

# Accelerating molecular dynamics simulations with population annealing

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Population annealing is a powerful tool for large-scale Monte Carlo simulations. We adapt this method to molecular dynamics simulations and demonstrate its excellent accelerating effect by simulating the folding of a short peptide commonly used to gauge the performance of algorithms. The method is compared to the well established parallel tempering approach and is found to yield similar performance for the same computational resources. In contrast to other methods, however, population annealing scales to a nearly arbitrary number of parallel processors and it is thus a unique tool that enables molecular dynamics to tap into the massively parallel computing power available in supercomputers that is so much needed for a range of difficult computational problems.

Simulations of complex systems with rugged free-energy landscapes are among the computationally most challenging problems [1]. Next to structural and spin glasses, macromolecules including proteins are prototypical examples of systems where frustration results in many (free) energy minima separated by barriers. A range of methods has been developed to overcome the problem of the system getting trapped in a local minimum [2–5]. The most popular choice is parallel tempering [3, 6, 7] (also known as replica exchange) which has been shown to successfully sample a broad configuration space when applied to peptides [8, 9]. This method uses a small number of replicas which are, a priori, simulated independently at different temperatures. At regular intervals the replicas exchange configurations with a probability adjusted to their relative Boltzmann weight. Although this approach is easily parallelized, the number of processors that can be reasonably used is limited by the increasing time it takes for a system to traverse the whole temperature range when the number of temperature points increases.

Population annealing [10–15] is another generalized-ensemble simulation scheme, which was originally introduced for Monte Carlo simulations. While it was found to be similarly good at dealing with complex free-energy landscapes, it can easily make use of many thousands of processors including GPUs [16] and scales extremely well. The approach is based on the ideas of sequential Monte Carlo methods. It consists of setting up an ensemble of  $R$  independent configurations at a high temperature where equilibration is straightforward. The population is then sequentially cooled in small steps. At each temperature, the population is resampled according to a ratio of Boltzmann weights and then evolved for a number of simulation steps. This keeps the population in equilibrium and thus observables can be calculated as population averages at each temperature. Parallelization is over independent replicas, and this allows for the good scaling properties as population sizes  $R$  as large as  $10^6$  and beyond are not uncommon. Population annealing has been shown to perform well, e.g., in Monte Carlo simulations

of spin glasses [11, 13]. Here we show how it can be adapted to molecular dynamics simulations and thereby unleash the power of massively parallel computations for a wide range of applications, for instance in the simulation of (biological) macromolecules, structural glasses, or colloidal systems.

The population annealing (PA) method proposed here is a straightforward extension of canonical (typically NVT) molecular dynamics (MD) simulations. It achieves substantially improved equilibration properties by following a population of systems that are independently evolved with the underlying MD algorithm while periodically replicating particularly well equilibrated copies (reminiscent of “go with the winners” strategies [17]). The temperature annealing run starts with a population of  $R$  replicas that are initially equilibrated at some high temperature  $T_0$  where relaxation times are small. The actual annealing process is then implemented by successively lowering the temperature from  $T_{i-1}$  to  $T_i < T_{i-1}$ , resampling the population with the relative Boltzmann weight, and simulating each new replica independently for  $\theta$  MD steps.

This scheme for population annealing molecular dynamics (PAMD) simulations can be summarized as follows:

1. Set up an equilibrium ensemble of  $R$  independent copies of the system at some high temperature  $T_0$ .
2. Resample the ensemble of systems to a temperature  $T_i < T_{i-1}$  by replicating each copy a number of times proportional to the relative Boltzmann weight  $\tau_j = e^{-(1/k_B T_i - 1/k_B T_{i-1})E_j} / Q$ , where  $Q = \sum_{j=1}^R e^{-(1/k_B T_i - 1/k_B T_{i-1})E_j} / R$  is a normalization factor. The velocities are taken care of through rescaling by a factor  $\sqrt{T_i/T_{i-1}}$ , such that what enters the resampling probability is only the potential energy  $E_j$ .
3. Update each copy with  $\theta$  simulation steps of the underlying MD algorithm.

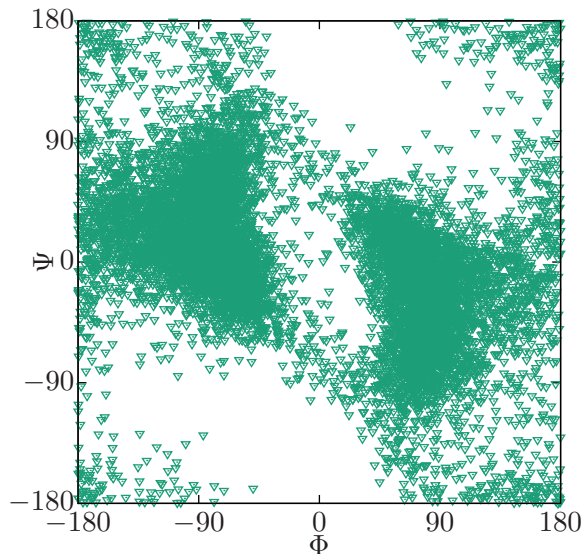


FIG. 1. Ramachandran plot for the amino acid GLY-2 of met-enkephalin at  $T_0 = 700$  K obtained from a canonical simulation.

4. Calculate observables  $\mathcal{O}$  at temperature  $T_i$  as population averages.
5. Goto step 2 until  $T_i$  reaches or falls below the target temperature  $T_N$ .

Note that the replication in step 2 includes the case of making zero copies, corresponding to pruning the corresponding configuration from the population. While a number of different implementations for the resampling step are possible [12, 13, 16], we here draw  $R$  samples from a multinomial distribution with probabilities  $\tau_j$ ,  $j = 1, \dots, R$ . This ensures that the total population size is constant, thus simplifying parallel implementations on distributed machines. The choice of temperatures  $T_i$  follows the same rules as for the parallel tempering (PT) method, i.e., a sufficient overlap of the energy histograms is required. The temperatures can also be chosen automatically based on an overlap condition [16, 18, 19].

The vast majority of simulation time is spent on MD steps advancing the replicas. To get good performance there, we rely on the OpenMM package [20] which can also make use of GPUs. It is important to note that in PAMD simulations the thermostat has to be stochastic in nature: If more than one copy of a replica is created during resampling these are identical initially and the noise from the thermostat is required to make sure that they decorrelate over time. Noise sources that lead to a stronger perturbation of the microcanonical trajectories are expected to increase the overall efficiency of the method due to a stronger decorrelation. This effect can be varied, e.g., by tuning the stochastic collision frequency in the Andersen thermostat [21]. Additionally one can make use of schemes such as the Lowe-Andersen

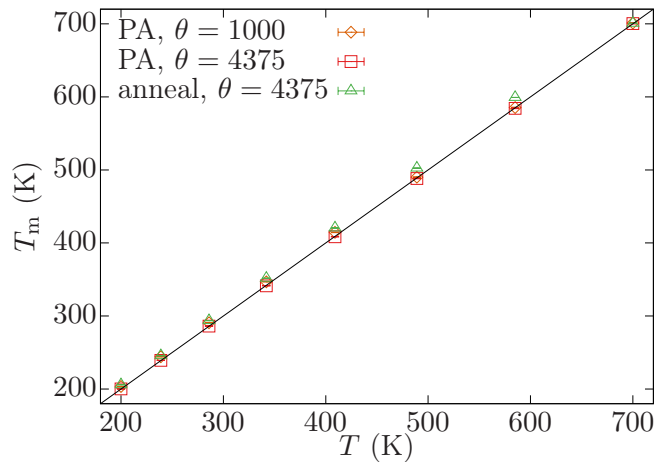


FIG. 2. Measured temperature  $T_m$  vs. the heat-bath temperature  $T$  for population annealing (PA) simulations with  $\theta = 1000$  and  $\theta = 4375$  as well as for PA with resampling turned off (“anneal”).

thermostat [22, 23], which cannot be efficiently implemented in combination with domain decomposition.

The possibility of creating more than one copy implies that, after resampling, there are correlations between members of the population. These are relevant for the analysis of statistical errors and the level of exploration of configuration space. Their influence can be assessed via binning over the population, for details see Ref. 18.

During the PAMD run the values of the normalizing factors  $Q$  are separately recorded. As is easily seen [12, 16], these estimate the (configurational) partition function ratios  $Q(T, T') \approx \mathcal{Z}(T)/\mathcal{Z}(T')$  or, equivalently, the free-energy differences  $\mathcal{F}(T')/k_B T' - \mathcal{F}(T)/k_B T = \ln \mathcal{Z}(T) - \ln \mathcal{Z}(T')$ . This allows us to not only determine free energies directly, but also to use a straightforward implementation of the weighted histogram analysis method (WHAM) [24, 25]. In practice, we refine the results by a few iterations of the self-consistency equations of Refs. 24, 25, but the above procedure already provides excellent starting values.

As a test system for demonstrating the efficiency of our method we consider the penta-peptide met-enkephalin in vacuo. For this peptide we cap the ends with acetyl respectively N-methyl groups. Met-enkephalin has the amino-acid sequence Tyr-Gly-Gly-Phe-Met. Below we will focus on the quality of the relaxation of the dihedral angles in the inner amino acids GLY-2, GLY-3, and PHE-4. To model the interactions we employ the AMBER force-field ff94 [26]. The temperature set is adapted from a PT simulation of the same peptide [9] and reads  $T_i = 700, 585, 489, 409, 342, 286, 239, 200$  K. We initialize the population of replicas from a canonical, well-equilibrated simulation at  $T_0 = 700$  K. The distribution of dihedral angles  $\Phi$  and  $\Psi$  of GLY-2 from this initial simulation is shown in the Ramachandran plot of Fig. 1.

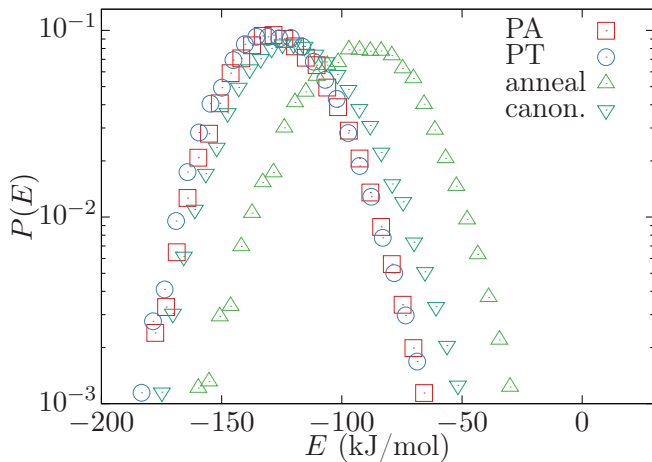


FIG. 3. Energy histograms at the lowest temperature,  $T = 200$  K, as obtained from the population annealing (PA), parallel tempering (PT), PA without resampling (“anneal”), and canonical simulations, respectively.

A full PT simulation results in a virtually identical angle distribution, clearly proving equilibration at  $T_0$ .

For the PAMD simulation we take configurations from this initial run at  $T_0$  to initialize  $R = 10\,000$  replicas, and additionally apply  $\theta$  MD steps each to ensure statistical independence (the choice of  $\theta$  is discussed below). Unlike for the Monte Carlo variant of PA, here  $T_0$  is finite. We used the stochastic Langevin thermostat with a different random-number seed for each replica. The friction coefficient is  $\gamma = 1/\text{ps}$  and the MD algorithm is a variant of velocity Verlet with time step  $dt = 0.5$  fs. Figure 2 shows the measured vs. the given heat-bath temperature for  $\theta = 1000$  and  $\theta = 4375$ , respectively, as well as for an annealing scheme with  $\theta = 4375$  without resampling. A closer look at this plot reveals that  $\theta = 1000$  MD steps are not sufficient for equilibration but  $\theta = 4375$  are, such that we use  $\theta = 4375$  subsequently. The plot also shows that omitting the resampling step of PAMD, corresponding to a pure annealing of the population of independent runs, worsens the equilibration behavior.

For the actual benchmark, we compared PAMD to a sequence of canonical simulations, to PT, and to PAMD without resampling, all with the same temperature set. To ensure fair rules for the competition, all methods were assigned the same computational budget corresponding to a total of 200 ns of MD simulation — the computational overhead of the swaps in PT and the resampling steps in PA is negligible. For each simulation method, the budget is distributed differently. In the canonical simulations the protein was equilibrated for 12.5 ns for each of the 8 temperatures, followed by another 12.5 ns of simulation during which 10 000 measurements were taken. For PA we used the configurations from this canonical simulation at  $T_0$  as our  $R = 10\,000$  initial configurations (see Fig. 1), and subjected them to an additional  $\theta = 4375$

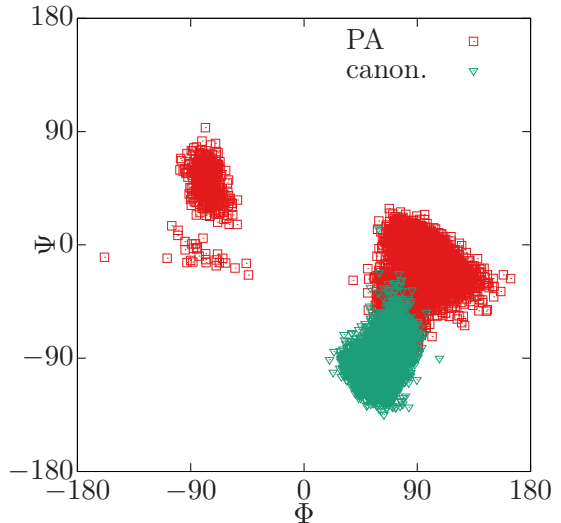


FIG. 4. Ramachandran plot for GLY-3 at  $T = 200$  K obtained from the population annealing (PA) and a canonical simulation. The total run time of both methods was 200 ns. The configuration space sampled by PA is far superior to that sampled by a canonical simulation.

MD steps each to improve decorrelation. The actual simulations (including the initial 4375 MD steps) then ran for a total of 175 ns, corresponding to the above mentioned 4375 MD steps per replica and temperature. In PT a total of 50 ns were spent for equilibration. The remaining 150 ns were equally distributed on the 8 temperatures. Measurements were taken before each PT exchange. In total, this step was performed 10 000 times, amounting to 3750 MD steps between exchanges.

In Fig. 3 we present the distribution of potential energy for met-enkephalin at the lowest temperature  $T = 200$  K from PA with and without resampling, PT as well as canonical simulations. The histograms obtained from PA and PT are compatible with each other, while both the canonical simulation and PA without resampling are shifted towards higher energies. For the canonical simulation this indicates trapping in a local minimum. The annealing simulation distribution indicates that without resampling the  $\theta = 4375$  MD steps are not sufficient to keep the system in equilibrium at the given cooling rate, consistent with the observation in Fig. 2.

Figure 4 shows a Ramachandran plot for GLY-3 at the lowest temperature  $T = 200$  K from PAMD as compared to the canonical simulation. As expected, the distributions of the dihedral angles  $\Phi$  and  $\Psi$  for the two sets of simulations differ substantially. While the canonical simulation got trapped and thus only simulated a fraction of the available conformations, PAMD sampled a wide

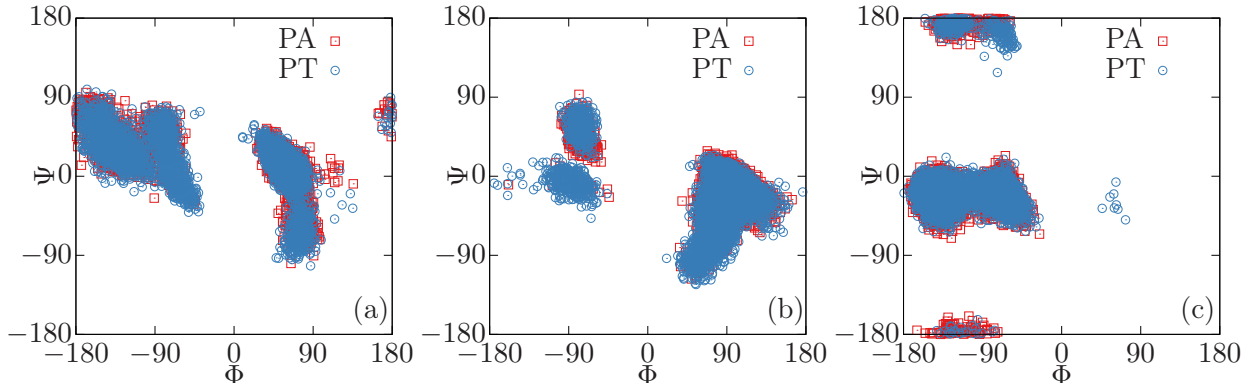


FIG. 5. Ramachandran plots for (a) GLY-2, (b) GLY-3, and (c) PHE-4 at  $T = 200$  K obtained from the population annealing (PA) and parallel tempering (PT) simulations. The total amount of parallel work for each method was the equivalent of 200 ns of MD steps. The fraction of configuration space sampled by the two methods is approximately equivalent.

configuration space. With the same amount of computational resources thus a much better sampling is achieved.

While PAMD is hence clearly superior to a purely canonical simulation, it is important to check how it competes against PT as the *de facto* standard for accelerated simulations. This comparison can be found in Fig. 5, again showing Ramachandran plots of the three inner amino acids GLY-2, GLY-3, and PHE-4 at  $T = 200$  K. It is evident that both methods sample a wide configuration space with a few areas having been discovered only by PT and others only by PA. Overall, the quality of sampling for this system is comparable between PT and PA.

The crucial advantage of PAMD lies in the possibility to improve it essentially arbitrarily by using parallel resources. To illustrate this, we show in Fig. 6 the speedup  $S_p$  when increasing the number of cores  $p$ . As the inset illustrates, the scaling efficiency  $S_p/p$  is consistently high and never drops below 85% in the range considered here. We note that for a “strong scaling” scenario where the population size is increased in line with the computational resources and one hence studies the same system but with decreasing biases and increasing statistical accuracy [18], the scaling properties are even better than for the “weak scaling” demonstrated in Fig. 6. A similar improvement cannot be achieved from additional parallel resources in PT as combining the results of several independent PT runs does not improve thermalization.

The possibility of PA to faithfully sample systems with many different minima requires a sufficiently large population to occupy all of the relevant valleys in the free-energy landscape. This is similar to the requirement in PT of sufficiently long runs to achieve fair sampling, but while larger populations can be treated in parallel, longer runs cannot. In that sense time in PT corresponds to population size in PA.

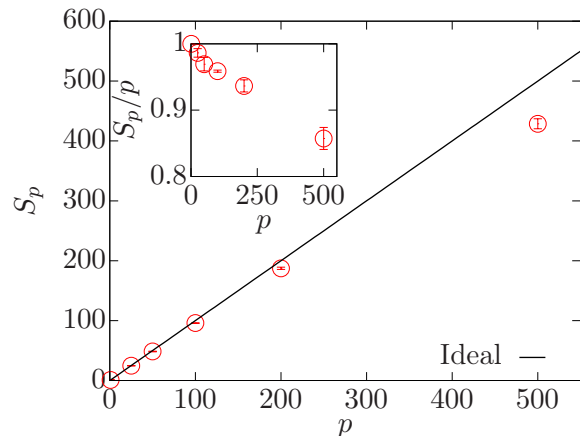


FIG. 6. Speedup  $S_p$  for a different number of processors  $p$  for the PAMD with  $\theta = 4375$  and  $R = 10000$ . The solid line corresponds to perfect scaling. In the inset, we show the efficiency  $S_p/p$  for the same simulation.

The improvement in the quality of results with population size is illustrated in Fig. 7, where we compare the results for GLY-3 of a PAMD simulation with twice the number of replicas  $R = 2 \times 10^4$ , but otherwise using identical simulation parameters, to the PT simulation employing 200 ns of MD already shown in Fig. 5. Given sufficient parallel resources, the wall-clock time of this enlarged PAMD simulation is approximately the same as that for the previous PAMD run. As is clearly seen from Fig. 7, however, the sampling of configuration space is significantly improved, and the area of  $\Phi \approx -90$  and  $\Psi \approx 0$  that is difficult to observe is now sampled significantly better.

In conclusion, we have shown that the combination of population annealing with molecular dynamics simu-

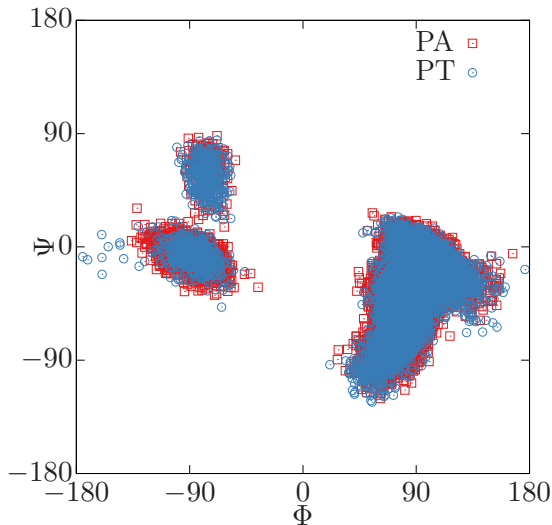


FIG. 7. Ramachandran plot for GLY-3 at  $T = 200$  K obtained from a population annealing (PA) simulation with  $R = 2 \times 10^4$  replicas as compared to the parallel tempering (PT) simulation of total run time 200 ns already shown in Fig. 5.

lations is a very promising new tool. As demonstrated for the folding of the penta-peptide met-enkephalin, it yields a broadening of the accessible configuration space and faster relaxation on par with parallel tempering, but with the potential of employing essentially arbitrarily large parallel resources that is lacking in parallel tempering. For Monte Carlo simulations population annealing was already shown to scale to millions of threads for spin systems on GPU clusters [16]. A wide range of further improvements come to mind, including advanced schedules of temperatures, sweep protocols and population sizes [16, 18, 19], adaptations for other ensembles such as NVE, and combinations with umbrella sampling. Crucially, however, already the extremely simple extension of standard molecular dynamics simulations as presented here provides an outstanding acceleration given sufficiently powerful parallel resources. For a broad range of systems this opens the door to the world of highly efficient computer simulations on petaflop supercomputers of the present and the exaflop machines of the future.

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