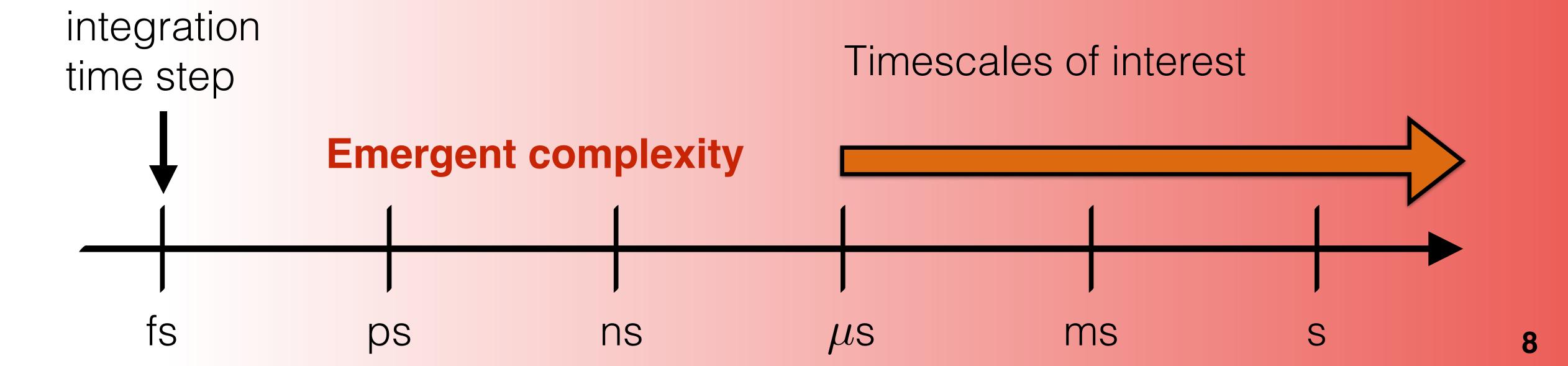
Numerically integrate particle positions

 $\mathbf{F} = m\mathbf{a}$

Specify interparticle forces: "force field"



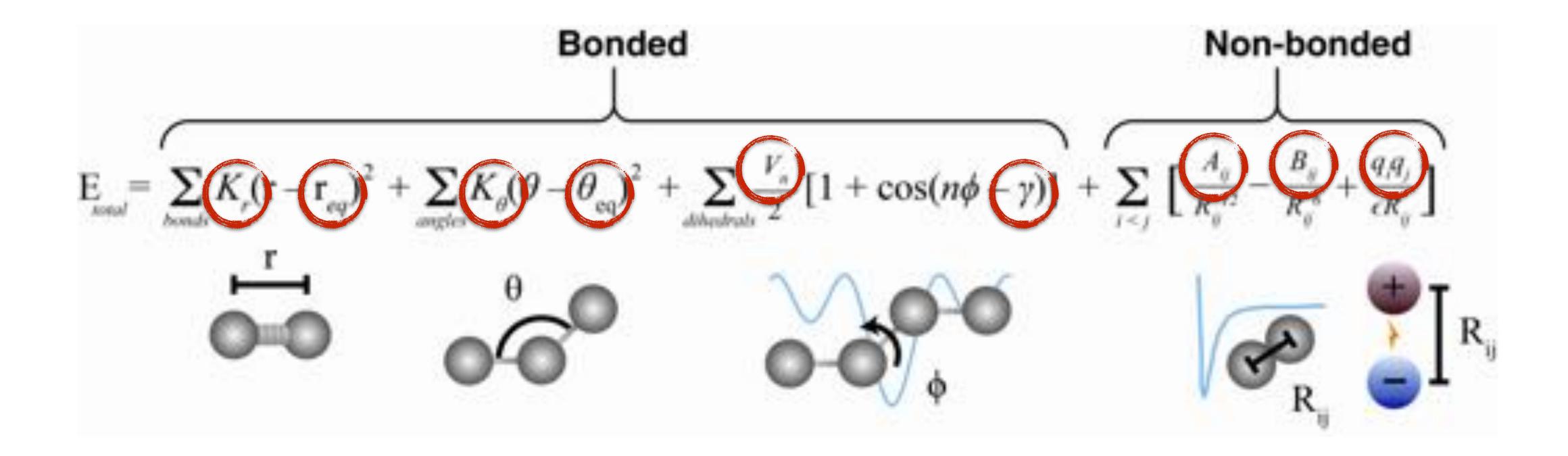
Durrant & McCammon, BMC Biol 9 (2011)



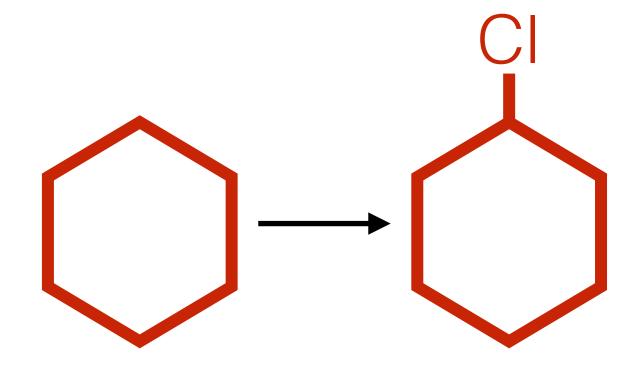


The craftsmanship of force-field parametrization





Every new molecule requires parameter optimization





Transferable model for intermolecular interactions



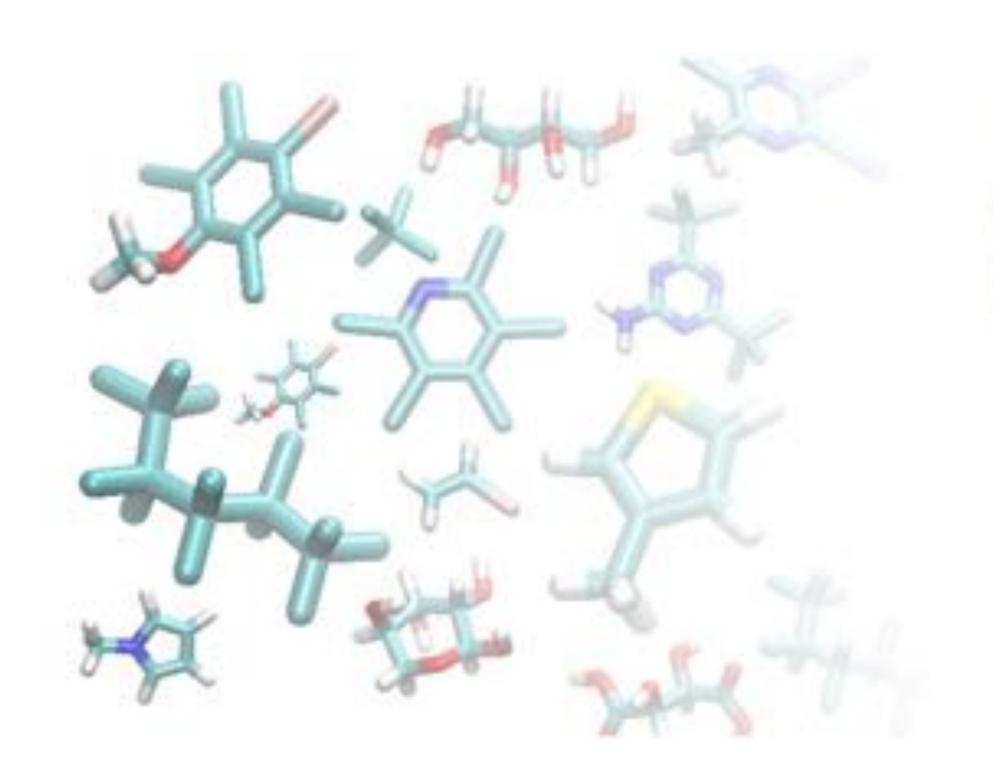
Physics-based models

- Encode laws, symmetries
- Little chemical information

Data-driven models

- Need to learn laws, symmetries
- Interpolate across chemistry

Any small molecule made of H, C, O, N neutral compounds





Kernel methods are vintage





Kernel

needs a representation

linear algebra

can be efficient with small data



Deep learning

learns the representationcomplex mathematical structuredata hungry



Linear-ridge vs kernel-ridge regression



Linear-ridge regression

$$_{N}\!\!\left(\begin{array}{c|c} N \end{array}\right)\!\!\left(\begin{array}{c} N \end{array}\right)\!\!\left(\begin{array}{c} N \end{array}\right)\!\!\left(\begin{array}{c} N \end{array}\right)$$

in general: $m \ll N$

kernel-ridge regression (ML)

$$\mathbf{K}\alpha = p$$

$$K_{ij} = K_{ij}(\mathbf{x}_i, \mathbf{x}_j)$$

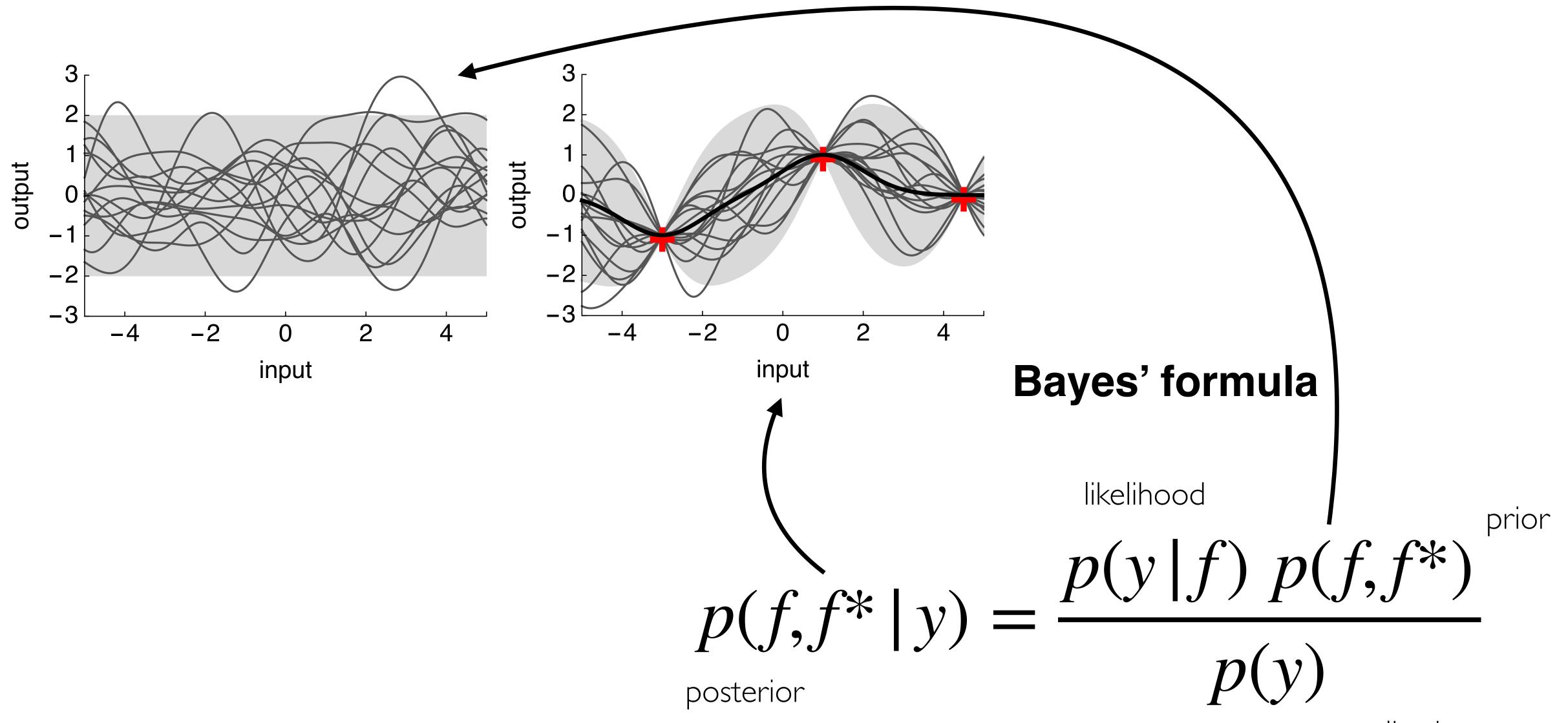
$$= K_{ij}(|\mathbf{x}_i - \mathbf{x}_j|)$$

$$= \exp\left(-\frac{|\mathbf{x}_i - \mathbf{x}_j|}{\sigma}\right)$$



Bayesian inference



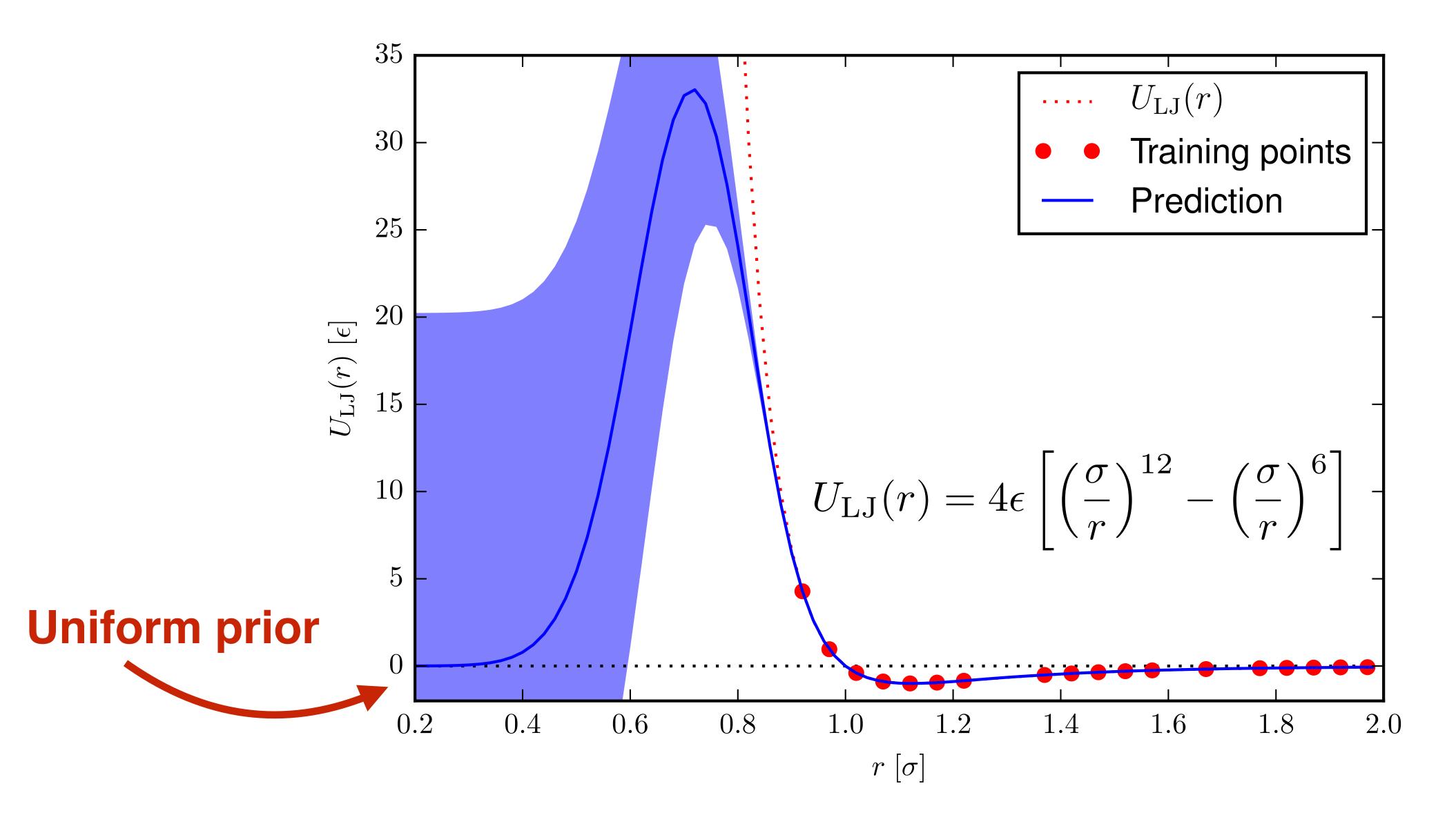


normalization



Extrapolation in machine learning





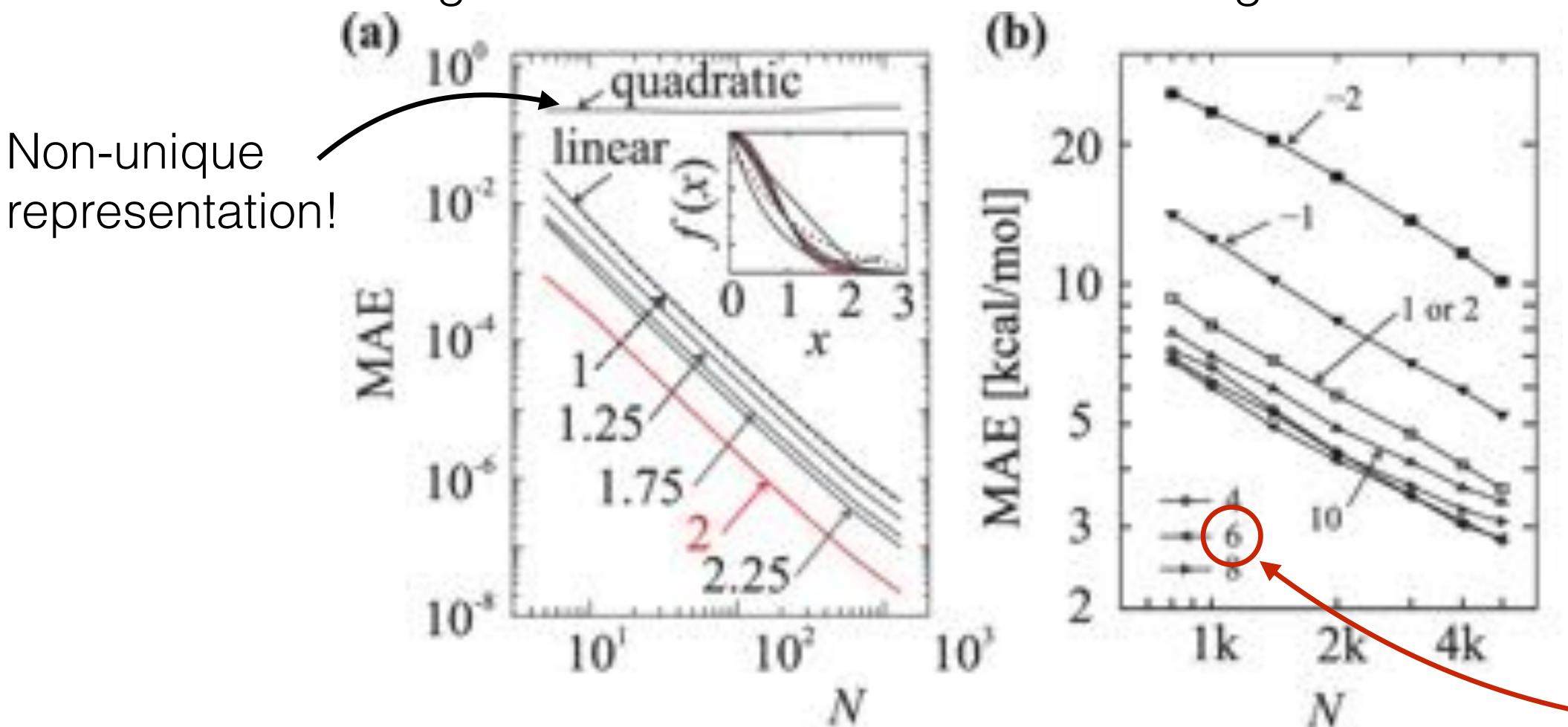


Optimizing the representation links to the physics





Learning atomization energies



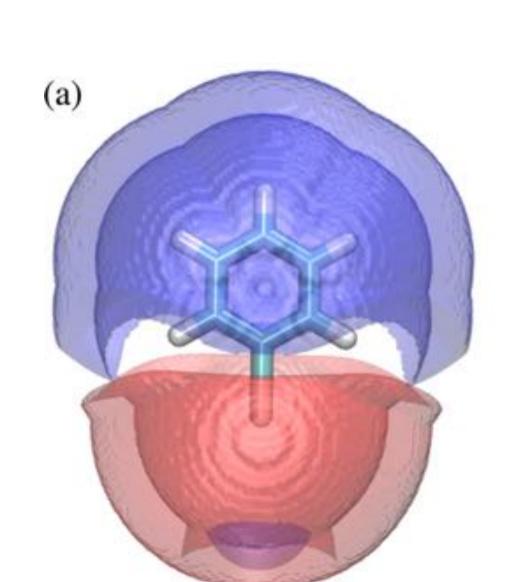
 $U_{\rm LJ}(r) = 4\epsilon \left[\left(\frac{\sigma}{r} \right)^{12} - \left(\frac{\sigma}{r} \right)^{6} \right]$

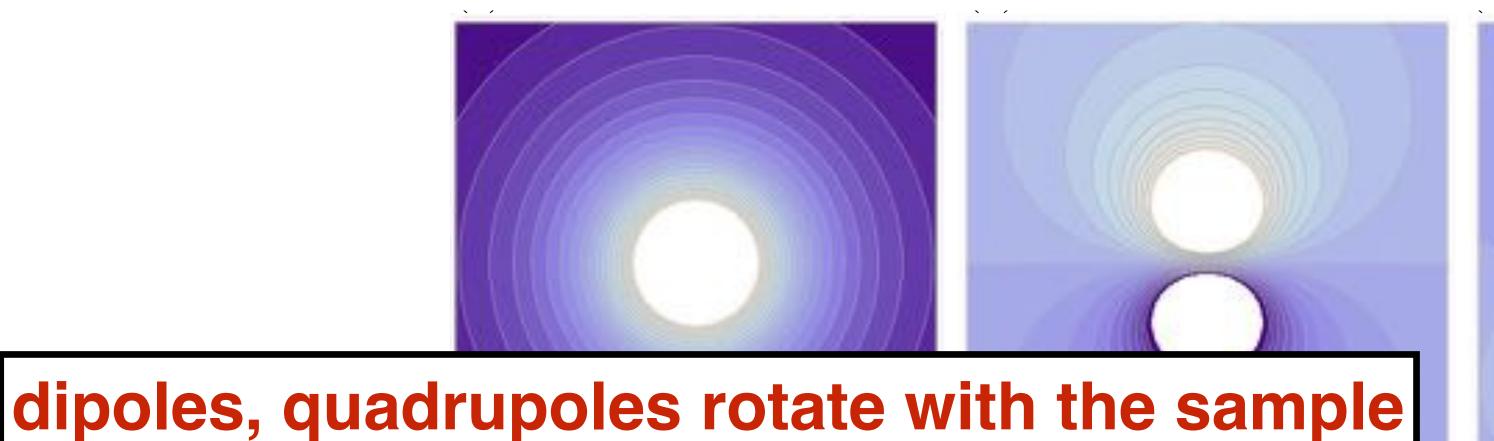


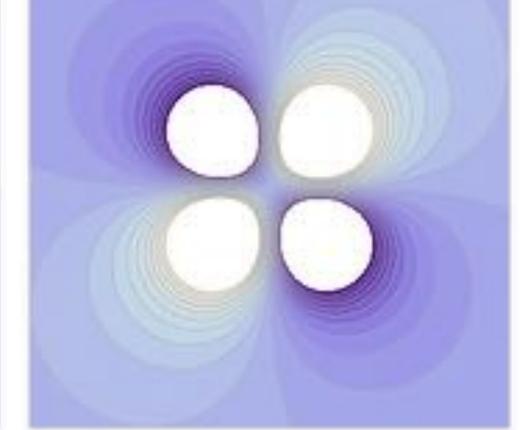
Static multipole electrostatics



$$V_{\text{Coulomb}}(r) = \frac{1}{4\pi\epsilon_0} \frac{q_i q_j}{r}$$







$$4\pi\varepsilon_0\Phi(\mathbf{r}) = \frac{q}{R} + \frac{\mu_{\alpha}R_{\alpha}}{R^3} + \frac{1}{3}\Theta_{\alpha\beta} \frac{3R_{\alpha}R_{\beta} - R^2\delta_{\alpha\beta}}{R^5} + .$$

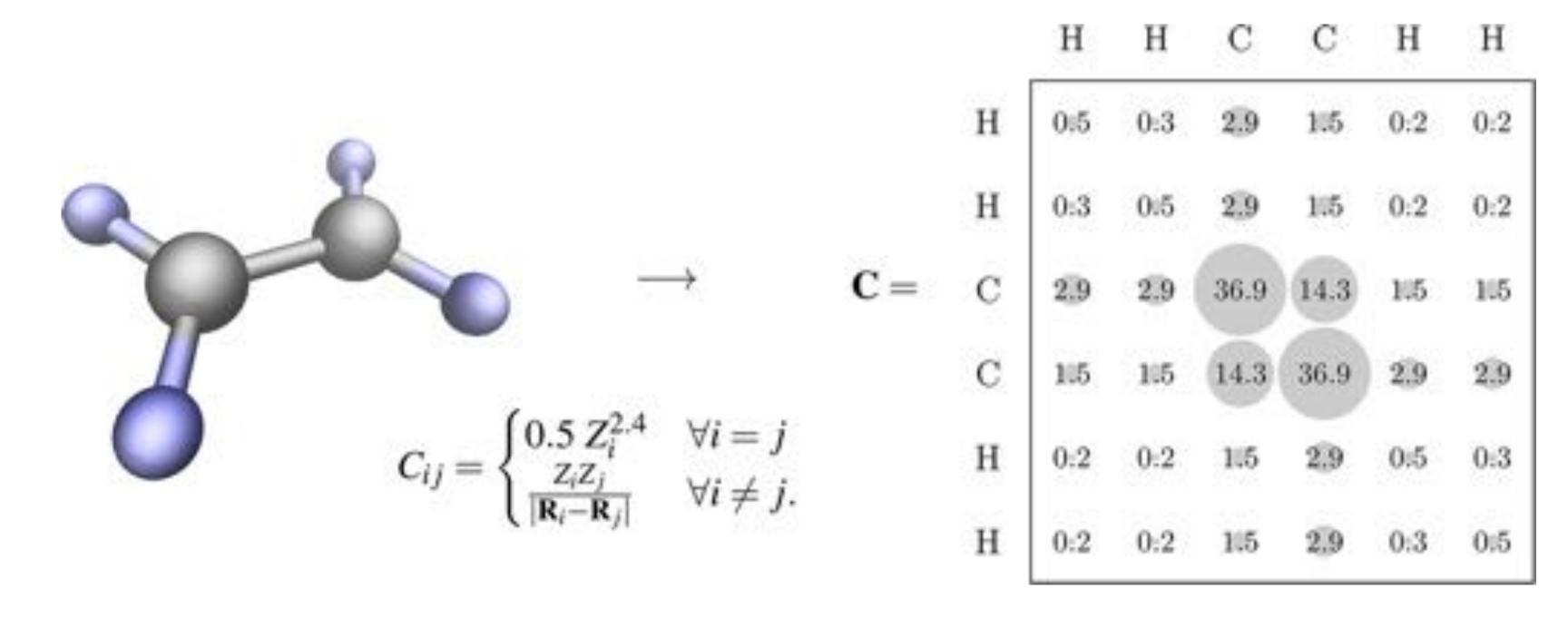
Stone, The Theory of Intermolecular Forces
Bereau and Meuwly, Many-Body Effects and Electrostatics in Biomolecules



Representation: the Coulomb matrix



Symmetries of the representation should emulate symmetries of the system that keep the total energy constant



- 1. Translation
- 2. Rotations
- 3. Mirror reflection

~ Coulomb's law
$$E = \frac{q_i q_j}{|\mathbf{r}_i - \mathbf{r}_j|}$$

Problems:

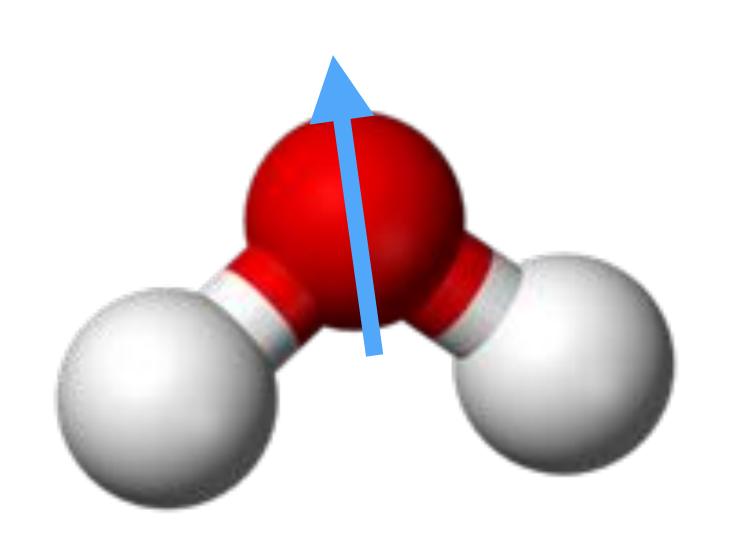
- 1. Dimensionality from # atoms
- 2. Ordering of the atoms

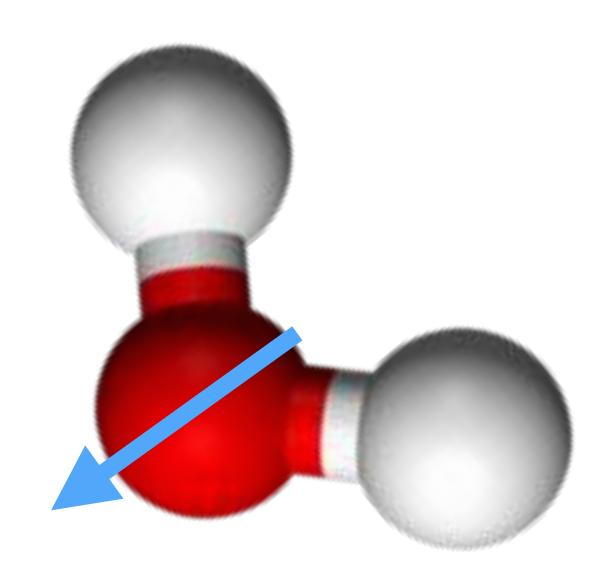


Covariant kernels



Encode rotational properties of the target property in the kernel





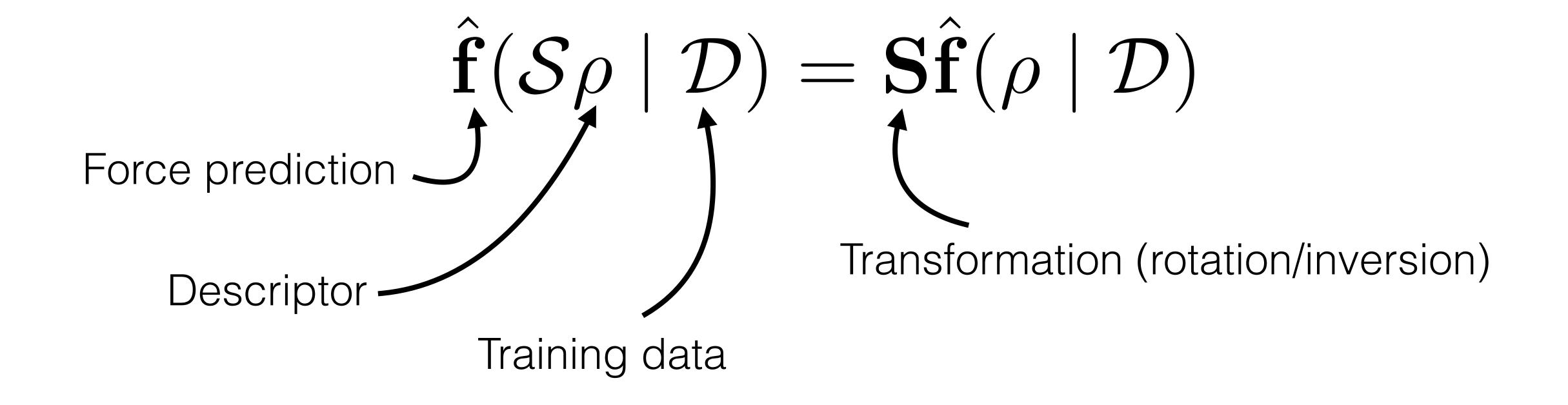
"Build kernel so as to encode the rotational properties of the target property"



Covariant kernels



Encode rotational properties of the target property in the kernel

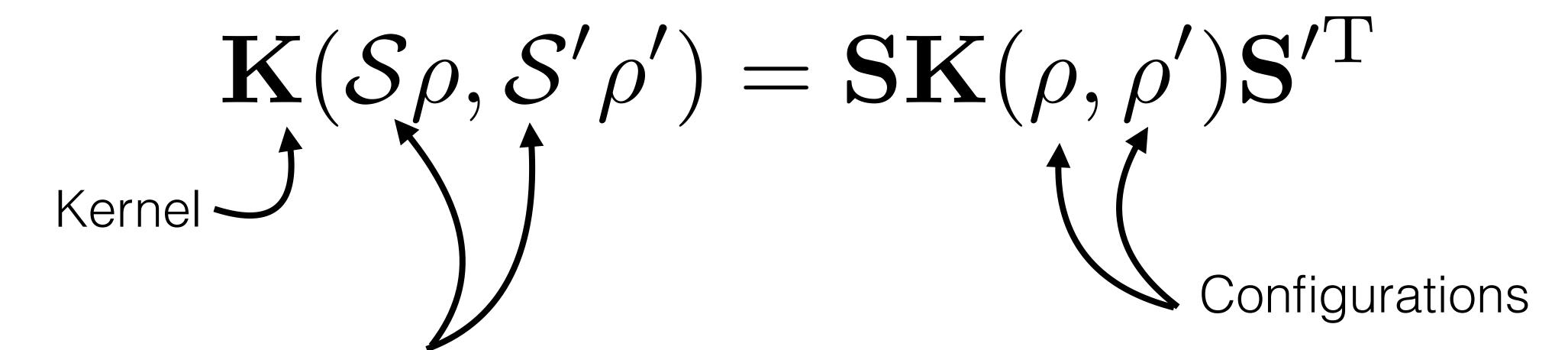




Covariant kernels



Encode rotational properties of the target property in the kernel



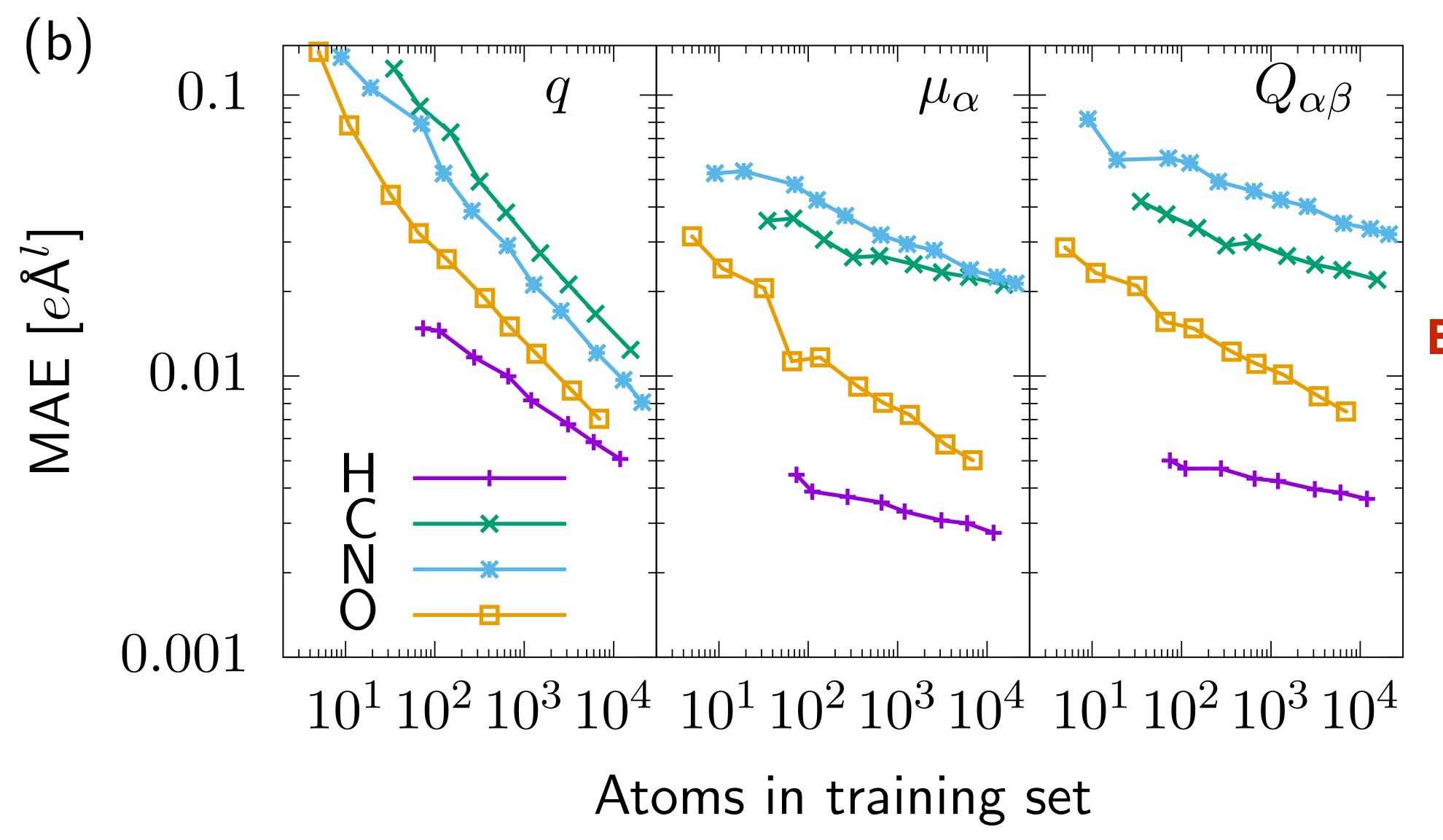
Transformations (rotation/inversion)

- Derivative of energy kernel Integrate over all relevant orientations
- Local axis system



Multipoles: Learning curves





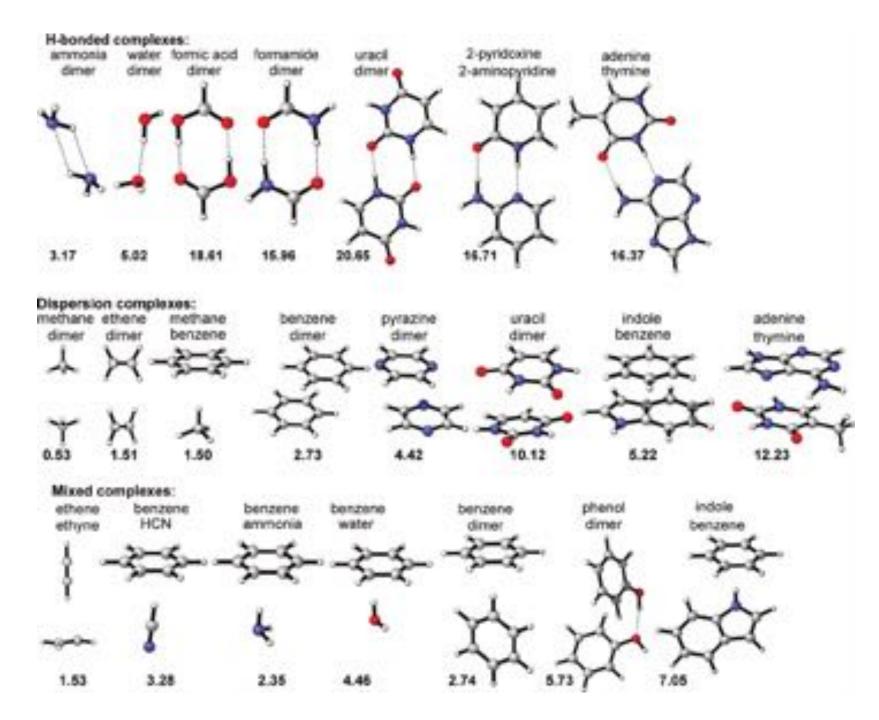
Easier to learn H,O than C,N



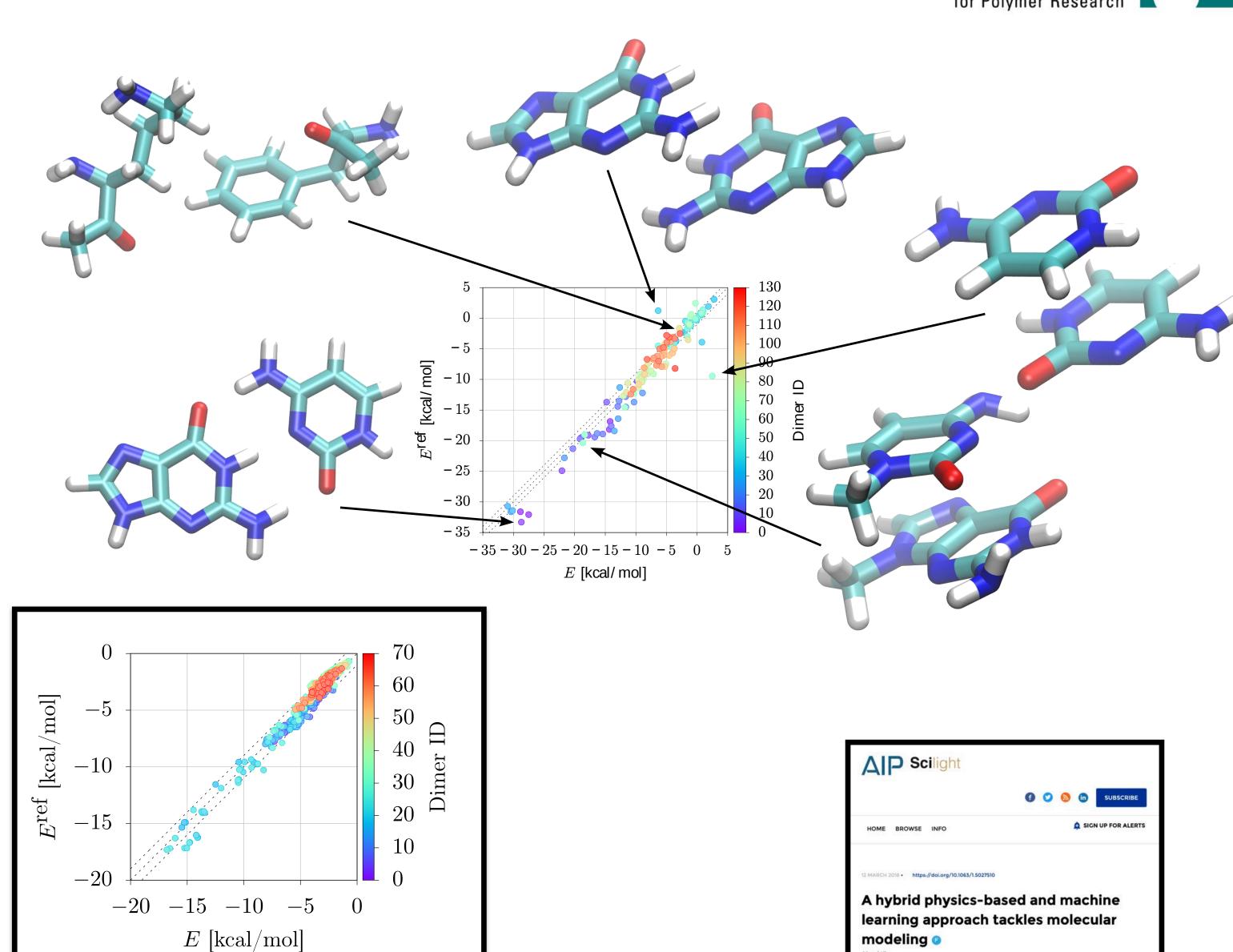
Intermolecular energy across conformations and composition



7 global parameters



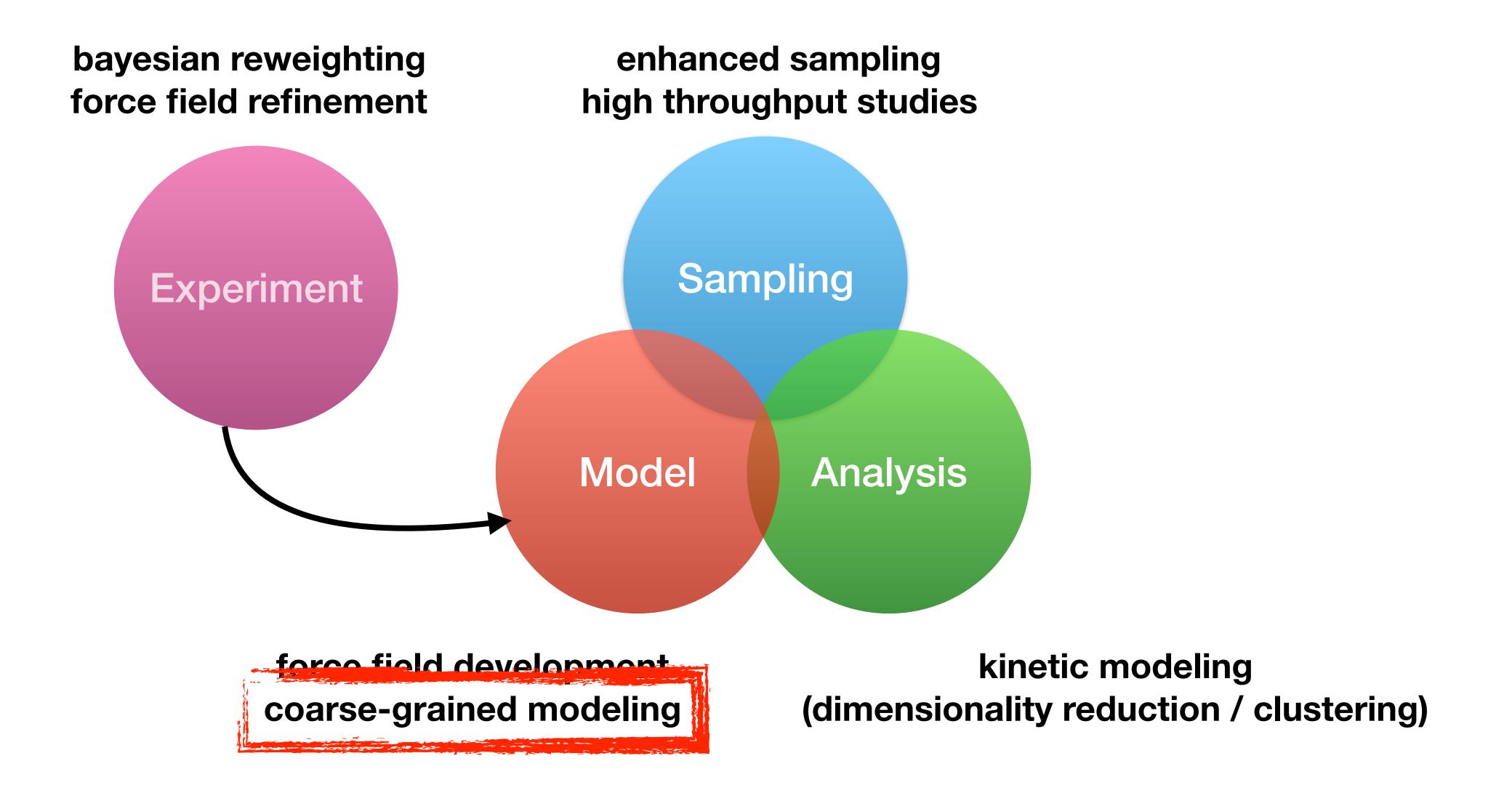
Jurecka, Sponer, Cerny, Hobza, *PCCP* (2006) Paton and Goodman, *J Chem Inf Model* (2009)





Fundamental challenges for soft matter modeling

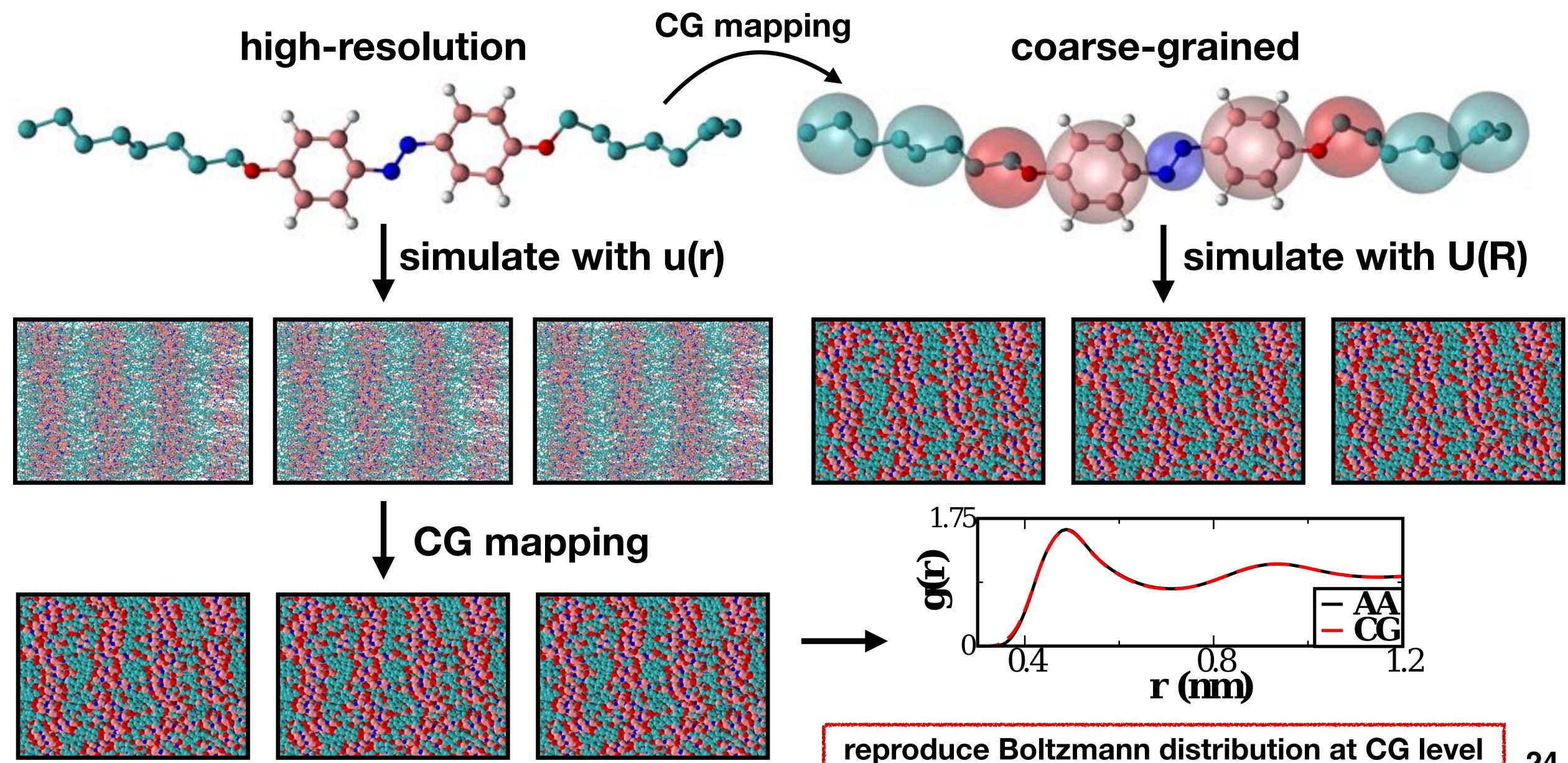






Coarse-graining as an inverse problem

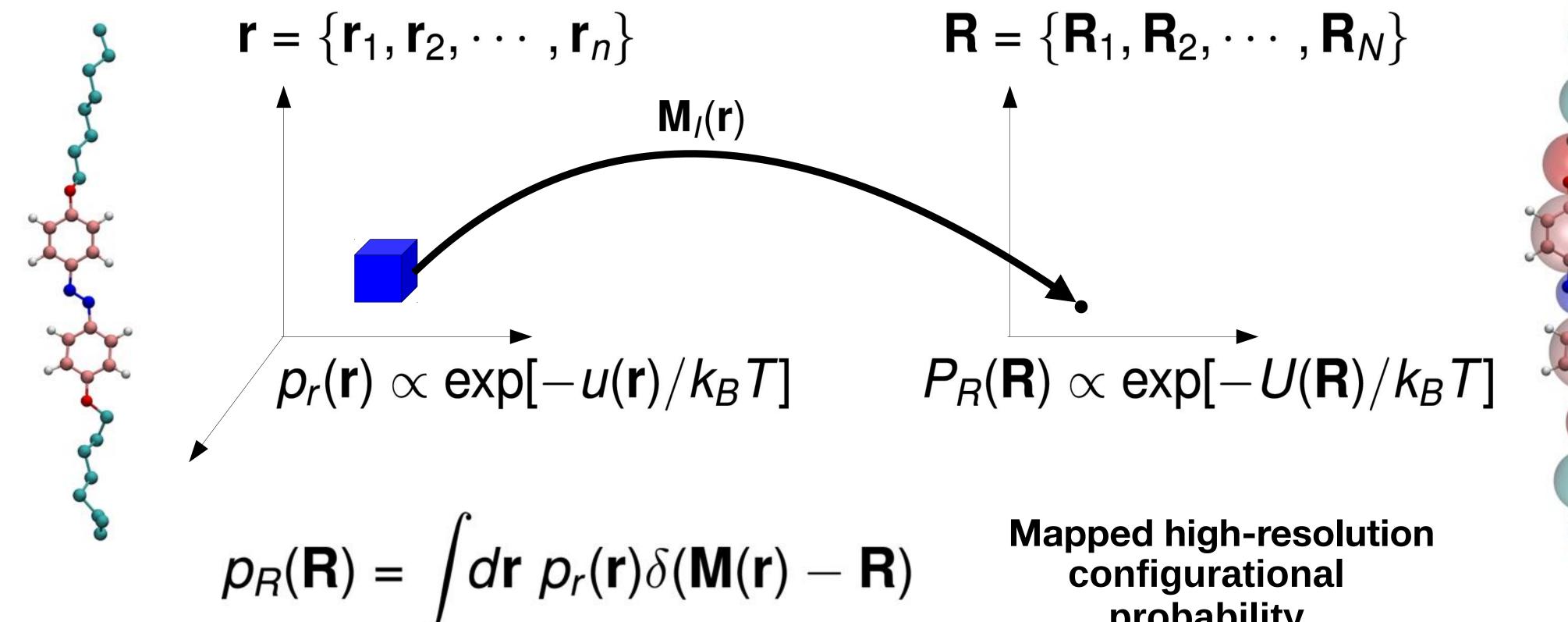






Coarse-graining as an inverse problem





$$p_B(\mathbf{R}) = P_B(\mathbf{R})$$

$$U^{0}(\mathbf{R}) = -k_{B}T \ln p_{B}(\mathbf{R}) + \text{const}$$

configurational probability

Consistency criterion

Many-body potential of mean force



Coarse-graining as an inverse problem



$$U^{0}(\mathbf{R}) = -k_B T \ln p_R(\mathbf{R}) + \text{const}$$

Many-body potential of mean force

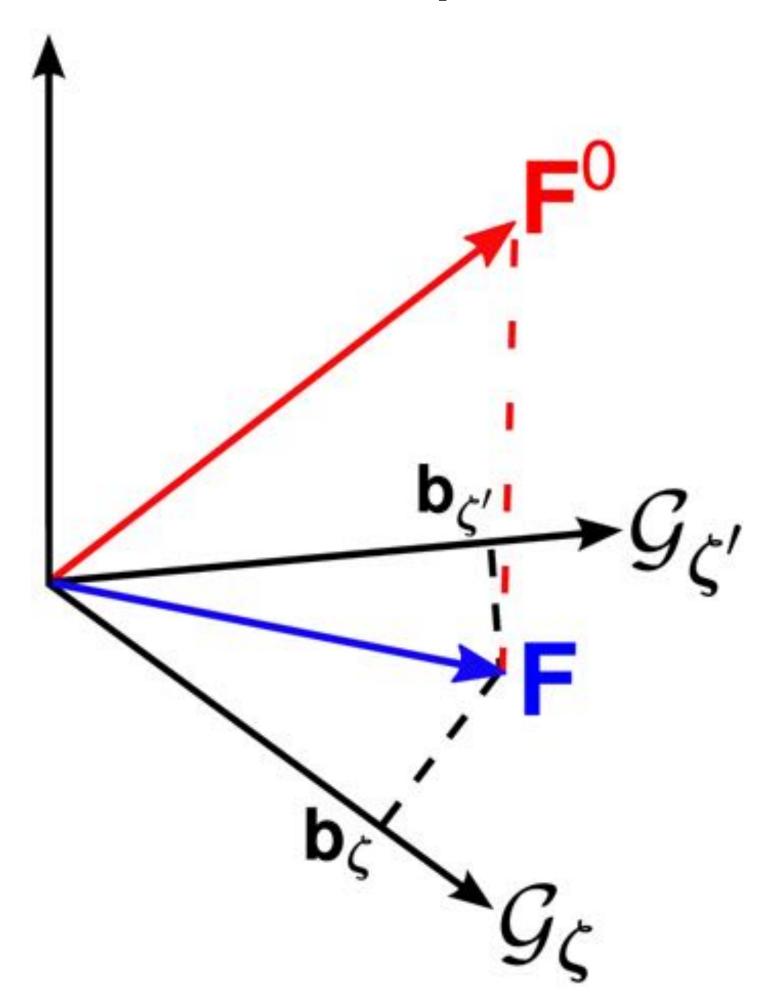
$$U^{0}(\mathbf{R}) \approx U(\mathbf{R})$$
 Approximate CG potential
$$= \sum_{bonds(R_b)} U_b(R_b) + \sum_{angles(\theta)} U_{\theta}(\theta) + \sum_{dihedrals(\psi)} U_{\psi}(\psi) + \sum_{pairs(i,j)} U_{p}(R_{ij})$$



Force-matching



Geometric interpretation



Many-body mean force

$$F^0(\mathbf{R}) = -\nabla U^0(\mathbf{R})$$

Force field basis representation

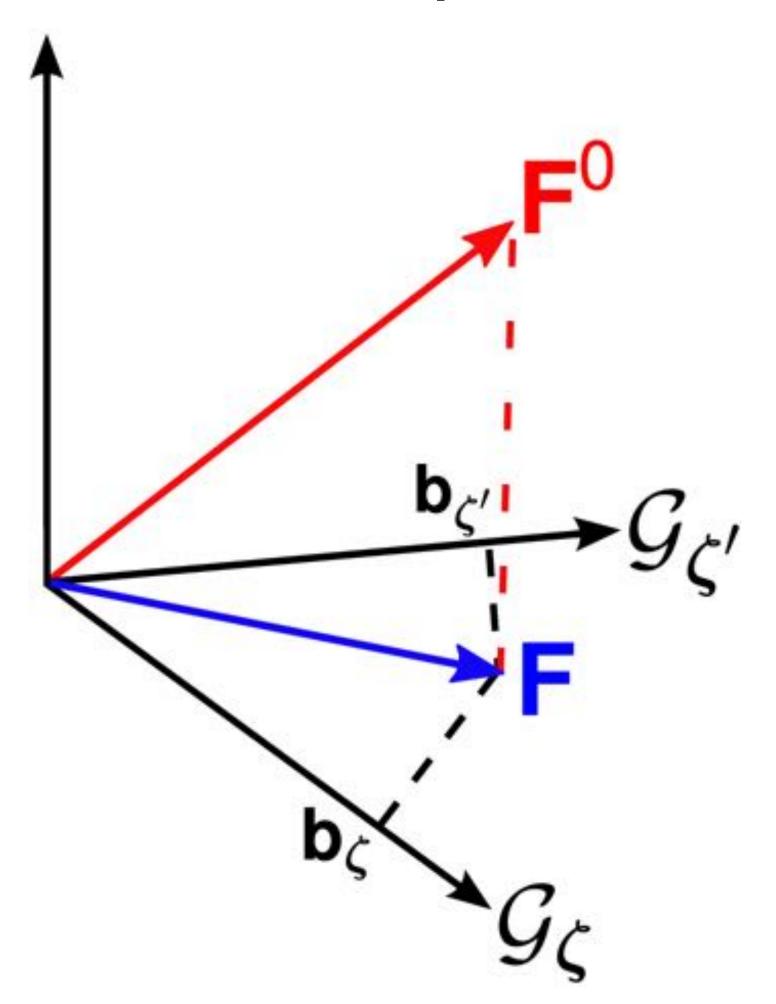
$$\mathbf{F}_{I}(\mathbf{R}) = \sum_{\zeta} \phi_{\zeta d} \mathcal{G}_{I;\zeta d}(\mathbf{R})$$
 basis parameter basis function basis function index



Force-matching



Geometric interpretation



Many-body mean force

$$F^0(\mathbf{R}) = -\nabla U^0(\mathbf{R})$$

Variational Functional

$$\chi^{2}[U] = \frac{1}{3N} \left\langle \sum_{I} |\mathbf{f}_{I}(\mathbf{r}) - \mathbf{F}_{I}(\mathbf{M}(\mathbf{r})|U)|^{2} \right\rangle$$
$$= \chi^{2}[U^{0}] + ||\mathbf{F}^{0} - \mathbf{F}[U]||^{2},$$



Relative Entropy Method



Variational Functional

$$S_{\text{rel}}[U] = k_B \int d\mathbf{r} p_r(\mathbf{r}) \ln \left[\frac{p_r(\mathbf{r})}{P_r(\mathbf{r}|U)} \right]$$

$$S_{\text{rel}}[U] = k_B \int d\mathbf{r} \ p_r(\mathbf{r}) \ln \left[\frac{V^n}{V^N} \frac{p_r(\mathbf{r})}{P_R(\mathbf{M}(\mathbf{r})|U)} \right] + S_{\text{map}}$$

Entropy lost during coarse-graining

$$S_{\text{rel}}[U] = k_B \int d\mathbf{R} p_R(\mathbf{R}) \ln \left[\frac{p_R(\mathbf{R})}{P_R(\mathbf{R}|U)} \right]$$

Minimization procedure

$$\frac{\delta}{\delta U_{\zeta}(x)} S_{\text{rel}}[U] = \Delta P_{\zeta}(x|U)/T$$

$$\Delta P_{\zeta}(x|U) = p_{\zeta}(x) - P_{\zeta}(x|U)$$

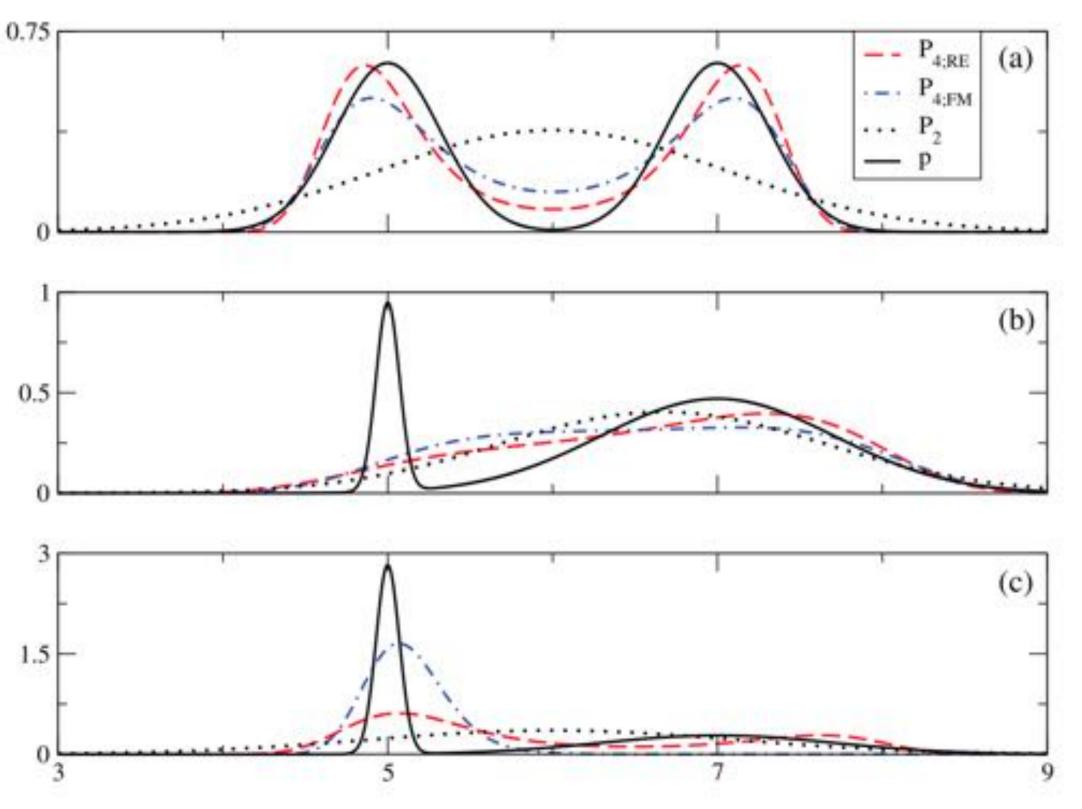


Relative Entropy Method



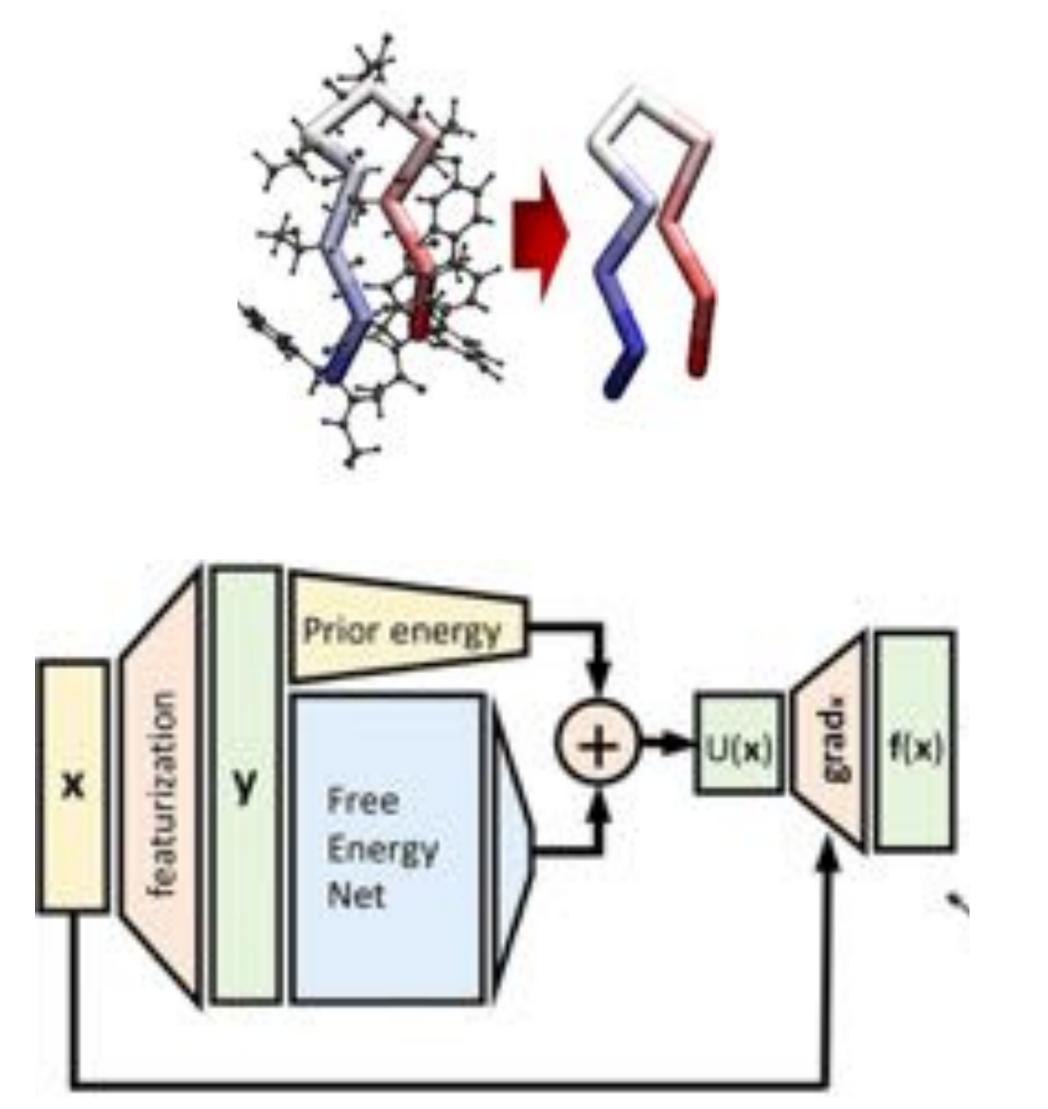
$$\Phi(\mathbf{R}|U) = \ln\left[\frac{p_R(\mathbf{R})}{P_R(\mathbf{R}|U)}\right]$$
 Information Functional

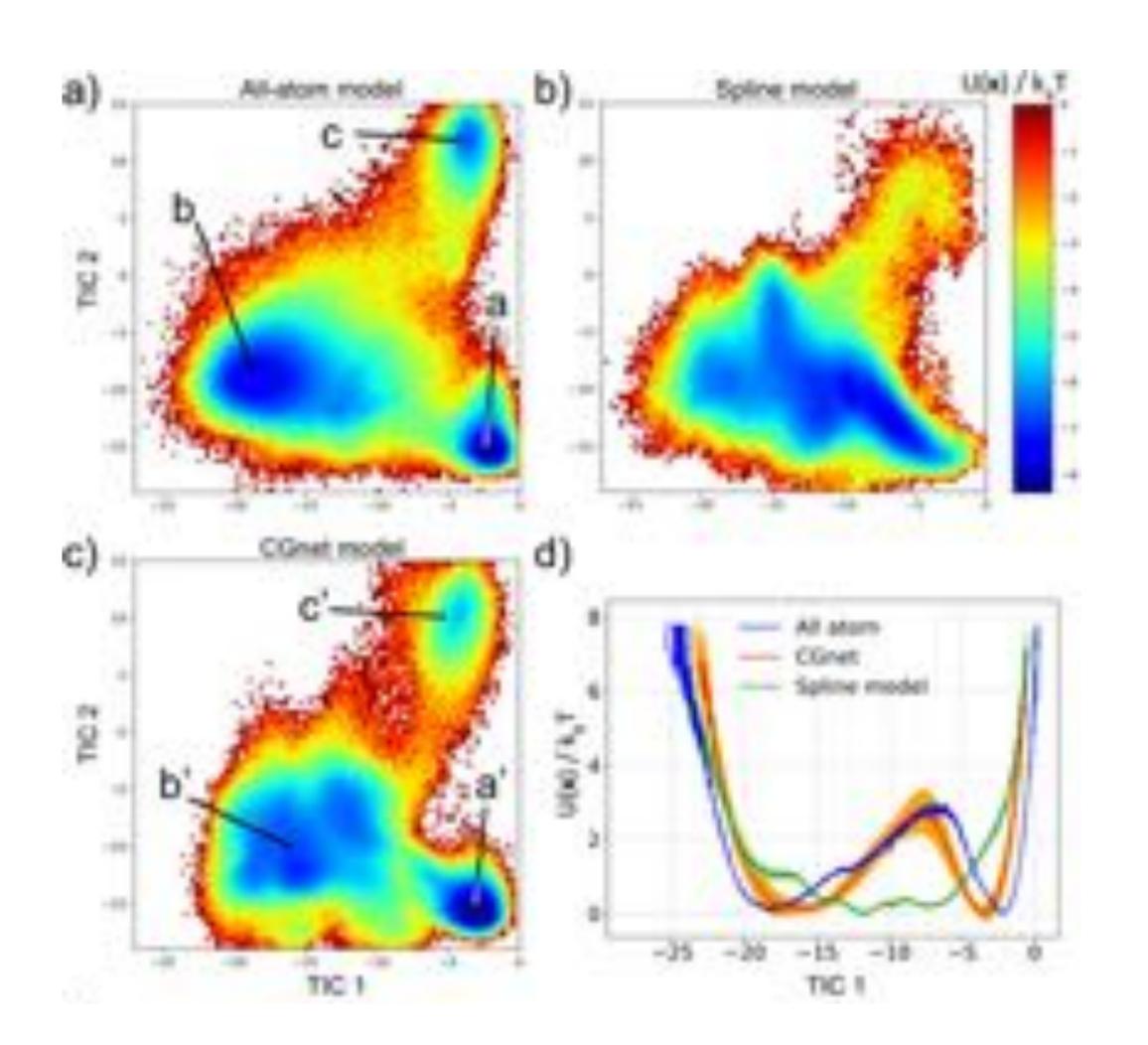
$$S_{\text{rel}}[U] = k_B \int d\mathbf{R} p_R(\mathbf{R}) \Phi(\mathbf{R}|U) \qquad \qquad \chi^2[U] = \frac{(k_B T)^2}{3N} \int d\mathbf{R} p_R(\mathbf{R}) |\nabla \Phi(\mathbf{R}|U)|^2 + \chi^2[U^0]$$





CGnet: a neural network based force matching

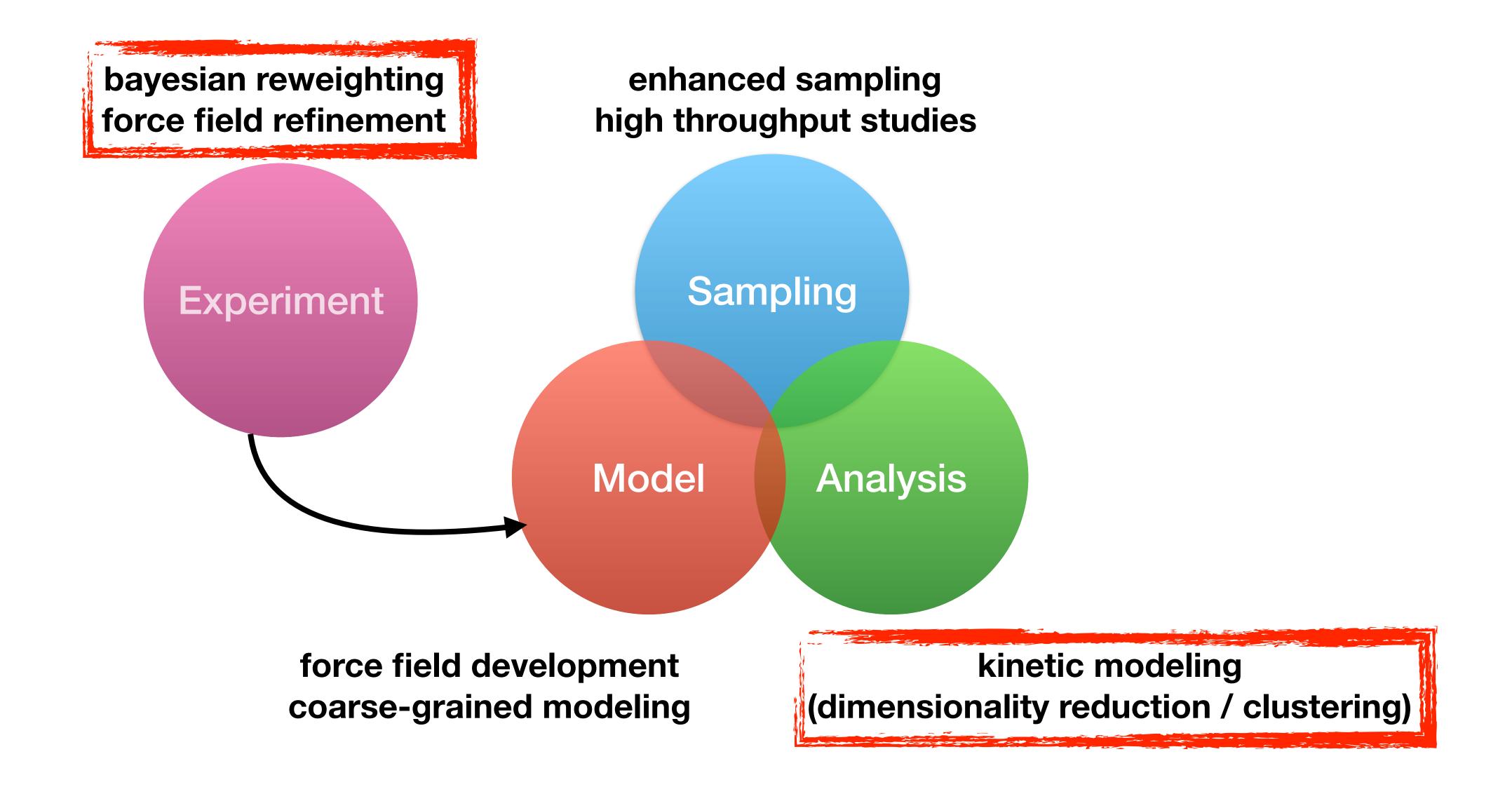






Fundamental challenges for soft matter modeling







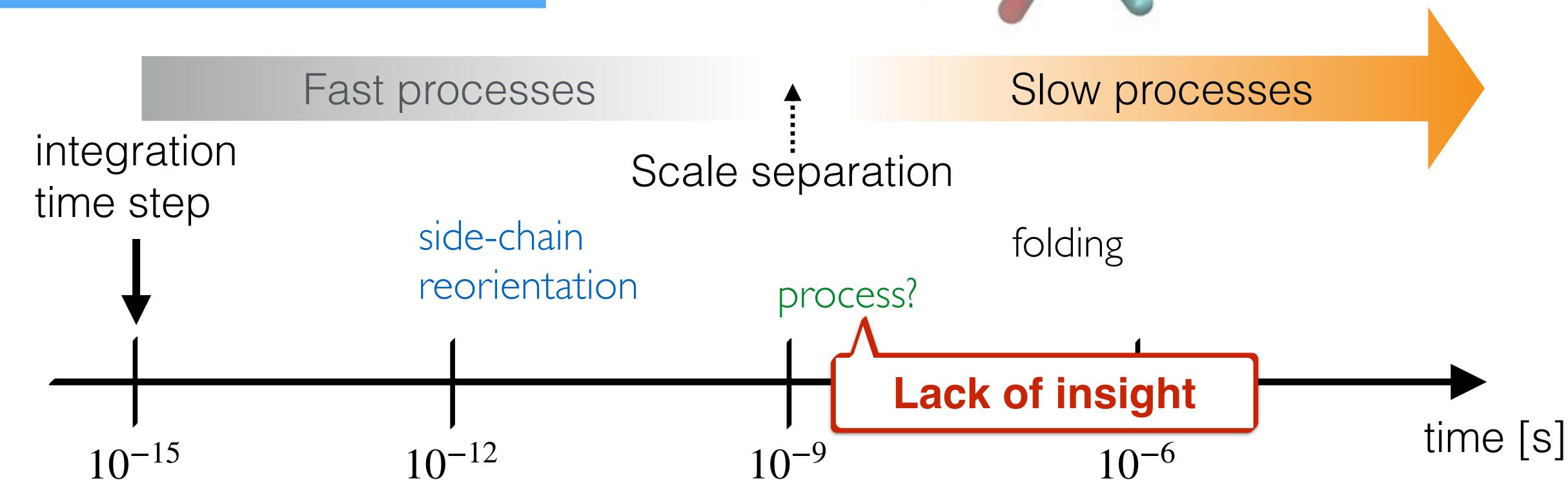
Characterizing the hierarchy of kinetic processes from simulation trajectories

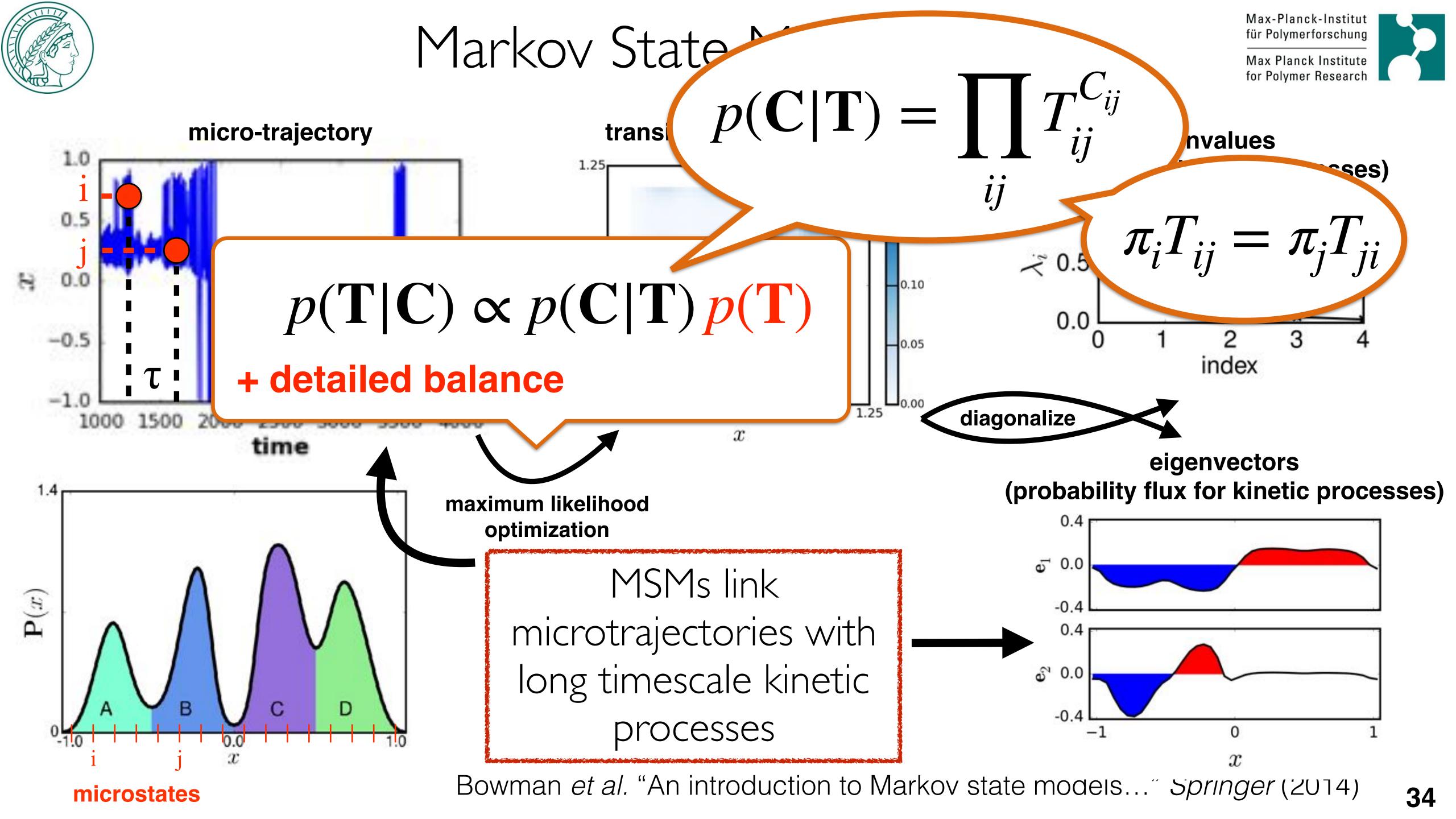


Markov state models

Eigenvalue decomposition of the Master equation

Work from Pande, Noé, Chodera, Schütte, Dill, Swope, Bowman, Keller, and others



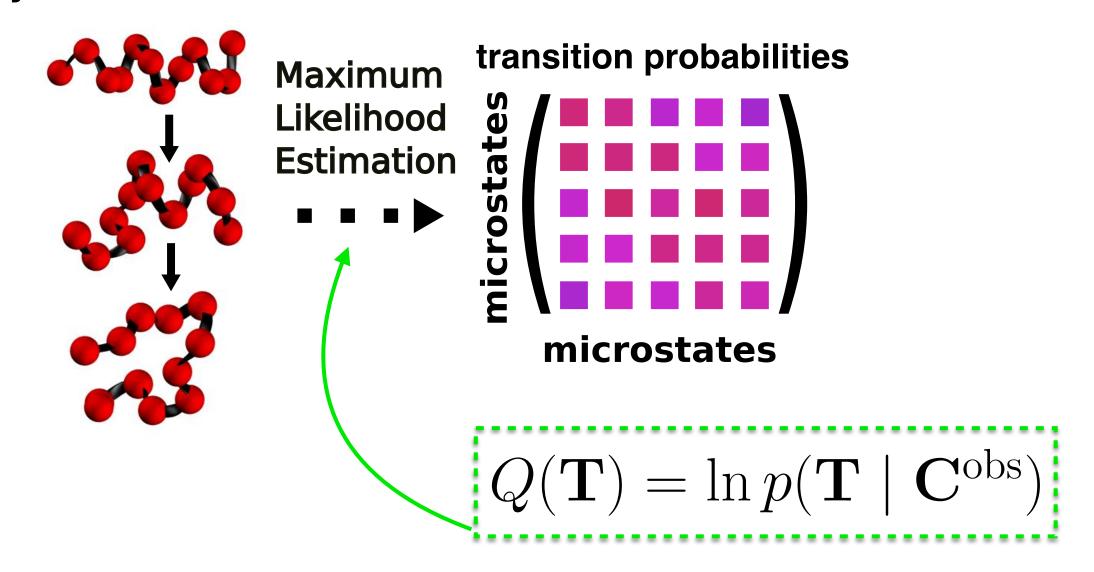




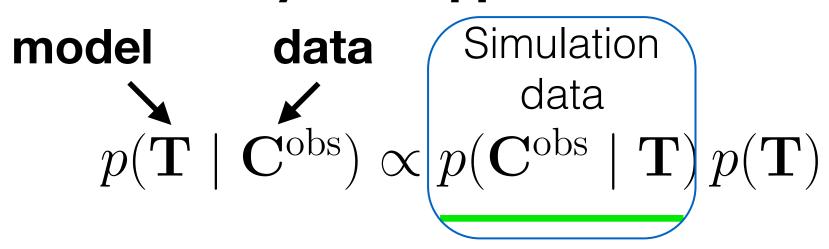
Biased MSMs for dynamical reweighting



MD Simulation of Dynamical Process



Bayesian approach

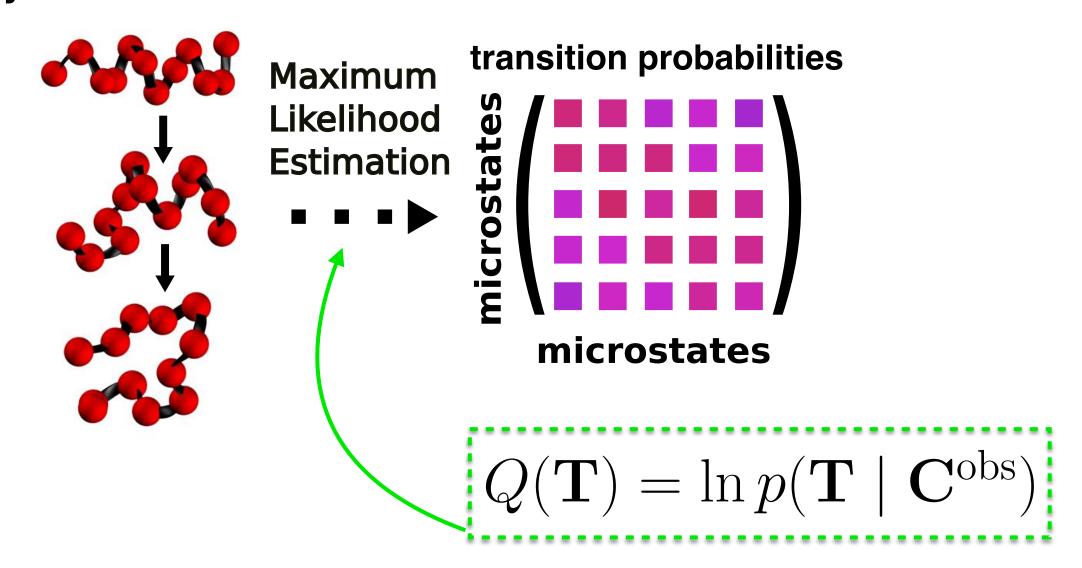




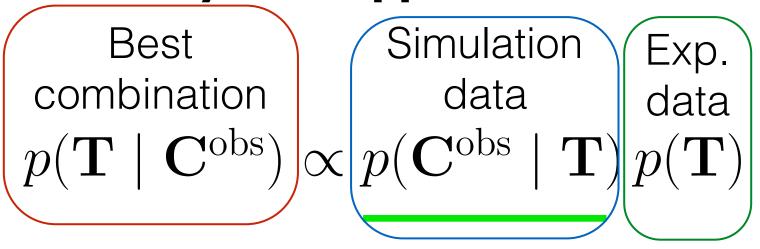
Biased MSMs for dynamical reweighting

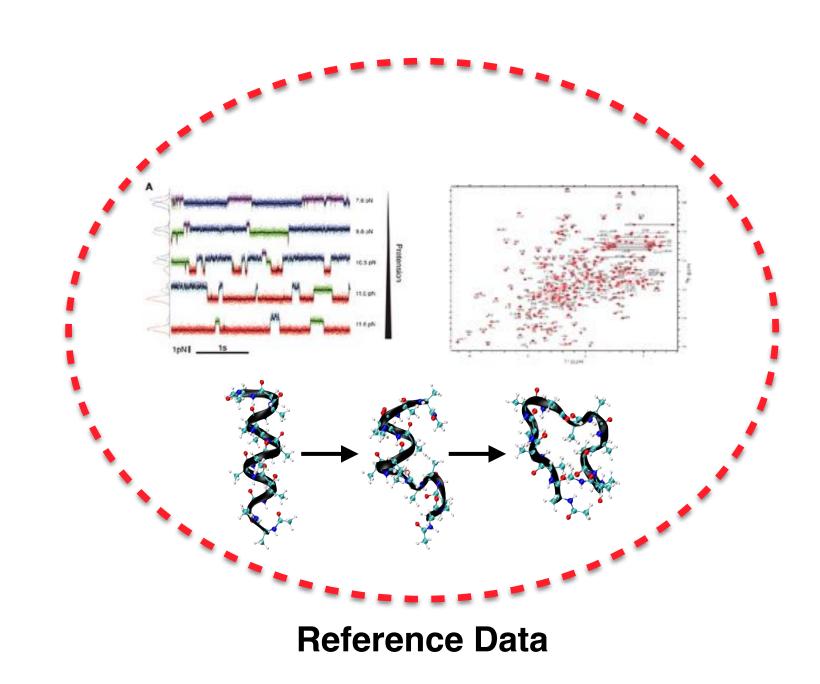


MD Simulation of Dynamical Process



Bayesian approach

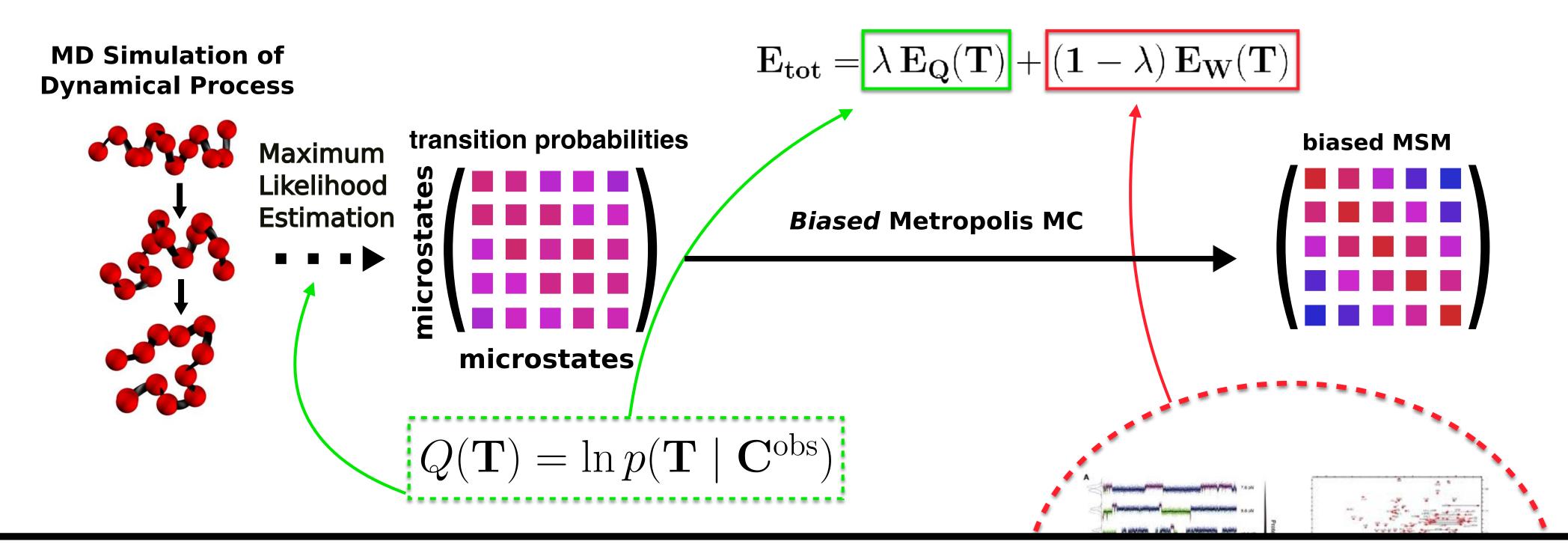






Biased MSMs for dynamical reweighting





See Also:

Olsson et al. PNAS "Combining experimental and simulation data of molecular processes via augmented Markov models" (2017)

Dixit and Dill, *J. Chem. Theory Comput.* "Caliber Corrected Markov Modeling (C2M2): Correcting Equilibrium Markov Models" (2018)



Transfer Operators





$$p_{t+\tau}(x) = \mathcal{P}_{\tau} p_{t}(x)$$

Perron-Frobenius operator - "propagator"

$$\mathcal{K}_{\tau} f_t(x) = \int_{\mathbb{X}} dy \ p_{\tau}(y \mid x) f_t(y) = \mathbb{E}[f_t(\mathbf{X}_{t+\tau}) \mid \mathbf{X}_t = x]$$

Koopman operator



Transfer Operators



Equilibrium

$$\mathcal{G}_{\tau}^{0}\pi=\pi$$
 — Stationary distribution

$$\pi(x) p_{\tau}(y \mid x) = \pi(y) p_{\tau}(x \mid y)$$
 Detailed balance

Spectral properties

$$\mathcal{A}_{\tau} \varphi_l = \lambda_l(\tau) \varphi_l$$

$$1 = \lambda_1 \geq \lambda_2 \geq \lambda_3 \geq \dots$$

Eigenvalues

$$\lambda_l(\tau) = \exp(-\kappa_l \tau)$$

Characteristic timescales



Transfer Operators



$$\mathcal{S}_{\tau}^{0}\pi=\pi$$
 — Stationary distribution

$$\pi(x) p_{\tau}(y \mid x) = \pi(y) p_{\tau}(x \mid y)$$
 Detailed balance

Spectral properties

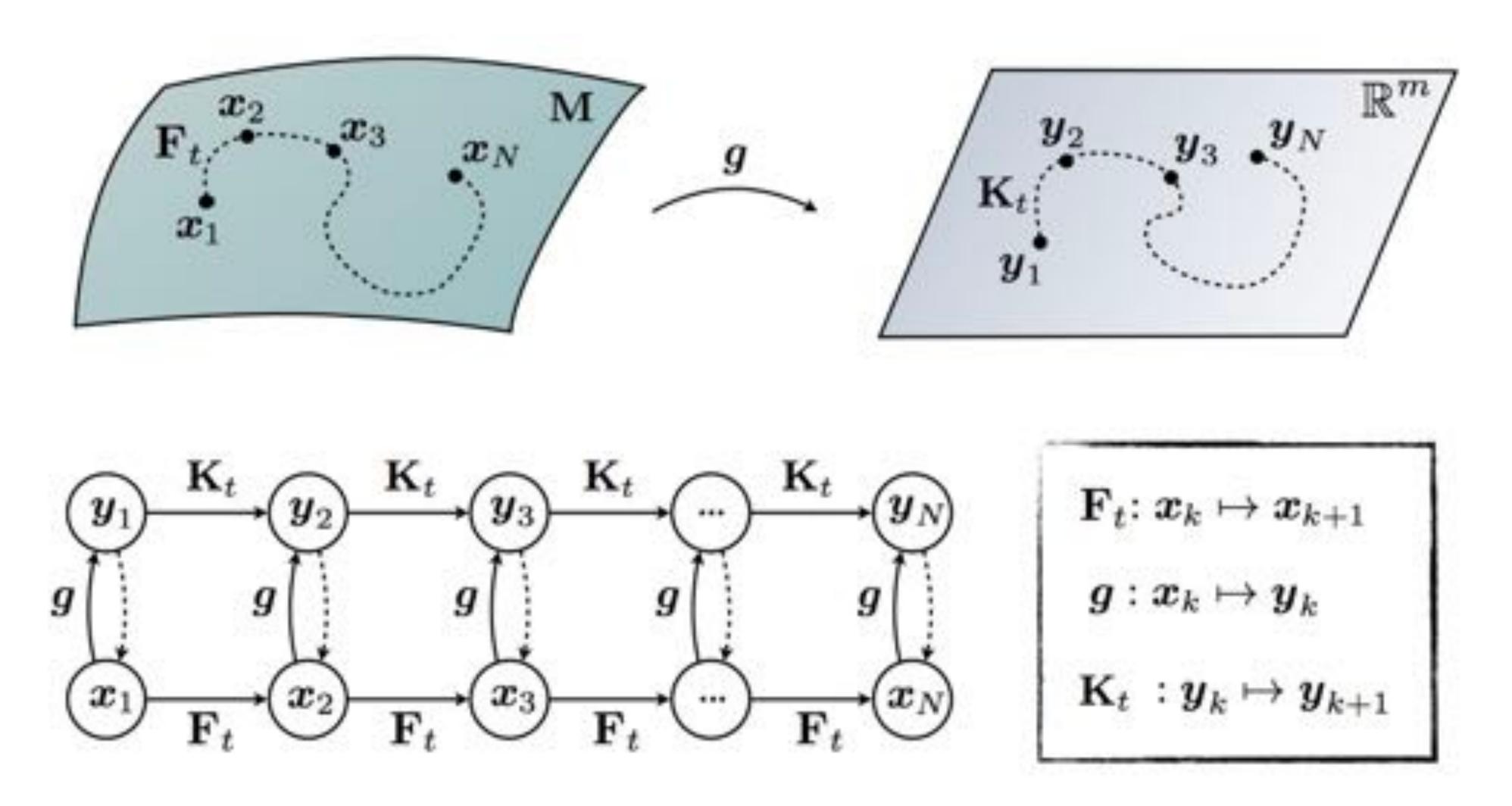
Separation of timescales?!

$$\mathcal{K}_{\tau} f = \sum_{l=1}^{\infty} \lambda_l(\tau) \langle f, \varphi_l \rangle_{\pi} \varphi_l \qquad f = \sum_{l=1}^{\infty} \langle f, \varphi_l \rangle_{\pi} \varphi_l$$
 Eigenvector representation



Koopman Theory





S. Brunton et al. PLoS ONE (2016) "Koopman invariant subspaces and finite linear representations of nonlinear dynamical systems for control"





Variational Approach to Conformational dynamics (VAC)

$$\Psi_X = [\psi(x_1) \ \psi(x_2) \ \cdots \ \psi(x_m)]$$
 and $\Psi_Y = [\psi(y_1) \ \psi(y_2) \ \cdots \ \psi(y_m)]$

Basis function representation

$$C_0 = \frac{1}{m-1} \sum_{k=1}^{m} \psi(x_k) \psi(x_k)^{\mathsf{T}} = \frac{1}{m-1} \Psi_X \Psi_X^{\mathsf{T}}$$

$$C_{\tau} = \frac{1}{m-1} \sum_{k=1}^{m} \psi(x_k) \psi(y_k)^{\top} = \frac{1}{m-1} \Psi_X \Psi_Y^{\top}$$

Covariance

$$M_{\text{VAC}} = C_0^+ C_{\tau}$$

$$M_{\text{VAC}}\xi_l = \lambda_l \xi_l$$

$$\varphi_l(x) = \xi_l^* \psi(x)$$

Eigenvalue problem



Variational Approach to Conformational dynamics (VAC)

$$\sum_{l=1}^{M} \lambda_l = \sup \sum_{l=1}^{M} \langle \mathcal{K}_{\tau} v_l, v_l \rangle_{\pi}$$

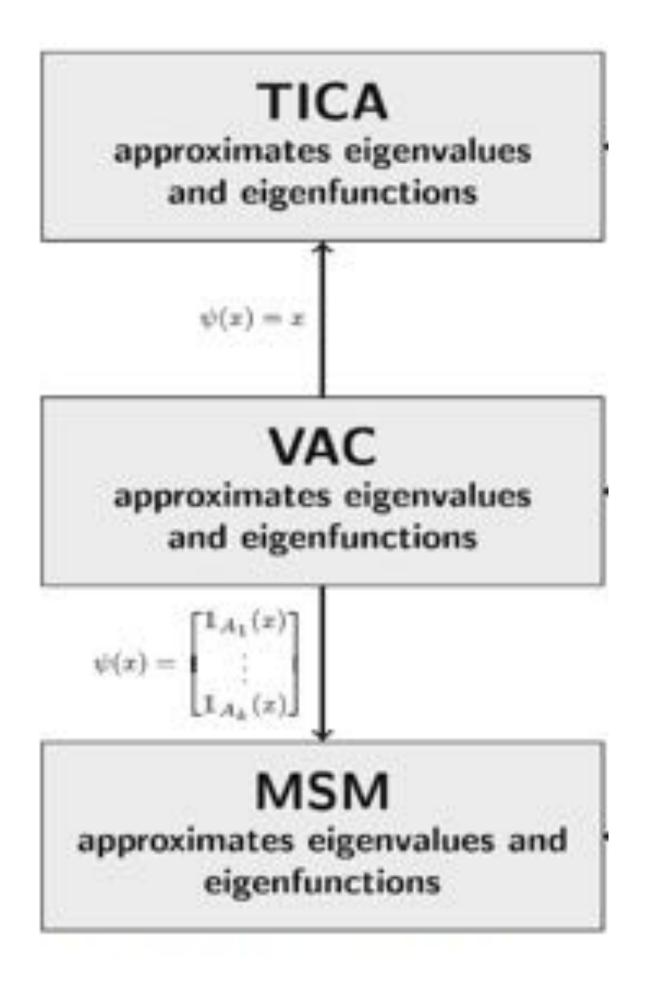
Rayleigh trace is maximized by first M eigenvectors of the Koopman operator

$$\langle v_l, v_{l'} \rangle_{\pi} = \delta_{ll'}$$

$$M_{\text{VAC}}\xi_l = \lambda_l \xi_l$$

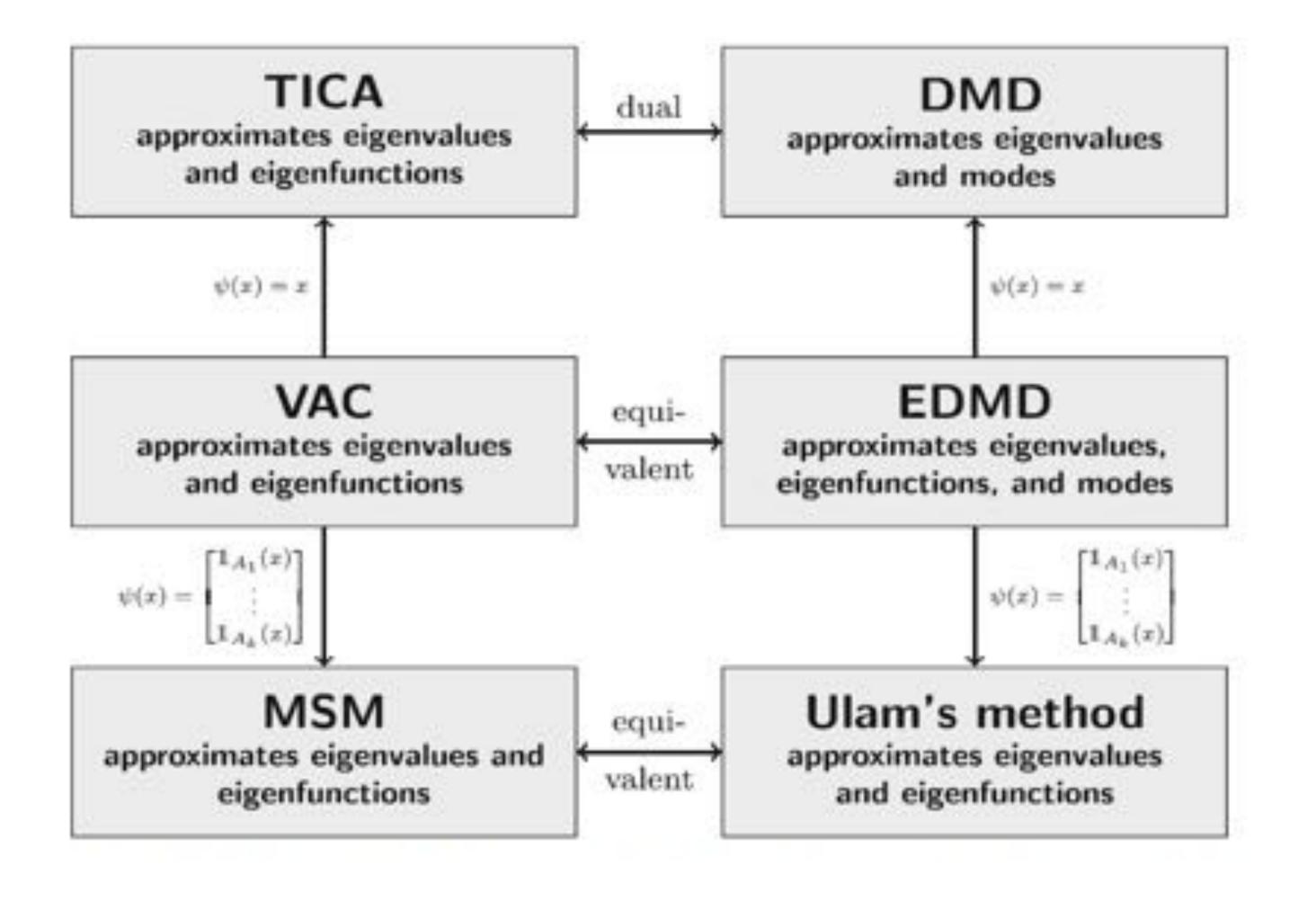
Solution to VAC eigenvalue problem maximizes Rayleigh trace











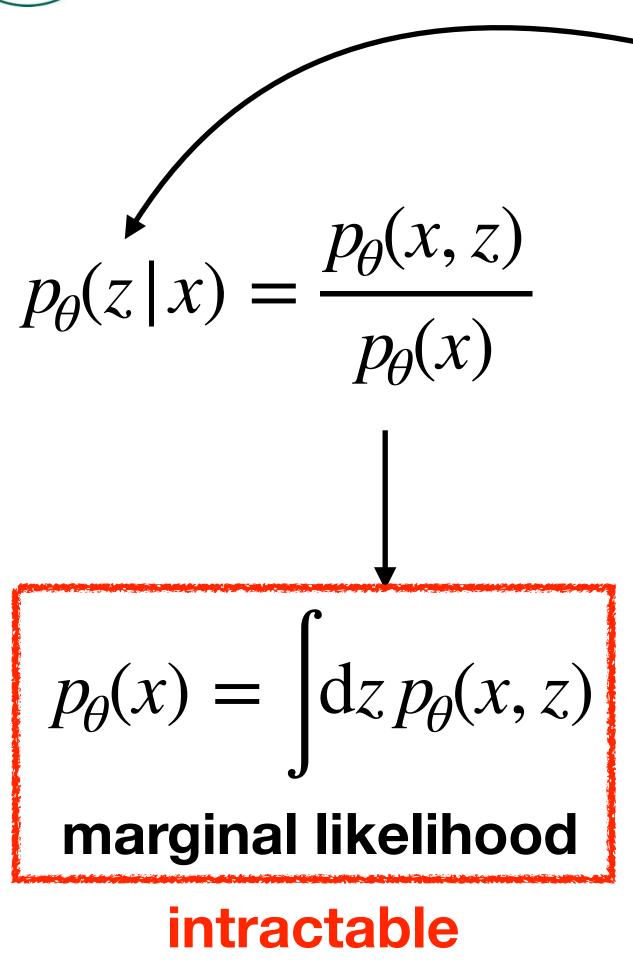


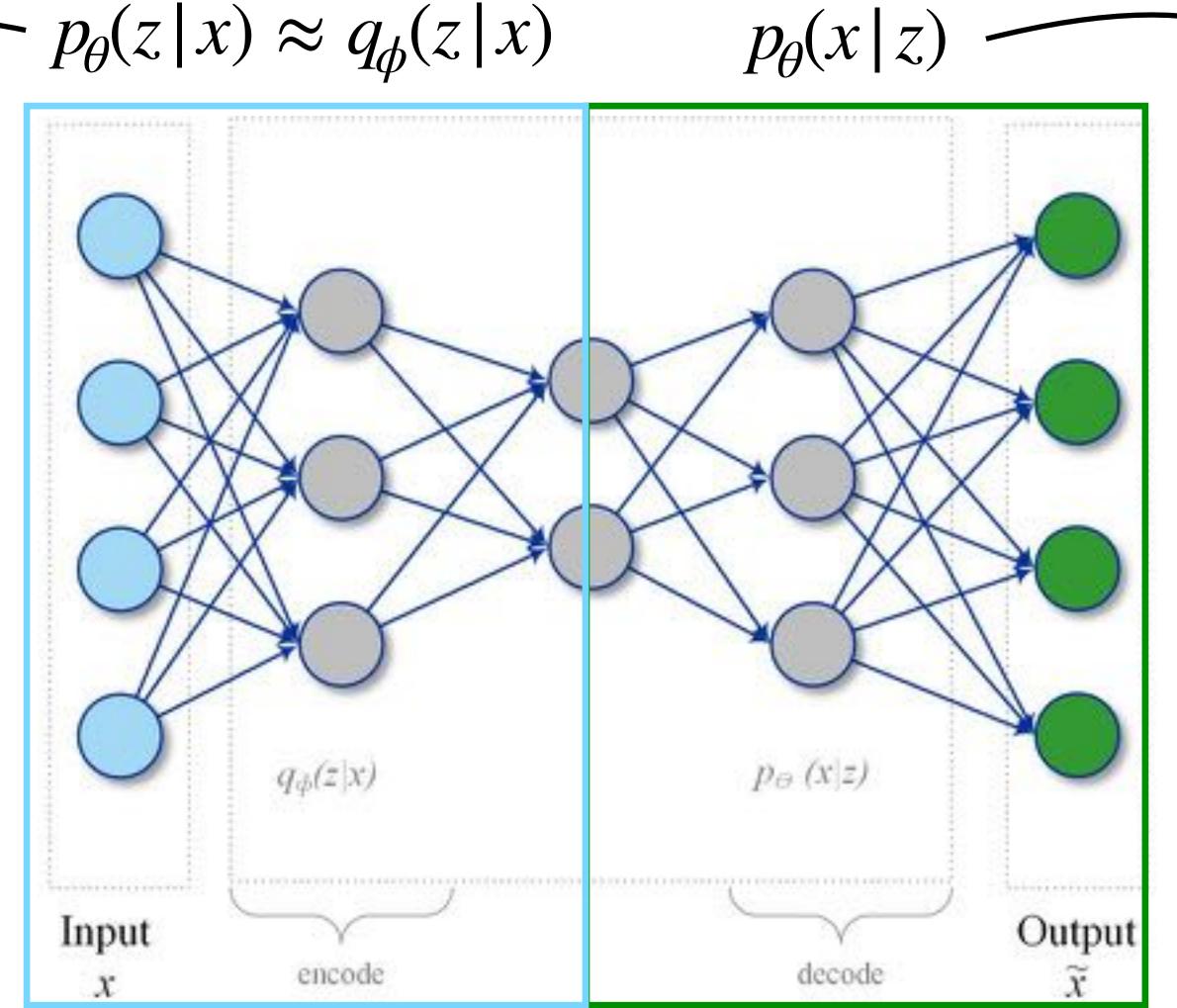
Variational Autoencoders



 $p_{\theta}(x \mid z) = \frac{p_{\theta}(x, z)}{p_{\theta}(z)}$

prior





Mohammadi *et al. IEEE Commun. Surv. Tutor* (2017) "Deep Learning for IoT Big Data and Streaming Analytics: A Survey"

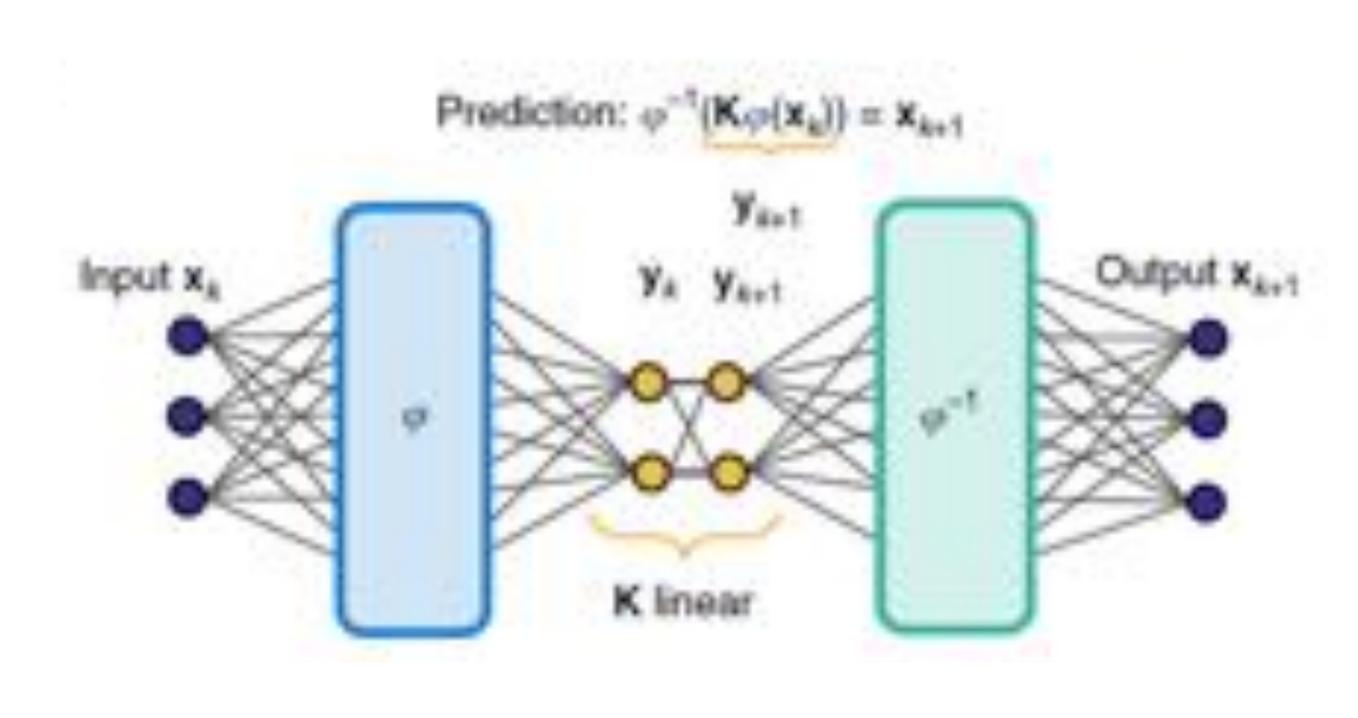


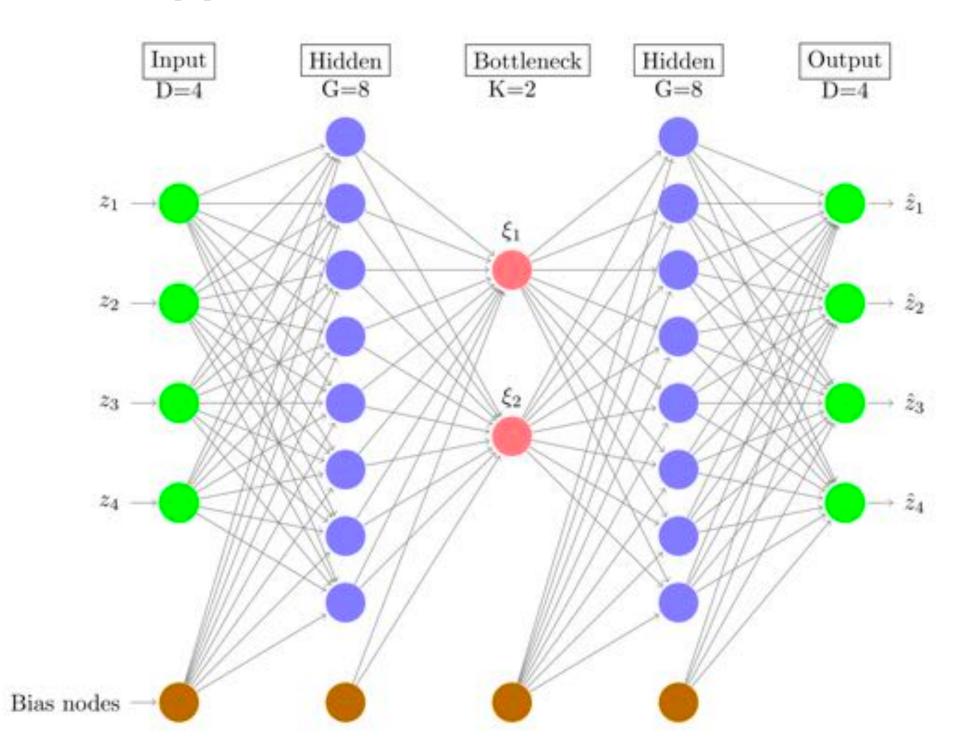
Data driven approach to Koopman Theory



Data driven approach to Koopman Theory

Data driven approach to collective variable discovery





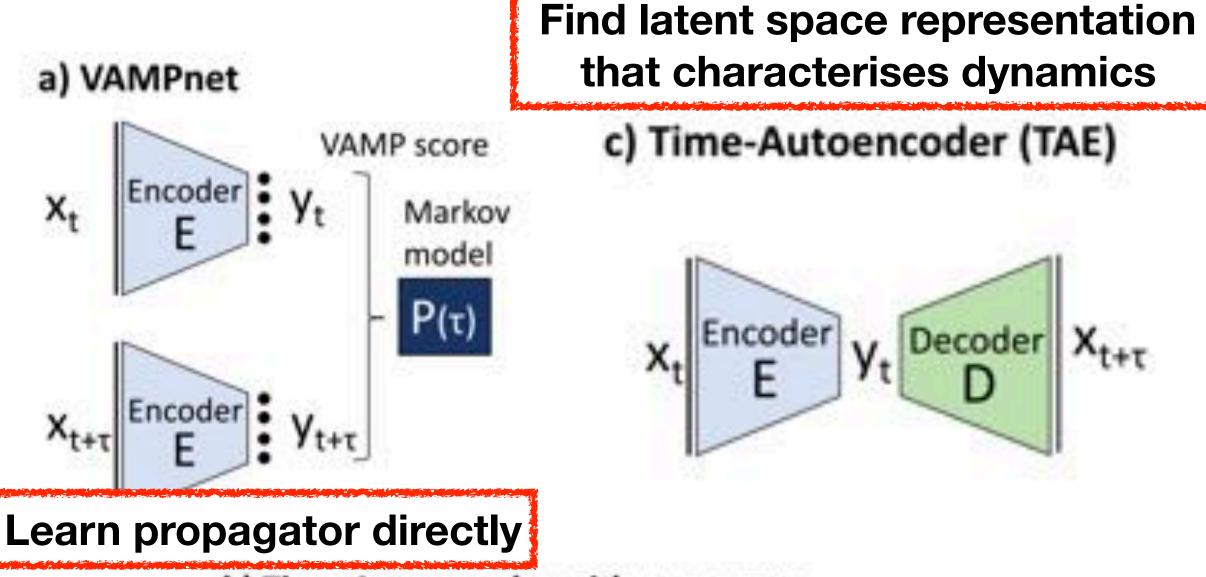
Lusch et al. Nat Comm (2018) "Deep learning for universal linear embeddings of nonlinear dynamics"

Chen, Ferguson *J Comp Chem* (2018) "Molecular enhanced sampling with autoencoders: On-the-fly collective variable discovery and accelerated free energy landscape exploration"

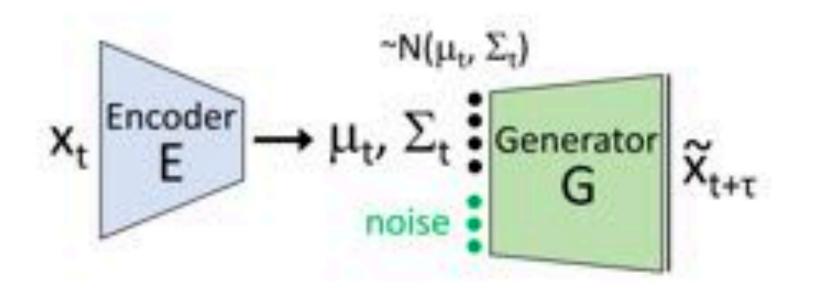


VAEs for MD analysis

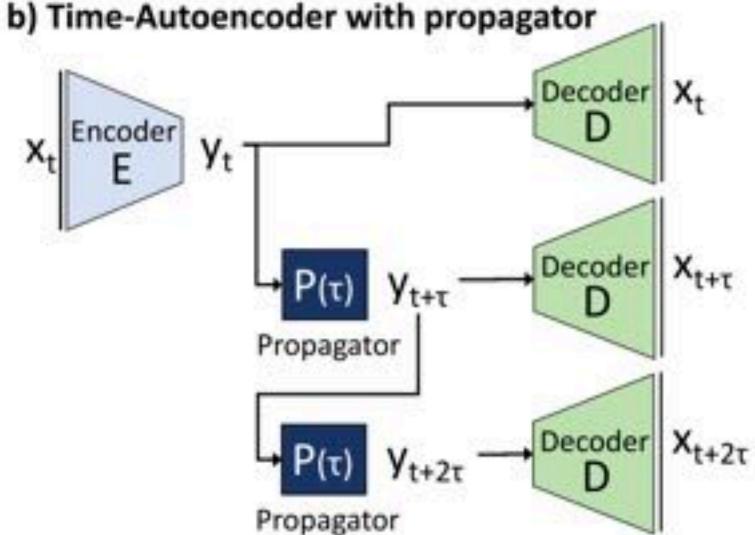


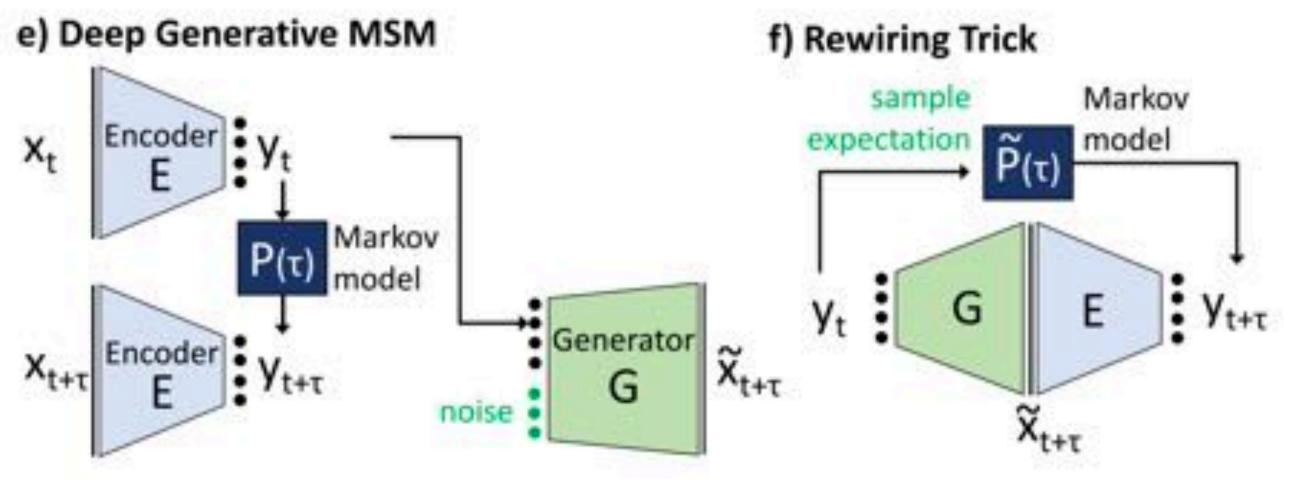


d) Variational time-Encoder



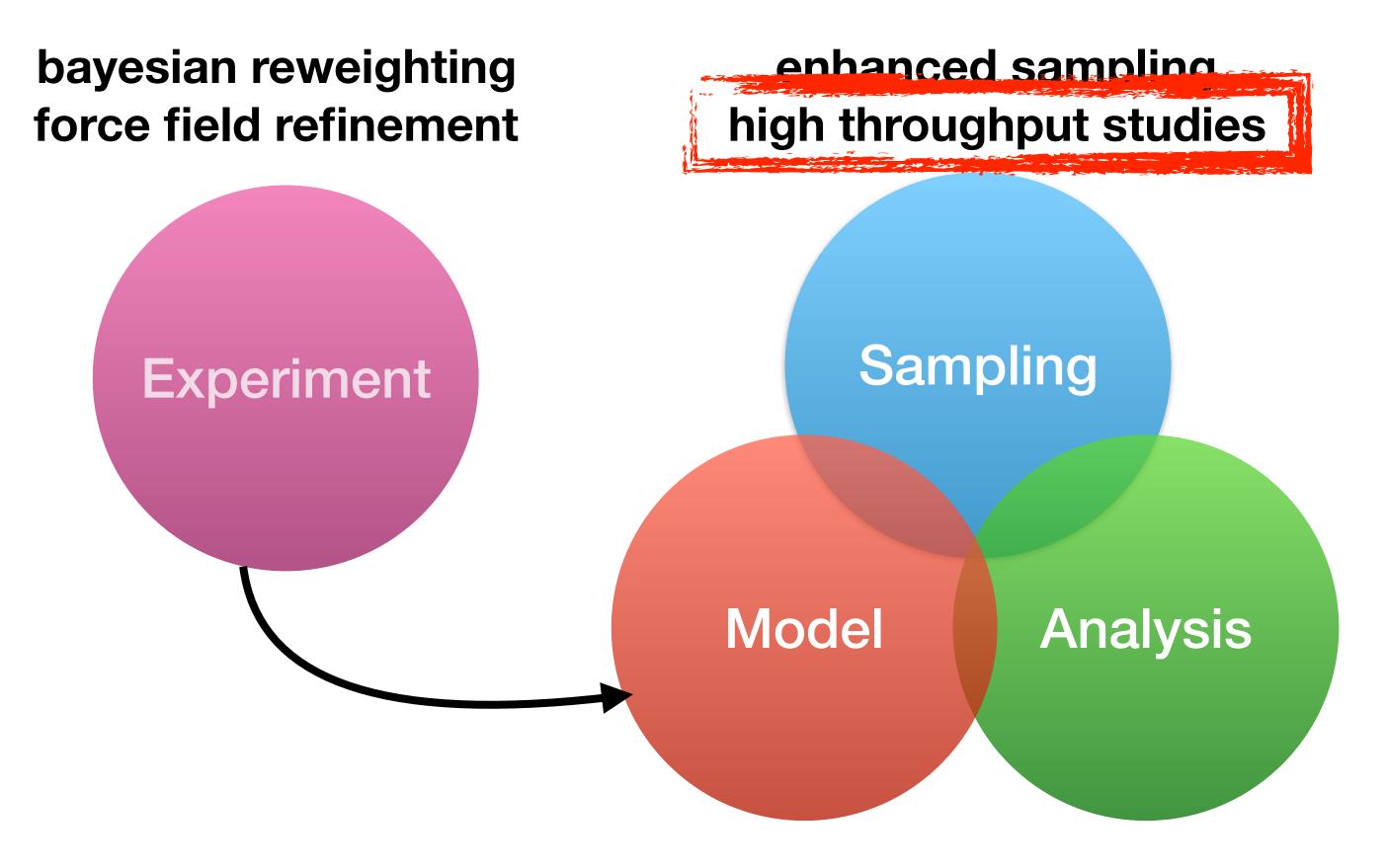
Focus on generation of samples







Fundamental challenges for soft matter modeling



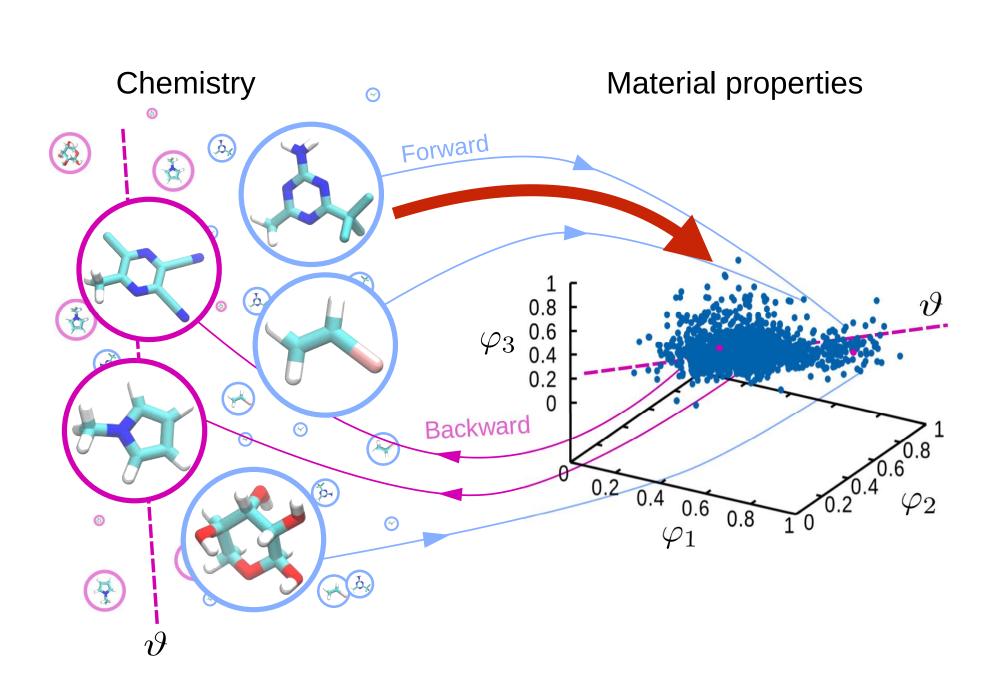
force field development coarse-grained modeling

kinetic modeling (dimensionality reduction / clustering)



High-throughput screening







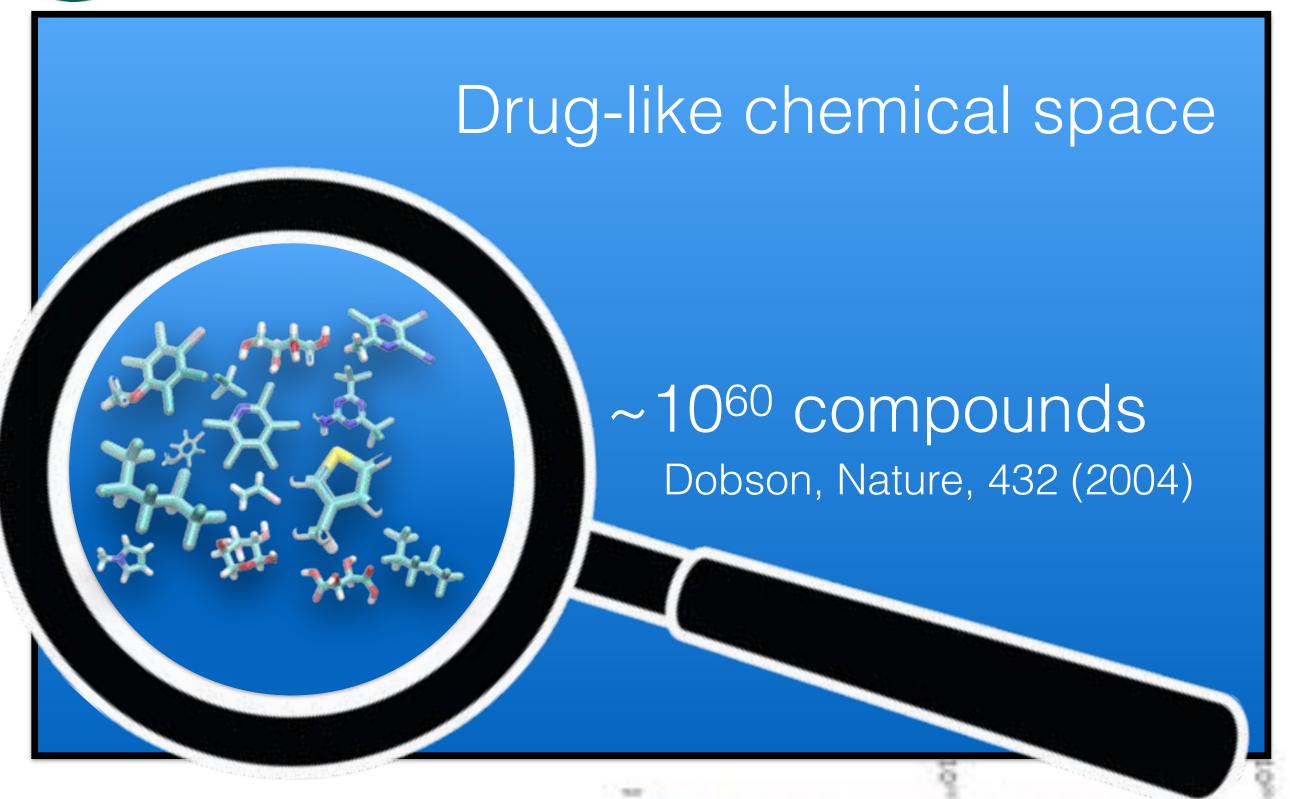
Systematic measurements, Automated sample preparation



Mullard,

Interpolation (chemical) space is large







Log scale

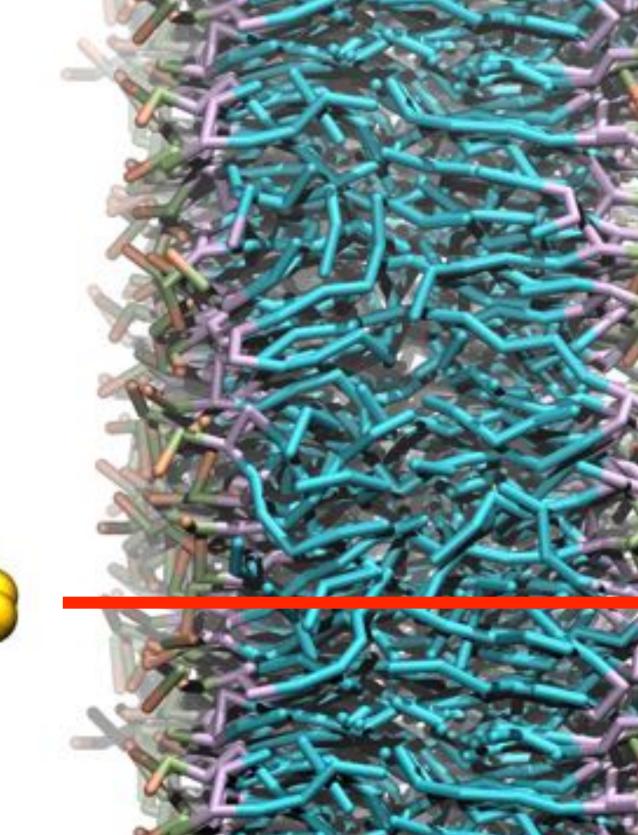


Drug permeability

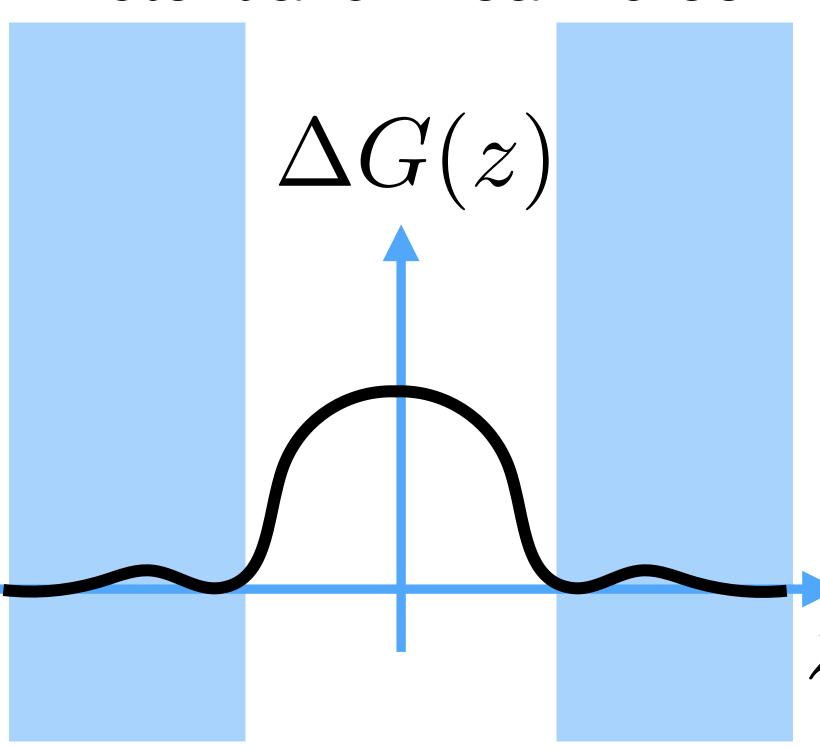


Flux of drug permeation across a lipid membrane

Fokker-Planck; Smoluchoswki



Potential of mean force



Permeability coefficient

$$P^{-1} = \int dz \frac{\exp(\Delta G(z)/k_{\rm B}T)}{D_z(z)}$$

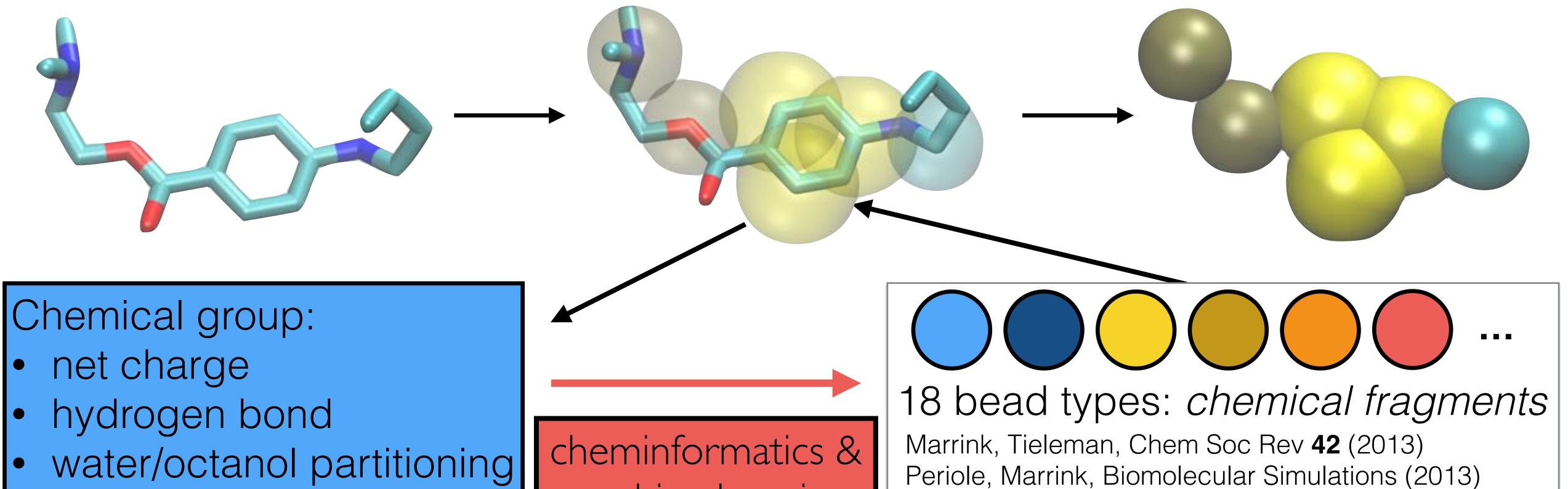
Swift & Amaro, *Chem Biol & Drug Design* **81** (2013)

Sample the potential of mean force from computer simulations



Coarse-graining the thermodynamics of partitioning

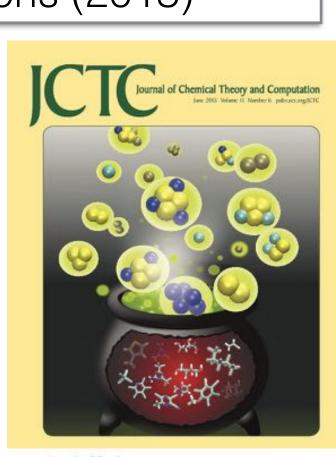




Automated parametrization for small molecules

machine learning

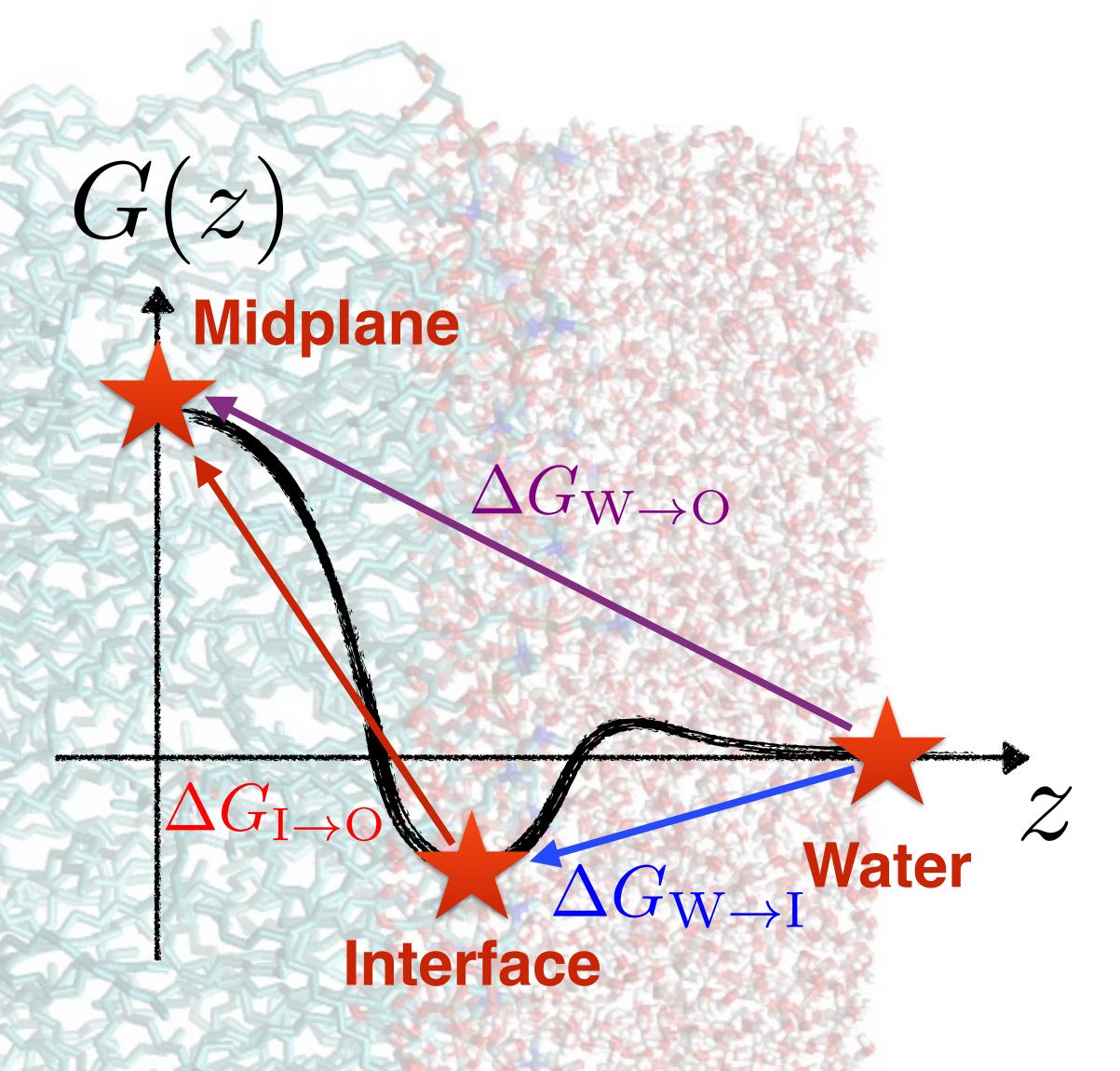
Bereau & Kremer, J Chem Theory Comput 11 (2015)

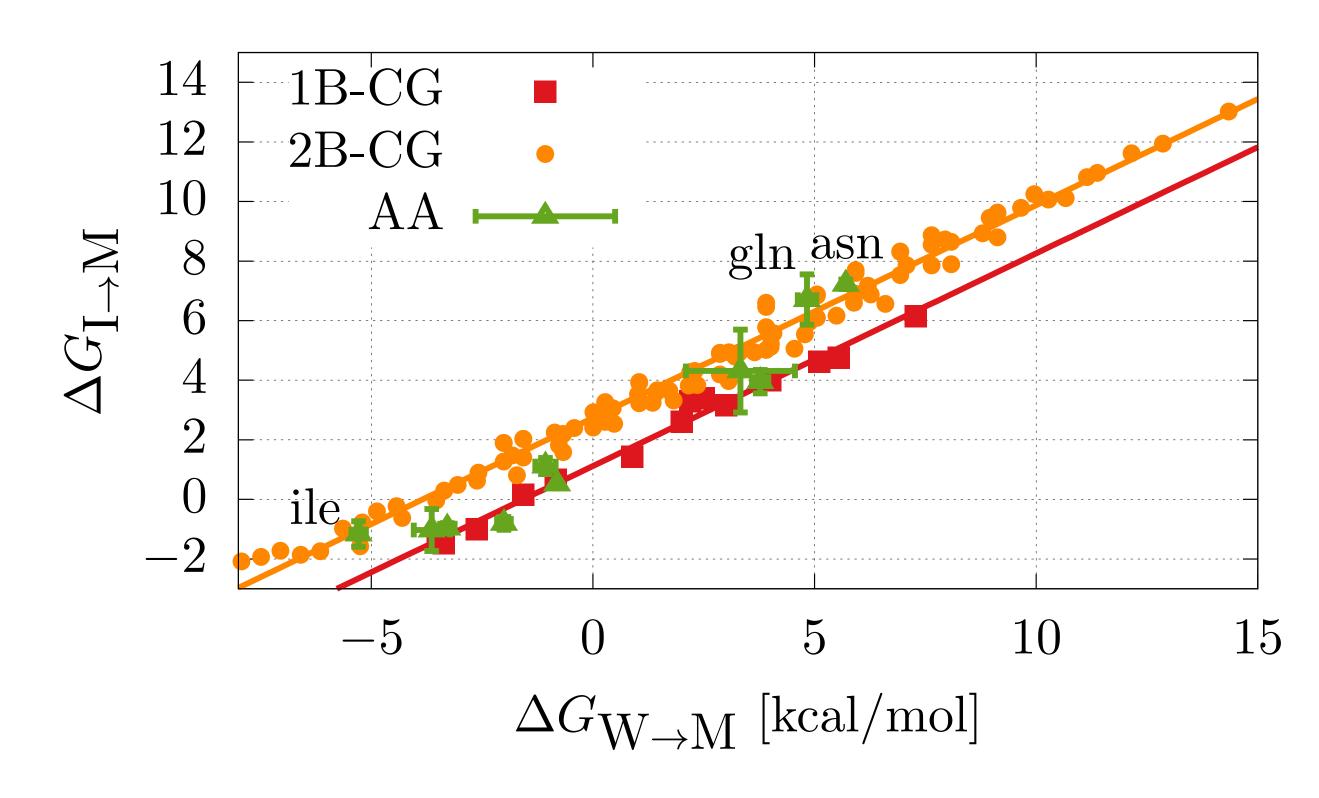




Identifying simple thermodynamic relations



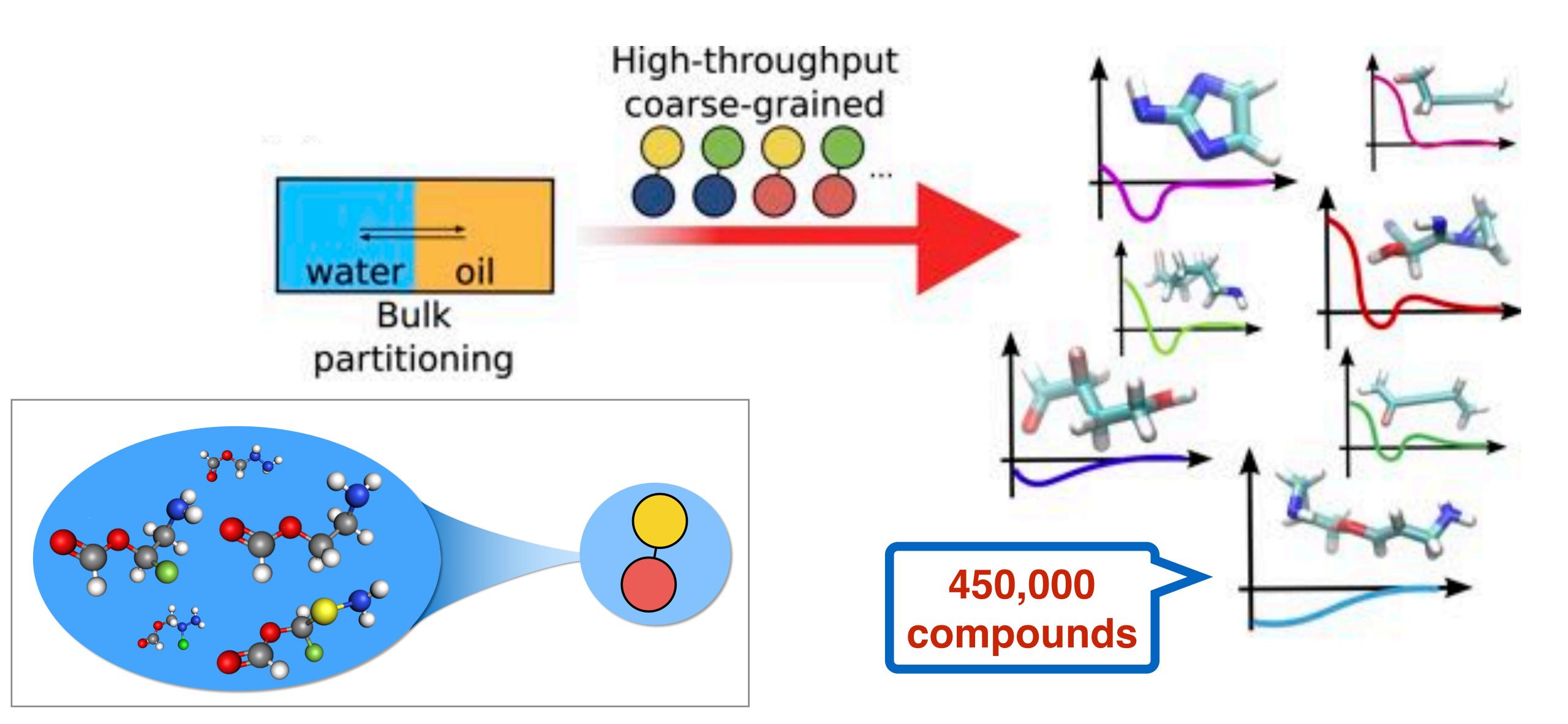






Generating databases of drug-membrane PMFs



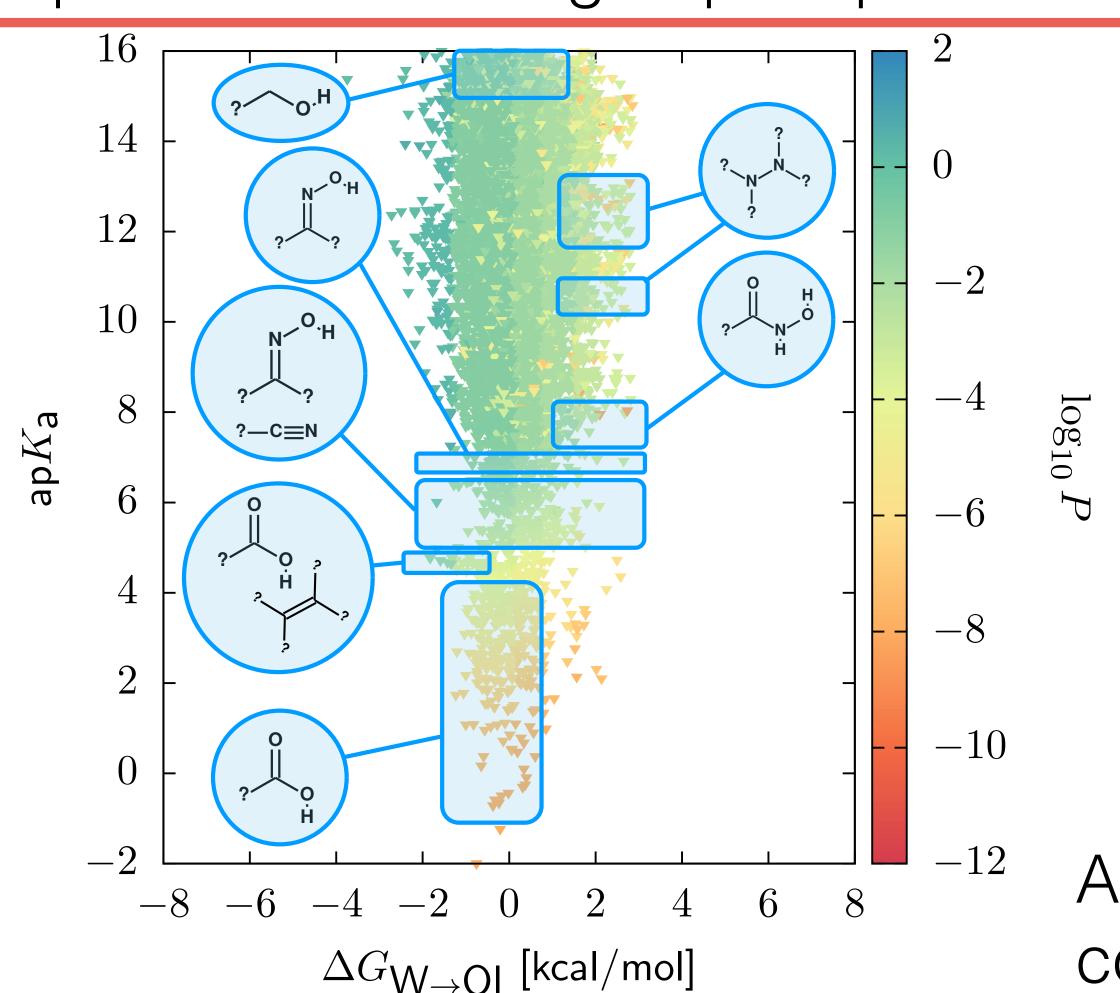




Building a surface of permeabilities



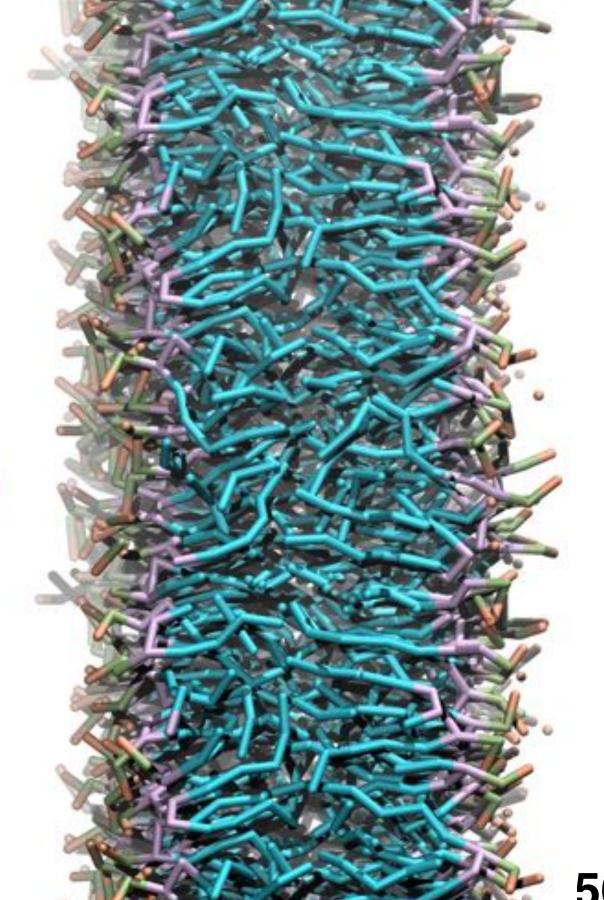
Impact of chemical group on permeability



Analysis of **500,000+** compounds

Permeability coefficient

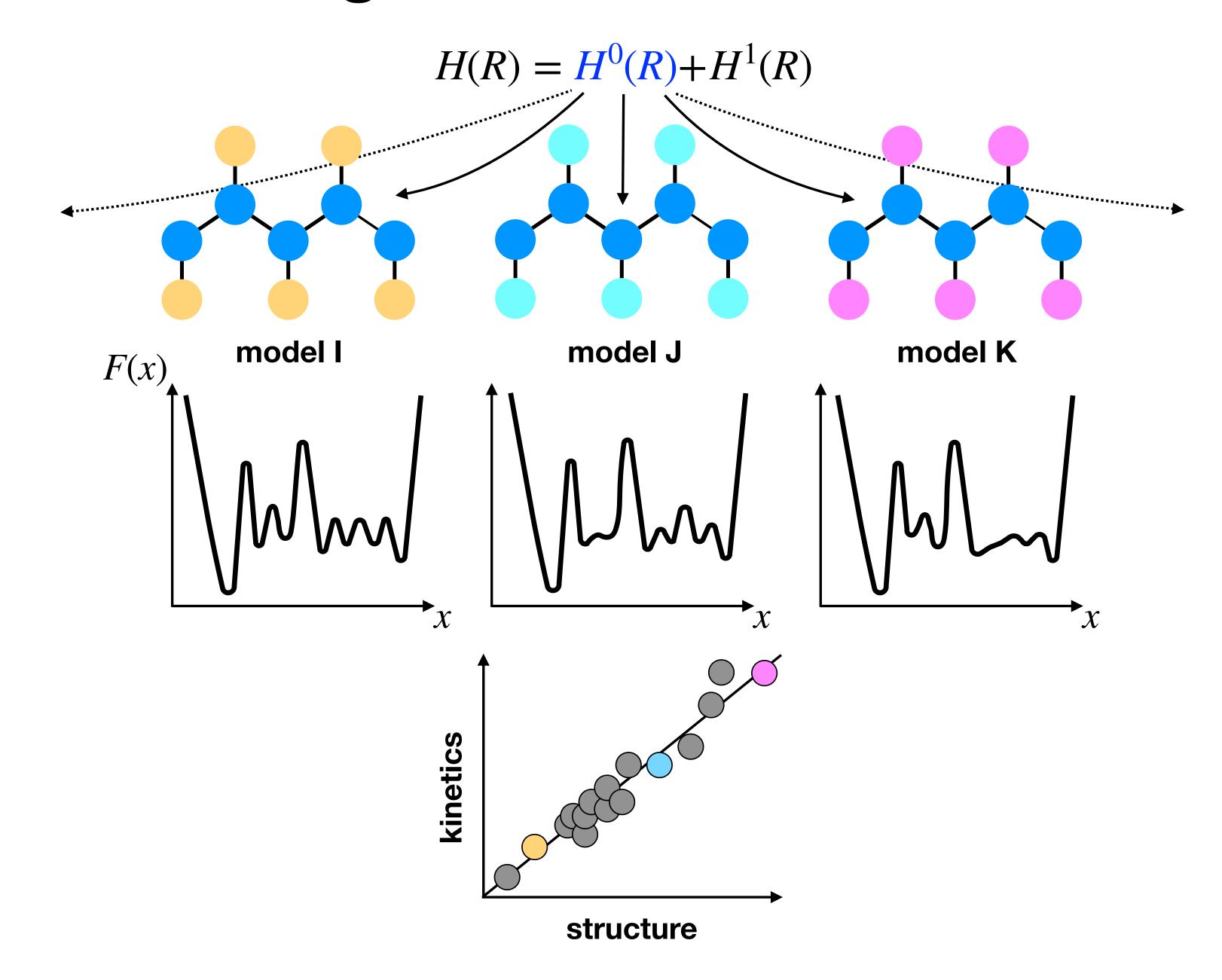
$$P^{-1} = \int dz \frac{\exp(\Delta G(z)/k_{\rm B}T)}{D_z(z)}$$





Connecting structure and kinetics



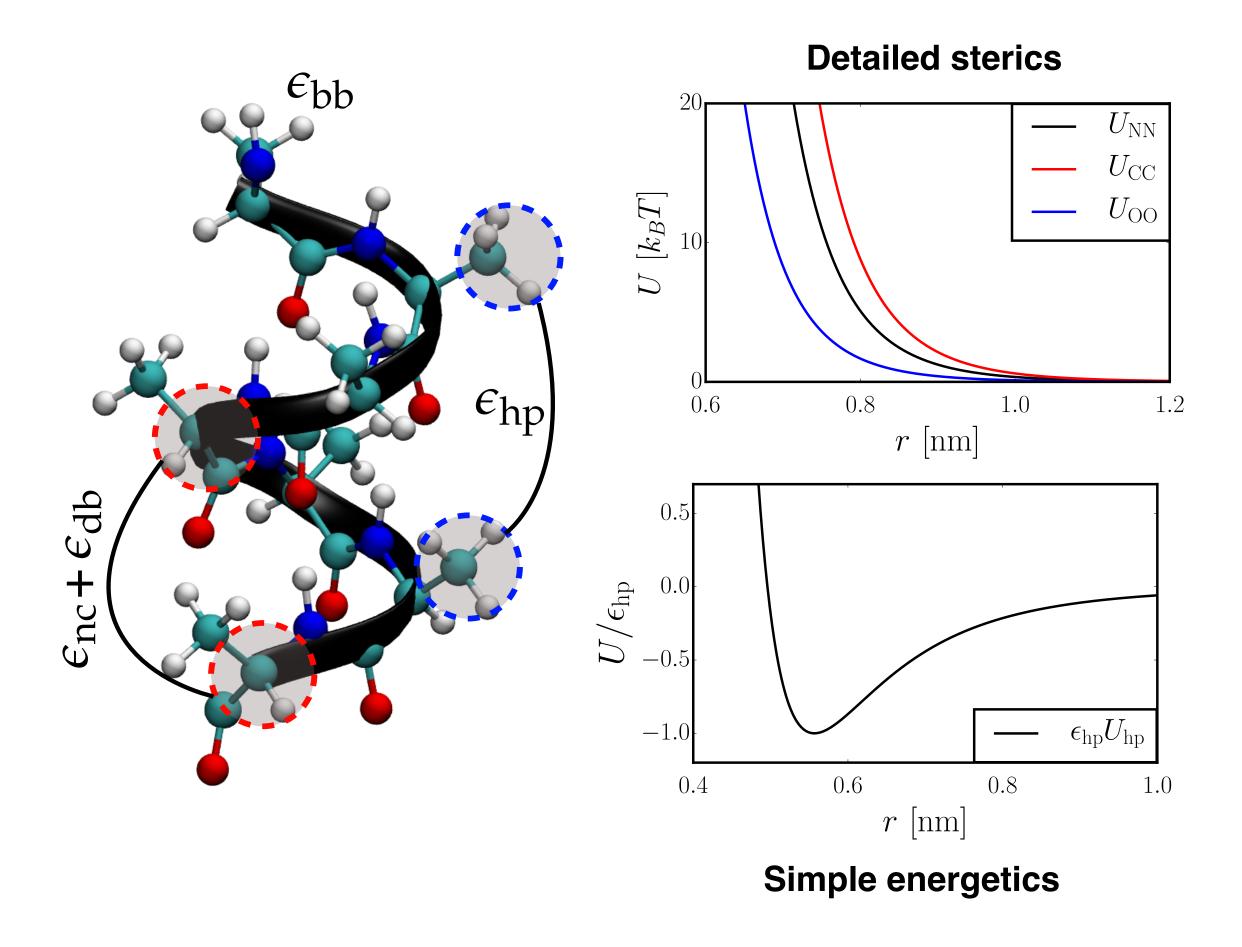




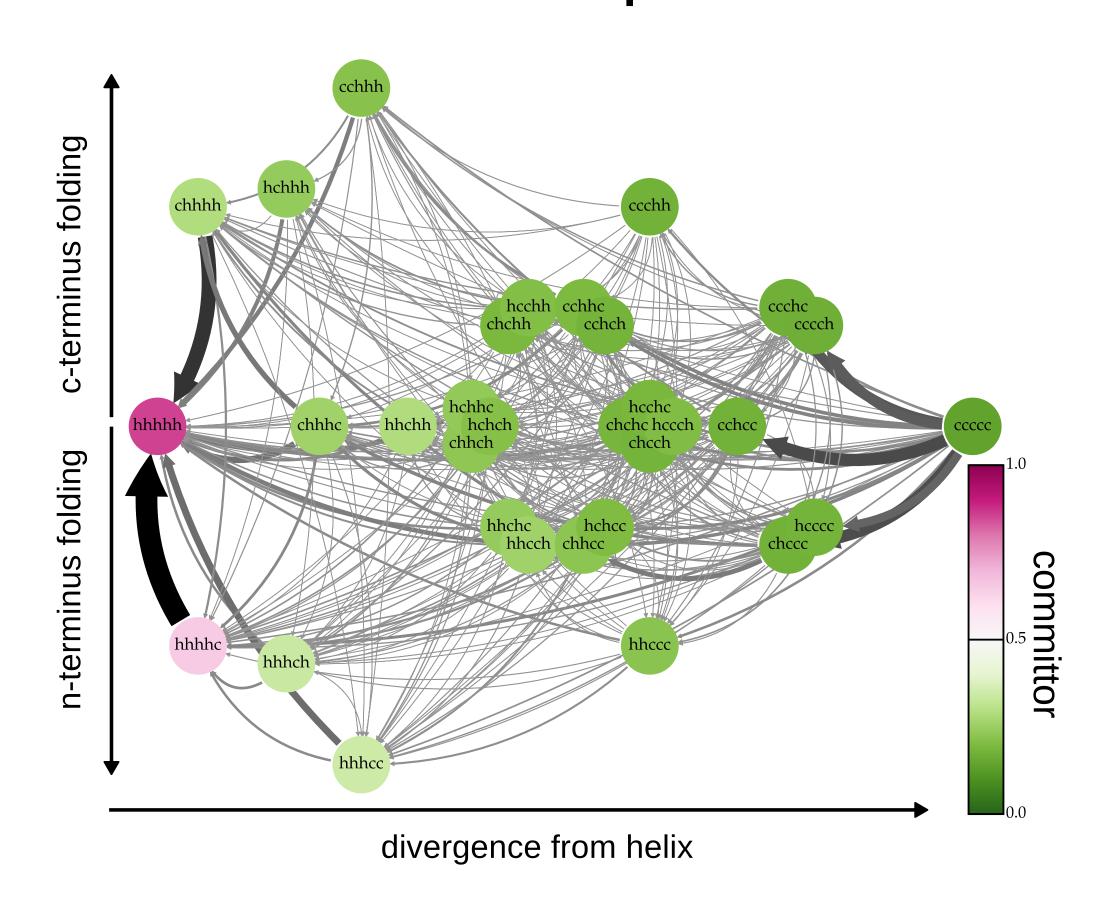
Investigation of structural-kinetic relationships for helix-coil transitions



Probing the role of steric interactions in the formation of free-energy barriers



Systematic characterization of kinetics through network description

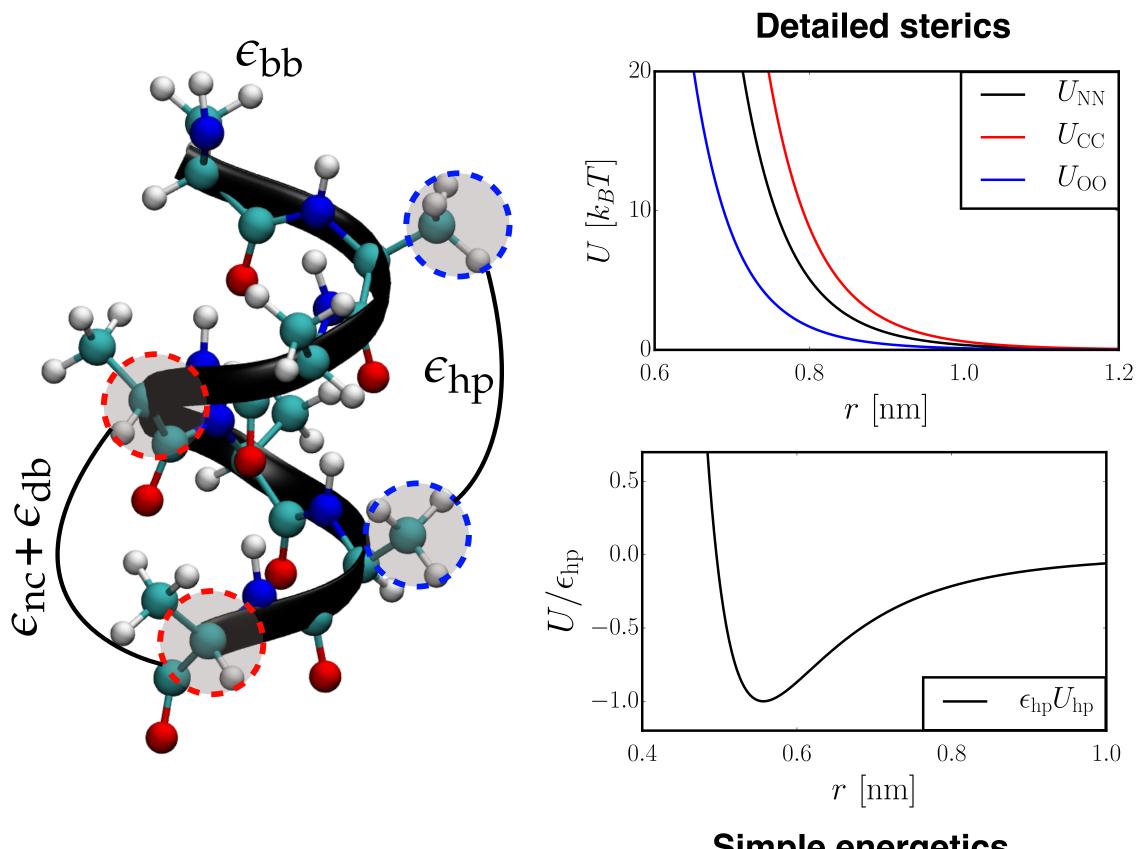




Investigation of structural-kinetic relationships for helix-coil transitions

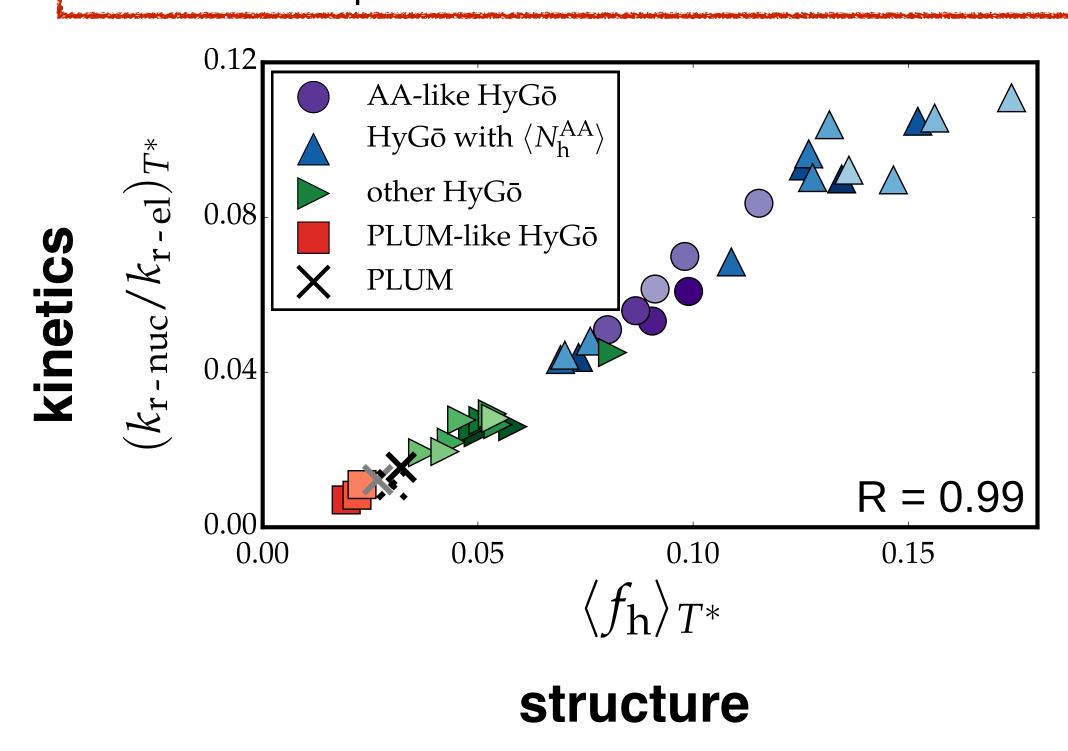


Probing the role of steric interactions in the formation of free-energy barriers



Simple energetics

Steric interactions alone determine a simple relationship between structure and kinetics





Data-driven methods for soft matter



Thank you for your attention!

Slides posted @ RudzinskiResearch.com

Main References:

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