Lecture Notes in Physics

Editorial Board

R. Beig, Wien, Austria W. Beiglböck, Heidelberg, Germany W. Domcke, Garching, Germany B.-G. Englert, Singapore U. Frisch, Nice, France P. Hänggi, Augsburg, Germany G. Hasinger, Garching, Germany K. Hepp, Zürich, Switzerland W. Hillebrandt, Garching, Germany D. Imboden, Zürich, Switzerland R.L. Jaffe, Cambridge, MA, USA R. Lipowsky, Golm, Germany H. v. Löhneysen, Karlsruhe, Germany I. Ojima, Kyoto, Japan D. Sornette, Nice, France, and Zürich, Switzerland S. Theisen, Golm, Germany W. Weise, Garching, Germany J. Wess, München, Germany J. Zittartz, Köln, Germany

The Lecture Notes in Physics

The series Lecture Notes in Physics (LNP), founded in 1969, reports new developments in physics research and teaching – quickly and informally, but with a high quality and the explicit aim to summarize and communicate current knowledge in an accessible way. Books published in this series are conceived as bridging material between advanced graduate textbooks and the forefront of research to serve the following purposes:

• to be a compact and modern up-to-date source of reference on a well-defined topic;

• to serve as an accessible introduction to the field to postgraduate students and nonspecialist researchers from related areas;

• to be a source of advanced teaching material for specialized seminars, courses and schools.

Both monographs and multi-author volumes will be considered for publication. Edited volumes should, however, consist of a very limited number of contributions only. Proceedings will not be considered for LNP.

Volumes published in LNP are disseminated both in print and in electronic formats, the electronic archive is available at springerlink.com. The series content is indexed, abstracted and referenced by many abstracting and information services, bibliographic networks, subscription agencies, library networks, and consortia.

Proposals should be sent to a member of the Editorial Board, or directly to the managing editor at Springer:

Dr. Christian Caron Springer Heidelberg Physics Editorial Department I Tiergartenstrasse 17 69121 Heidelberg/Germany christian.caron@springer.com

Computer Simulations in Condensed Matter Systems: From Materials to Chemical Biology Volume 1



Editors

Professor Mauro Ferrario Dipartimento di Fisica Università di Modena e Reggio Emilia Via Campi, 213/A 41100 Modena, Italy E-mail: mauro.ferrario@unimore.it

Professor Giovanni Ciccotti Dipartimento di Fisica, INFN Università di Roma La Sapienza Piazzale Aldo Moro 2 00185 Roma, Italy E-mail: giovanni.ciccotti@roma1.infn.it Professor Kurt Binder Institut für Physik Universität Mainz Staudinger Weg 7 55128 Mainz, Germany E-mail: kurt.binder@uni-mainz.de

M. Ferrario et al., *Computer Simulations in Condensed Matter Systems: From Materials to Chemical Biology Volume* 1, Lect. Notes Phys. 703 (Springer, Berlin Heidelberg 2006), DOI 10.1007/b11604457

Library of Congress Control Number: 2006927291

ISSN 0075-8450 ISBN-10 3-540-35270-8 Springer Berlin Heidelberg New York ISBN-13 978-3-540-35270-9 Springer Berlin Heidelberg New York

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilm or in any other way, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from Springer. Violations are liable for prosecution under the German Copyright Law.

Springer is a part of Springer Science+Business Media springer.com © Springer-Verlag Berlin Heidelberg 2006

The use of general descriptive names, registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Typesetting: by the authors and techbooks using a Springer IATEX macro package Cover design: WMXDesign GmbH, Heidelberg

Printed on acid-free paper SPIN: 11604457 54/techbooks 543210

Preface

The school that was held at the Ettore Majorana Foundation and Center for Scientific Culture (EMFCSC), Erice (Sicily), in July 2005, aimed to provide an up-to-date overview of almost all technical advances of computer simulation in statistical mechanics, giving a fair glimpse of the domains of interesting applications. Full details on the school programme and participants, plus some additional material, are available at its Web site, http://cscm2005.unimore.it

Computer simulation is now a very well established and active field, and its applications are far too numerous and widespread to be covered in a single school lasting less than 2 weeks. Thus, a selection of topics was required, and it was decided to focus on perspectives in the celebration of the 65th birthday of Mike Klein, whose research has significantly pushed forward the frontiers of computer simulation applications in a broad range, from materials science to chemical biology. Prof. M. L. Klein (Dept. Chem., Univ. Pennsylvania, Philadelphia, USA) is internationally recognized as a pioneer in this field; he is the winner of both the prestigious Aneesur Rahman Prize for Computational Physics awarded by the American Physical Society, and its European counterpart, the Berni J. Alder CECAM Prize, given jointly with the European Physical Society. The festive session held on July 23rd, 2005, highlighting these achievements, has been a particular focus in this school. In the framework of the EMFCSC International School of Solid State Physics Series, the present school was the 34th course of its kind.

However, this school can be considered as being the third (and perhaps last?) event in a series of comprehensive schools on computer simulation, 10 years after the COMO Euroconference on "Monte Carlo and Molecular Dynamics of Condensed Matter systems," and 20 years after the VARENNA Enrico Fermi Summer School on "Molecular Dynamics of Statistical Mechanical Systems." Comparing the topics emphasized upon in these schools, both the progress in achieving pioneering applications to problems of increasing complexity, and the impressive number of new methodological developments are evident. While the focus of the Varenna School was mostly on Molecular Dynamics (MD) and its applications from simple to complex fluids, the Como school included both Monte Carlo (MC) simulations of lattice systems (from quantum problems to the advanced analysis of critical phenomena in classical systems like the simple Ising model), and the density functional theory of electronic structure up to the Car-Parrinello ab initio Molecular Dynamics techniques (CPMD). At the Erice school, a new focus was put on the paradigma of "Multiscale Simulation", i.e. the idea to combine different methods of simulation on different scales of length and time in a coherent fashion. This method allow us to clarify the properties of complex materials or biosystems where a single technique (like CPMD or MD or MC etc.) due to excessive needs of computer resources is bound to fail. Good examples presented at this school for such multiscale simulation approaches included MD studies of polymers coupled with a solvent, which is described only in a coarse-grained fashion by the lattice Boltzmann technique and hybrid quantum mechanical/molecular mechanics (QM/MM) methods for CPMD simulations of biomolecules, etc.

As a second "leitmotif," emphasis has been put on rapidly emerging novel simulation techniques. Techniques that have been dealt with at this school include the methods of "transition path sampling" (i.e. a Monte Carlo sampling not intending to clarify the properties of a state in the space of thermodynamic variables, but the properties of the dominating paths that lead "in the course of a transition" from one stable state to another), density of state methods (like Wang-Landau sampling and multicanonical Monte Carlo, allowing an elegant assessment of free energy differences and free energy barriers, etc.) and so on. These techniques promise substantial progress with famous "grand challenge problems" like the kinetics of protein folding, as well as with classical ubiquitous problems like the theory of nucleation phenomena. Other subjects where significant progress in methodological aspects was made included cluster algorithms for off-lattice systems, evolutionary design in biomedical physics, construction of coarse-grained models describing the self-assembly and properties of lipid layers or of liquid crystals under confinement and/or shear, glass simulations, novel approaches to quantum chemistry, formulation of models to correctly describe the essence of dry friction and lubrication, rare event sampling, quantum Monte Carlo methods, etc. The diversity of this list vividly illustrates the breadth and impact that simulation methods have today.

While the most simple MC and MD methods have been invented about 50 years ago (the celebration of the 50th anniversary of the Metropolis algorithm was held in 2003, the 50th anniversary of the Alder-Wainwright spectacular first discovery by MD of the (then unexpected) phase transition in the hard sphere fluid is due in 2007), even the "second generation" of scientists, who started out 30-40 years ago as "simulators" are now already the "old horses" of the field, either close to the end of their scientific career, or, in the best case, near it. Thus, we can clearly observe that the task of developing the "third generation" of well-established younger scientists who have emerged in the field. Because two of the organizers of the school (KB, GC) do belong to the "old horse" category, it was clearly necessary to get an energetic younger

co-organizer involved (MF), and we also felt it was the appropriate time that the most senior experts need not give the main lectures of the school, but rather the younger generation who are now most actively driving forward the frontier of research. Of course, it was crucial to involve the very valuable experience and knowledge of our senior colleagues into the school as well, and we are very glad that so many of them have accepted our invitation to give one-hour seminars providing tutorial introductions to various advanced research topics, which is at the heart of the research interests of the speakers. In this way, it was possible to produce an exciting event on the forefront of research on computer simulation in condensed matter, in a very stimulating and interactive atmosphere, with plenty of fruitful discussions.

It is with great pleasure that we end this preface with several acknowledgments. This school, of which the lecture notes are collected here, could not have taken place without the generous support of the European Community under the Marie Curie Conference and Training Courses, Contract No. MSCF-CT-2003-503840. We are grateful to the coordinators of this program, Michel Mareschal and Berend Smit, for their help in securing this support. We also wish to thank the CECAM secretaries, Emmanuelle Crespeau and Emilie Bernard.

We thank the Ettore Majorana Foundation and Centre for Scientific Culture in Erice, Sicily, for providing their excellent facilities to hold this school, and also Giorgio Benedek, Director of the International School of Solid State Physics, for the opportunity to hold our school as its 34th course: for his enthusiastic support during the school, and for his personal scientific participation. We are particularly grateful to him for providing the beautiful facilities of Erice.

MF thanks Davide Calanca, INFM-S3, Modena, for his valuable help in setting up the Web site of the school.

We thank the director of the physics department of the University of Rome "La Sapienza", Guido Martinelli, and the Administrative Secretary of the Department, Mrs. Maria Vittoria Marchet and her assistant, Mrs. Maria Proietto, for helping us in the difficult duty of managing all the financial matters. Mrs. Fernanda Lupinacci deserves grateful appreciation for her devoted and untiring presence and skillful help in overcoming all practical difficulties related to the organizational needs, and for providing a hospitable atmosphere to all the participants.

We are very grateful to Daan Frenkel, Mike Klein, and Peter Nielaba for their very valuable input when setting up the scientific program of the school, to all the lecturers, for their willingness to engage in the endeavor, and to all the participants, for their engagement and enthusiasm.

May 2006

Mauro Ferrario Giovanni Ciccotti Kurt Binder

Contents

Introduction: Condensed Matter Theory by Computer Simulation
G. Ciccotti, K. Binder, and M. Ferrario 1
Introduction to Cluster Monte Carlo Algorithms E. Luijten
Generic Sampling Strategies for Monte Carlo Simulation of Phase Behaviour N.B. Wilding 39
Simulation Techniques for Calculating Free Energies M. Müller and J.J. de Pablo
Waste-Recycling Monte Carlo D. Frenkel 127
Equilibrium Statistical Mechanics, Non-Hamiltonian Molecular Dynamics, and Novel Applications from Resonance-Free Timesteps to Adiabatic Free Energy Dynamics J.B. Abrams, M.E. Tuckerman, and G.J. Martyna
Simulating Charged Systems with ESPResSo A. Arnold, B.A.F. Mann, and Christian Holm
Density Functional Theory Based Ab Initio Molecular Dynamics Using the Car-Parrinello Approach
к. vuuteumier

Large Scale Condensed Matter Calculations using the Gaussian and Augmented Plane Waves Method J. VandeVondele, M. Iannuzzi, and J. Hutter
Computing Free Energies and Accelerating Rare Events with Metadynamics A. Laio and M. Parrinello
Transition Path Sampling Methods C. Dellago, P.G. Bolhuis, and P.L. Geissler 349
Sampling Kinetic Protein Folding Pathwaysusing All-Atom ModelsP.G. Bolhuis
Calculation of Classical Trajectorieswith Boundary Value FormulationR. Elber435
Transition Path Theory E. Vanden-Eijnden
Multiscale Modelling in Molecular Dynamics: Biomolecular Conformations as Metastable States <i>E. Meerbach, E. Dittmer, I. Horenko, and C. Schütte</i>
Transport Coefficients of Quantum-Classical Systems R. Kapral and G. Ciccotti
Linearized Path Integral Methods for Quantum Time Correlation Functions D.F. Coker and S. Bonella
Ensemble Optimization Techniques for Classical and Quantum Systems S. Trebst and M. Troyer
The Coupled Electron-Ion Monte Carlo Method C. Pierleoni and D.M. Ceperley
Path Resummations and the Fermion Sign Problem A. Alavi and A.J.W. Thom 685
Index

Contents

LNP 704 Computer Simulations in Condensed Matter Systems: From Materials to Chemical Biology Volume 2

Computer Simulations of Supercooled Liquids W. Kob

Numerical Simulations of Spin Glasses: Methods and Some Recent Results *A.P. Young*

Dipolar Fluctuations in the Bulk and at Interfaces V. Ballenegger, R. Blaak, and J.-P. Hansen

Theory and Simulation of Friction and Lubrication *M.H. Müser*

Simulation of Nanodroplets on Solid Surfaces: Wetting, Spreading and Bridging A. Milchev

Monte Carlo Simulations of Compressible Ising Models: Do We Understand Them?

D.P. Landau, B. Dünweg, M. Laradji, F. Tavazza, J. Adler, L. Cannavaccioulo, and X. Zhu

Computer Simulation of Colloidal Suspensions H. Löwen

Phase Transitions of Model Colloids in External Fields P. Nielaba, S. Sengupta, and W. Strepp

Computer Simulation of Liquid Crystals *M.P. Allen*

Coarse-Grained Models of Complex Fluids at Equilibrium and Under Shear F. Schmid

Mesoscopic Simulations of Biological Membranes B. Smit, M. Kranenburg, M. Maddalena Sperotto, and M. Venturoli

Microscopic Elasticity of Complex Systems J.-L. Barrat

Mesoscopic Simulations for Problems with Hydrodynamics, with Emphasis on Polymer Dynamics *B. Dünweg*

Polymer Dynamics: Long Time Simulations and Topological Constraints *K. Kremer*

Reaction Kinetics of Coarse-Grained Equilibrium Polymers: A Brownian Dynamics Study C.-C. Huang, H. Xu, F. Crevel, J. Wittmer, and J.-P. Ryckaert

Equilibration and Corase-Graining Methods for Polymers *D.N. Theodorou*

Drug-Target Binding Investigated by Quantum Mechanical/Molecular Mechanical (QM/MM) Methods U. Rothlisberger and P. Carloni

Redox Free Energies from Vertical Energy Gaps: Ab Initio Molecular Dynamics Implementation J. Blumberger and M. Sprik

Advanced Car-Parrinello Techniques: Path Integrals and Nonadiabaticity in Condensed Matter Simulations D. Marx

Evolutionary Design in Biological Physics and Materials Science *M. Yang, J.-M. Park, and M.W. Deem*

Monte-Carlo Methods in Studies of Protein Folding and Evolution *E. Shakhnovich*

List of Contributors

Jerry B. Abrams Dept. of Chemistry New York University New York, NY 10003, U.S.A. jerry.abrams@nyu.edu

Ali Alavi University of Cambridge Chemistry Department Lensfield Road Cambridge CB2 1EW, U.K. asa10@cam.ac.uk

Axel Arnold Max-Planck-Institut für Polymerforschung Ackermannweg 10 55128 Mainz, Germany and Frankfurt Institute for Advanced Studies (FIAS) Johann Wolfgang Goethe-Universität Frankfurt/Main, Germany arnolda@mpip-mainz.mpg.de

Kurt Binder Institut fuer Physik Universitaet Mainz Staudinger Weg 7 D-55099 Mainz-Germany Kurt.Binder@uni-mainz.de Peter G. Bolhuis van 't Hoff Institute for Molecular Sciences University of Amsterdam Nieuwe Achtergracht 166 1018 WV Amsterdam The Netherlands bolhuis@science.uva.nl

Sara Bonella NEST Scuola Normale Superiore Piazza dei Cavalieri 7 It-56126 Pisa s.bonella@sns.it

David M. Ceperley Department of Physics and NCSA University of Illinois at Urbana-Champaign Urbana IL 61801, U.S.A. david.ceperley@uiuc.edu

Giovanni Ciccotti Dipartimento di Fisica Università "La Sapienza" Piazzale Aldo Moro 2 00185 Roma, Italy giovanni.ciccotti@roma1.infn.it

XIV List of Contributors

David F. Coker

Department of Chemistry Boston University 590 Commonwealth Avenue Boston, MA 02215, U.S.A. coker@bu.edu

Christoph Dellago

Faculty of Physics University of Vienna Boltzmanngasse 5 1090 Wien, Austria Christoph.Dellago@univie.ac.at

Evelyn Dittmer

Institut für Mathematik II Freie Universität Berlin Arnimallee 2–6 14195 Berlin, Germany dittmer@math.fu-berlin.de

Ron Elber

Department of Computer Science Cornell University 4130 Upson Hall Ithaca NY 14853 ron@cs.cornell.edu

Mauro Ferrario

Dipartimento di Fisica Università di Modena e Reggio Emilia Via G. Campi 213/A I-41100 Modena-Italy Mauro.Ferrario@unimore.it

Daan Frenkel FOM Institute for Atomic and Molecular Physics (AMOLF) Kruislaan 407 1098 SJ Amsterdam The Netherlands frenkel@amolf.nl

Phillip L. Geissler

Department of Chemistry University of California at Berkeley 94720 Berkeley, CA, U.S.A. geissler@cchem.berkeley.edu

Christian Holm

Max-Planck-Institut für Polymerforschung Ackermannweg 10 55128 Mainz, Germany and Frankfurt Institute for Advanced Studies (FIAS) Johann Wolfgang Goethe-Universität Frankfurt/Main, Germany c.holm@fias.uni-frankfurt.de

Illia Horenko

Institut für Mathematik II Freie Universität Berlin Arnimallee 2–6 14195 Berlin, Germany horenko@math.fu-berlin.de

Jürg Hutter

Physical Chemistry Institute University of Zurich Winterthurerstrasse 190 8057 Zurich, Switzerland hutter@pci.unizh.ch

Marcella Iannuzzi

Physical Chemistry Institute University of Zurich Winterthurerstrasse 190 8057 Zurich, Switzerland marcella@pci.unizh.ch

Raymond Kapral

Chemical Physics Theory Group Department of Chemistry University of Toronto Toronto, ON M5S 3H6, Canada rkapral@chem.utoronto.ca

Alessandro Laio

Statistical and Biological Physics SISSA – International School for Advanced Studies Via Beirut 2 34100, Trieste, Italy Laio@sissa.it

Erik Luijten

Department of Materials Science and Engineering Frederick Seitz Materials Research Laboratory University of Illinois at Urbana-Champaign Urbana, Illinois 61801, U.S.A. luijten@uiuc.edu

Bernward A.F. Mann

Max-Planck-Institut für Polymerforschung Ackermannweg 10 55128 Mainz, Germany mann@mpip-mainz.mpg.de

Glenn J. Martyna

T.J. Watson Research Center International Business Corporation P.O. Box 218, Yorktown Heights NY 10598, USA martyna@us.ibm.com

Eike Meerbach Institut für Mathematik II Freie Universität Berlin Arnimallee 2–6

14195 Berlin, Germany meerbach@math.fu-berlin.de

Marcus Müller

Institut für Theoretische Physik Georg-August-Universität 37077 Göttingen, Germany mmueller@theorie.physik.unigoettingen.de

Michele Parrinello

Computational Science Dept. of Chemistry and Applied Biosciences ETH Zurich. c/o USI Campus Via Buffi 13 6900 Lugano, Switzerland parrinello@phys.chem.ethz.ch

Juan J. de Pablo

Department of Chemical and Biological Engineering University of Wisconsin-Madison Madison Wisconsin 53706-1691, U.S.A. depablo@engr.wisc.edu

Carlo Pierleoni

Department of Physics University of L'Aquila Polo di Coppito, Via Vetoio L'Aquila, 67010, Italy carlo.pierleoni@aquila.infn.it

Christof Schütte

Institut für Mathematik II Freie Universität Berlin Arnimallee 2–6 14195 Berlin, Germany schuette@math.fu-berlin.de

Alex J.W. Thom

University of Cambridge Chemistry Department Lensfield Road Cambridge CB2 1EW, U.K. ajwt3@cam.ac.uk

Simon Trebst

Microsoft Research and Kavli Institute for Theoretical Physics University of California Santa Barbara, CA 93106, U.S.A. trebst@kitp.ucsb.edu

XVI List of Contributors

Matthias Troyer

Theoretische Physik ETH Zürich CH-8093 Zürich, Switzerland troyer@comp-phys.org

Mark E. Tuckerman

Courant Institute of Mathematical Sciences New York University New York, NY 10003, U.S.A. mark.tuckerman@nyu.edu

Eric Vanden-Eijnden

Courant Institute of Mathematical Sciences New York University New York, NY 10012 eve2@cims.nyu.edu

Joost VandeVondele

Department of Chemistry University of Cambridge Lensfield Road Cambridge CB2 1EW, U.K. jv244@hermes.cam.ac.uk

Rodolphe Vuilleumier

Laboratoire de Physique Théorique de la Matière Condensée, Tour 24-25 2^{ème} étage c.c. 121 Universitè Pierre et Marie Curie 4 place Jussieu F-75005 Paris, France rodolphe.vuilleumier-@lptmc.jussieu.fr

N.B. Wilding

Department of Physics University of Bath Bath, BA2 7AY, United Kingdom N.B.Wilding@Bath.ac.uk