### Stochastic Processes in Biophysics (2017 Stat. Phys. Winter School)

*Nonequilibrium Statistical Mechanics*, Robert Zwanzig (2001) Oxford Univ. Press

- · Langevin eqn (low vs high friction)
- Langevin simulations (particles, polymer) Project 1 & 2
- Non-Markovian Langevin eqn. and FDT
- · Fokker Planck eqn.
- First passage time problem (Survival prob. FPT distribution, MFPT)
- · Kramers' rate (Escape rate from metastable state)
- · Diffusion in a rough potential
- Dynamical processes in the presence of sink (Wilemski-Fixman formalism)
- Effect of dynamic disorder on rate processes.
- Theory for force spectroscopy (Bell, Evan Evans, Dudko, ... Hyeon)
- · Detecting dynamic disorder using force spectroscopy (dynamic disorder revisited)





1928-2014

# Langevin Equation



# Simulations

## Langevin equation

$$\begin{split} \vec{m}\ddot{x} &= -\dot{\zeta}\dot{x} + \xi(t) \qquad \begin{array}{l} \langle \xi(t) \rangle &= 0 \\ \langle \xi(t)\xi(t') \rangle &= 2B\delta(t-t') \\ \hline & & & & \\ \hline & & & \\ \hline & & & \\ m\ddot{\vec{R}} &= -\zeta\dot{\vec{R}} - \vec{\nabla}U(R) + \vec{\xi}(t) \end{split}$$

## Langevin equation

$$m\ddot{x} = -\zeta\dot{x} + \xi(t) \qquad \qquad \begin{array}{l} \langle \xi(t) \rangle = 0 \\ \langle \xi(t)\xi(t') \rangle = 2B\delta(t - t') \end{array}$$

$$m\dot{v} = -\zeta v + \xi(t)$$

$$v(t) = e^{-(\zeta/m) \times t} v(0) + \frac{1}{m} \int_0^t d\tau e^{-(\zeta/m) \times (t-\tau)} \xi(\tau)$$

$$\langle (v(t))^2 \rangle = e^{-2(\zeta/m) \times t} \langle (v(0))^2 \rangle + \frac{2B}{m^2} \int_0^t d\tau_1 \int_0^t d\tau_2 e^{-(\zeta/m)(2t - \tau_1 - \tau_2)} \delta(\tau_1 - \tau_2)$$

$$\langle (v(t))^2 \rangle = e^{-2(\zeta/m) \times t} \langle (v(0))^2 \rangle + \frac{2B}{m^2} \frac{m}{2\zeta} (1 - e^{-2\zeta/m \times t})$$

$$\langle v^2(\infty) \rangle = \frac{k_B T}{m} \qquad \qquad B = \zeta k_B T$$

### Langevin equation

$$m\ddot{x} = -\zeta \dot{x} + \xi(t) \qquad \qquad \langle \xi(t) \rangle = 0 \\ \langle \xi(t)\xi(t') \rangle = 2\zeta k_B T \delta(t - t')$$

$$v(t) = e^{-(\zeta/m) \times t} v(0) + \frac{1}{m} \int_0^t d\tau e^{-(\zeta/m) \times (t-\tau)} \xi(\tau)$$

$$\begin{array}{l} \text{vel. corr.} \\ \langle v(t)v(0) \rangle = e^{-(\zeta/m) \times t} \langle (v(0))^2 \rangle \longrightarrow 0 \quad \left(t \gg \frac{m}{\zeta}\right) \\ \text{MSD} \\ \langle (\delta x(t))^2 \rangle = \int_0^t ds_1 \int_0^t ds_2 \langle v(s_1)v(s_2) \rangle \quad \rightarrow \partial_t \langle (\delta x(t))^2 \rangle = 2 \int_0^t ds \langle v(t)v(s) \rangle \\ \end{array}$$

HW 1: 1. do this algebra 2. show this explicitly using Langevin simulation

$$= \frac{m^2}{\zeta^2} (1 - e^{-(\zeta/m)t})^2 \left( v_0^2 - \frac{k_B T}{m} \right) + 2 \frac{k_B T}{\zeta} \left( t - \frac{m}{\zeta} (1 - e^{-\zeta/m \times t}) \right) \xrightarrow{t \to \infty} 2Dt$$

$$\rightarrow \int_0^\infty dt \langle v(t)v(0) \rangle = \frac{k_B T}{\zeta} = D = \frac{1}{3} \int_0^\infty dt \langle \mathbf{v}(t) \cdot \mathbf{v}(0) \rangle$$

### Ans 1 Langevin equation

$$m\ddot{x} = -\zeta \dot{x} + \xi(t) \qquad \qquad \langle \xi(t) \rangle = 0 \\ \langle \xi(t)\xi(t') \rangle = 2\zeta k_B T \delta(t - t')$$

$$\begin{aligned} v(t) &= e^{-(\zeta/m) \times t} v(0) + \frac{1}{m} \int_0^t d\tau e^{-(\zeta/m) \times (t-\tau)} \xi(\tau) \\ \langle (\delta x(t))^2 \rangle &= \int_0^t ds_1 \int_0^t ds_2 \langle v(s_1) v(s_2) \rangle \\ &= \int_0^t ds_1 \int_0^t ds_2 e^{-(\zeta/m)(s_1+s_2)} \langle (v(0))^2 \rangle \\ &\quad + \frac{1}{m^2} \int_0^t ds_1 \int_0^t ds_2 \int_0^{s_1} d\tau_1 \int_0^{s_2} d\tau_2 e^{-(\zeta/m)(s_1+s_2-\tau_1-\tau_2)} \langle \xi(\tau_1)\xi(\tau_2) \rangle \\ &= \frac{m^2}{\zeta^2} (1 - e^{-(\zeta/m)t})^2 \langle (v(0))^2 \rangle + \frac{2\zeta k_B T}{m^2} \int_0^t ds_1 \int_0^t ds_2 \int_0^{\min(s_1,s_2)} d\tau e^{-(\zeta/m)(s_1+s_2-2\tau)} \end{aligned}$$

$$=\frac{m^2}{\zeta^2}(1-e^{-(\zeta/m)t})^2\left(v_0^2-\frac{k_BT}{m}\right)+2\frac{k_BT}{\zeta}\left(t-\frac{m}{\zeta}(1-e^{-\zeta/m\times t})\right)\longrightarrow 2Dt$$

Langevin equation (high damping or  $\frac{t}{(m/\zeta)} \gg 1$ )

$$\dot{n}\dot{x} = -\zeta \dot{x} + \xi(t) \qquad \qquad \langle \xi(t) \rangle = 0 \\ \langle \xi(t)\xi(t') \rangle = 2\zeta k_B T \delta(t - t')$$

$$\dot{x}(t) = \xi(t)/\zeta$$

$$x(t) - x(0) = \frac{1}{\zeta} \int_0^t d\tau \xi(\tau)$$

$$\langle (\delta x(t))^2 \rangle = \frac{1}{\zeta^2} \int_0^t d\tau \int_0^t d\tau \int_0^t d\tau' \langle \xi(\tau)\xi(\tau') \rangle$$

$$= \frac{2k_B T}{\zeta} \int_0^t d\tau \int_0^t d\tau' \delta(\tau - \tau')$$

$$= 2Dt$$

Langevin Simulation (at low friction,  $\zeta t/m \ll 1$ : MD)

$$m\ddot{x}_{i} = -\zeta \dot{x}_{i} + F_{i,c}(t) + \Gamma_{i}(t) = F_{i}(t) \qquad F_{i,c}(x_{i}(t)) = -\frac{dU(\{x\})}{dx_{i}}$$
$$\langle \Gamma_{i}(t) \rangle = 0 \qquad \langle \Gamma_{i}(t)\Gamma_{j}(t') \rangle = 2\zeta k_{B}T\delta_{ij}\delta(t-t')$$

Algorithm position:  $x_i(t+h) = x_i(t) + \dot{x}_i(t)h + \frac{F_i(t)}{2m}h^2$ velocity:  $\dot{x}_i(t+h) = \left(1 - \frac{h\zeta}{2m}\right) \left(1 - \frac{h\zeta}{2m} + \left(\frac{h\zeta}{2m}\right)^2\right) \dot{x}_i(t)$  $+ \frac{h}{2m} \left(1 - \frac{h\zeta}{2m} + \left(\frac{h\zeta}{2m}\right)^2\right) \left[F_{i,c}(t+h) + \Gamma_i(t+h) + F_{i,c}(t) + \Gamma_i(t)\right] + \cdots$ 

$$\begin{aligned} x_{i}(t+h) &= x_{i}(t) + \dot{x}_{i}(t)h + \frac{F_{i}(t)}{2m}h^{2} \quad \text{position} & \text{Verlet algorithm} \\ \dot{x}_{i}(t+h) &= \dot{x}_{i}(t) + \dot{x}_{i}(t)h + \frac{F_{i}(t)}{2m}h^{2} \quad \text{velocity} & (\text{derivation}) \\ \dot{x}_{i}(t+h) &= \dot{x}_{i}(t) + \frac{x}{2m}(t) + \frac{F_{i}(t)}{2m}h^{2} \quad \text{velocity} & (\text{derivation}) \\ & \ddot{x}_{i}(t) &= -\frac{\zeta}{m}\dot{x}_{i}(t) + \frac{1}{m}(F_{i,c}(t) + \Gamma_{i}(t)) \\ & \dot{x}_{i}(t) &= -\frac{\zeta}{m}\dot{x}_{i}(t) + \frac{1}{m}(F_{i,c}(t) + \Gamma_{i}(t)) \\ & \dot{F}_{i}(t) &= -\frac{\zeta}{h}(F_{i}(t+h) - F_{i}(t)) \\ & = \frac{1}{h}(-\zeta\dot{x}_{i}(t+h) + F_{i,c}(t+h) + \Gamma_{i}(t+h) + \zeta\dot{x}_{i}(t) - \Gamma_{i}(t)) \\ \dot{x}_{i}(t+h) &= \dot{x}_{i}(t) - \frac{\zeta h}{m}\dot{x}_{i}(t) + \frac{h}{m}(F_{i,c}(t) + \Gamma_{i}(t)) \\ & + \frac{h}{2m}(-\zeta\dot{x}_{i}(t+h) + F_{i,c}(t+h) + \Gamma_{i}(t+h) + \zeta\dot{x}_{i}(t) - F_{i,c}(t) - \Gamma_{i}(t)) \\ (1 + \frac{\zeta h}{2m})\dot{x}_{i}(t+h) &= \left(1 - \frac{\zeta h}{2m}\right)\dot{x}_{i}(t) + \frac{h}{2m}(F_{i,c}(t+h) + \Gamma_{i}(t+h) + F_{i,c}(t) + \Gamma_{i}(t)) \\ \dot{x}_{i}(t+h) &= \left(1 - \frac{h\zeta}{2m}\right)\left(1 - \frac{h\zeta}{2m} + \left(\frac{h\zeta}{2m}\right)^{2}\right)\dot{x}_{i}(t) \\ & + \frac{h}{2m}\left(1 - \frac{h\zeta}{2m} + \left(\frac{h\zeta}{2m}\right)^{2}\right)\left[F_{i,c}(t+h) + \Gamma_{i}(t+h) + F_{i,c}(t) + \Gamma_{i}(t)\right] + \cdots \end{aligned}$$

### Code for low-friction LD

```
main(){
    initialize();
    step=0;
    while(step<stepsim){
        iteration();
        step++;
    }
</pre>
```

```
#include "header.h"
                   #define halfh
                                        h/2.0
                   #define vfact h*(1.0-zeta*halfh)
                   #define ffact
                                        h*halfh
                  #define aux1
                                        halfh*(1.0-h*zeta/2.0)
                  #define aux2
                                        (1.0-h*zeta/2+(h*zeta)*(h*zeta)/4.0)/h
                   extern void rforce(), force(), update();
                   void iteration(){
                     int i;
                     for(i=1;i<=L;i++){</pre>
                        C[i].Dx=vfact*C[i].vx+ffact*C[i].fx;
                        C[i].Dy=vfact*C[i].vy+ffact*C[i].fy;
                        C[i].Dz=vfact*C[i].vz+ffact*C[i].fz;
                        C[i].x=C[i].x+C[i].Dx;
                        C[i].y=C[i].y+C[i].Dy;
                        C[i].z=C[i].z+C[i].Dz;
                      }
                     rforce();
                     force();
                     for(i=1;i<=L;i++){</pre>
                        C[i].vx=aux2*C[i].Dx+aux1*C[i].fx;
                        C[i].vy=aux2*C[i].Dy+aux1*C[i].fy;
                        C[i].vz=aux2*C[i].Dz+aux1*C[i].fz;
                      }
                     record something();
x_i(t+h) = x_i(t) + \dot{x}_i(t)h + \frac{F_i(t)}{2m}h^2
\dot{x}_i(t+h) = \left(1 - \frac{h\zeta}{2m}\right) \left(1 - \frac{h\zeta}{2m} + \left(\frac{h\zeta}{2m}\right)^2\right) \dot{x}_i(t)
        +\frac{h}{2m}\left(1-\frac{h\zeta}{2m}+\left(\frac{h\zeta}{2m}\right)^{2}\right)\left[F_{i,c}(t+h)+\Gamma_{i}(t+h)+F_{i,c}(t)+\Gamma_{i}(t)\right]+O\left(\left(\frac{h\zeta}{2m}\right)^{4}\right)
```

### Code for low-friction LD

```
main(){
    initialize();
    step=0;
    while(step<stepsim){
        iteration();
        step++;
    }
}</pre>
```

$$\xi_{\alpha} = \sqrt{\frac{2\zeta k_B T}{h}} \mathcal{N}(0,1)$$



Langevin Simulation (at high friction,  $\zeta t/m \gg 1$ : BD simulation)

$$\int \dot{\zeta} \dot{x}_{i} = -\zeta \dot{x}_{i} + F_{i,c}(t) + \Gamma_{i}(t) = F_{i}(t) \qquad F_{i,c}(x_{i}(t)) = -\frac{dU(\{x\})}{dx_{i}}$$

$$\longrightarrow \zeta \dot{x}_{i} = F_{i,c}(t) + \Gamma_{i}(t) \qquad \langle \Gamma_{i}(t) \rangle = 0$$

$$\langle \Gamma_{i}(t) \Gamma_{j}(t') \rangle = 2\zeta k_{B} T \delta_{ij} \delta(t - t')$$

#### Algorithm

position:  $x_i(t+h) = x_i(t) + (F_{i,c}(t) + \Gamma_i(t))\frac{h}{\zeta}$   $\zeta = (50 - 100)m\tau_L^{-1}$   $h = 0.02\tau_L$   $P(\Gamma_i) \sim \exp\left(-\frac{\Gamma_i^2}{4\zeta k_B T / h}\right)$ 



$$\zeta \frac{a}{\tau_H} \sim \frac{kT}{a} \quad \tau_H = \frac{\zeta a^2}{k_B T} = \frac{\zeta (\tau_L^2 / m \times \varepsilon)}{k_B T} = \left[ \frac{\zeta (\tau_L / m) \varepsilon}{k_B T} \right] \tau_L$$

Code for high friction LD (BD)

```
main(){
    initialize();
    step=0;
    while(step<stepsim){
        iteration();
        step++;
    }
}</pre>
```



```
void iteration(){
    for(i=1;i<=L;i++){
        C[i].x=C[i].x+C[i].fx*h/zeta;
        C[i].y=C[i].y+C[i].fy*h/zeta;
        C[i].z=C[i].z+C[i].fz*h/zeta;
    }
    rforce();
    force();
    record_something();
}</pre>
```

$$x(t+h) = x(t) + f_x(t)/\zeta \times h$$

```
void rforce(){
  double var;
  var=sqrt(2.0*temp*zeta/h);
  for(i=1;i<=L;i++){
    C[i].fx=var*gasdev(&mseed);
    C[i].fy=var*gasdev(&mseed);
    C[i].fz=var*gasdev(&mseed);
  }
}</pre>
```

 $\xi_{\alpha} = \sqrt{\frac{2\zeta k_B T}{h}} \mathcal{N}(0,1)$ 

# Single particle

$$U_{\rm int}(\vec{r}_1) = 0$$

→translational motion only

# Many particles (Lennard-Jones fluid)



$$U_{\text{int}}(\{\vec{r}_i\}) = \sum_{i < j} \varepsilon \Big( (\sigma / r_{i,j})^{12} - 2(\sigma / r_{i,j})^6 \Big)$$

Alder, B. J. & Wainwright, T. E. Phase transition for a hard sphere system. J. Chem. Phys. 27, 1208–1209 (1957).

### **Project 2**

Simulate and obtain

$$C(t) = \langle \mathbf{V}(t) \cdot \mathbf{V}(0) \rangle / \langle \mathbf{V}^2(0) \rangle$$

$$D(\phi) = \frac{1}{3} \int_0^\infty dt \langle \mathbf{V}(t) \cdot \mathbf{V}(0) \rangle(\phi)$$

and show

 $C(t) \to t^{-3/2}$ 

(hydrodynamic tail)

1.0 -0.15 0.8 -0.300.33 0.35 0.6 0.39 **Ζ(**τ) 0.410.45 0.4 0.48 -0.494 0.505 0.2 0.0 0.1 0.01 10 τ

FIG. 1 (color online). A plot of the velocity autocorrelation function  $Z(\tau)$  versus  $\log \tau$  (symbols are defined in the legend), calculated from one component hard-sphere molecular dynamics simulations of fluids at various volume fractions  $\phi =$  (volume of all the spheres divided by the total system volume). For  $\phi \ge 0.45$  the VAF becomes negative, so in order to expose the long-time behavior, double logarithmic plots of  $|Z(\tau)|$  are needed (see Fig. 2).

and discuss freezing volume fraction

## Dimer →bond stretching



$$U_{\rm int}(\vec{r}_1, \vec{r}_2) = \frac{k_r}{2}(r_{1,2} - a)^2$$

$$r_{1,2} = \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2 + (z_1 - z_2)^2}$$

$$f_{1,x} = -\frac{\partial U}{\partial x_1} = -\frac{dU}{dr_{1,2}} \frac{dr_{1,2}}{dx_1}$$
$$= -k_r(r_{1,2} - a) \frac{(x_1 - x_2)}{r_{1,2}}$$
$$f_{2,x} = -f_{1,x}$$

# Trimer $\rightarrow$ bond stretching, bending $U_{int}(\vec{r_1}, \vec{r_2}, \vec{r_3}) = U_{bond}(\vec{r_1}, \vec{r_2}, \vec{r_3}) + U_{bend}(\vec{r_1}, \vec{r_2}, \vec{r_3})$ $U_{bond}(\vec{r_1}, \vec{r_2}, \vec{r_3}) = \frac{k_r}{2} \left[ (r_{1,2} - a)^2 + (r_{2,3} - a)^2 \right]$ $U_{bend}(\vec{r_1}, \vec{r_2}, \vec{r_3}) = -k_a (\hat{n}_{1,2} \cdot \hat{n}_{2,3}) = -k_a \frac{\vec{r_{1,2}} \cdot \vec{r_{2,3}}}{|\vec{r_1}_2||\vec{r_{2,3}}|} = -k_a \cos\theta \approx k_a \theta^2/2 + \text{const}$

$$f_{1,x} = -\frac{\partial U_{\text{bend}}}{\partial x_1} = -k_a \left( -\frac{(x_3 - x_2)}{|\vec{r}_{1,2}||\vec{r}_{2,3}|} + \frac{\vec{r}_{1,2} \cdot \vec{r}_{2,3}}{|\vec{r}_{1,2}|^2|\vec{r}_{2,3}|} \frac{(x_2 - x_1)}{|\vec{r}_{1,2}|} \right)$$

$$f_{3,x} = -\frac{\partial U_{\text{bend}}}{\partial x_3} = -k_a \left( \frac{(x_2 - x_1)}{|\vec{r}_{1,2}||\vec{r}_{2,3}|} - \frac{\vec{r}_{1,2} \cdot \vec{r}_{2,3}}{|\vec{r}_{1,2}||\vec{r}_{2,3}|^2} \frac{(x_3 - x_2)}{|\vec{r}_{2,3}|} \right)$$

$$f_{2,x} = -\frac{\partial U_{\text{bend}}}{\partial x_2} = -f_{1,x} - f_{3,x}$$

$$\begin{array}{c} \mathbf{a} \\ \mathbf{\theta}_{0} \\ \mathbf{\theta}_{0} \end{array} \qquad U_{\text{int}}(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}) = \sum_{i=1}^{2} \frac{k_{r}}{2} (r_{i,i+1} - a)^{2} + \frac{k_{\theta}}{2} (\theta - \theta_{0})^{2} \end{array}$$

N=4  

$$\pi - \phi$$
 (dihedral angle)

$$U_{\text{int}}(\vec{r}_1, \vec{r}_2, \vec{r}_3, \vec{r}_4) = \sum_{i=1}^{3} \frac{k_r}{2} (r_{i,i+1} - a)^2 + \sum_{i=1}^{2} \frac{k_{\theta}}{2} (\theta_i - \theta_0)^2 + \sum_{n=1,3}^{3} K_{\phi} (1 + \cos(n\phi - \delta))$$

→bond-stretching, bending, torsion

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 $U_{\text{int}}(\{\vec{r}_i\}) = \sum_{i=1}^{N} \frac{k_r}{2} (r_{i,i+1} - a)^2$ 

Gaussian chain (random flight chain) Freely jointed chain  $(k_r \gg 1)$ 

$$U_{\text{int}}(\{\vec{r_i}\}) = \sum_{i=1}^{N} \frac{k_r}{2} (r_{i,i+1} - a)^2 - \sum_{i=1}^{N-2} k_a \hat{r}_{i,i+1} \cdot \hat{r}_{i+1,i+2}$$
  
Semiflexible chain

$$U_{\text{int}}(\{\vec{r}_i\}) = \sum_{i=1}^{N} \frac{k_r}{2} (r_{i,i+1} - a)^2 + \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} \varepsilon \left(\frac{\sigma}{r_{i,j}}\right)^{12}$$

Self-avoiding chain

## Code for simulation



# calc\_force(){ bond(); angle(); torsion(); : LJ(); electrostatic(); }

$$U_{int}(\{\bar{r}_i\}) = \sum_{i=1}^{N} \frac{k_r}{2} (r_{i,i+1} - a)^2 + \left( \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} \left[ \left( \frac{\sigma}{r_{i,j}} \right)^{12} - 2 \left( \frac{\sigma}{r_{i,j}} \right)^6 \right] + \left( \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} \left( \frac{\sigma}{r_{i,j}} \right)^{12} \right) \right]$$
  
attraction (A) repulsion (R)  
A<
$$A \approx R$$
  
$$A \approx R$$







### Collapse of semiflexible polymer in poor solvent

$$U_{\text{int}(\{\vec{r}_i\})=\sum_{i=1}^{N}-1}\frac{k_r}{2}(r_{i,i+1}-a)^2 - \sum_{i=1}^{N-2}k_\theta\hat{r}_{i,i+1}\cdot\hat{r}_{i+1,i+2} + \sum_{i=1}^{N-3}\sum_{j=i+3}^{N}\epsilon_h\left[(\sigma/r_{i,j})^{12} - 2(\sigma/r_{i,j})^6\right]$$







### "Design" biopolymers, ...a protein

$$\begin{split} U_{tot} &= \sum_{bond} K_r \left( r - r_o \right)^2 + \sum_{angle} K_{\theta} \left( \theta - \theta_o \right)^2 + \sum_{torsion} K_{\phi} \left( 1 + \cos\left(n\phi - \delta\right) \right) \\ &+ \sum_{improper} K_{\phi} \left( \phi - \phi_o \right)^2 + \sum_{Urey-Bradley} K_{UB} \left( r_{1,3} - r_{1,3o} \right)^2 + \sum_{torsion} K_{\phi} \left( 1 + \cos\left(n\phi - \delta\right) \right) \\ &+ \sum_{nonbonded} \left\{ \frac{q_i q_j}{4\pi\varepsilon r_{ij}} + \varepsilon_{ij} \left[ \left( \frac{\sigma}{r_{ij}} \right)^{12} - 2 \left( \frac{\sigma}{r_{ij}} \right)^6 \right] \right\} + \sum_{i=1}^{N-1} \sum_{j=i+1}^N \left( \frac{\sigma}{r_{i,j}} \right)^{12} \end{split}$$



### **Project 1**

# Q: Scaling relation of the mean looping time with the length of polymer? (Theory & Simulation ?)



### Non-Markovian Langevin eq. - Memory effect

$$\begin{split} m\dot{v} &= -\zeta v - U'(x) + \xi(t) \\ &-\zeta v(t) \rightarrow -\int_{-\infty}^{t} d\tau K(t-\tau)v(\tau) = -\int_{0}^{\infty} d\tau K(\tau)v(t-\tau) \\ U(x) &= (1/2)m\omega^{2}x^{2} \qquad \dot{x} = p/m \\ &\dot{y} = -m\omega^{2}x - \zeta(p/m) + F_{p}(t) \qquad p(-\infty) = 0 \\ &\dot{x}^{2}\rangle_{eq} = \frac{k_{B}T}{m\omega^{2}} \qquad \dot{y} = -m\omega^{2}x(\tau) + F_{p}(t) \\ \hline p(t) &= \int_{-\infty}^{t} d\tau e^{-(\zeta/m)(t-\tau)}(-m\omega^{2}x(\tau) + F_{p}(\tau)) \\ &\dot{x}(t) &= -\int_{-\infty}^{t} d\tau e^{-(\zeta/m)(t-\tau)}\omega^{2}x(\tau) + \int_{-\infty}^{t} d\tau e^{-(\zeta/m)(t-\tau)}F_{p}(\tau)/m \\ &\dot{x}(t) = -\int_{0}^{\infty} d\tau K(\tau)x(t-\tau) + F_{x}(t) \\ \hline \dot{x}(t) &= -\int_{0}^{\infty} d\tau K(\tau)x(t-\tau) + F_{x}(t) \\ \hline &\dot{y}(t) = -\int_{0}^{\infty} d\tau K(\tau)x(t-\tau) + F_{x}(t) \\ \hline \end{bmatrix}$$

## Ans)

$$\langle F_x(t)F_x(t')\rangle = \langle x^2 \rangle_{eq} K(|t-t'|)$$

$$\langle F_x(t)F_x(t')\rangle = \frac{1}{m^2} \int_{-\infty}^t \int_{-\infty}^{t'} d\tau_1 d\tau_2 e^{-(\zeta/m)(t-\tau_1)} e^{-(\zeta/m)(t'-\tau_2)} \langle F_p(\tau_1)F_p(\tau_2)\rangle$$

$$= \frac{2\zeta k_B T}{m^2} \int_{-\infty}^t \int_{-\infty}^{t'} d\tau_1 d\tau_2 e^{-(\zeta/m)(t+t'-\tau_1-\tau_2)} \delta(\tau_1-\tau_2)$$

$$= \frac{2\zeta k_B T}{m^2} \int_{-\infty}^{\min(t,t')} d\tau e^{-(\zeta/m)(t+t'-2\tau)}$$

$$= \frac{2\zeta k_B T}{m^2} \frac{m}{2\zeta} e^{-(\zeta/m)(t+t'-2\min(t,t'))} = \frac{k_B T}{m} e^{-\zeta|t-t'|/m}$$

### Markovian system of equations

 $\dot{x} = p/m$  $\dot{p} = -m\omega^2 x - \zeta(p/m) + F_p(t)$ 

$$\langle F_p(t)F_p(t')\rangle = 2\zeta k_B T\delta(t-t')$$

## removal of fast variable, reduction of dimension (or projection)

### non-Markovian

 $\dot{x}(t) = -\int_0^\infty d\tau K(\tau) x(t-\tau) + F_x(t)$  $\langle F_x(t)F_x(t')\rangle = \langle x^2 \rangle_{eq} K(|t-t'|)$  $\omega^{2} e^{-\zeta \tau/m}$   $\int_{\zeta \tau/m \gg 1}^{\zeta \tau/m \gg 1}$   $\frac{m\omega^{2}}{\zeta} \delta(\tau)$ Fluctuation-Dissipation theorem (FDT)  $\frac{k_B T}{m} e^{-\zeta |t-t'|/m} \xrightarrow{\qquad \qquad } \frac{2k_B T}{\zeta |t-t'|/m \gg 1} \delta(t-t')$  $\dot{x}(t) = -m\omega^2 x(t)/\zeta + \sqrt{2D\eta(t)}$ Markovian

$$\frac{\partial \mathbf{a}(t)}{\partial t} = \mathcal{L} \cdot \mathbf{a}(t)$$

Method of projection operator (Mori-Zwanzig formalism)

$$\mathcal{L} = \mathbf{P}\mathcal{L} + (1 - \mathbf{P})\mathcal{L}$$
$$e^{t\mathcal{L}} = e^{t(1 - \mathbf{P})\mathcal{L}} + \int_0^t ds e^{(t - s)\mathcal{L}} \mathbf{P}\mathcal{L} e^{t(1 - \mathbf{P})\mathcal{L}}$$

$$\frac{\partial A(t)}{\partial t} = i\Omega A(t) - \int_0^t ds K(s) \cdot A(t-s) + F(t)$$

$$\langle F(t)F^*(t')\rangle = K(t-t')\cdot\langle AA^*\rangle_{eq}$$

## **Operator algebra**

$$e^{t\mathcal{L}} = e^{t(1-\mathbf{P})\mathcal{L}} + \int_0^t ds e^{(t-s)\mathcal{L}} \mathbf{P}\mathcal{L}e^{t(1-\mathbf{P})\mathcal{L}}$$

$$\begin{split} [z-(A+B)]^{-1} &= \{(z-A)[1-(z-A)^{-1}B]\}^{-1} \\ &= [1-(z-A)^{-1}B]^{-1}(z-A)^{-1} \\ &= [1+(z-A)^{-1}B+(z-A)^{-1}B(z-A)^{-1}B+\cdots](z-A)^{-1} \\ &= (z-A)^{-1}+(z-A)^{-1}B(z-A)^{-1}+(z-A)^{-1}B(z-A)^{-1}B(z-A)^{-1}+\cdots \\ &= (z-A)^{-1}+\{(z-A)^{-1}+(z-A)^{-1}B(z-A)^{-1}+\cdots\}B(z-A)^{-1} \\ &= (z-A)^{-1}+[z-(A+B)]^{-1}B(z-A)^{-1} \\ &= e^{t(A+B)} = e^{tA} + \int_0^t ds e^{(t-s)(A+B)}Be^{tA} \end{split}$$

# Fokker-Planck equation

**Continuity equation** in phase space  $\partial_t \rho(\mathbf{x}, t) + \nabla_{\mathbf{x}} \cdot (\dot{\mathbf{x}} \rho(\mathbf{x}, t)) = 0$ 

$$\begin{split} \frac{\partial f}{\partial t} &+ \frac{\partial}{\partial \Gamma} (\dot{\Gamma} f) = 0 \\ \frac{\partial f}{\partial t} &+ \dot{\Gamma} \frac{\partial f}{\partial \Gamma} + f \frac{\partial \dot{\Gamma}}{\partial \Gamma} = 0 \\ \frac{\partial f}{\partial t} &+ \dot{\Gamma} \frac{\partial f}{\partial \Gamma} + f \frac{\partial \dot{\Gamma}}{\partial \Gamma} = 0 \\ \frac{\partial f}{\partial t} &= 0 \\ \frac{\partial f}{$$

### Liouville theorem

Phase space density is constant along the dynamic trajectory in phase space

$$\frac{df}{dt} = \frac{\partial f}{\partial t} + \dot{\Gamma} \cdot \frac{\partial f}{\partial \Gamma} = 0$$

### **Liouville equation**

$$\frac{df(\{q\},\{p\},t)}{dt} = \frac{\partial f}{\partial t} + \sum_{i} \frac{\partial f}{\partial q_{i}} \frac{dq_{i}}{dt} + \sum_{i} \frac{\partial f}{\partial p_{i}} \frac{dp_{i}}{dt} = 0$$

• 
$$(\{q\},\{p\})[=(\vec{q}_1,\vec{q}_2,\ldots,\vec{q}_N,\vec{p}_1,\vec{p}_2,\ldots,\vec{p}_N)]$$

 $\partial_t f = -\mathcal{L} f$ 

$$f(\Gamma, t) = e^{-\mathcal{L}t} f(\Gamma, 0)$$
Fokker-Planck equation 
$$\begin{array}{l} \mathbf{a}(t) \longrightarrow \rho(\mathbf{a}, t) \\ \begin{array}{c} \mathsf{stochastic} \\ \mathsf{variable} \end{array} \\ \partial_t \mathbf{a}(t) = \mathbf{v}(\mathbf{a}) + \mathbf{F}(t) \\ \partial_t \rho(\mathbf{a}, t) + \partial_{\mathbf{a}} \cdot (\dot{\mathbf{a}}\rho(\mathbf{a}, t)) = 0 \end{array} \\ \left\langle \mathbf{F}(t) \right\rangle = 0 \quad \left\langle \mathbf{F}(t) \mathbf{F}(t') \right\rangle = 2 \mathbf{B} \delta(t - t') \\ \begin{array}{c} \partial_t \rho(\mathbf{a}, t) + \partial_{\mathbf{a}} \cdot (\dot{\mathbf{a}}\rho(\mathbf{a}, t)) = 0 \end{array} \\ \end{array}$$

$$\partial_{t}\rho(\mathbf{a},t) + \partial_{\mathbf{a}} \cdot (\mathbf{v}(\mathbf{a})\rho(\mathbf{a},t) + \mathbf{F}(t)\rho(\mathbf{a},t)) = 0$$
  
$$\partial_{t}\rho(\mathbf{a},t) + \mathcal{L}\rho(\mathbf{a},t) = -\partial_{\mathbf{a}} \cdot (\mathbf{F}(t)\rho(\mathbf{a},t))$$
  
$$\rho(\mathbf{a},t) = e^{-\mathcal{L}t}\rho(\mathbf{a},0) - \int_{0}^{t} d\tau e^{-\mathcal{L}(t-\tau)}\partial_{\mathbf{a}} \cdot (\mathbf{F}(\tau)\rho(\mathbf{a},\tau))$$

$$\partial_t \overline{\rho}(\mathbf{a},t) + \mathcal{L}\overline{\rho}(\mathbf{a},t) = \int_0^t d\tau e^{-\mathcal{L}(t-\tau)} \partial_\mathbf{a} \cdot \overline{\mathbf{F}(t)\mathbf{F}(\tau)} \cdot \partial_\mathbf{a}(\overline{\rho}(\mathbf{a})) = \partial_\mathbf{a} \cdot \mathbf{B} \cdot \partial_\mathbf{a}\overline{\rho}(\mathbf{a},t)$$

$$\partial_t \overline{\rho}(\mathbf{a}, t) = \frac{\partial}{\partial \mathbf{a}} \cdot \mathbf{B} \cdot \frac{\partial}{\partial \mathbf{a}} \overline{\rho}(\mathbf{a}, t) - \frac{\partial}{\partial \mathbf{a}} \cdot (\mathbf{v}(\mathbf{a}, t) \overline{\rho}(\mathbf{a}, t)) \qquad \frac{\partial_t \overline{\rho}}{\partial t} = \mathcal{L}_{FP} \overline{\rho}$$

Fokker Planck equation  $(x, p) \longrightarrow \rho(x, p, t)$ 

$$m\ddot{x} = -\zeta \dot{x} - \frac{dU(x)}{dx} + \xi(t) \qquad \begin{aligned} \dot{x} &= p/m \\ \dot{p} &= -\zeta(p/m) - dU(x)/dx + \xi(t) \end{aligned}$$

 $\partial_t \rho + \partial_x (\dot{x}\rho) + \partial_p (\dot{p}\rho) = 0$  : continuity equation

$$\partial_{t}\rho + \partial_{x}(p/m \times \rho) + \partial_{p}(-\zeta(p/m)\rho - (dU(x)/dx)\rho) = -\partial_{p}(\xi(t)\rho)$$

$$\partial_{t}\rho + \mathcal{L}\rho = -\partial_{p}(\xi(t)\rho)$$

$$\overline{\xi(t)\xi(\tau)} = 2\zeta k_{B}T\delta(t-\tau)$$

Klein-Kramers eqn.

Fokker-Planck equation

$$x \longrightarrow \rho(x,t)$$

$$\begin{split} \dot{x} &= -\frac{1}{\zeta} \frac{dU(x)}{dx} + \frac{\xi(t)}{\zeta} \\ \partial_t \rho + \partial_x (\dot{x}\rho) &= 0 \quad : \text{ continuity equation} \end{split}$$

$$\begin{split} \partial_t \rho &= \frac{k_B T}{\zeta} \partial_x^2 \rho + \partial_x \left( \frac{1}{\zeta} \frac{dU(x)}{dx} \rho \right) \\ \partial_t \rho &= D \frac{\partial^2 \rho}{\partial x^2} + \frac{\partial}{\partial x} \left( \frac{U'(x)}{\zeta} \rho \right) \\ \end{split}$$
Smoluchowski equation

$$\partial_t \rho = D \partial_x (\partial_x + \beta U'(x)) \rho = -\partial_x j$$

 $j = j_{\text{diff}} + j_{\text{adv}}$   $j_{\text{diff}} = -D\partial_x \rho$  $j_{\text{adv}} = v\rho$ 

## SUMMARY of Fokker-Planck eqn.

$$m\ddot{x} = -\zeta \dot{x} - \frac{dU(x)}{dx} + \xi(t) \longrightarrow \rho(x, p, t)$$

#### Klein-Kramers eqn.

$$\partial_t \overline{\rho} = \zeta k_B T \partial_p^2 \overline{\rho} + \partial_p \left[ \left( \frac{\zeta p}{m} + \frac{dU(x)}{dx} \right) \overline{\rho} \right] - \partial_x \left( \frac{p}{m} \overline{\rho} \right)$$

$$\dot{x} = -\frac{1}{\zeta} \frac{dU(x)}{dx} + \frac{\xi(t)}{\zeta} \longrightarrow \rho(x,t)$$

#### **Smoluchowski equation**

$$\partial_t \rho = D \frac{\partial^2 \rho}{\partial x^2} + \frac{\partial}{\partial x} \left( \frac{U'(x)}{\zeta} \rho \right)_{40}$$

Survival Probability, S(t)First Passage time distribution,  $P_{\text{FPT}}(t)$ Mean first passage time,  $\tau = \int_0^\infty t P_{\text{FPT}}(t) dt$ Kramers Escape Rate Theory

$$P_{\rm FPT}(t) = -\frac{dS(t)}{dt}$$
$$S(t) = 1 - \int_0^t d\tau P_{\rm FPT}(\tau) \qquad S(0) = 1 \qquad S(\infty) = 0$$

$$\tau = \int_0^\infty t P_{\rm FPT}(t) dt = \int_0^\infty S(t) dt$$

$$\begin{split} \partial_t P(\mathbf{a},t;\mathbf{a}_0) &= \mathcal{L}_{FP} P(\mathbf{a},t;\mathbf{a}_0) \\ S(t;\mathbf{a}_0) &= \int_V d\mathbf{a} P(\mathbf{a},t;\mathbf{a}_0) \\ &= \int_0^\infty dt S(t;\mathbf{a}_0) \\ &= \int_0^\infty dt \int_V d\mathbf{a} e^{i\mathcal{L}_{FP}} \delta(\mathbf{a}-\mathbf{a}_0) \\ &= \int_0^\infty dt \int_V d\mathbf{a} \delta(\mathbf{a}-\mathbf{a}_0) \left( e^{i\mathcal{L}_{FP}^\dagger} 1 \right) \\ &= \int_V d\mathbf{a} \delta(\mathbf{a}-\mathbf{a}_0) \left( \int_0^\infty dt \left( e^{i\mathcal{L}_{FP}^\dagger} 1 \right) \right) \\ \end{split}$$

$$\mathcal{L}_{FP}^{\dagger}(\mathbf{a}_{0}) = -1$$

$$\mathcal{L}_{FP}^{\dagger} = De^{\beta U(x)} \partial_{x} e^{-\beta U(x)} \partial_{x} = D(\partial_{x}^{2} - \beta U'(x) \partial_{x})$$

$$\tau(x) = \frac{1}{D} \int_{x}^{b} dy e^{\beta U(y)} \int_{a}^{y} dz e^{-\beta U(z)}$$

$$ref. b.$$

$$U(x) \approx U(x_{ts}) - \frac{1}{2}m\omega_{ts}^{2}(x - x_{ts})^{2}$$

$$U(x) \approx U(x_{0}) + \frac{1}{2}m\omega_{0}^{2}(x - x_{0})^{2}$$

$$\tau_{KR} = \frac{2\pi k_{B}T}{Dm\omega_{ts}\omega_{0}} e^{\beta \delta U^{\frac{3}{4}}}$$

### **Kramers Rate**



$$\begin{aligned} \text{Kramers equation (high friction)} \qquad \partial_{t\rho} &= D\partial_{x}(\partial_{x} + \beta U'(x))\rho = -\partial_{x}j \\ j &= -D(\partial_{x} + \beta U'(x))\rho = -De^{-\beta U(x)}\partial_{x}e^{\beta U(x)}\rho \\ &-\frac{j}{D}\int_{x}^{b}dxe^{\beta U(x)} = e^{\beta U(b)}\rho(b) - e^{\beta U(x)}\rho(x) \\ &\frac{j}{D}\int_{a}^{x}dye^{-\beta U(y)}\int_{y}^{b}dze^{\beta U(z)} &= \int_{a}^{x}dx\rho(x) = N \\ j &= N/\tau \\ & \delta U^{\dagger}/k_{B}T \gg 1 \\ \tau &= \frac{1}{D}\int_{a}^{x}dye^{-\beta U(y)}\int_{y}^{b}dze^{\beta U(z)} \rightarrow \frac{2\pi k_{B}T}{Dm\omega_{ts}\omega_{0}}e^{\beta\delta U^{\dagger}} \\ k(=\tau^{-1}) \\ \text{flux-over-population} \end{aligned} \qquad \begin{aligned} D &= \frac{k_{B}T}{\zeta} \\ &\zeta &= m\gamma \end{aligned}$$



$$k_{\rightarrow} = \kappa e^{-\beta \Delta G_{\rightarrow}^{\ddagger}}$$
$$k_{\leftarrow} = \kappa e^{-\beta \Delta G_{\leftarrow}^{\ddagger}}$$

$$K_{eq} = \frac{k_{\rightarrow}}{k_{\leftarrow}} = e^{-\beta\Delta G}$$





Separation of time scale (or thermal equil. at A) should be ensured  $\delta U^{\ddagger}/k_BT\gg 1$ 

#### Klein-Kramers eqn.

$$\begin{split} \partial_t \rho &= \underbrace{-(p/m)\partial_x \rho + U'(x)\partial_p \rho}_{-\mathcal{L}_o \rho} + \underbrace{\zeta k_B T \partial_p ((p/mk_B T)\rho + \partial_p \rho)}_{\zeta k_B T \partial_p \rho_{eq} \partial_p (\rho/\rho_{eq})} \\ &= \frac{-\mathcal{L}_o \rho}{(2\pi)^2 (2m+U(x))} \\ \rho_{eq} &= e^{-(\frac{p^2}{2m} + U(x))/k_B T}/Q \\ g(E;t) &= \int dx \int dp \delta(H(x,p) - E)\rho(x,p;t) \\ \partial_t g(E,t) &= \frac{\partial}{\partial E} D(E)g_{eq}(E) \frac{\partial}{\partial E} \frac{g(E,t)}{g_{eq}(E)} \quad (\mathcal{L}_o H = 0) \\ \text{cf. } \partial_t \rho(x,t) &= \partial_x D(x)e^{-\beta U(x)}\partial_x e^{\beta U(x)}\rho(x,t) \\ \tau(x) &= \int_x^b dy \frac{e^{\beta U(y)}}{D(y)} \int_a^y dz e^{-\beta U(z)} \\ \tau(E) &= \int_E^{E_C} dE' \frac{1}{D(E')g_{eq}(E')} \int_0^{E'} dEg_{eq}(E) \\ &= \frac{2\pi mk_B T}{\zeta} \frac{1}{\omega_0 I(E_C)} e^{\beta E_C} \longrightarrow k_{KR}^{\text{VLD}} = \frac{\omega_0}{2\pi} \frac{\gamma I(E_{ts})}{k_B T} e^{-\beta \delta U^{\ddagger}} \end{split}$$

## **Extension of Kramers' Theory to Multi-dimension**

J. S. Langer Ann. Phys. (1969), 54, 258

$$k = \frac{\lambda_{+}}{2\pi} \left[ \frac{\det F^{(A)}}{\left|\det F^{(S)}\right|} \right]^{1/2} \exp\left(-\beta F^{\ddagger}(f)\right) \qquad F \approx F^{S,A} + \frac{1}{2} \sum_{i,j} \frac{\partial^{2} F^{S,A}}{\partial \eta_{i} \partial \eta_{j}} (\eta_{i} - \eta_{i}^{S,A})(\eta_{j} - \eta_{j}^{S,A})$$

e.g. Hyeon, *BKCS* (2012) 33, 897

$$F(x,y) = -F^{\ddagger} \left[ 2\left(\frac{x}{x^{\ddagger}}\right)^3 + 3\left(\frac{x}{x^{\ddagger}}\right)^2 \right] - \kappa \left[ \left(\frac{x}{x^{\ddagger}}\right) - b \right] y^2$$

$$H(x, y, p_x, p_y) = \frac{p_x^2}{2m} + \frac{p_y^2}{2m} + F(x, y)$$

$$\dot{x} = \frac{\partial H}{\partial p_x} \qquad \dot{y} = \frac{\partial H}{\partial p_y}$$
$$\dot{p}_x = -m\zeta_{xx}p_x - \frac{\partial F}{\partial x} = -\zeta_{xx}\frac{\partial H}{\partial p_x} - \frac{\partial H}{\partial x}$$
$$\dot{p}_y = -m\zeta_{yy}p_y - \frac{\partial F}{\partial y} = -\zeta_{yy}\frac{\partial H}{\partial p_y} - \frac{\partial H}{\partial y}$$

$$\begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{p}_{x} \\ \dot{p}_{y} \end{pmatrix} = - \begin{pmatrix} 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \\ 1 & 0 & \zeta_{xx} & 0 \\ 0 & 1 & 0 & \zeta_{yy} \end{pmatrix} \begin{pmatrix} \partial H/\partial x \\ \partial H/\partial p_{x} \\ \partial H/\partial p_{y} \end{pmatrix} e^{S,A} = \begin{pmatrix} \mp 6F^{\ddagger}/(x^{\ddagger})^{2} & 0 & 0 & 0 \\ 0 & 0 & -4!(2b+d,\mp\exists) & 0 & 0 \\ 0 & 0 & 0 & 1! \\ 1 & 0 & m\gamma_{xx} & 0 \\ 0 & 0 & 1/m \end{pmatrix} \\ \lambda_{+} = -\frac{\zeta_{xx}}{2m} + \sqrt{\left(\frac{\zeta_{xx}}{2m}\right)^{2} + \frac{6F^{\ddagger}}{m(x^{\ddagger})^{2}}}$$

Another important condition for Kramers' theory



"The saddle point" should be well defined.

Hyeon, BKCS (2012) 33, 897

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## **Diffusion in a rough potential**

**Robert Zwanzig** 

$$\begin{split} \tau &= \frac{1}{D} \int_{a}^{x} dy e^{-\beta U(y)} \int_{y}^{b} dz e^{\beta U(z)} \underbrace{ \begin{bmatrix} \psi_{y} \\ \psi_{y} \\$$

V(x)

$$D \to D^* = D \langle e^{-\beta \delta U} \rangle^{-1} \langle e^{+\beta \delta U} \rangle^{-1} \approx D e^{-\beta^2 \langle (\delta U)^2 \rangle}$$

$$D^* = De^{-(\varepsilon/k_B T)^2}$$

$$k = \frac{D^* m \omega_{ts} \omega_b}{2\pi k_B T} e^{-\delta F^{\ddagger}/k_B T}$$

$$\mathbf{x} = \mathbf{x}_{ts} = \frac{D m \omega_{ts} \omega_b}{2\pi k_B T} e^{-\delta F^{\ddagger}/k_B T} e^{-\varepsilon^2/(k_B T)^2}$$

$$\mathbf{F}(\mathbf{x}) \quad \mathbf{NBA} = \mathbf{x} = \mathbf{UBA}$$

#### Dynamical processes in the presence of sink - Wilemski-Fixman formalism

$$\begin{aligned} \frac{\partial \psi(\{\mathbf{r}_i\}, t)}{\partial t} &= \mathcal{L}(\{\mathbf{r}_i\})\psi(\{\mathbf{r}_i\}, t) - k\mathcal{S}(\{\mathbf{r}_i\})\psi(\{\mathbf{r}_i\}, t) \\ \frac{\partial \psi(\{\mathbf{r}_i\}, t)}{\partial t} &= \mathcal{L}(\{\mathbf{r}_i\})\psi(\{\mathbf{r}_i\}, t) - k\mathcal{S}(\{\mathbf{r}_i\})\psi(\{\mathbf{r}_i\}, t) \\ \tilde{\psi}(\{\mathbf{r}_i\}, z) &= (z - \mathcal{L}(\{\mathbf{r}_i\}) + k\mathcal{S}(\{\mathbf{r}_i\}))^{-1}\psi(\{\mathbf{r}_i\}, 0) \\ &= \left(1 - \frac{1}{z - \mathcal{L}(\{\mathbf{r}_i\})}k\mathcal{S}(\{\mathbf{r}_i\}) + \cdots\right) \frac{1}{z - \mathcal{L}(\{\mathbf{r}_i\})}\psi(\{\mathbf{r}_i\}, 0) \\ &= \frac{1}{z - \mathcal{L}(\{\mathbf{r}_i\})}\psi(0) - \frac{1}{z - \mathcal{L}(\{\mathbf{r}_i\})}k\mathcal{S}(\{\mathbf{r}_i\})\tilde{\psi}(\{\mathbf{r}_i\}, z) \\ \psi(\{\mathbf{r}_i\}, t) &= e^{t\mathcal{L}}\psi(0) - k\int_0^t d\tau e^{(t - \tau)\mathcal{L}(\{\mathbf{r}_i\})}\mathcal{S}(\{\mathbf{r}_i\})\psi(\{\mathbf{r}_i\}, \tau) \\ &\quad \text{cf. } e^{t(A+B)} &= e^{tA} + \int_0^t ds e^{(t-s)(A+B)}Be^{tA} \\ &= e^{-t\mathcal{L}}\psi(0) - k\int_0^t d\tau \int d\{\mathbf{r}_i'\} \underbrace{[e^{(t-\tau)\mathcal{L}(\{\mathbf{r}_i\})}\delta(\{\mathbf{r}_i\} - \{\mathbf{r}_i'\})]}{\mathcal{S}(\{\mathbf{r}_i\})\psi(\{\mathbf{r}_i'\}, \tau)} \\ &= \psi_{eq}(\{\mathbf{r}_i\}) - k\int_0^t d\tau \int d\{\mathbf{r}_i'\}\mathcal{G}(\{\mathbf{r}_i\}, t) |\{\mathbf{r}_i'\}, \tau)\mathcal{S}(\{\mathbf{r}_i'\})\psi(\{\mathbf{r}_i'\}, \tau) \end{aligned}$$

$$\begin{split} \psi(\{\mathbf{r}_i\},t) &= \psi_{eq}(\{\mathbf{r}_i\}) - k \int_0^t d\tau \int d\{\mathbf{r}_i\} \mathcal{G}(\{\mathbf{r}_i\},t|\{\mathbf{r}_i'\},\tau) \mathcal{S}(\{\mathbf{r}_i'\})\psi(\{\mathbf{r}_i'\},\tau) \\ & \int f d\{\mathbf{r}_i\} \mathcal{S}(\{\mathbf{r}_i\}) \qquad \mu(t) \equiv \int d\{\mathbf{r}_i\} \mathcal{S}(\{\mathbf{r}_i\})\psi(\{\mathbf{r}_i\},t) \\ \mu(t) &= \mu_{eq} - k \int_0^t d\tau \int d\{\mathbf{r}_i\} \int d\{\mathbf{r}_i'\} \mathcal{S}(\{\mathbf{r}_i\}) \mathcal{G}(\{\mathbf{r}_i\},t|\{\mathbf{r}_i'\},\tau) \mathcal{S}(\{\mathbf{r}_i'\})\psi(\{\mathbf{r}_i'\},\tau) \\ & \int \frac{\psi(\{\mathbf{r}_i'\},t)}{\psi_{eq}(\{\mathbf{r}_i'\})} \approx \frac{\int d\{\mathbf{r}_i'\} \mathcal{S}(\{\mathbf{r}_i'\})\psi(\{\mathbf{r}_i'\},t)}{\int d\{\mathbf{r}_i'\} \mathcal{S}(\{\mathbf{r}_i'\})\psi_{eq}(\{\mathbf{r}_i'\})} = \frac{\mu(t)}{\mu_{eq}} \\ & \int d(\mathbf{r}_i) \int d\{\mathbf{r}_i'\} \mathcal{S}(\{\mathbf{r}_i'\})\psi_{eq}(\{\mathbf{r}_i'\})} = \frac{\mu(t)}{\mu_{eq}} \\ \mu(t) \approx \mu_{eq} - k \int_0^t d\tau \left[ \int d\{\mathbf{r}_i\} \int d\{\mathbf{r}_i'\} \mathcal{S}(\{\mathbf{r}_i\}) \mathcal{G}(\{\mathbf{r}_i\},t|\{\mathbf{r}_i'\},\tau) \mathcal{S}(\{\mathbf{r}_i'\})\psi_{eq}(\{\mathbf{r}_i'\})} \right] \\ & = C(t,\tau) \\ & \Gamma(t,\tau) = C(t-\tau) \\ \mu(t) \approx \mu_{eq} - \frac{k}{\mu_{eq}} \int d\tau C(t-\tau) \mu(\tau) \end{split}$$

$$\left| \mu(t) \approx \mu_{eq} - \frac{k}{\mu_{eq}} \int d\tau C(t-\tau) \mu(\tau) \right| \longrightarrow \tilde{\mu}(z) = z^{-1} \left( 1 + \frac{k}{\mu_{eq}} \tilde{C}(z) \right)^{-1} \mu_{eq}$$

Our objective is to compute **mfpt** 

$$\begin{aligned} \langle t \rangle &= \int_{0}^{\infty} dt \phi(t) \\ & \oint \phi(t) = \int d\{\mathbf{r}_{i}\} \psi(\{\mathbf{r}_{i}\}, t) \\ & \frac{\partial \psi(\{\mathbf{r}_{i}\}, t)}{\partial t} = \mathcal{L}(\{\mathbf{r}_{i}\}) \psi(\{\mathbf{r}_{i}\}, t) - k\mathcal{S}(\{\mathbf{r}_{i}\}) \psi(\{\mathbf{r}_{i}\}, t) \\ & \frac{\partial \phi(t)}{\partial t} = -k\mu(t) \longrightarrow \tilde{\phi}(z) = z^{-1}(1 - k\tilde{\mu}(z)) \end{aligned}$$

$$\begin{aligned} \langle t \rangle &= \int_0^\infty dt \phi(t) = \lim_{z \to 0} \tilde{\phi}(z) = \lim_{z \to 0} (1 - k\tilde{\mu}(z)) \left( 1 + \frac{k}{\mu_{eq}} \tilde{C}(z) \right) \frac{\tilde{\mu}(z)}{\mu_{eq}} \\ &= \lim_{z \to 0} \left( 1 + \frac{k}{\mu_{eq}} \tilde{C}(z) - k \underbrace{\tilde{\mu}(z) \left( 1 + \frac{k}{\mu_{eq}} \tilde{C}(z) \right)}_{\mu_{eq}/z} \right) \frac{\tilde{\mu}(z)}{\mu_{eq}} \end{aligned}$$

$$\begin{split} \langle t \rangle &= \int_{0}^{\infty} dt \phi(t) = \lim_{z \to 0} \tilde{\phi}(z) = \lim_{z \to 0} (1 - k\tilde{\mu}(z)) \left( 1 + \frac{k}{\mu_{eq}} \tilde{C}(z) \right) \frac{\tilde{\mu}(z)}{\mu_{eq}} \\ &= \lim_{z \to 0} \left( 1 + \frac{k}{\mu_{eq}} \tilde{C}(z) - k \tilde{\mu}(z) \left( 1 + \frac{k}{\mu_{eq}} \tilde{C}(z) \right) \right) \frac{\tilde{\mu}(z)}{\mu_{eq}} \\ &= \lim_{z \to 0} \left( 1 + \frac{k}{\mu_{eq}} \left( \tilde{C}(z) - \frac{\mu_{eq}^2}{z} \right) \right) \frac{\tilde{\mu}(z)}{\mu_{eq}} \\ &= \lim_{z \to 0} \left( 1 + \frac{k}{\mu_{eq}} \left( \tilde{C}(z) - \frac{\mu_{eq}^2}{z} \right) \right) \frac{\tilde{\mu}(z)}{\mu_{eq}} \\ &\langle t \rangle = \frac{1}{k\mu_{eq}} + \int_{0}^{\infty} dt \left( \frac{C(t)}{\mu_{eq}^2} - 1 \right) \\ C(t) &= \int d\{\mathbf{r}_i\} \int d\{\mathbf{r}_i'\} \mathcal{S}(\{\mathbf{r}_i\}) \mathcal{G}(\{\mathbf{r}_i\}, t | \{\mathbf{r}_i'\}, \tau) \mathcal{S}(\{\mathbf{r}_i'\}) \psi_{eq}(\{\mathbf{r}_i'\}) \to C(\infty) = \mu_{eq}^2 \end{split}$$

$$\langle t \rangle = \frac{1}{k\mu_{eq}} + \int_0^\infty dt \left(\frac{C(t)}{C(\infty)} - 1\right)$$

## Polymer looping time from WF formalism

$$\begin{aligned} \langle t \rangle &= \frac{1}{k\mu_{eq}} + \int_0^\infty dt \left( \frac{C(t)}{C(\infty)} - 1 \right) \xrightarrow{k \to \infty} \langle t \rangle = \int_0^\infty dt \left( \frac{C(t)}{C(\infty)} - 1 \right) \\ & \mathcal{S}(\{\mathbf{r}_i\}) = \frac{\delta(r - \sigma)}{4\pi\sigma^2} \\ & C(t) = \int d\{\mathbf{r}_i\} \int d\{\mathbf{r}'_i\} \mathcal{S}(\{\mathbf{r}_i\}) \mathcal{G}(\{\mathbf{r}_i\}, t | \{\mathbf{r}'_i\}, \tau) \mathcal{S}(\{\mathbf{r}'_i\}) \psi_{eq}(\{\mathbf{r}'_i\}) \\ & \int \left( \prod_{i=1}^{N*} d\mathbf{r}_i \right) \mathcal{G}(\{\mathbf{r}_i\}, t | \{\mathbf{r}'_i\}, 0) \equiv G(r, t | r_0, 0) \end{aligned}$$

 $C(t) = G(\sigma, t | \sigma, 0)$ : returning prob. to r= $\sigma$  after time t

$$\langle t \rangle = \int_0^\infty dt \left( \frac{G(\sigma, t | \sigma, 0)}{P_{loop}(\sigma)} - 1 \right)$$

### **Dynamical disorder: Passage through a fluctuating bottleneck**

Robert Zwanzig Laboratory of Chemical Physics, Building 2, National Institute of Diabetes and Digestive and Kidney Diseases, National Institutes of Health, Bethesda Maryland 20892

J. Chem. Phys. (1992) 97, 3587

Kinetics from disordered systems: Binding kinetics of CO to myoglobin in 80s by Frauenfelder & colleagues

 $k \sim \eta^{-\kappa}$  (solvent viscosity)  $\kappa = 0.4 - 0.8$  ?

Non-exponential (power-law) binding kinetics,  $\Sigma(t)$ 

Fluctuating bottleneck model - Zwanzig (1992) JCP.



$$\zeta \partial_t x = -\partial_x U_{\text{eff}}(x;r) + F_x(t)$$
$$\partial_t r = -\lambda r + F_r(t)$$

Binding rate ~ kr<sup>2</sup>





$$\frac{dC}{dt} = -K(r)C \qquad K(r) = kr^2 \partial_t r = -\lambda r + F_r(t) \qquad \langle r^2 \rangle_{eq} = \theta$$

$$\lambda \to \infty$$
  $kr^2 \to k\theta$   
 $C(t) = e^{-k\theta t}$ 

$$\lambda \to 0$$
  

$$C(t) \sim \int_0^\infty dr e^{-kr^2 t} P(r) \sim \int_0^\infty dr e^{-kr^2 t} e^{-r^2/2\theta}$$
  

$$\sim (1 + 2k\theta t)^{-1/2}$$



$$\begin{aligned} \zeta \partial_t x &= -\partial_x U_{\text{eff}}(x;r) + F_x(t) & \langle F_x(t)F_x(t') \rangle = 2\zeta k_B T \delta(t-t') \\ \partial_t r &= -\lambda r + F_r(t) & \langle F_r(t)F_r(t') \rangle = 2B\delta(t-t') \\ & \langle r^2 \rangle_{eq} = \theta \end{aligned}$$

1. Determine the noise strength of  $F_r(t)$  B = ? $r(t) = e^{-\lambda t} r(0) + \int_0^t d\tau e^{-\lambda(t-\tau)} F_r(\tau)$  $\langle r^2(t) \rangle = e^{-2\lambda t} \langle r^2(0) \rangle + 2B \int_0^t d\tau_1 \int_0^t d\tau_2 e^{-\lambda(2t-\tau_1-\tau_2)} \delta(\tau_1-\tau_2)$ •  $B = \lambda \theta$  $\partial_t \overline{\rho} = \mathcal{L}_x \overline{\rho} + \mathcal{L}_r \overline{\rho}$ 2. Obtain the Fokker Planck eqn.  $\partial_t \rho + \partial_x (\dot{x}\rho) + \partial_r (\dot{r}\rho) = 0$  $\partial_t \rho + (\mathcal{L}_x^o + \mathcal{L}_x^o)\rho + \partial_x (F_x(t)/\zeta \times \rho) + \partial_r (F_r(t)\rho) = 0$  $\rho(x,r,t) = e^{-\mathcal{L}^{o}t} - \int_{0}^{t} d\tau e^{\mathcal{L}^{o}(t-\tau)} \left[ \partial_{x} (F_{x}(\tau)/\zeta \times \rho(\tau)) + \partial_{r} (F_{r}(\tau)\rho(\tau)) \right]$  $\partial_t \overline{\rho} = D \partial_x (\partial_x + \beta U'(x)) \overline{\rho} + \lambda \theta \partial_r (\partial_r + r/\theta) \overline{\rho}$ 

$$\begin{aligned} \zeta \partial_t x &= -\partial_x U_{\text{eff}}(x;r) + F_x(t) & \langle F_x(t)F_x(t') \rangle = 2\zeta k_B T \delta(t-t') \\ \partial_t r &= -\lambda r + F_r(t) & \langle F_r(t)F_r(t') \rangle = 2B\delta(t-t') \\ & \langle r^2 \rangle_{eq} = \theta \end{aligned}$$

$$\partial_{t}\overline{\rho}(x,r,t) = D\frac{\partial}{\partial x} \left(\frac{\partial}{\partial x} + \beta U'(x)\right) \overline{\rho} + \lambda \theta \frac{\partial}{\partial r} \left(\frac{\partial}{\partial r} + \frac{r}{\theta}\right) \overline{\rho} - k_{r}r^{2}\delta(x - x_{ts})\overline{\rho}(x,r,t)$$

$$\int_{t} \overline{\rho}(x,r,t) = \mathcal{L}_{x}\overline{\rho}(x,r,t) + \mathcal{L}_{r}\overline{\rho}(x,r,t) - \mathcal{S}\overline{\rho}(x,r,t) \qquad \mathcal{S}(x,r)\overline{\rho}$$

$$\overline{C}(r,t) = \int dx\overline{\rho}(x,r,t)$$

$$\frac{\partial\overline{C}}{\partial t} = \mathcal{L}_{r}\overline{C}(r,t) - k_{r}r^{2}\overline{\rho}(x_{ts},r,t).$$

$$\overline{\rho}(x_{ts},r,t) = \phi_{x}(x_{ts})\overline{C}(r,t)$$

$$\phi(x_{ts}) = \frac{e^{-U_{\text{eff}}(x_{ts})/k_{B}T}}{\int dx e^{-U_{\text{eff}}(x_{ts})/k_{B}T}} \approx \sqrt{U_{\text{eff}}'(x_{0})/2\pi k_{B}T}e^{-\beta(U_{\text{eff}}(x_{ts}) - U_{\text{eff}}(x_{0}))}$$

 $\frac{\partial \overline{C}}{\partial t} = \mathcal{L}_r \overline{C}(r, t) - kr^2 \overline{C}(r, t) \quad \text{with } \overline{C}(r, 0) \sim e^{-r^2/2\theta}$ 

$$\frac{\partial C}{\partial t} = \mathcal{L}_r \overline{C}(r, t) - kr^2 \overline{C}(r, t) \quad \text{with } \overline{C}(r, 0) \sim e^{-r^2/2\theta}$$
$$\mathcal{L}_r \equiv \lambda \theta \frac{\partial}{\partial r} \left( \frac{\partial}{\partial r} + \frac{r}{\theta} \right)$$

$$\rightarrow \Sigma(t) = \int_0^\infty dr \overline{C}(r, t)$$
 survival probability

By setting

(30)

$$\overline{C}(r,t) = \exp(\nu(t) - \mu(t)r^2), \text{ equation (29) can be solved exactly, leading to}$$

$$\nu'(t) = -2\lambda\theta\mu(t) + \lambda$$

$$\mu'(t) = -4\lambda\theta\mu^2(t) + 2\lambda\mu(t) + k.$$

The solution for  $\mu(t)$  is obtained by solving  $\frac{4\theta}{\lambda} \int_{1/4\theta}^{\mu(t)-1/4\theta} \frac{d\alpha}{S^2 - 16\theta^2 \alpha^2} = t$ , and this leads to

$$\frac{\mu(t)}{\mu(0)} = \frac{1}{2} \left\{ 1 + S \frac{(S+1) - (S-1)E}{(S+1) + (S-1)E} \right\}$$

$$\nu(t) = -\frac{\lambda t}{2} (S-1) + \log \left( \frac{(S+1) + (S-1)E}{2S} \right)^{-1/2}$$
(31)

with  $\mu(0) = 1/2\theta$ . The survival probability, which was derived by Zwanzig, is

$$\Sigma(t) = \exp\left(-\frac{\lambda}{2}(S-1)t\right) \left(\frac{(S+1)^2 - (S-1)^2 E}{4S}\right)^{-1/2}$$
(32)

where  $S = \left(1 + \frac{4k\theta}{\lambda}\right)^{1/2}$  and  $E = e^{-2\lambda St}$ .



$$\Sigma(t) = \exp\left(-\frac{\lambda}{2}(S-1)t\right) \left(\frac{(S+1)^2 - (S-1)^2 E}{4S}\right)^{-1/2}$$
  
where  $S = \left(1 + \frac{4k\theta}{\lambda}\right)^{1/2}$  and  $E = e^{-2\lambda St}$ .
$$= \sum_{n=0}^{\infty} c_n e^{-\mu_n t}$$

$$\mu_n = \frac{\lambda}{2}(S-1) + 2n\lambda S$$
$$\mu_0 = \frac{\lambda}{2}(S-1) = \frac{\lambda}{2}\left(\left(1 + \frac{4k\theta}{\lambda}\right)^{1/2} - 1\right)$$

$$\mu_0(\lambda \to \infty) \approx k\theta$$
  
 $\mu_0(\lambda \to 0) \approx (k\theta\lambda)^{1/2} \sim \eta^{-1/2}$ 

# Force spectroscopy



# Force spectroscopy



## Force spectroscopy



$$G^{\ddagger} \longrightarrow G^{\ddagger} - fx^{\ddagger}$$
$$k_{KR} = \frac{\omega_{ts}\omega_0}{2\pi\gamma} e^{-\beta G^{\ddagger}} \longrightarrow k_{KR}(f) = \frac{\omega_{ts}\omega_0}{2\pi\gamma} e^{-\beta G^{\ddagger}} e^{\beta fx^{\ddagger}}$$

Model for specific adhesion of cells to cells, G.I.Bell, *Science* (1978)






## force ramp exp. (dynamic force spectroscopy) $f = r_f \times t$ $r_f = df/dt$ : loading rate = KV $P(f) = r_f^{-1}P(t)$



force ramp exp. (dynamic force spectroscopy)  $f = r_f \times t$   $r_f = df/dt$ : loading rate = KV $P(f) = r_f^{-1}P(t)$ 

rupture force distributionrupture time distributionP(f) unbinding force distribution $\longleftrightarrow P(t)$  unbinding time distributionunfolding force distributionunfolding time distribution

at ramping force

$$P(f) = r_f^{-1} P(t)$$

## force ramp exp. (dynamic force spectroscopy) $f = r_f \times t$ $r_f = df/dt$ : loading rate = KV $P(f) = r_f^{-1}P(t)$

$$\frac{dS(t)}{dt} = -k(t)S(t) \longrightarrow S(t) = e^{-\int_0^t d\tau k(\tau)}$$
$$S(f) = e^{-\frac{1}{r_f}\int_0^f df' k(f')}$$

$$P(t) = -\partial_t S(t) = k(t)e^{-\int_0^t d\tau k(\tau)} = k(t)S(t)$$

$$P(f) = \frac{1}{r_f} k(f) e^{-\frac{1}{r_f} \int_0^f df k(f)} = \frac{1}{r_f} k(f) S(f)$$

$$P(f) = \frac{1}{r_f} k(f) e^{-\frac{1}{r_f} \int_0^f df k(f)} \qquad k(f) = k e^{\beta f x^{\ddagger}}$$

1. draw P(f) with varying  $r_f$ 

$$P(f) = \frac{k}{r_f} e^{f/\hat{f}} e^{-\frac{k\hat{f}}{r_f}(e^{f/\hat{f}}-1)}$$
 with  $\hat{f} = \frac{k_B T}{x^{\ddagger}}$ 



2. How does the most probable rupture force change with  $r_f$ ?

Use 
$$P(f) = \frac{1}{r_f} k(f) S(f) \xrightarrow{P'(f)|_{f=f^*} = 0} r_f k'(f) = [k(f)]^2$$
  
$$f^* = \frac{k_B T}{x^{\ddagger}} \log r_f + \frac{k_B T}{x^{\ddagger}} \log \frac{x^{\ddagger}}{k_B T}$$

Dynamic strength of molecular adhesion bonds, Evans & Ritchie, *Biophys. J.* (1997)





Evans and coworkers, Nature (1999) 397, 50





J. Phys. Cond. Matt. (2007) 19, 113101



$$\log k(f) = \log k + (x^{\ddagger}/k_B T)f$$



$$G(x) = f_c(x - x_c) - A(x - x_c)^3 - f(x - x_c)$$
  
=  $(f_c - f)(x - x_c) - A(x - x_c)^3$   
=  $\epsilon f_c(x - x_c) - A(x - x_c)^3$ 

$$\begin{aligned} x_{\pm} &= x_{c} \pm (f_{c}/3A)^{1/2} \epsilon^{1/2} \\ x^{\ddagger} &= x_{+} - x_{-} \\ G^{\ddagger} &= G(x_{+}) - G(x_{-}) \end{aligned} \qquad \begin{aligned} x^{\ddagger}(f)/x^{\ddagger} &= \epsilon^{1/2} \\ G^{\ddagger}(f)/G^{\ddagger} &= \epsilon^{3/2} \\ \epsilon &= 1 - f/f_{c} \end{aligned} \qquad k(\epsilon) = \kappa \epsilon \exp\left(-\beta G^{\ddagger} \epsilon^{3/2}\right) \end{aligned}$$

$$\int_{n=20}^{n=20} \frac{1}{r_{f}} \int_{n=20}^{n=20} \frac{f_{c}}{r_{f}} = \frac{n+1}{n} G^{\ddagger} / x^{\ddagger}$$

$$+ \frac{(-1)^{n+1} M}{(n+1)!} (x - x_{c})^{n+1}$$

$$k(\varepsilon) = \kappa \varepsilon^{\alpha(n)} \exp\left(-\beta G^{\ddagger} \varepsilon^{(n+1)/n}\right), \quad \alpha(n) = \chi(1 - n^{-1})$$

$$k'(f^{*}) = \frac{1}{r_{f}} [k(f^{*})]^{2}$$

$$\varepsilon^{\frac{n+1}{n}} = \frac{-1}{\beta G^{\ddagger}} \log\left[\frac{r_{f} x^{\ddagger}}{\kappa k_{B} T} \varepsilon^{1/n-\alpha(n)} \left(1 - \frac{1}{\beta G^{\ddagger}} \frac{n\alpha(n)}{n+1} \varepsilon^{-\frac{n+1}{n}}\right)\right]$$

$$f^* \approx f_c \left[ 1 - \left( -\frac{k_B T}{G^{\ddagger}} \log \frac{r_f x^{\ddagger}}{\kappa k_B T} \right)^{\nu} \right] \qquad \nu = \frac{n}{n+1}$$

### J. Chem. Phys. (2012) 137, 055103

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$$f^* \approx f_c \left[ 1 - \left( -\frac{k_B T}{G^{\ddagger}} \log \frac{r_f x^{\ddagger}}{\kappa k_B T} \right)^{\nu} \right] \qquad 1/2 \le \nu \le 1$$

#### J. Chem. Phys. (2012) 137, 055103



Dudko et al. PNAS (2008)

# Detecting molecular dynamic disorder using force spectroscopy

e.g. single molecule force spectroscopy (force-clamp, force-ramp)



Force dynamics + Fluctuating bottleneck model (Zwanzig)





Unbinding force distribution at constant loading rate, 
$$\gamma$$
 (force-ramp)  

$$P(f) \sim r_{f}^{-1} e^{f} \exp(-e^{f/r_{f}})$$

$$P(f) \sim r_{f}^{-1} e^{f} \exp(-e^{f/r_{f}})$$

$$\frac{\partial \overline{C}(r, t)}{\partial t} = \mathcal{L}(r)\overline{C}(r, t) - \mathcal{S}(r, t)\overline{C}(r, t)$$

$$\mathcal{L}(r) = \lambda\theta\partial_{r} (\partial_{r} + r/\theta) \qquad \mathcal{S}(r, t) = k(f(t))r^{2} = k_{0}e^{\tilde{\gamma}t}r^{2}$$

$$\overline{C}(r, t) = \sqrt{\frac{2}{\pi\theta}} \left[\frac{\mathcal{I}(\rho)}{\mathcal{I}(\rho_{0})}\right]^{-1/2} \exp\left[\frac{\lambda t}{2} - \frac{r^{2}}{4\theta}\left\{1 + \kappa(t)\frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)}\right\}\right],$$

$$\Sigma_{\lambda}^{\gamma}(t) = \int_{0}^{\infty} dr\overline{C}(r, t) = \frac{1}{\sqrt{2\theta}} \frac{e^{\nu(t)}}{\sqrt{\mu(t)}} = \sqrt{2}e^{\frac{\lambda t}{2}} \left[\frac{\mathcal{I}(\rho)}{\mathcal{I}(\rho_{0})}\right]^{-1/2} \left[1 + \kappa(t)\frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)}\right]^{-1/2}.$$

$$P_{\lambda}(t) = \frac{\lambda e^{\lambda t/2}}{\sqrt{2}} \left[\kappa^{2}(t)\frac{\mathcal{I}''(\rho)}{\mathcal{I}(\rho)} + \frac{1}{\beta}\kappa(t)\frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)} - 1\right] \left[\frac{\mathcal{I}(\rho)}{\mathcal{I}(\rho_{0})}\right]^{-1/2} \left[1 + \kappa(t)\frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)}\right]^{-3/2}.$$

$$\rho = \beta\kappa(t) \qquad \beta = 2\lambda/\tilde{\gamma} \qquad \kappa(t) = \sqrt{4k_{0}\theta/\lambda}e^{t\tilde{\gamma}/2}$$

$$\mathcal{I}(\rho) = (\mathcal{I}'_{\beta}(\rho_{0})\mathcal{Q}_{\beta}(\rho) - \mathcal{Q}'_{\beta}(\rho_{0})\mathcal{I}_{\beta}(\rho)) - [\kappa(0)]^{-1} \left\{\mathcal{I}_{\beta}(\rho_{0})\mathcal{Q}_{\beta}(\rho) - \mathcal{Q}_{\beta}(\rho_{0})\mathcal{I}_{\beta}(\rho)\right\}$$

$$P_{\lambda}(t) = \frac{\lambda e^{\lambda t/2}}{\sqrt{2}} \left[ \kappa^{2}(t) \frac{\mathcal{I}''(\rho)}{\mathcal{I}(\rho)} + \frac{1}{\beta} \kappa(t) \frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)} - 1 \right] \left[ \frac{\mathcal{I}(\rho)}{\mathcal{I}(\rho_{0})} \right]^{-1/2} \left[ 1 + \kappa(t) \frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)} \right]^{-3/2}.$$

$$(\tilde{f} = \tilde{\gamma}t)$$



Unbinding force distribution at constant loading rate,  $\gamma$  (force-ramp)

$$P_{\lambda}(t) = \frac{\lambda e^{\lambda t/2}}{\sqrt{2}} \left[ \kappa^2(t) \frac{\mathcal{I}''(\rho)}{\mathcal{I}(\rho)} + \frac{1}{\beta} \kappa(t) \frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)} - 1 \right] \left[ \frac{\mathcal{I}(\rho)}{\mathcal{I}(\rho_0)} \right]^{-1/2} \left[ 1 + \kappa(t) \frac{\mathcal{I}'(\rho)}{\mathcal{I}(\rho)} \right]^{-3/2}.$$

$$\rho = \beta \kappa(t) \quad \beta = 2\lambda / \tilde{\gamma} \quad \kappa(t) = \sqrt{4k_0 \theta / \lambda} e^{t \tilde{\gamma}/2}$$



$$v = 8 \text{ nm/s}$$
  

$$\Delta x^{\ddagger} = 1.1 \text{ nm}$$
  

$$k_0 \theta = 0.017 s^{-1}$$
  

$$\lambda = 2.8 \times 10^{-5} s^{-1}$$

$$v = 1600 \text{ nm/s}$$
$$\Delta x^{\ddagger} = 0.66 \text{ nm}$$
$$k_0 \theta = 0.99 s^{-1}$$
$$\lambda = 0.48 s^{-1}$$

dotted line : Bell dashed line : DHS solid line : our theory

Phys. Rev. Lett. (2014) 112, 138101



Schlierf, Rief (2005) Biophys. J. 91

$$\Sigma(f) = e^{-\frac{1}{r_f} \int_0^f df' k(f')}$$

$$r_f = K(f)V = \omega(f)V \qquad V: \text{ controlled}$$

$$\Omega_V(f) \equiv -V \log \Sigma(f) = \int_0^f df' \left(k(f')/\omega(f')\right)$$







$$\Sigma(f) = e^{-\frac{1}{r_f} \int_0^f df' k(f')}$$



$$\Sigma(f) = \langle e^{-\frac{1}{r_f} \int_0^f df' k(f')} \rangle$$

 $\langle \ldots \rangle$  : average over heterogenous native population

$$\langle \mathcal{O} \rangle = \sum p_{\alpha} \mathcal{O}_{\alpha}$$

Proc. Natl. Acad. Sci. USA (2016) 113, E3852-E3861

$$\begin{split} \Sigma_{r_f}(f) &= \sum_{\alpha} p_{\alpha} e^{-\frac{1}{r_f} \int_0^f df' k_{\alpha}(f')} = \langle e^{-\frac{1}{r_f} \int_0^f df' k(f')} \rangle \\ \Omega_{r_f}(f) &= -r_f \log \Sigma_{r_f}(f) = -r_f \log \langle e^{-\frac{1}{r_f} \int_0^f df' k(f')} \rangle \\ -r_f \log \langle e^{-I(f)/r_f} \rangle &= \langle I(f) \rangle - \frac{1}{2!} \frac{\langle (\delta I(f))^2 \rangle}{r_f} + \dots = -\sum_{n=1}^{\infty} \frac{(-1)^n}{n!} \frac{\kappa_n(f)}{r_f^{n-1}} \\ \kappa_1(f) &= \langle I(f) \rangle \\ \kappa_2(f) &= \langle (\delta I(f))^2 \rangle \\ \kappa_n(f) &\equiv \frac{\partial^n}{\partial \lambda^n} \log \langle e^{\lambda I(f,\alpha)} \rangle |_{\lambda=0}. \end{split}$$

$$\Omega_{r_f}(f) = r_f \log \langle e^{-I(f)/r_f} \rangle^{-1} = \frac{r_f}{\Delta(f)} \log \left[ 1 + \frac{\kappa_1(f)}{r_f} + \dots \mathcal{O}\left(\frac{1}{r_f^2}\right) \right]^{\Delta(f)}$$
$$\approx \frac{r_f}{\Delta(f)} \log \left[ 1 + \frac{\kappa_1(f)\Delta(f)}{r_f} \right] \xrightarrow{\Delta(f) \to 0} \kappa_1(f)$$

$$\begin{split} \Omega_{r_f}(f) &= r_f \log \langle e^{-I(f)/r_f} \rangle^{-1} = \frac{r_f}{\Delta(f)} \log \left[ 1 + \frac{\kappa_1(f)}{r_f} + \cdots \mathcal{O}\left(\frac{1}{r_f^2}\right) \right]^{\Delta(f)} \\ &\approx \frac{r_f}{\Delta(f)} \log \left[ 1 + \frac{\kappa_1(f)\Delta(f)}{r_f} \right] \xrightarrow{}_{\Delta(f) \to 0} \kappa_1(f) \end{split}$$

$$\begin{split} \Sigma(f) &= e^{-\Omega_{r_f}(f)/r_f} \\ \kappa_1(f) &= \langle \int_0^f df' k(f') \rangle = \langle \int_0^f df' k_0 e^{f/\overline{f}} \rangle = k_0 \overline{f}(e^{f/\overline{f}} - 1) \\ \Delta(f) &= \Delta, \\ P(f) &= -\frac{d\Sigma(f)}{df} \approx \frac{k_0 e^{f/\overline{f}}}{r_f} \left( 1 + \frac{k_0 \overline{f}(e^{f/\overline{f}} - 1)}{r_f} \Delta \right)^{-\frac{1+\Delta}{\Delta}} \\ & \xrightarrow{\lambda \to 0} \frac{k_0}{r_f} e^{f/\overline{f}} e^{-\frac{k_0 \overline{f}}{r_f}(e^{f/\overline{f}} - 1)} \end{split}$$

## **Data analysis**

$$\Omega_{r_f}(f) \approx \frac{r_f}{\Delta(f)} \log \left[ 1 + \frac{\kappa_1(f)\Delta(f)}{r_f} \right]$$

$$\kappa_1(f) = \langle \int_0^f df' k(f') \rangle = \langle \int_0^f df' k_0 e^{f/\overline{f}} \rangle = k_0 \overline{f} (e^{f/\overline{f}} - 1)$$

$$\Delta(f) = \Delta,$$

For 
$$\Delta \to 0$$
  $\Omega_{r_f}(f) \to \kappa_1(f) = \langle \int_0^f df' k(f') \rangle$   
 $\Omega_{r_f}(f) \text{ is } r_f \text{-independent !!}$ 

For 
$$\Delta \neq 0$$
  $\Omega_{r_f}(f) \approx \frac{r_f}{\Delta} \log \left[ 1 + \frac{\kappa_1(f)\Delta}{r_f} \right]$   
 $\Omega_{r_f}(f)$  is  $r_f$ -dependent, and one can determine

$$\Delta$$
 by simultaneously fitting data



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