## 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)


# Langevin Equation 

## \&

## Simulations

Langevin equation

$$
\begin{aligned}
& \langle\xi(t)\rangle=0 \\
& \left\langle\xi(t) \xi\left(t^{\prime}\right)\right\rangle=2 B \delta\left(t-t^{\prime}\right)
\end{aligned}
$$


$m \ddot{\vec{R}}=-\zeta \dot{\vec{R}}-\vec{\nabla} U(R)+\vec{\xi}(t)$


Langevin equation

$$
m \ddot{x}=-\zeta \dot{x}+\xi(t) \quad \begin{array}{ll}
\langle\xi(t)\rangle=0 \\
& \left\langle\xi(t) \xi\left(t^{\prime}\right)\right\rangle=2 B \delta\left(t-t^{\prime}\right)
\end{array}
$$

$$
\begin{gathered}
m \dot{v}=-\zeta v+\xi(t) \\
v(t)=e^{-(\zeta / m) \times t} v(0)+\frac{1}{m} \int_{0}^{t} d \tau e^{-(\zeta / m) \times(t-\tau)} \xi(\tau) \\
\left\langle(v(t))^{2}\right\rangle=e^{-2(\zeta / m) \times t}\left\langle(v(0))^{2}\right\rangle+\frac{2 B}{m^{2}} \int_{0}^{t} d \tau_{1} \int_{0}^{t} d \tau_{2} e^{-(\zeta / m)\left(2 t-\tau_{1}-\tau_{2}\right)} \delta\left(\tau_{1}-\tau_{2}\right) \\
\left\langle(v(t))^{2}\right\rangle=e^{-2(\zeta / m) \times t}\left\langle(v(0))^{2}\right\rangle+\frac{2 B}{m^{2}} \frac{m}{2 \zeta}\left(1-e^{-2 \zeta / m \times t}\right) \\
\left\langle v^{2}(\infty)\right\rangle=\frac{k_{B} T}{m} \quad B=\zeta k_{B} T
\end{gathered}
$$

Langevin equation

$$
\begin{array}{ll} 
& \langle\xi(t)\rangle=0 \\
& \left\langle\xi(t) \xi\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta\left(t-t^{\prime}\right)
\end{array}
$$

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

vel. corr.

$$
\begin{aligned}
& \text { 2.. corr. } \\
& \langle v(t) v(0)\rangle=e^{-(\zeta / m) \times t}\left\langle(v(0))^{2}\right\rangle \longrightarrow 0\left(t \gg \frac{m}{\zeta}\right) \\
& \underset{\langle(\langle\mathcal{D}}{\left.\operatorname{L\delta x}(t))^{2}\right\rangle=\int_{0}^{t} d s_{1} \int_{0}^{t} d s_{2}\left\langle v\left(s_{1}\right) v\left(s_{2}\right)\right\rangle \rightarrow \partial_{t}\left\langle(\delta x(t))^{2}\right\rangle=2 \int_{0}^{t} d s\langle v(t) v(s)\rangle}
\end{aligned}
$$

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

$$
=\frac{m^{2}}{\zeta^{2}}\left(1-e^{-(\zeta / m) t}\right)^{2}\left(v_{0}^{2}-\frac{k_{B} T}{m}\right)+2 \frac{k_{B} T}{\zeta}\left(t-\frac{m}{\zeta}\left(1-e^{-\zeta / m \times t}\right)\right) \xrightarrow{t \rightarrow \infty} 2 D t
$$

$$
\rightarrow \int_{0}^{\infty} d t\langle v(t) v(0)\rangle=\frac{k_{B} T}{\zeta}=D=\frac{1}{3} \int_{0}^{\infty} d t\langle\mathbf{v}(t) \cdot \mathbf{v}(0)\rangle
$$

## Ans 1 Langevin equation

$$
\begin{array}{ll} 
& \langle\xi(t)\rangle=0 \\
& \left\langle\xi(t) \xi\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta\left(t-t^{\prime}\right)
\end{array}
$$

$$
\begin{aligned}
& v(t)= e^{-(\zeta / m) \times t} v(0)+\frac{1}{m} \int_{0}^{t} d \tau e^{-(\zeta / m) \times(t-\tau)} \xi(\tau) \\
&\left\langle(\delta x(t))^{2}\right\rangle=\int_{0}^{t} d s_{1} \int_{0}^{t} d s_{2}\left\langle v\left(s_{1}\right) v\left(s_{2}\right)\right\rangle \\
&= \int_{0}^{t} d s_{1} \int_{0}^{t} d s_{2} e^{-(\zeta / m)\left(s_{1}+s_{2}\right)}\left\langle(v(0))^{2}\right\rangle \\
&+\frac{1}{m^{2}} \int_{0}^{t} d s_{1} \int_{0}^{t} d s_{2} \int_{0}^{s_{1}} d \tau_{1} \int_{0}^{s_{2}} d \tau_{2} e^{-(\zeta / m} \int_{\left(s_{1}+s_{2}-\tau_{1}-\tau_{2}\right)}\left\langle\xi\left(\tau_{1}\right) \xi\left(\tau_{2}\right)\right\rangle \\
&= \frac{m^{2}}{\zeta^{2}}\left(1-e^{-(\zeta / m) t}\right)^{2}\left\langle(v(0))^{2}\right\rangle+\frac{m k_{B} T}{m^{2}} \int_{0}^{t} d s_{1} \int_{0}^{t} d s_{2}\left(\int_{0}^{\min \left(s_{1}, s_{2}\right)} d \tau e^{-(\zeta / m)\left(s_{1}+s_{2}-2 \tau\right)}\right) \\
&= \frac{m^{2}}{\zeta^{2}}\left(1-e^{-(\zeta / m) t}\right)^{2}\left(v_{0}^{2}-\frac{k_{B} T}{m}\right)+2 \frac{k_{B} T}{\zeta}\left(t-\frac{m}{\zeta}\left(1-e^{-\zeta / m \times t}\right)\right) \longrightarrow 2 D t
\end{aligned}
$$

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

$$
\begin{gathered}
\begin{array}{l}
\langle\xi(t)\rangle=0 \\
y<\dot{x}=-\zeta \dot{x}+\xi(t) \\
\left\langle\xi(t) \xi\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta\left(t-t^{\prime}\right)
\end{array} \\
\begin{array}{c}
\dot{x}(t)=\xi(t) / \zeta \\
x(t)-x(0)=\frac{1}{\zeta} \int_{0}^{t} d \tau \xi(\tau) \\
\left\langle(\delta x(t))^{2}\right\rangle=\frac{1}{\zeta^{2}} \int_{0}^{t} d \tau \int_{0}^{t} d \tau^{\prime}\left\langle\xi(\tau) \xi\left(\tau^{\prime}\right)\right\rangle \\
=\frac{2 k_{B} T}{\zeta} \int_{0}^{t} d \tau \int_{0}^{t} d \tau^{\prime} \delta\left(\tau-\tau^{\prime}\right) \\
=2 D t
\end{array}
\end{gathered}
$$

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

$$
\begin{aligned}
m \ddot{x}_{i}=-\zeta \dot{x}_{i}+F_{i, c}(t)+\Gamma_{i}(t)=F_{i}(t) & F_{i, c}\left(x_{i}(t)\right)=-\frac{d U(\{x\})}{d x_{i}} \\
\left\langle\Gamma_{i}(t)\right\rangle=0 & \left\langle\Gamma_{i}(t) \Gamma_{j}\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta_{i j} \delta\left(t-t^{\prime}\right)
\end{aligned}
$$

Algorithm
position: $x_{i}(t+h)=x_{i}(t)+\dot{x}_{i}(t) h+\frac{F_{i}(t)}{2 m} h^{2}$

$$
\begin{aligned}
& \zeta=0.05 m \tau_{L}^{-1} \\
& h=0.0025 \tau_{L}
\end{aligned} \quad P\left(\Gamma_{i}\right) \sim \exp \left(-\frac{\Gamma_{i}^{2}}{4 \zeta k_{B} T / h}\right)
$$

velocity: $\dot{x}_{i}(t+h)=\left(1-\frac{h \zeta}{2 m}\right)\left(1-\frac{h \zeta}{2 m}+\left(\frac{h \zeta}{2 m}\right)^{2}\right) \dot{x}_{i}(t)$

$$
+\frac{h}{2 m}\left(1-\frac{h \zeta}{2 m}+\left(\frac{h \zeta}{2 m}\right)^{2}\right)\left[F_{i, c}(t+h)+\Gamma_{i}(t+h)+F_{i, c}(t)+\Gamma_{i}(t)\right]+\cdots
$$

\[

\]

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

## Code for low-friction LD

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

    header. h
    \#define halfh \(\mathrm{h} / 2.0\)
    \#define vfact \(h *(1.0-z e t a * h a l f h)\)
    \#define ffact \(\mathrm{h} * \mathrm{halfh}\)
    \#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++) \{
        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]. \(x=C[i] . x+C[i] . D x\);
        C[i]. \(y=C[i] \cdot y+C[i] . D y ;\)
        C[i]. \(z=C[i] . z+C[i] . D z ;\)
    \}
    rforce();
    force();
    for (i=1;i<=L;i++) \{
        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=aux \(2 * C[i] . D z+a u x 1 * C[i] . f z\);
    \}
    record_something();
    \}
$x_{i}(t+h)=x_{i}(t)+\dot{x}_{i}(t) h+\frac{F_{i}(t)}{2 m} h^{2}$
$\dot{x}_{i}(t+h)=\left(1-\frac{h \zeta}{2 m}\right)\left(1-\frac{h \zeta}{2 m}+\left(\frac{h \zeta}{2 m}\right)^{2}\right) \dot{x}_{i}(t)$
$+\frac{h}{2 m}\left(1-\frac{h \zeta}{2 m}+\left(\frac{h \zeta}{2 m}\right)^{2}\right)\left[F_{i, c}(t+h)+\Gamma_{i}(t+h)+F_{i, c}(t)+\Gamma_{i}(t)\right]+O\left(\left(\frac{h \zeta}{2 m}\right)^{4}\right)$

## Code for low-friction LD

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

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

```
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);
    }
}
```

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

$$
\begin{aligned}
& \text { 药 }=-\zeta \dot{x}_{i}+F_{i, c}(t)+\Gamma_{i}(t)=F_{i}(t) \quad F_{i, c}\left(x_{i}(t)\right)=-\frac{d U(\{x\})}{d x_{i}} \\
& \left.\longrightarrow \zeta \Gamma_{i}(t)\right\rangle=0 \\
& \longrightarrow \zeta \dot{x}_{i}=F_{i, c}(t)+\Gamma_{i}(t) \quad
\end{aligned}
$$

## Algorithm

position:

$$
\begin{aligned}
& \zeta=(50-100) m \tau_{L}^{-1} \\
& h=0.02 \tau_{L} \\
& P\left(\Gamma_{i}\right) \sim \exp \left(-\frac{\Gamma_{i}^{2}}{4 \zeta k_{B} T / h}\right)
\end{aligned}
$$

$$
\begin{aligned}
& \left\langle(\delta x)^{2}\right\rangle=2 D h=2 \frac{k_{B} T}{\zeta} h \\
& \quad \zeta \frac{a}{\tau_{H}} \sim \frac{k T}{a} \quad \tau_{H}=\frac{\zeta a^{2}}{k_{B} T}=\frac{\zeta\left(\tau_{L}^{2} / m \times \varepsilon\right)}{k_{B} T}=\left[\frac{\zeta\left(\tau_{L} / m\right) \varepsilon}{k_{B} T}\right] \tau_{L}
\end{aligned}
$$

## Code for high friction LD (BD)

```
main(){
    initialize();
    step=0;
    while(step<stepsim){
```

        iteration();
        step++;
    \}
    \}


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

```
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();
}
```

$$
x(t+h)=x(t)+f_{x}(t) / \zeta \times h
$$

```
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);
    }
}
```


## Single particle

## $U_{\mathrm{int}}\left(\vec{r}_{1}\right)=0$ <br> $\rightarrow$ translational motion only

## Many particles (Lennard-Jones fluid)



$$
U_{\mathrm{int}}\left(\left\{\vec{r}_{i}\right\}\right)=\sum_{i<j} \varepsilon\left(\left(\sigma / r_{i, j}\right)^{12}-2\left(\sigma / r_{i, j}\right)^{6}\right)
$$

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

$C(t)=\langle\mathbf{V}(t) \cdot \mathbf{V}(0)\rangle /\left\langle\mathbf{V}^{2}(0)\right\rangle$
$D(\phi)=\frac{1}{3} \int_{0}^{\infty} d t\langle\mathbf{V}(t) \cdot \mathbf{V}(0)\rangle(\phi)$
and show
$C(t) \rightarrow t^{-3 / 2}$
(hydrodynamic tail)


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 $\phi \geq$ 0.45 the VAF becomes negative, so in order to expose the longtime behavior, double logarithmic plots of $|Z(\tau)|$ are needed (see Fig. 2).

## Dimer

## $\rightarrow$ bond stretching

$$
\begin{aligned}
& 2 . U_{\mathrm{int}}\left(\vec{r}_{1}, \vec{r}_{2}\right)=\frac{k_{r}}{2}\left(r_{1,2}-a\right)^{2} \\
& r_{1,2}=\sqrt{\left(x_{1}-x_{2}\right)^{2}+\left(y_{1}-y_{2}\right)^{2}+\left(z_{1}-z_{2}\right)^{2}} \\
& f_{1, x}=-\frac{\partial U}{\partial x_{1}}=-\frac{d U}{d r_{1,2}} \frac{d r_{1,2}}{d x_{1}} \\
& =-k_{r}\left(r_{1,2}-a\right) \frac{\left(x_{1}-x_{2}\right)}{r_{1,2}} \\
& f_{2, x}=-f_{1, x}
\end{aligned}
$$

## Trimer $\quad \rightarrow$ bond stretching, bending

$$
\begin{aligned}
& 1-a \sim U_{\text {int }}\left(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}\right)=U_{\text {bond }}\left(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}\right)+U_{\text {bend }}\left(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}\right) \\
& U_{\text {bond }}\left(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}\right)=\frac{k_{r}}{2}\left[\left(r_{1,2}-a\right)^{2}+\left(r_{2,3}-a\right)^{2}\right] \\
& U_{\text {bend }}\left(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}\right)=-k_{a}\left(\hat{n}_{1,2} \cdot \hat{n}_{2,3}\right)=-k_{a} \frac{\vec{r}_{1,2} \cdot \vec{r}_{2,3}}{\left|\vec{r}_{1,2}\right|\left|\vec{r}_{2,3}\right|}=-k_{a} \cos \theta \approx k_{a} \theta^{2} / 2+\mathrm{const} \\
& f_{1, x}=-\frac{\partial U_{\text {bend }}}{\partial x_{1}}=-k_{a}\left(-\frac{\left(x_{3}-x_{2}\right)}{\left|\vec{r}_{1,2}\right|\left|\vec{r}_{2,3}\right|}+\frac{\vec{r}_{1,2} \cdot \vec{r}_{2,3}}{\left|\vec{r}_{1,2}\right|^{2}\left|\vec{r}_{2,3}\right|} \frac{\left(x_{2}-x_{1}\right)}{\left|\vec{r}_{1,2}\right|}\right) \\
& f_{3, x}=-\frac{\partial U_{\text {bend }}}{\partial x_{3}}=-k_{a}\left(\frac{\left(x_{2}-x_{1}\right)}{\left|\vec{r}_{1,2}\right|\left|\vec{r}_{2,3}\right|}-\frac{\vec{r}_{1,2} \cdot r_{2,3}}{\left|\vec{r}_{1,2}\right|\left|\vec{r}_{2,3}\right|^{2}} \frac{\left(x_{3}-x_{2}\right)}{| | \vec{r}_{2,3} \mid}\right) \\
& f_{2, x}=-\frac{\partial U_{\text {bend }}}{\partial x_{2}}=-f_{1, x}-f_{3, x}
\end{aligned}
$$



$$
U_{\mathrm{int}}\left(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}\right)=\sum_{i=1}^{2} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}+\frac{k_{\theta}}{2}\left(\theta-\theta_{0}\right)^{2}
$$

$\mathrm{N}=4$


$$
\begin{aligned}
U_{\mathrm{int}}\left(\vec{r}_{1}, \vec{r}_{2}, \vec{r}_{3}, \vec{r}_{4}\right)= & \sum_{i=1}^{3} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}+\sum_{i=1}^{2} \frac{k_{\theta}}{2}\left(\theta_{i}-\theta_{0}\right)^{2}+\sum_{n=1,3} K_{\phi}(1+\cos (n \phi-\delta)) \\
& \rightarrow \text { bond-stretching, bending, torsion }
\end{aligned}
$$

## Polymer (N>>I)

$$
U_{\mathrm{int}}\left(\left\{\vec{r}_{i}\right\}\right)=\sum_{i=1}^{N} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}
$$

Gaussian chain (random flight chain) Freely jointed chain ( $k_{r} \gg 1$ )

$$
U_{\text {int }}\left(\left\{\vec{r}_{i}\right\}\right)=\sum_{i=1}^{N} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}-\sum_{i=1}^{N-2} k_{a} \hat{r}_{i, i+1} \cdot \hat{r}_{i+1, i+2}
$$

Semiflexible chain
$U_{\mathrm{int}}\left(\left\{\vec{r}_{i}\right\}\right)=\sum_{i=1}^{N} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}+\sum_{i=1}^{N-1} \sum_{j=i+1}^{N} \varepsilon\left(\frac{\sigma}{r_{i, j}}\right)^{12}$
Self-avoiding chain

## Code for simulation



$$
\begin{aligned}
& U_{\mathrm{int}}\left(\left\{\vec{r}_{i}\right\}\right)=\sum_{i=1}^{N} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}+\underbrace{\left(\varepsilon_{h} \sum_{i=1}^{N-1} \sum_{j=i+1}^{N}\left[\left(\frac{\sigma}{r_{i, j}}\right)^{12}-2\left(\frac{\sigma}{r_{i, j}}\right)^{6}\right)\right.})+\underbrace{\left(\varepsilon_{i}^{N-1} \sum_{j=1}^{N} \sum_{j=i+1}^{N}\left(\frac{\sigma}{r_{i, j}}\right)^{12}\right)} \\
& \text { attraction (A) repulsion (R) }
\end{aligned}
$$

## $A \ll R$ <br> Good solvent



$$
R_{G} \sim N^{0.58}
$$

$A \gg R$
poor solvent


$$
R_{G} \sim N^{1 / 2}
$$

Gaussian Phantom chain
Flexible polymer at $\theta$-condition


$$
U_{\mathrm{int}}\left(\left\{\vec{r}_{i}\right\}\right)=\sum_{i=1}^{N} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}
$$

$$
\Delta F=\Delta E=T \triangle_{>0}
$$



Flexible polymer in good solvent (SAW)

$$
U_{\mathrm{int}}\left(\left\{\vec{r}_{i}\right\}\right)=\sum_{i=1}^{N} \frac{k_{r}}{2}\left(r_{i, i+1}-a\right)^{2}+\varepsilon_{l} \sum_{i=1}^{N-1} \sum_{j=i+1}^{N}\left(\frac{\sigma}{r_{i, j}}\right)^{12}
$$

Monomers are mutually repulsive.


## Collapse of flexible polymer in poor solvent $\quad N=300$



## Collapse of semiflexible polymer in poor solvent

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



$$
\begin{aligned}
k_{r} & =80 k_{B} T / a^{2} \\
k_{\theta} & =40 k_{B} T \\
\epsilon_{h} & =1.5 k_{B} T
\end{aligned}
$$





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

$$
\begin{aligned}
& U_{\text {tot }}=\sum_{\text {bond }} K_{r}\left(r-r_{o}\right)^{2}+\sum_{\text {angle }} K_{\theta}\left(\theta-\theta_{o}\right)^{2}+\sum_{\text {lorsion }} K_{\phi}(1+\cos (n \phi-\delta)) \\
& +\sum_{\text {inporoere }} K_{\varphi}\left(\varphi-\varphi_{o}\right)^{2}+\sum_{\text {Ureve-Bradele }} K_{U B}\left(r_{1,3}-r_{1,30}\right)^{2}+\sum_{\text {losion }} K_{\phi}(1+\cos (n \phi-\delta)) \\
& \left.+\sum_{\text {nomosonede }}\left\{\frac{q, q_{j}}{4 \pi r_{i j}}+\varepsilon_{i j}\left[\left(\frac{\sigma}{r_{i j}}\right)^{12}-2\left(\frac{\sigma}{r_{i j}}\right)^{6}\right]\right\}\right\}_{i=1}^{N-1} \sum_{j=i+1}^{N}\left(\frac{\sigma}{r_{i, j}}\right)^{12}
\end{aligned}
$$




## Project 1

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


$$
\tau \sim \mathbb{N}^{\alpha}
$$

## Non-Markovian Langevin eq. - Memory effect

$$
\begin{aligned}
& m \dot{v}=-\zeta v-U^{\prime}(x)+\xi(t) \\
& \quad-\zeta v(t) \rightarrow-\int_{-\infty}^{t} d \tau K(t-\tau) v(\tau)=-\int_{0}^{\infty} d \tau K(\tau) v(t-\tau)
\end{aligned}
$$

$$
\begin{array}{cl}
U(x)=(1 / 2) m \omega^{2} x^{2} & \dot{x}=p / m \\
\left\langle x^{2}\right\rangle_{e q}=\frac{k_{B} T}{m \omega^{2}} & \dot{p}=-m \omega^{2} x-\zeta(p / m)+F_{p}(t) \quad p(-\infty)=0 \\
& \left\langle F_{p}(t) F_{p}\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta\left(t-t^{\prime}\right)
\end{array}
$$

$$
\begin{aligned}
& p(t)=\int_{-\infty}^{t} d \tau e^{-(\zeta / m)(t-\tau)}\left(-m \omega^{2} x(\tau)+F_{p}(\tau)\right) \\
& \dot{x}(t)=-\int_{-\infty}^{t} d \tau \frac{e^{-(\zeta / m)(t-\tau)} \omega^{2}}{K(\tau)}+\frac{\int_{-\infty}^{t} d \tau e^{-(\zeta / m)(t-\tau)} F_{p}(\tau) / m}{K(t-\tau)} \\
& \dot{x}(t)=-\int_{0}^{\infty} d \tau K(\tau) x(t-\tau)+F_{x}(t) \\
&\left\langle F_{x}(t) F_{x}\left(t^{\prime}\right)\right\rangle=\frac{k_{B} T}{m} e^{-\zeta\left|t-t^{\prime}\right| / m}=\left\langle x^{2}\right\rangle_{e q} K\left(\left|t-t^{\prime}\right|\right) \quad \text { Show !!! }
\end{aligned}
$$

## Ans)

$$
\left\langle F_{x}(t) F_{x}\left(t^{\prime}\right)\right\rangle=\left\langle x^{2}\right\rangle_{e q} K\left(\left|t-t^{\prime}\right|\right)
$$

$$
\begin{aligned}
\left\langle F_{x}(t) F_{x}\left(t^{\prime}\right)\right\rangle & =\frac{1}{m^{2}} \int_{-\infty}^{t} \int_{-\infty}^{t^{\prime}} d \tau_{1} d \tau_{2} e^{-(\zeta / m)\left(t-\tau_{1}\right)} e^{-(\zeta / m)\left(t^{\prime}-\tau_{2}\right)}\left\langle F_{p}\left(\tau_{1}\right) F_{p}\left(\tau_{2}\right)\right\rangle \\
& =\frac{2 \zeta k_{B} T}{m^{2}} \int_{-\infty}^{t} \int_{-\infty}^{t^{\prime}} d \tau_{1} d \tau_{2} e^{-(\zeta / m)\left(t+t^{\prime}-\tau_{1}-\tau_{2}\right)} \delta\left(\tau_{1}-\tau_{2}\right) \\
& =\frac{2 \zeta k_{B} T}{m^{2}} \int_{-\infty}^{\min \left(t, t^{\prime}\right)} d \tau e^{-(\zeta / m)\left(t+t^{\prime}-2 \tau\right)} \\
& =\frac{2 \zeta k_{B} T}{m^{2}} \frac{m}{2 \zeta} e^{-(\zeta / m)\left(t+t^{\prime}-2 \min \left(t, t^{\prime}\right)\right)}=\frac{k_{B} T}{m} e^{-\zeta \mid t-t^{\prime} / m}
\end{aligned}
$$

## Markovian system of equations

$$
\begin{aligned}
& \dot{x}=p / m \\
& \dot{p}=-m \omega^{2} x-\zeta(p / m)+F_{p}(t) \quad\left\langle F_{p}(t) F_{p}\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta\left(t-t^{\prime}\right)
\end{aligned}
$$

## removal of fast variable, reduction of dimension

 (or projection)non-Markovian

$$
\begin{aligned}
& \dot{x}(t)=-\int_{0}^{\infty} d \tau K(\tau) x(t-\tau)+F_{x}(t) \\
& \omega^{2} e^{-\zeta \tau / m} \\
& \downarrow \zeta \tau / m \gg 1 \\
& \frac{m \omega^{2}}{\zeta} \delta(\tau) \\
& \left\langle F_{x}(t) F_{x}\left(t^{\prime}\right)\right\rangle=\left\langle\left\langle x^{2}\right\rangle_{e q} K\left(\left|t-t^{\prime}\right|\right)\right. \\
& \text { Fluctuation-Dissipation theorem (FDT) } \\
& \frac{k_{B} T}{m} e^{-\zeta\left|t-t^{\prime}\right| / m} \underset{\zeta\left|t-t^{\prime}\right| / m \gg 1}{ } \frac{2 k_{B} T}{\zeta} \delta\left(t-t^{\prime}\right) \\
& \dot{x}(t)=-m \omega^{2} x(t) / \zeta+\sqrt{2 D} \eta(t)
\end{aligned}
$$

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

$$
\begin{array}{c|l}
\begin{array}{c}
\text { Method of projection } \\
\text { operator (Mri-Zwanzig } \\
\text { formalism) }
\end{array} & \begin{array}{l}
\mathcal{L}=\mathbf{P} \mathcal{L}+(1-\mathbf{P}) \mathcal{L} \\
e^{t \mathcal{L}}=e^{t(1-\mathbf{P}) \mathcal{L}}+\int_{0}^{t} d s e^{(t-s) \mathcal{L}} \mathbf{P} \mathcal{L} e^{t(1-\mathbf{P}) \mathcal{L}}
\end{array} \\
\frac{\partial A(t)}{\partial t}=i \Omega A(t)-\int_{0}^{t} d s K(s) \cdot A(t-s)+F(t) \\
\left\langle F(t) F^{*}\left(t^{\prime}\right)\right\rangle=K\left(t-t^{\prime}\right) \cdot\left\langle A A^{*}\right\rangle_{e q}
\end{array}
$$

## Operator algebra

$$
e^{t \mathcal{L}}=e^{t(1-\mathbf{P}) \mathcal{L}}+\int_{0}^{t} d s e^{(t-s) \mathcal{L}} \mathbf{P} \mathcal{L} e^{t(1-\mathbf{P}) \mathcal{L}}
$$

$$
\begin{aligned}
& {[z-(A+B)]^{-1}=\left\{(z-A)\left[1-(z-A)^{-1} B\right]\right\}^{-1}} \\
& \quad=\left[1-(z-A)^{-1} B\right]^{-1}(z-A)^{-1} \\
& =\left[1+(z-A)^{-1} B+(z-A)^{-1} B(z-A)^{-1} B+\cdots\right](z-A)^{-1} \\
& =(z-A)^{-1}+(z-A)^{-1} B(z-A)^{-1}+(z-A)^{-1} B(z-A)^{-1} B(z-A)^{-1}+\cdots \\
& =(z-A)^{-1}+\left\{(z-A)^{-1}+(z-A)^{-1} B(z-A)^{-1}+\cdots\right\} B(z-A)^{-1} \\
& =(z-A)^{-1}+[z-(A+B)]^{-1} B(z-A)^{-1} \\
& \quad e^{t(A+B)}=e^{t A}+\int_{0}^{t} d s e^{(t-s)(A+B)} B e^{t A}
\end{aligned}
$$

## Fokker-Planck equation

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

$$
\begin{aligned}
& \frac{\partial f}{\partial t}+\frac{\partial}{\partial \Gamma}(\dot{\Gamma} f)=0 \\
& \frac{\partial f}{\partial t}+\dot{\Gamma} \frac{\partial f}{\partial \Gamma}+f \frac{\partial \dot{\Gamma}}{\partial \Gamma}=\begin{array}{l}
f(\Gamma, t) \quad \int_{i} \quad f(\Gamma, t) d \Gamma=1 \\
\Gamma \equiv\left(\overrightarrow{q_{1}}, \vec{q}_{2}, \ldots, \overrightarrow{q_{N}}, \vec{p}_{1}, \overrightarrow{p_{2}}, \ldots, \vec{p}_{N}\right)
\end{array} \\
& \sum_{\text {o for Hamiltonian system }}\left(\frac{\partial \dot{q}_{i}}{\partial q_{i}}+\frac{\partial \dot{p}_{i}}{\partial p_{i}}\right)=\sum_{i}\left(\frac{\partial^{2} H}{\partial q_{i} \partial p_{i}}-\frac{\partial^{2} H}{\partial p_{i} q_{i}}\right)=0
\end{aligned}
$$

## Liouville theorem

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

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

## Liouville equation

$$
\text { - }(\{q\},\{p\})\left[=\left(\vec{q}_{1}, \vec{q}_{2}, \ldots, \vec{q}_{N}, \vec{p}_{1}, \vec{p}_{2}, \ldots, \vec{p}_{N}\right)\right]
$$



Fokker-Planck equation $\mathbf{a}(t) \longrightarrow \rho(\mathbf{a}, t)$

## stochastic

## prob. density

## variable

$$
\partial_{t} \mathbf{a}(t)=\mathbf{v}(\mathbf{a})+\mathbf{F}(t) \quad\langle\mathbf{F}(t)\rangle=0 \quad\left\langle\mathbf{F}(t) \mathbf{F}\left(t^{\prime}\right)\right\rangle=2 \mathbf{B} \delta\left(t-t^{\prime}\right)
$$

$\partial_{t} \rho(\mathbf{a}, t)+\partial_{\mathbf{a}} \cdot(\dot{\mathbf{a}} \rho(\mathbf{a}, t))=0:$ continuity equation

$$
\begin{aligned}
& \partial_{t} \rho(\mathbf{a}, t)+\partial_{\mathbf{a}} \cdot(\mathbf{v}(\mathbf{a}) \rho(\mathbf{a}, t)+\mathbf{F}(t) \rho(\mathbf{a}, t))=0 \\
& \partial_{t} \rho(\mathbf{a}, t)+\mathcal{L} \rho(\mathbf{a}, t)=-\partial_{\mathbf{a}} \cdot(\mathbf{F}(t) \rho(\mathbf{a}, t)) \\
& \rho(\mathbf{a}, t)=e^{-\mathcal{L} t} \rho(\mathbf{a}, 0)-\int_{0}^{t} d \tau e^{-\mathcal{L}(t-\tau)} \partial_{\mathbf{a}} \cdot(\mathbf{F}(\tau) \rho(\mathbf{a}, \tau)) \\
& \partial_{t} \bar{\rho}(\mathbf{a}, t)+\mathcal{L} \bar{\rho}(\mathbf{a}, t)=\int_{0}^{t} d \tau e^{-\mathcal{L}(t-\tau)} \partial_{\mathbf{a}} \cdot \overline{\mathbf{F}(t) \mathbf{F}(\tau)} \cdot \partial_{\mathbf{a}}(\bar{\rho}(\mathbf{a}))=\partial_{\mathbf{a}} \cdot \mathbf{B} \cdot \partial_{\mathbf{a}} \bar{\rho}(\mathbf{a}, t) \\
& \partial_{t} \bar{\rho}(\mathbf{a}, t)=\frac{\partial}{\partial \mathbf{a}} \cdot \mathbf{B} \cdot \frac{\partial}{\partial \mathbf{a}} \bar{\rho}(\mathbf{a}, t)-\frac{\partial}{\partial \mathbf{a}} \cdot(\mathbf{v}(\mathbf{a}, t) \bar{\rho}(\mathbf{a}, t)) \quad \partial_{t} \bar{\rho}=\mathcal{L}_{F P} \bar{\rho}
\end{aligned}
$$

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

$$
m \ddot{x}=-\zeta \dot{x}-\frac{d U(x)}{d x}+\xi(t) \quad \begin{aligned}
& \dot{x}=p / m \\
& \dot{p}=-\zeta(p / m)-d U(x) / d x+\xi(t)
\end{aligned}
$$

$\partial_{t} \rho+\partial_{x}(\dot{x} \rho)+\partial_{p}(\dot{p} \rho)=0 \quad:$ continuity equation
$\partial_{t} \rho+\partial_{x}(p / m \times \rho)+\partial_{p}(-\zeta(p / m) \rho-(d U(x) / d x) \rho)=-\partial_{p}(\xi(t) \rho)$
$\partial_{t} \rho+\underline{\mathcal{L}} \rho=-\partial_{p}(\xi(t) \rho)$

$$
\rho(x, p, t)=e^{-\mathcal{L} t} \rho(x, p, 0)-\int_{0}^{t} d \tau e^{-\mathcal{L}(t-\tau)} \xi(\tau) \partial_{p} \rho(x, p, \tau)
$$

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

$\partial_{t} \bar{\rho}+\mathcal{L} \bar{\rho}=\int_{0}^{t} d \tau e^{-\mathcal{L}(t-\tau)} \overline{\xi(t) \xi(\tau)} \partial_{p}^{2} \bar{\rho}(\tau)$
$\partial_{t} \bar{\rho}=\zeta k_{B} T \partial_{p}^{2} \bar{\rho}+\partial_{p}\left[\left(\frac{\zeta p}{m}+\frac{d U(x)}{d x}\right) \bar{\rho}\right]-\partial_{x}\left(\frac{p}{m} \bar{\rho}\right)$
Klein-Kramers eqn.

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

$$
\begin{aligned}
& \dot{x}=-\frac{1}{\zeta} \frac{d U(x)}{d x}+\frac{\xi(t)}{\zeta} \\
& \partial_{t} \rho+\partial_{x}(\dot{x} \rho)=0 \quad: \text { continuity equation }
\end{aligned}
$$

$$
\begin{aligned}
& \partial_{t} \rho=\frac{k_{B} T}{\zeta} \partial_{x}^{2} \rho+\partial_{x}\left(\frac{1}{\zeta} \frac{d U(x)}{d x} \rho\right) \\
& \partial_{t} \rho=D \frac{\partial^{2} \rho}{\partial x^{2}}+\frac{\partial}{\partial x}\left(\frac{U^{\prime}(x)}{\zeta} \rho\right)
\end{aligned}
$$

Smoluchowski equation

$$
\partial_{t} \rho=D \partial_{x}\left(\partial_{x}+\beta U^{\prime}(x)\right) \rho=-\partial_{x} j
$$

$$
\begin{array}{ll}
j=j_{\mathrm{diff}}+j_{\mathrm{adv}} & j_{\mathrm{diff}}=-D \partial_{x} \rho \\
& j_{\mathrm{adv}}=v \rho
\end{array}
$$

## SUMMARY of Fokker-Planck eqn.

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

Klein-Kramers eqn.

$$
\partial_{t} \bar{\rho}=\zeta k_{B} T \partial_{p}^{2} \bar{\rho}+\partial_{p}\left[\left(\frac{\zeta p}{m}+\frac{d U(x)}{d x}\right) \bar{\rho}\right]-\partial_{x}\left(\frac{p}{m} \bar{\rho}\right)
$$

$$
\begin{equation*}
\dot{x}=-\frac{1}{\zeta} \frac{d U(x)}{d x}+\frac{\xi(t)}{\zeta} \tag{x,t}
\end{equation*}
$$

Smoluchowski equation

$$
\partial_{t} \rho=D \frac{\partial^{2} \rho}{\partial x^{2}}+\frac{\partial}{\partial x}\left(\frac{U^{\prime}(x)}{\zeta} \rho\right)
$$

## Survival Probability, $\quad S(t)$

First Passage time distribution, $P_{\mathrm{FPT}}(t)$
Mean first passage time, $\tau=\int_{0}^{\infty} t P_{\mathrm{FPT}}(t) d t$ Kramers Escape Rate Theory

$$
\begin{aligned}
& P_{\mathrm{FPT}}(t)=-\frac{d S(t)}{d t} \\
& S(t)=1-\int_{0}^{t} d \tau P_{\mathrm{FPT}}(\tau) \quad S(0)=1 \quad S(\infty)=0 \\
& \tau=\int_{0}^{\infty} t P_{\mathrm{FPT}}(t) d t=\int_{0}^{\infty} S(t) d t
\end{aligned}
$$

$$
\begin{aligned}
& \partial_{t} P\left(\mathbf{a}, t ; \mathbf{a}_{0}\right)=\mathcal{L}_{F P} P\left(\mathbf{a}, t ; \mathbf{a}_{0}\right) \\
& S\left(t ; \mathbf{a}_{0}\right)=\int_{V} d \mathbf{a} P\left(\mathbf{a}, t ; \mathbf{a}_{0}\right) \\
& \begin{aligned}
& \tau\left(\mathbf{a}_{0}\right)=\int_{0}^{\infty} d t S\left(t ; \mathbf{a}_{0}\right) \\
&=\int_{0}^{\infty} d t \int_{V} d \mathbf{a} e^{t \mathcal{L}_{F P}} \delta\left(\mathbf{a}-\mathbf{a}_{0}\right) \\
&=\int_{0}^{\infty} d t \int_{V} d \mathbf{a} \delta\left(\mathbf{a}-\mathbf{a}_{0}\right)\left(e^{t \mathcal{L}_{F P}^{\dagger}} 1\right) \\
&=\int_{V} d \mathbf{a} \delta\left(\mathbf{a}-\mathbf{a}_{0}\right)\left(\int_{0}^{\infty} d t\left(e^{t \mathcal{L}_{F P}^{\dagger}}\right)\right) \tau(\mathbf{a})=\int_{0}^{\infty} e^{t \mathcal{L}_{F P}^{\dagger} d t} \\
& \mathcal{L}_{F P}^{\dagger} \tau(\mathbf{a})=\int_{0}^{\infty} \partial_{t}\left(e^{t \mathcal{L}}\right. \\
&=\left[e^{\left.t \mathcal{L}_{F P}^{\dagger}\right]_{0}^{\infty}}=\right. \\
& \mathcal{L}_{F}^{\dagger} \tau(\mathbf{a})=
\end{aligned}
\end{aligned}
$$

$$
\begin{gathered}
\mathcal{L}_{F P}=D \partial_{x} e^{-\beta U(x)} \partial_{x} e^{\beta U(x)}=D\left(\partial_{x}^{2}+\beta \partial_{x} U^{\prime}(x)\right) \\
\mathcal{L}_{F P}^{\dagger}=D e^{\beta U(x)} \partial_{x} e^{-\beta U(x)} \partial_{x}=D\left(\partial_{x}^{2}-\beta U^{\prime}(x) \partial_{x}\right) \\
D e^{\beta U(x)} \partial_{x} e^{-\beta U(x)} \partial_{x} \tau(x)=-1 \\
e^{-\beta U(x)} \partial_{x} \tau(x)-\left.e^{-\beta U(a)} \partial_{x} \tau(x)\right|_{x=a}=-\frac{1}{D} \int_{a}^{x} d x e^{-\beta U(x)} \\
\tau(b)-\tau(x)=-\int_{x}^{b} d y \frac{1}{D} e^{\beta U(y)} \int_{a}^{y} d z e^{-\beta U(z)} \\
\tau(x)=\frac{1}{D} \int_{x}^{b} d y e^{\beta U(y)} \int_{a}^{y} d z e^{-\beta U(z)}
\end{gathered}
$$



$$
\stackrel{a}{r e f . b x .}
$$



$$
\begin{aligned}
& \mathcal{L}_{F P}^{\dagger}\left(\mathbf{a}_{0}\right)=-1 \\
& \mathcal{L}_{F P}^{\dagger}=D e^{\beta U(x)} \partial_{x} e^{-\beta U(x)} \partial_{x}=D\left(\partial_{x}^{2}-\beta U^{\prime}(x) \partial_{x}\right) \\
& \tau(x)=\frac{1}{D} \int_{x}^{b} d y e^{\beta U(y)} \int_{a}^{y} d z e^{-\beta U(z)} \\
& U(x) \approx U\left(x_{t s}\right)-\frac{1}{2} m \omega_{t s}^{2}\left(x-x_{t s}\right)^{2} \\
& U(x) \approx U\left(x_{0}\right)+\frac{1}{2} m \omega_{0}^{2}\left(x-x_{0}\right)^{2} \\
& \tau_{K R}=\frac{2 \pi k_{B} T}{D m \omega_{t s} \omega_{0}} e^{\beta \delta U^{\ddagger}}
\end{aligned}
$$

## Kramers Rate

$$
\begin{aligned}
& k=A e^{-\delta U^{\ddagger} / k_{B} T} \\
& k_{T S T}=\frac{k_{B} T}{h} e^{-\beta \delta U^{\ddagger}} \\
& \delta U^{\ddagger}\left(>k_{B} T\right) \\
& m \dot{x}=-\zeta \dot{x}-\frac{d U(x)}{d x}+\xi(t)
\end{aligned}
$$

Kramers equation (high friction) $\quad \partial_{t} \rho=D \partial_{x}\left(\partial_{x}+\beta U^{\prime}(x)\right) \rho=-\partial_{x} j$

$$
\begin{gathered}
j=-D\left(\partial_{x}+\beta U^{\prime}(x)\right) \rho=-D e^{-\beta U(x)} \partial_{x} e^{\beta U(x)} \rho \\
-\frac{j}{D} \int_{x}^{b} d x e^{\beta U(x)}=e^{\beta U(b)} \rho(b)-e^{\beta U(x)} \rho(x) \\
\frac{j}{D} \int_{a}^{x} d y e^{-\beta U(y)} \int_{y}^{b} d z e^{\beta U(z)}=\int_{a}^{x} d x \rho(x)=N \\
j=N / \tau \\
\tau=\frac{1}{D} \int_{a}^{x} d y e^{-\beta U(y)} \int_{y}^{b} d z e^{\beta U(z)} \rightarrow \frac{2 \pi k_{B} T}{D m \omega_{t s} \omega_{0}} e^{\beta \delta U^{\ddagger}} \\
\begin{array}{l}
k\left(=\tau^{-1}\right) \\
\text { flux-over-population } \\
k_{K R}=\frac{\omega_{t s} \omega_{0}}{2 \pi \gamma} e^{-\beta \delta U^{\ddagger}}
\end{array} \\
\\
\end{gathered}
$$


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

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



# Kramers Escape Rate Theory (noise-induced transition) 

$$
\text { cf. } k_{T S T}=\frac{k_{B} T}{h} e^{-\beta \delta U^{\ddagger}}
$$

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

## Klein-Kramers eqn.

$$
\begin{aligned}
& \partial_{t} \rho=\underbrace{-(p / m) \partial_{x} \rho+U^{\prime}(x) \partial_{p} \rho}_{-\mathcal{L}_{o} \rho}+\underbrace{\zeta k_{B} T \partial_{p}\left(\left(p / m k_{B} T\right) \rho+\partial_{p} \rho\right)}_{\zeta k_{B} T \partial_{p} \rho_{e q} \partial_{p}\left(\rho / \rho_{e q}\right)} \\
& H=p^{2} / 2 m+U(x) \\
& \rho_{e q}=e^{-\left(\frac{p^{2}}{2 m}+U(x)\right) / k_{B} T} / Q \\
& g(E ; t)=\int d x \int d p \delta(H(x, p)-E) \rho(x, p ; t) \\
& \partial_{t} g(E, t)=\frac{\partial}{\partial E} D(E) g_{e q}(E) \frac{\partial}{\partial E} \frac{g(E, t)}{g_{e q}(E)} \quad\left(\mathcal{L}_{o} H=0\right) \\
& \text { cf. } \partial_{t} \rho(x, t)=\partial_{x} D(x) e^{-\beta U(x)} \partial_{x} e^{\beta U(x)} \rho(x, t) \\
& D(E)=\zeta k_{B} T \frac{\int d x \int d p(p / m)^{2} \delta(H-E)}{\int d x \int d p \delta(H-E)} \\
& \tau(x)=\int_{x}^{b} d y \frac{e^{\beta U(y)}}{D(y)} \int_{a}^{y} d z e^{-\beta U(z)} \\
& \tau(E)=\int_{E}^{E_{C}} d E^{\prime} \frac{1}{D\left(E^{\prime}\right) g_{e q}\left(E^{\prime}\right)} \int_{0}^{E^{\prime}} d E g_{e q}(E) \\
& =\frac{2 \zeta k_{B} T}{m} \frac{\int d x \sqrt{E-U(x)}}{\int d x \frac{1}{\sqrt{E-U(x)}}} \\
& =\frac{\zeta k_{B} T I(E)}{m}\left(\frac{d I(E)}{d E}\right)^{-1} \\
& =\frac{\zeta k_{B} T}{m} I(E) \frac{\omega_{0}}{2 \pi} \\
& =\frac{2 \pi m k_{B} T}{\zeta} \frac{1}{\omega_{0} I\left(E_{C}\right)} e^{\beta E_{C}} \longrightarrow k_{K R}^{\mathrm{VLD}}=\frac{\omega_{0}}{2 \pi} \frac{\gamma I\left(E_{t s}\right)}{k_{B} T} e^{-\beta \delta U^{\ddagger}}
\end{aligned}
$$

## Extension of Kramers' Theory to Multi-dimension

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

flux-over-population from multi-dimensional Fokker-Planck eq.
$\lambda_{+}$: deterministic growth rate at the saddle point (Largest eigenvalue of Matrix Me)

$$
\begin{aligned}
\dot{\eta}_{i} & =-\sum_{j} M_{i j} \frac{\partial H}{\partial \eta_{j}}: \text { Hamilton's equation of motion } \\
\frac{\partial H}{\partial \eta_{j}} & =\sum_{k}\left(\frac{\partial^{2} H}{\partial \eta_{j} \eta_{k}}\right)_{S, A} \delta \eta_{k}^{S, A}=\sum_{k} e_{j k} \delta \eta_{k}^{S, A} \\
\dot{\eta}_{i} & =-\sum_{j, k} M_{i j} e_{j k} \delta \eta_{k}
\end{aligned}
$$

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

$$
\begin{gathered}
F(x, y)=-F^{*}\left[2\left(\frac{x}{x^{\star}}\right)^{3}+3\left(\frac{x}{x^{\star}}\right)^{2}\right]-\kappa\left[\left(\frac{x}{x^{\star}}\right)-b\right] y^{2} \\
H\left(x, y, p_{x}, p_{y}\right)=\frac{p_{x}^{2}}{2 m}+\frac{p_{y}^{2}}{2 m}+F(x, y) \\
\dot{x}=\frac{\partial H}{\partial p_{x}} \quad \dot{y}=\frac{\partial H}{\partial p_{y}} \\
\dot{p}_{x}=-m \zeta_{x x} p_{x}-\frac{\partial F}{\partial x}=-\zeta_{x x} \frac{\partial H}{\partial p_{x}}-\frac{\partial H}{\partial x} \\
\dot{p}_{y}=-m \zeta_{y y} p_{y}-\frac{\partial F}{\partial y}=-\zeta_{y y} \frac{\partial H}{\partial p_{y}}-\frac{\partial H}{\partial y}
\end{gathered}
$$




$$
\dot{\eta}_{i}=-\sum_{j} M_{i j} \frac{\partial H}{\partial \eta_{j}}
$$

$$
\frac{\partial H}{\partial \eta_{j}}=\sum_{k}\left(\frac{\partial^{2} H}{\partial \eta_{j} \eta_{k}}\right)_{S, A} \delta \eta_{k}^{S, A}=\sum_{k} e_{j k} \delta \eta_{k}^{S, A}
$$

$$
\dot{\eta}_{i}=-\sum_{j, k} M_{i j} e_{j k} \delta \eta_{k}
$$

$$
\begin{array}{r}
\left(\begin{array}{c}
\dot{x} \\
\dot{y} \\
\dot{p}_{x} \\
\dot{p}_{y}
\end{array}\right)=-\left(\begin{array}{cccc}
0 & 0 & -1 & 0 \\
0 & 0 & 0 & -1 \\
1 & 0 & \zeta_{x x} & 0 \\
0 & 1 & 0 & \zeta_{y y}
\end{array}\right)\left(\begin{array}{c}
\partial H / \partial x \\
\partial H / \partial y \\
\partial H / \partial p_{x} \\
\partial H / \partial p_{y}
\end{array}\right) \quad e^{S, A}=\left(\begin{array}{c}
\mp 6 F^{\ddagger} /\left(x^{\ddagger}\right. \\
0 \\
0 \\
0
\end{array}\right. \\
\lambda_{+}=-\frac{\zeta_{x x}}{2 m}+\sqrt{\left(\frac{\zeta_{x x}}{2 m}\right)^{2}+\frac{6 F^{\ddagger}}{m\left(x^{\ddagger}\right)^{2}}}
\end{array}
$$

## Another important condition for Kramers' theory

$$
k=\frac{\lambda_{+}}{2 \pi}\left[\frac{\operatorname{det} F^{(A)}}{\left|\operatorname{det} F^{(S)}\right|}\right]^{1 / 2} \exp \left(-\beta F^{\ddagger}(f)\right)
$$



$$
\begin{aligned}
& F(x, y)=-F^{\leftarrow}\left[2\left(\frac{x}{x^{\dagger}}\right)^{3}+3\left(\frac{x}{x^{\dagger}}\right)^{2}\right]-\kappa\left[\left(\frac{x}{x^{\dot{4}}}\right)-b\right] y^{2}
\end{aligned}
$$

"The saddle point" should be well defined.

## Diffusion in a rough potential

## Robert Zwanzig

$$
\begin{aligned}
& \tau=\frac{1}{D} \int_{a}^{x} d y e^{-\beta U(y)} \int_{y}^{b} d z e^{\beta U(z)} \\
& \tau=\frac{1}{D} \int_{a}^{x} d y e^{-\beta\left(U_{0}(y)+\delta U\right)} \int_{y}^{b} d z e^{\beta\left(U_{0}(z)+\delta U\right)} \\
& \approx \frac{1}{D} \int_{a}^{x} d y e^{-\beta U_{0}(y)}\left\langle e^{-\beta \delta U}\right\rangle \int_{y}^{b} d z e^{\beta U_{0}(z)}\left\langle e^{\beta \delta U}\right\rangle \\
& D \rightarrow D^{*}=D\left\langle e^{-\beta \delta U}\right\rangle^{-1}\left\langle e^{+\beta \delta U}\right\rangle^{-1} \approx D e^{-\beta_{\text {man }}^{2}\left\langle(\delta U)^{2}\right\rangle} \\
& D^{*}=D e^{-\left(\varepsilon / k_{B} T\right)^{2}}
\end{aligned}
$$



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

$$
\frac{\partial \psi\left(\left\{\mathbf{r}_{i}\right\}, t\right)}{\partial t}=\mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}\right\}, t\right)-k \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}\right\}, t\right)
$$

$$
\tilde{\psi}\left(\left\{\mathbf{r}_{i}\right\}, z\right)=\left(z-\mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right)+k \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right)\right)^{-1} \psi\left(\left\{\mathbf{r}_{i}\right\}, 0\right)
$$

$$
=\left(1-\frac{1}{z-\mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right)} k \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right)+\cdots\right) \frac{1}{z-\mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right)} \psi\left(\left\{\mathbf{r}_{i}\right\}, 0\right)
$$

$$
=\frac{1}{z-\mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right)} \psi(0)-\frac{1}{z-\mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right)} k \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \tilde{\psi}\left(\left\{\mathbf{r}_{i}\right\}, z\right)
$$

$$
\psi\left(\left\{\mathbf{r}_{i}\right\}, t\right)=e^{t \mathcal{L}} \psi(0)-k \int_{0}^{t} d \tau e^{(t-\tau) \mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right)} \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}\right\}, \tau\right)
$$

$$
\text { cf. } e^{t(A+B)}=e^{t A}+\int_{0}^{t} d s e^{(t-s)(A+B)} B e^{t A}
$$

$$
=e^{-t \mathcal{L}} \psi(0)-k \int_{0}^{t} d \tau \int d\left\{\mathbf{r}_{i}^{\prime}\right\} \underline{\left[e^{\left.(t-\tau) \mathcal{C}\left\{\mathbf{r}_{i}\right\}\right)} \delta\left(\left\{\mathbf{r}_{i}\right\}-\left\{\mathbf{r}_{i}^{\prime}\right\}\right)\right]} \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right)
$$

$$
\begin{aligned}
& \psi\left(\left\{\mathbf{r}_{i}\right\}, 0\right)=\psi_{e q}\left(\left\{\mathbf{r}_{i}\right\}\right) \\
&=\psi_{e q}\left(\left\{\mathbf{r}_{i}\right\}\right)-k \int_{0}^{t} d \tau \int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{G}\left(\left\{\mathbf{r}_{i}\right\}, t \mid\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right)
\end{aligned}
$$

$$
\begin{aligned}
& \psi\left(\left\{\mathbf{r}_{i}\right\}, t\right)=\psi_{e q}\left(\left\{\mathbf{r}_{i}\right\}\right)-k \int_{0}^{t} d \tau \int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{G}\left(\left\{\mathbf{r}_{i}\right\}, t \mid\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \\
& \int d\left\{\mathbf{r}_{i}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \\
& \mu(t) \equiv \int d\left\{\mathbf{r}_{i}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}\right\}, t\right) \\
& \mu(t)=\mu_{e q}-k \int_{0}^{t} d \tau \int d\left\{\mathbf{r}_{i}\right\} \int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \mathcal{G}\left(\left\{\mathbf{r}_{i}\right\}, t \mid\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \\
& \frac{\psi\left(\left\{\mathbf{r}_{i}^{\prime}\right\}, t\right)}{\psi_{e q}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right)} \approx \frac{\int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}^{\prime}\right\}, t\right)}{\int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi_{e q}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right)}=\frac{\mu(t)}{\mu_{e q}} \\
& \text { closure approximation } \\
& \text { (cf. local equilibrium approx.) } \\
& \mu(t) \approx \mu_{e q}-k \int_{0}^{t} d \tau \underbrace{\left[\int d\left\{\mathbf{r}_{i}\right\} \int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \mathcal{G}\left(\left\{\mathbf{r}_{i}\right\}, t \mid\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi_{e q}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right)\right]}_{\equiv C(t, \tau)}\left(\mu(t) / \mu_{e q}\right) \\
& C(t, \tau)=C(t-\tau) \\
& \mu(t) \approx \mu_{e q}-\frac{k}{\mu_{e q}} \int d \tau C(t-\tau) \mu(\tau)
\end{aligned}
$$

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

Our objective is to compute mfpt

$$
\begin{aligned}
& \langle t\rangle=\int_{0}^{\infty} d t \phi(t) \\
& \phi(t)=\int d\left\{\mathbf{r}_{i}\right\} \psi\left(\left\{\mathbf{r}_{i}\right\}, t\right) \\
& \frac{\partial \psi\left(\left\{\mathbf{r}_{\mathbf{i}}\right\}, t\right)}{\partial t}=\mathcal{L}\left(\left\{\mathbf{r}_{i}\right\}\right) \psi\left(\left\{\mathbf{r}_{\mathbf{i}}\right\}, t\right)-k \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \psi\left(\left\{\mathbf{r}_{i}\right\}, t\right) \\
& \frac{\partial \phi(t)}{\partial t}=-k \mu(t) \\
& \longrightarrow \quad \tilde{\phi}(z)=z^{-1}(1-k \tilde{\mu}(z)) \\
& \langle t\rangle=\int_{0}^{\infty} d t \phi(t)=\lim _{z \rightarrow 0} \tilde{\phi}(z)=\lim _{z \rightarrow 0}(1-k \tilde{\mu}(z))\left(1+\frac{k}{\mu_{e q}} \tilde{C}(z)\right) \frac{\tilde{\mu}(z)}{\mu_{e q}} \\
& =\lim _{z \rightarrow 0}(1+\frac{k}{\mu_{e q}} \tilde{C}(z)-k \underbrace{\tilde{\mu}(z)\left(1+\frac{k}{\mu_{e q}} \tilde{C}(z)\right)}_{\mu_{e q} / z}) \frac{\tilde{\mu}(z)}{\mu_{e q}}
\end{aligned}
$$

$$
\langle t\rangle=\int_{0}^{\infty} d t \phi(t)=\lim _{z \rightarrow 0} \tilde{\phi}(z)=\lim _{z \rightarrow 0}(1-k \tilde{\mu}(z))\left(1+\frac{k}{\mu_{e q}} \tilde{C}(z)\right) \frac{\tilde{\mu}(z)}{\mu_{e q}}
$$

$$
\begin{aligned}
& \left.\begin{array}{l}
\frac{\partial \phi(t)}{\partial t}=-k \mu(t) \\
\phi(\infty)-\phi(0)=-k \int_{0}^{\infty} d t \mu(t) \\
-1=-k \tilde{\mu}(0)
\end{array}\right)=\lim _{z \rightarrow 0}(1+\frac{k}{\mu_{e q}} \tilde{C}(z)-k \underbrace{\tilde{\mu}(z)\left(1+\frac{k}{\mu_{e q}} \tilde{C}(z)\right)}_{\mu_{z \rightarrow 0}}) \frac{\tilde{\mu}(z)}{\mu_{e q}} \\
& \begin{array}{l}
\left.\langle t\rangle=\frac{k}{\mu_{e q}}\left(\tilde{C}(z)-\frac{\mu_{e q}^{2}}{z}\right)\right) \frac{\tilde{\mu}(z)}{\mu_{e q}} \\
k \mu_{e q}
\end{array} \int_{0}^{\infty} d t\left(\frac{C(t)}{\mu_{e q}^{2}}-1\right)
\end{aligned}
$$

$$
C(t)=\int d\left\{\mathbf{r}_{i}\right\} \int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \mathcal{G}\left(\left\{\mathbf{r}_{i}\right\}, t \mid\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi_{e q}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \rightarrow C(\infty)=\mu_{e q}^{2}
$$

$$
\langle t\rangle=\frac{1}{k \mu_{e q}}+\int_{0}^{\infty} d t\left(\frac{C(t)}{C(\infty)}-1\right)
$$

## Polymer looping time from WF formalism

$$
\begin{gathered}
\langle t\rangle=\frac{1}{k \mu_{e q}}+\int_{0}^{\infty} d t\left(\frac{C(t)}{C(\infty)}-1\right) \xrightarrow{k \rightarrow \infty}\langle t\rangle=\int_{0}^{\infty} d t\left(\frac{C(t)}{C(\infty)}-1\right) \\
\mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right)=\frac{\delta(r-\sigma)}{4 \pi \sigma^{2}} \\
C(t)=\int d\left\{\mathbf{r}_{i}\right\} \int d\left\{\mathbf{r}_{i}^{\prime}\right\} \mathcal{S}\left(\left\{\mathbf{r}_{i}\right\}\right) \mathcal{G}\left(\left\{\mathbf{r}_{i}\right\}, t \mid\left\{\mathbf{r}_{i}^{\prime}\right\}, \tau\right) \mathcal{S}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \psi_{e q}\left(\left\{\mathbf{r}_{i}^{\prime}\right\}\right) \\
\int\left(\prod_{i=1}^{N *} d \mathbf{r}_{i}\right) \mathcal{G}\left(\left\{\mathbf{r}_{i}\right\}, t \mid\left\{\mathbf{r}_{i}^{\prime}\right\}, 0\right) \equiv G\left(r, t \mid r_{0}, 0\right) \\
C(t)=G(\sigma, t \mid \sigma, 0): \text { returning prob. to r=o after time t } \\
\langle t\rangle=\int_{0}^{\infty} d t\left(\frac{G(\sigma, t \mid \sigma, 0)}{P_{l o o p}(\sigma)}-1\right)
\end{gathered}
$$

## Dynamical disorder: Passage through a fluctuating bottleneck

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

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

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

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

## Fluctuating bottleneck model

## - Zwanzig (1992) JCP.



$$
\begin{aligned}
\zeta \partial_{t} x & =-\partial_{x} U_{\mathrm{eff}}(x ; r)+F_{x}(t) \\
\partial_{t} r & =-\lambda r+F_{r}(t)
\end{aligned}
$$

Binding rate $\sim \mathrm{kr}^{2}$


$$
\begin{array}{ll}
\frac{d C}{d t}=-K(r) C & K(r)=k r^{2} \\
& \partial_{t} r=-\lambda r+F_{r}(t) \quad\left\langle r^{2}\right\rangle_{e q}=\theta
\end{array}
$$

$$
\begin{array}{ll}
\lambda \rightarrow \infty & k r^{2} \rightarrow k \theta \\
& C(t)=e^{-k \theta t}
\end{array}
$$

$$
\lambda \rightarrow 0
$$

$$
\begin{aligned}
C(t) \sim \int_{0}^{\infty} d r e^{-k r^{2} t} P(r) & \sim \int_{0}^{\infty} d r e^{-k r^{2} t} e^{-r^{2} / 2 \theta} \\
& \sim(1+2 k \theta t)^{-1 / 2}
\end{aligned}
$$



$$
\begin{aligned}
\zeta \partial_{t} x & =-\partial_{x} U_{\mathrm{eff}}(x ; r)+F_{x}(t) \\
\partial_{t} r=-\lambda r+F_{r}(t) & \left\langle F_{x}(t) F_{x}\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta\left(t-t^{\prime}\right) \\
& \left\langle F_{r}(t) F_{r}\left(t^{\prime}\right)\right\rangle=2 B \delta\left(t-t^{\prime}\right) \\
& \left\langle r^{2}\right\rangle_{e q}=\theta
\end{aligned}
$$

1. Determine the noise strength of $F_{r}(t) \quad B=?$

$$
\begin{aligned}
& r(t)=e^{-\lambda t} r(0)+\int_{0}^{t} d \tau e^{-\lambda(t-\tau)} F_{r}(\tau) \\
& \left\langle r^{2}(t)\right\rangle=e^{-2 \lambda t}\left\langle r^{2}(0)\right\rangle+2 B \int_{0}^{t} d \tau_{1} \int_{0}^{t} d \tau_{2} e^{-\lambda\left(2 t-\tau_{1}-\tau_{2}\right)} \delta\left(\tau_{1}-\tau_{2}\right) \\
& \\
& \longrightarrow B=\lambda \theta
\end{aligned}
$$

2. Obtain the Fokker Planck eqn. $\quad \partial_{t} \bar{\rho}=\mathcal{L}_{x} \bar{\rho}+\mathcal{L}_{r} \bar{\rho}$

$$
\begin{aligned}
& \partial_{t} \rho+\partial_{x}(\dot{x} \rho)+\partial_{r}(\dot{r} \rho)=0 \\
& \partial_{t} \rho+\left(\mathcal{L}_{x}^{o}+\mathcal{L}_{r}^{o}\right) \rho+\partial_{x}\left(F_{x}(t) / \zeta \times \rho\right)+\partial_{r}\left(F_{r}(t) \rho\right)=0 \\
& \rho(x, r, t)=e^{-\mathcal{L}^{o} t}-\int_{0}^{t} d \tau e^{\mathcal{L}^{o}(t-\tau)}\left[\partial_{x}\left(F_{x}(\tau) / \zeta \times \rho(\tau)\right)+\partial_{r}\left(F_{r}(\tau) \rho(\tau)\right)\right] \\
& \partial_{t} \bar{\rho}=D \partial_{x}\left(\partial_{x}+\beta U^{\prime}(x)\right) \bar{\rho}+\lambda \theta \partial_{r}\left(\partial_{r}+r / \theta\right) \bar{\rho} \\
& \mathcal{L}_{x}
\end{aligned}
$$

$$
\begin{aligned}
\zeta \partial_{t} x & =-\partial_{x} U_{\mathrm{eff}}(x ; r)+F_{x}(t) \\
\partial_{t} r=-\lambda r+F_{r}(t) & \left\langle F_{x}(t) F_{x}\left(t^{\prime}\right)\right\rangle=2 \zeta k_{B} T \delta\left(t-t^{\prime}\right) \\
& \left\langle F_{r}(t) F_{r}\left(t^{\prime}\right)\right\rangle=2 B \delta\left(t-t^{\prime}\right) \\
& \left\langle r^{2}\right\rangle_{e q}=\theta
\end{aligned}
$$

$$
\begin{aligned}
& \partial_{t} \bar{\rho}(x, r, t)=D \frac{\partial}{\partial x}\left(\frac{\partial}{\partial x}+\beta U^{\prime}(x)\right) \bar{\rho}+\lambda \theta \frac{\partial}{\partial r}\left(\frac{\partial}{\partial r}+\frac{r}{\theta}\right) \bar{\rho}-k_{r} r^{2} \delta\left(x-x_{t s}\right) \bar{\rho}(x, r, t) \\
& \partial_{t} \bar{\rho}(x, r, t)=\mathcal{L}_{x} \bar{\rho}(x, r, t)+\mathcal{L}_{r} \bar{\rho}(x, r, t)-\mathcal{S} \bar{\rho}(x, r, t) \quad \mathcal{S}(x, r) \bar{\rho} \\
& \bar{C}(r, t)=\int d x \bar{\rho}(x, r, t) \\
& \frac{\partial \bar{C}}{\partial t}=\mathcal{L}_{r} \bar{C}(r, t)-k_{r} r^{2} \bar{\rho}\left(x_{\mathrm{ts}}, r, t\right) \text {. } \\
& \bar{\rho}\left(x_{\mathrm{ts}}, r, t\right)=\phi_{x}\left(x_{\mathrm{ts}}\right) \bar{C}(r, t) \\
& \phi\left(x_{\mathrm{ts}}\right)=\frac{e^{-U_{\text {eff }}\left(x_{\mathrm{ts}}\right) / k_{B} T}}{\int d x e^{-U_{\text {eff }}(x) / k_{B} T}} \approx \sqrt{U_{\text {eff }}^{\prime \prime}\left(x_{0}\right) / 2 \pi k_{B} T} e^{-\beta\left(U_{\text {eff }}\left(x_{\mathrm{ts}}\right)-U_{\text {eff }}\left(x_{0}\right)\right)} \\
& \frac{\partial \bar{C}}{\partial t}=\mathcal{L}_{r} \bar{C}(r, t)-k r^{2} \bar{C}(r, t) \quad \text { with } \bar{C}(r, 0) \sim e^{-r^{2} / 2 \theta}
\end{aligned}
$$

$$
\begin{aligned}
& \frac{\partial \bar{C}}{\partial t}=\mathcal{L}_{r} \bar{C}(r, t)-k r^{2} \bar{C}(r, t) \quad \text { with } \bar{C}(r, 0) \sim e^{-r^{2} / 2 \theta} \\
& \mathcal{L}_{r} \equiv \lambda \theta \frac{\partial}{\partial r}\left(\frac{\partial}{\partial r}+\frac{r}{\theta}\right)
\end{aligned}
$$

$\longrightarrow \Sigma(t)=\int_{0}^{\infty} \mathrm{d} r \bar{C}(r, t)$ survival probability

By setting
$\bar{C}(r, t)=\exp \left(\nu(t)-\mu(t) r^{2}\right)$, equation (29) can be solved exactly, leading to

$$
\begin{align*}
& \nu^{\prime}(t)=-2 \lambda \theta \mu(t)+\lambda \\
& \mu^{\prime}(t)=-4 \lambda \theta \mu^{2}(t)+2 \lambda \mu(t)+k . \tag{30}
\end{align*}
$$

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

$$
\begin{align*}
& \frac{\mu(t)}{\mu(0)}=\frac{1}{2}\left\{1+S \frac{(S+1)-(S-1) E}{(S+1)+(S-1) E}\right\} \\
& \nu(t)=-\frac{\lambda t}{2}(S-1)+\log \left(\frac{(S+1)+(S-1) E}{2 S}\right)^{-1 / 2} \tag{31}
\end{align*}
$$

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

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

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

$$
\begin{aligned}
\Sigma(t)=\exp \left(-\frac{\lambda}{2}(S-1) t\right) & \left(\frac{(S+1)^{2}-(S-1)^{2} E}{4 S}\right)^{-1 / 2} \\
& \text { where } S=\left(1+\frac{4 k \theta}{\lambda}\right)^{1 / 2} \text { and } E=\mathrm{e}^{-2 \lambda S t} .
\end{aligned}
$$

$$
\begin{array}{ll}
\lambda \rightarrow \infty & \Sigma(t)=e^{-k \theta t} \\
\lambda \rightarrow 0 & \Sigma(t)=(1+2 k \theta t)^{-1 / 2}
\end{array}
$$

## show this!

$\log _{10} \Sigma(t)$





$$
\begin{aligned}
& \Sigma(t)=\exp \left(-\frac{\lambda}{2}(S-1) t\right)\left(\frac{(S+1)^{2}-(S-1)^{2} E}{4 S}\right)^{-1 / 2} \\
&=\sum_{n=0}^{\infty} c_{n} e^{-\mu_{n} t} \\
& \mu_{n}=\frac{\lambda}{2}(S-1)+2 n \lambda S \\
& \mu_{0}=\frac{\lambda}{2}(S-1)=\frac{\lambda}{2}\left(\left(1+\frac{4 k \theta}{\lambda}\right)^{1 / 2}-1\right) \\
& \mu_{0}(\lambda \rightarrow \infty) \rightarrow k \theta \\
& \mu_{0}(\lambda \rightarrow 0) \approx(k \theta \lambda)^{1 / 2} \sim \eta^{-1 / 2}
\end{aligned}
$$

## Force spectroscopy



## Force spectroscopy

A (1)

(2)

(4)

$$
\left\langle e^{-\beta W}\right\rangle=e^{-\beta \Delta F}
$$



## Force spectroscopy



$$
\begin{aligned}
& G^{\ddagger} \longrightarrow G^{\ddagger}-f x^{\ddagger} \\
& k_{K R}=\frac{\omega_{t s} \omega_{0}}{2 \pi \gamma} e^{-\beta G^{\ddagger}} \longrightarrow k_{K R}(f)=\frac{\omega_{t s} \omega_{0}}{2 \pi \gamma} e^{-\beta G^{\ddagger}} e^{\beta f x^{\ddagger}}
\end{aligned}
$$


force ramp exp. (dynamic force spectroscopy)

$$
\begin{aligned}
f=r_{f} & \times t \\
& r_{f}=d f / d t: \text { loading rate } \\
& =K V
\end{aligned} \quad P(f)=r_{f}^{-1} P(t) \text {. }
$$

A 0

$>\sqrt{2}$
BI


## force ramp exp. (dynamic force spectroscopy)

$$
\begin{aligned}
& f=r_{f} \times t \\
& r_{f}=d f / d t: \text { loading rate } \\
& =K V
\end{aligned}
$$

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

rupture force distribution
rupture time distribution
$P(f)$ unbinding force distribution $\longleftrightarrow P(t)$ unbinding time distribution unfolding force distribution unfolding time distribution at ramping force

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

force ramp exp. (dynamic force spectroscopy)

$$
\begin{aligned}
f=r_{f} & \times t \\
\quad r_{f} & =d f / d t: \text { loading rate } \\
& =K V
\end{aligned} \quad P(f)=r_{f}^{-1} P(t) \text {. }
$$

$$
\begin{aligned}
& \frac{d S(t)}{d t}=-k(t) S(t) \longrightarrow S(t)=e^{-\int_{0}^{t} d \tau k(\tau)} \\
& S(f)=e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)} \\
& P(t)=-\partial_{t} S(t)=k(t) e^{-\int_{0}^{t} d \tau k(\tau)}=k(t) S(t) \\
& P(f)=\frac{1}{r_{f}} k(f) e^{-\frac{1}{r_{f}} \int_{0}^{f} d f k(f)}=\frac{1}{r_{f}} k(f) S(f)
\end{aligned}
$$

$$
P(f)=\frac{1}{r_{f}} k(f) e^{-\frac{1}{r_{f}} \int_{0}^{f} d f k(f)} \quad k(f)=k e^{\beta f x^{\ddagger}}
$$

1. draw $P(f)$ with varying $r_{f}$

$$
\begin{aligned}
P(f) & =\frac{k}{r_{f}} e^{f / \hat{f}} e^{-\frac{k \hat{f}}{r_{f}}\left(e^{f / \hat{f}}-1\right)} \\
\quad \text { with } \hat{f} & =\frac{k_{B} T}{x^{\ddagger}}
\end{aligned}
$$


2. How does the most probable rupture force change with $r_{f}$ ?

Use $P(f)=\frac{1}{r_{f}} k(f) S(f) \xrightarrow{\left.P^{\prime}(f)\right|_{f=f^{*}}=0} r_{f} k^{\prime}(f)=[k(f)]^{2}$

$$
f^{*}=\frac{k_{B} T}{x^{\ddagger}} \log r_{f}+\frac{k_{B} T}{x^{\ddagger}} \log \frac{x^{\ddagger}}{k_{B} T}
$$

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





$$
\begin{aligned}
G(x) & =f_{c}\left(x-x_{c}\right)-A\left(x-x_{c}\right)^{3}-f\left(x-x_{c}\right) \\
& =\left(f_{c}-f\right)\left(x-x_{c}\right)-A\left(x-x_{c}\right)^{3} \\
& =\epsilon f_{c}\left(x-x_{c}\right)-A\left(x-x_{c}\right)^{3}
\end{aligned}
$$

$x_{ \pm}=x_{c} \pm\left(f_{c} / 3 A\right)^{1 / 2} \epsilon^{1 / 2}$
$x^{\ddagger}=x_{+}-x_{-}$

$$
G^{\ddagger}=G\left(x_{+}\right)-G\left(x_{-}\right)
$$

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

$\mathrm{G}(\mathrm{x})$




plastic,'ductile-(soft)
$\underset{\text { brittle (hard) }}{ }$

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

$$
\begin{aligned}
& G(x)=G\left(x_{c}\right)+f_{c}\left(x-x_{c}\right)+\frac{(-1)^{n+1} M}{(n+1)!}\left(x-x_{c}\right)^{n+1} \\
& k(\varepsilon)=\kappa \varepsilon^{\alpha(n)} \exp \left(-\beta G^{\ddagger} \varepsilon^{(n+1) / n}\right), \quad \alpha(n)=\chi\left(1-n^{-1}\right) \\
& k^{\prime}\left(f^{*}\right)=\frac{1}{r_{f}}\left[k\left(f^{*}\right)\right]^{2} \\
& \varepsilon^{\frac{n+1}{n}}=\frac{-1}{\beta G^{\ddagger}} \log \left[\frac{r_{f} x^{\ddagger}}{\kappa k_{B} T} \varepsilon^{1 / n-\alpha(n)}\left(1-\frac{1}{\beta G^{\ddagger}} \frac{n \alpha(n)}{n+1} \varepsilon^{-\frac{n+1}{n}}\right)\right] .
\end{aligned}
$$

$$
f^{*} \approx f_{c}\left[1-\left(-\frac{k_{B} T}{G^{\ddagger}} \log \frac{r_{f} x^{\ddagger}}{\kappa k_{B} T}\right)^{\nu}\right]
$$

$$
\nu=\frac{n}{n+1}
$$




$$
f^{*} \approx f_{c}\left[1-\left(-\frac{k_{B} T}{G^{\ddagger}} \log \frac{r_{f} x^{\ddagger}}{\kappa k_{B} T}\right)^{\nu}\right] \quad 1 / 2 \leq \nu \leq 1
$$

$$
\begin{aligned}
& P(f)=r_{f}^{-1} k(f) S(f) \longrightarrow k(f)=\frac{r_{f} P(f)}{1-\int_{0}^{f} P\left(f^{\prime}\right) d f^{\prime}}
\end{aligned}
$$

$P(f)$
info. from
force ramp exp.
info. from
force clamp exp.

# Detecting molecular dynamic disorder using force spectroscopy 

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


Kuo et al. PNAS 2010


Evidences of molecular disorder?

Force dynamics + Fluctuating bottleneck model (Zwanzig)

$k(f)$ vs $\lambda$
(i) $\mathrm{k}(\mathrm{f}) \ll \lambda$ : annealed disorder
(ii) $k(f) \gg \lambda$ : quenched disorder
(iii) $k(f) \sim \lambda$ : dynamical disorder

$$
k(f)=k_{0} e^{f \Delta x^{\ddagger} / k_{B} T}
$$

(Bell model)

$$
\begin{aligned}
\zeta \partial_{t} x & =-\partial_{x} U_{\mathrm{eff}}(x ; r)+F_{x}(t) \\
\partial_{t} r & =-\lambda r+F_{r}(t)
\end{aligned}
$$

## Unbinding (unfolding) kinetics at constant force, $f$ (force-clamp)

$$
\left.\Sigma_{\lambda}^{f}(t)=e^{-\frac{\lambda}{2}(S-1) t}\left[\frac{(S+1)^{2}-(S-1)^{2} E}{4 S}\right]^{-1 / 2}\right] \sim \begin{cases}e^{-k(f) \theta t} & : \lambda \gg k(f) \\ (1+2 k(f) \theta t)^{-1 / 2} & : \lambda \ll k(f)\end{cases}
$$

Reanalyze the unfolding data of polyubiquitin under force-clamp (Kuo et al. PNAS 2010)






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

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

$$
\begin{aligned}
& \stackrel{\rightharpoonup}{\bar{C}}(r, t) \\
& \partial t=\mathcal{L}(r) \bar{C}(r, t)-\mathcal{S}(r, t) \bar{C}(r, t) \\
& \mathcal{L}(r)=\lambda \theta \partial_{r}\left(\partial_{r}+r / \theta\right) \quad \mathcal{S}(r, t)=k(f(t)) r^{2}=k_{0} e^{\tilde{\gamma} t} r^{2}
\end{aligned}
$$

$$
\begin{aligned}
& \bar{C}(r, t)=\sqrt{\frac{2}{\pi \theta}}\left[\frac{\mathcal{I}(\rho)}{\mathcal{I}\left(\rho_{0}\right)}\right]^{-1 / 2} \exp \left[\frac{\lambda t}{2}-\frac{r^{2}}{4 \theta}\left\{1+\kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}\right\}\right], \\
& \Sigma_{\lambda}^{\gamma}(t)=\int_{0}^{\infty} d r \bar{C}(r, t)=\frac{1}{\sqrt{2 \theta}} \frac{e^{\nu(t)}}{\sqrt{\mu(t)}}=\sqrt{2} e^{\frac{\lambda t}{2}}\left[\frac{\mathcal{I}(\rho)}{\mathcal{I}\left(\rho_{0}\right)}\right]^{-1 / 2}\left[1+\kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}\right]^{-1 / 2} . \\
& P_{\lambda}(t)=\frac{\lambda e^{\lambda t / 2}}{\sqrt{2}}\left[\kappa^{2}(t) \frac{\mathcal{I}^{\prime \prime}(\rho)}{\mathcal{I}(\rho)}+\frac{1}{\beta} \kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}-1\right]\left[\frac{\mathcal{I}(\rho)}{\mathcal{I}\left(\rho_{0}\right)}\right]^{-1 / 2}\left[1+\kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}\right]^{-3 / 2} . \\
& \\
& \quad \rho=\beta \kappa(t) \quad \beta=2 \lambda / \tilde{\gamma} \quad \kappa(t)=\sqrt{4 k_{0} \theta / \lambda} e^{t \bar{\gamma} / 2} \\
& \\
& \quad \mathcal{I}(\rho)=\left(\mathcal{I}_{\beta}^{\prime}\left(\rho_{0}\right) \mathcal{Q}_{\beta}(\rho)-\mathcal{Q}_{\beta}^{\prime}\left(\rho_{0}\right) \mathcal{I}_{\beta}(\rho)\right)-[\kappa(0)]^{-1}\left\{\mathcal{I}_{\beta}\left(\rho_{0}\right) \mathcal{Q}_{\beta}(\rho)-\mathcal{Q}_{\beta}\left(\rho_{0}\right) \mathcal{I}_{\beta}(\rho)\right.
\end{aligned}
$$

$$
P_{\lambda}(t)=\frac{\lambda e^{\lambda t / 2}}{\sqrt{2}}\left[\kappa^{2}(t) \frac{\mathcal{I}^{\prime \prime}(\rho)}{\mathcal{I}(\rho)}+\frac{1}{\beta} \kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}-1\right]\left[\frac{\mathcal{I}(\rho)}{\mathcal{I}\left(\rho_{0}\right)}\right]^{-1 / 2}\left[1+\kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}\right]^{-3 / 2} .
$$

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

$\widetilde{\gamma}=100, k_{0} \theta=0.01$



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

$$
P_{\lambda}(t)=\frac{\lambda e^{\lambda t / 2}}{\sqrt{2}}\left[\kappa^{2}(t) \frac{\mathcal{I}^{\prime \prime}(\rho)}{\mathcal{I}(\rho)}+\frac{1}{\beta} \kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}-1\right]\left[\frac{\mathcal{I}(\rho)}{\mathcal{I}\left(\rho_{0}\right)}\right]^{-1 / 2}\left[1+\kappa(t) \frac{\mathcal{I}^{\prime}(\rho)}{\mathcal{I}(\rho)}\right]^{-3 / 2} .
$$

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


T. Strunz, K. Oroszlan, R. Schäfer, and H. Güntherodt, Proc. Natl. Acad. Sci. U.S.A. 96, 11277 (1999).

$$
\begin{aligned}
v= & 8 \mathrm{~nm} / \mathrm{s} \\
& \Delta x^{\ddagger}=1.1 \mathrm{~nm} \\
& k_{0} \theta=0.017 \mathrm{~s}^{-1} \\
& \lambda=2.8 \times 10^{-5} s^{-1}
\end{aligned}
$$

$$
v=1600 \mathrm{~nm} / \mathrm{s}
$$

$$
\Delta x^{\ddagger}=0.66 \mathrm{~nm}
$$

$$
k_{0} \theta=0.99 s^{-1}
$$

$$
\lambda=0.48 s^{-1}
$$

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

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

$$
\Sigma(f)=e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)}
$$

$$
r_{f}=K(f) V=\omega(f) V \quad V: \text { controlled }
$$

$$
\Omega_{V}(f) \equiv-V \log \Sigma(f)=\int_{0}^{f} d f^{\prime}\left(k\left(f^{\prime}\right) / \omega\left(f^{\prime}\right)\right)
$$

.ddFLN4



indep. of pulling speed (V)

Schlierf, Rief (2005) Biophys. J. 91

$$
\begin{aligned}
& \Sigma(f)=e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)} \\
& r_{f}=K(f) V=\omega(f) V \quad V: \text { controlled } \\
& \Omega_{V}(f) \equiv-V \log \Sigma(f)=\int_{0}^{f} d f^{\prime}\left(k\left(f^{\prime}\right) / \omega\left(f^{\prime}\right)\right)
\end{aligned}
$$



Raible et. al: DNA-expG
Fuhrmann et. al: RNA-AtGRP8

$\Sigma(f)=e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)}<\frac{d \Sigma(t)}{d t}=-k(t) \Sigma(t)$

(N) $\xrightarrow{k(f)}$ (U)

$\Sigma(f)=\left\langle e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)}\right\rangle$
$\langle\ldots\rangle$ : average over heterogenous native population

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

$$
\begin{aligned}
& \Sigma_{r_{f}}(f)=\sum_{\alpha} p_{\alpha} e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k_{\alpha}\left(f^{\prime}\right)}=\left\langle e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)}\right\rangle_{I(f)} \\
& \Omega_{r_{f}}(f)=-r_{f} \log \Sigma_{r_{f}}(f)=-r_{f} \log \left\langle e^{-\frac{1}{r_{f}} \int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)}\right\rangle \\
& -r_{f} \log \left\langle e^{-I(f) / r_{f}}\right\rangle=\langle I(f)\rangle-\frac{1}{2!} \frac{\left\langle(\delta I(f))^{2}\right\rangle}{r_{f}}+\cdots=-\sum_{n=1}^{\infty} \frac{(-1)^{n}}{n!} \frac{\kappa_{n}(f)}{r_{f}^{n-1}} \\
& \kappa_{1}(f)=\langle I(f)\rangle \\
& \kappa_{2}(f)=\left\langle(\delta I(f))^{2}\right\rangle \\
& \left.\kappa_{n}(f) \equiv \frac{\partial^{n}}{\partial \lambda^{n}} \log \left\langle e^{\lambda I(f, \alpha)}\right\rangle\right|_{\lambda=0} . \\
& \Delta(f) \equiv \frac{\kappa_{2}(f)}{\kappa_{1}^{2}(f)} \\
& \text { extent of static heterogeneity } \\
& \Omega_{r_{f}}(f)=r_{f} \log \left\langle e^{-I(f) / r_{f}}\right\rangle^{-1}=\frac{r_{f}}{\Delta(f)} \log \left[1+\frac{\kappa_{1}(f)}{r_{f}}+\cdots \mathcal{O}\left(\frac{1}{r_{f}^{2}}\right)\right]^{\Delta(f)} \\
& \approx \frac{r_{f}}{\Delta(f)} \log \left[1+\frac{\kappa_{1}(f) \Delta(f)}{r_{f}}\right] \underset{\Delta(f) \rightarrow 0}{\longrightarrow} \kappa_{1}(f)
\end{aligned}
$$

$$
\begin{aligned}
\Omega_{r_{f}}(f)=r_{f} \log \left\langle e^{-I(f) / r_{f}}\right\rangle^{-1} & =\frac{r_{f}}{\Delta(f)} \log \left[1+\frac{\kappa_{1}(f)}{r_{f}}+\cdots \mathcal{O}\left(\frac{1}{r_{f}^{2}}\right)\right]^{\Delta(f)} \\
& \approx \frac{r_{f}}{\Delta(f)} \log \left[1+\frac{\kappa_{1}(f) \Delta(f)}{r_{f}}\right] \underset{\Delta(f) \rightarrow 0}{\longrightarrow} \kappa_{1}(f)
\end{aligned}
$$

$$
\Sigma(f)=e^{-\Omega_{r_{f}}(f) / r_{f}}
$$

$$
\kappa_{1}(f)=\left\langle\int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)\right\rangle=\left\langle\int_{0}^{f} d f^{\prime} k_{0} e^{f / \bar{f}}\right\rangle=k_{0} \bar{f}\left(e^{f / \bar{f}}-1\right)
$$

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

$$
P(f)=-\frac{d \Sigma(f)}{d f} \approx \frac{k_{0} e^{f / \bar{f}}}{r_{f}}\left(1+\frac{k_{0} \bar{f}\left(e^{f / \bar{f}}-1\right)}{r_{f}} \Delta\right)^{-\frac{1+\Delta}{\Delta}}
$$

$$
\underset{\Delta \rightarrow 0}{\longrightarrow} \frac{k_{0}}{r_{f}} e^{f / \bar{f}} e^{-\frac{k_{0} \bar{f}}{r_{f}}\left(e^{f / \bar{f}-1}\right)}
$$

## Data analysis

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

$$
\begin{gathered}
\kappa_{1}(f)=\left\langle\int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)\right\rangle=\left\langle\int_{0}^{f} d f^{\prime} k_{0} e^{f / \bar{J}}\right\rangle=k_{0} \bar{f}\left(e^{f / \bar{f}}-1\right) \\
\Delta(f)=\Delta,
\end{gathered}
$$

For $\Delta \rightarrow 0$
$\Omega_{r_{f}}(f) \rightarrow \kappa_{1}(f)=\left\langle\int_{0}^{f} d f^{\prime} k\left(f^{\prime}\right)\right\rangle$

$$
\Omega_{r_{f}}(f) \text { is } r_{f} \text {-independent !! }
$$



For $\Delta \neq 0 \quad \Omega_{r_{f}}(f) \approx \frac{r_{f}}{\Delta} \log \left[1+\frac{\kappa_{1}(f) \Delta}{r_{f}}\right]$
$\Omega_{r_{f}}(f)$ is $r_{f}$-dependent, and one can determine
$\Delta$ by simultaneously fitting data



