Dynamics of Large Fluctuations: from Chaotic Attractors to Ion Channels

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- The Concept of Optimal Path
- Types of Chaos and the Structural Stability (roughness) of models
- Large Fluctuations, Optimal Force and Control
- Ion Transport
- Conclusions

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Optimal Path Brownian Motion

Free Diffusion



Diffusion Under Constraints (interactions)



The microfluidic cell with two counterpropagating flows that create a shear-flow with zero mean velocity in the central region.

The concept of optimal paths

L Boltzmann (1904), L Onsager and S Machlup (1953)

The concept can be applied to non-equilibrium multi-dimensional systems



Different manifestations of fluctuations:





Optimal Path

Fluctuational paths in the state (phase) space



The states \mathbf{x}_i and \mathbf{x}_f are attractors

Transition probability

$$\rho(\mathbf{x}_f, t_f \mid \mathbf{x}_i, t_i) = \sum_j \rho[\mathbf{x}(t)_j] \approx \rho[\mathbf{x}(t)_{opt}]$$

The most probable (optimal) path via the principle of the least action

Optimal Path is a *deterministic* trajectory

Assume Langevin Description with White Gaussian Noise

$$\dot{\mathbf{x}} = \mathbf{K}(\mathbf{x},t) + \boldsymbol{\xi}(t), \left\langle \boldsymbol{\xi}_{\alpha} \right\rangle = 0, \left\langle \boldsymbol{\xi}_{\alpha}(t) \boldsymbol{\xi}_{\beta}(s) \right\rangle = D\mathbf{Q}\delta(t-s)$$

The probability of fluctuational path $\rho[\mathbf{x}(t)_j]$ is related to the probability $\rho[\boldsymbol{\xi}(t)_j]$

of random force to have a realization $\xi(t)_{j}$

For Gaussian noise:
$$\rho[\xi(t)_j] = C \exp\left(-\frac{1}{2}\int_{t_i}^{t_i}\xi(t)_j^2 dt\right) = C \exp\left(-\frac{1}{2}S\right)$$

<u>Since the exponential form</u>, the most probable path has a <u>minimal</u> $S=S_{min}$

Changing to dynamical variables:

Action
$$S = S[\xi(t)] \xrightarrow{\dot{\mathbf{x}} = \mathbf{K}(\mathbf{x}, t) + \xi(t)} S = [x(t)]$$

 $\xi(t) = \dot{\mathbf{x}} - \mathbf{K}(\mathbf{x}, t)$
In the limit $D \to 0$, $\rho(\mathbf{x}_f; \mathbf{x}_i) = \rho(\mathbf{x}(t)_{opt}) = Const \times \exp\left(-\frac{S[\mathbf{x}(t)_{opt}]}{D}\right)$

$$S_{\min} = S[x_{opt}(t)] = \min \int dt (\dot{\mathbf{x}} - \mathbf{K}(\mathbf{x}, t))^2$$

Deterministic minimization problem

Optimal Path

Wentzell-Freidlin (1970) small noise picture $D \rightarrow 0$

 $\partial_t S = H(p \equiv \partial_x S, x, t)$

Least-action paths are defined by the Hamiltonian

with the boundary conditions, that the action is constant, that is the momenta are zero on sets (invariants) of a dynamical system:

Initial state: $\mathbf{x}(t_i) = \mathbf{x}_i, \mathbf{p}(t_i) = 0,$ *Final state*: $\mathbf{x}(t_f) = \mathbf{x}_f, \mathbf{p}(t_f) = 0.$



 $H = \frac{1}{2} \mathbf{p} \mathbf{Q} \mathbf{p} + \mathbf{p} \mathbf{K} (\mathbf{x}, t);$ $\dot{\mathbf{x}} = \frac{\partial H}{\partial \mathbf{p}}, \quad \dot{\mathbf{p}} = -\frac{\partial H}{\partial \mathbf{x}},$ $\mathbf{p} = \frac{\partial S}{\partial \mathbf{x}}$

Hamiltonian gives an infinite number of extreme trajectories, the optimal path (if it exists) has a minimal action

Double optimization

Extreme Paths

Wentzell-Freidlin (1970) small noise picture $D \rightarrow 0$



Fluctuational behaviour measured and calculated for an electronic model of the non-equilibrium system

$$\dot{q} = -U'(q) + A\cos\omega t + \xi(t),$$

 $U(q) = -\frac{1}{2}q^2 + \frac{1}{4}q^4.$

Optimal path

Wentzell-Freidlin (1970) small noise picture $D \rightarrow 0$

Noise-induced escape in Duffing oscillator $\ddot{x} + b\dot{x} - \alpha x + \beta x^3 = \sqrt{D\xi(t)}$



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Structural Stability (roughness) of models. An example

Mathematical Model is an idealization and a simplification



Van der Pol equation $\ddot{x} - \epsilon (1 - x^2) \dot{x} + x = 0$

<u>Roughness:</u> Small change (uncertainties) in parameters and in nonlinearities cause small change in the state space

Structural Stability (roughness) of models. An example

Van der Pol oscillator. State (bifurcational) diagram $\ddot{x} - \epsilon(1 - x^2)\dot{x} + x = 0$



Corresponds to the Andronov-Hopf bifurcation $\epsilon = 0$

The roughness is observed outside of a vicinity of the bifurcation

2-Dimensioal models are rough (structurally stable)

Structural Stability (roughness)

"Mathematical" conclusion (so far, see for example Shilnikov L.P. et al Methods of Qualitative Theory in Nonlinear Dynamics. Part II. World Sci. 2001)

<u>Multi-dimensional rough systems</u> are **Morse-Smale systems** which have the limiting sets in the form of equilibrium states and (quasi)periodic orbits (cycles, tori); such models may only have a finite number of them.

<u>Smale (1963) : Rough systems with</u> <u>dimension of the state space greater than</u> <u>two are not dense in the space of</u> <u>dynamical systems.</u> Morse-Smale systems do NOT admit homo (hetero)-clinic trajectories (tangencies of manifolds) of saddle sets



Homoclinic loop of a saddle-focus

Sets of a Morse-Smale System



Chaotic systems

<u>http://www.scholarpedia.org/</u>: Chaos. There is currently no text in this page.

http://mathworld.wolfram.com/: "Chaos" is a tricky thing to define...

The complicated **aperiodic** trajectory of **low-dimensional** (3-dimensional and higher) dynamical systems

<u>http://en.wikipedia.org</u>: Dynamical systems that are highly sensitive to initial conditions

Edward Lorenz: When the present determines the future, but the approximate present does not approximately determine the future.

Positive Lyapunov exponents



 $\sigma = 10 \quad b = 8/3 \quad r = 28$

The Lorenz attractor demonstrates a sensitive dependence on initial conditions The largest Lyapunov exponent is positive $\Lambda_1 = 0.897$

 $\Lambda_2 = 0 \quad \Lambda_2 = -14.56$

The attractor has no any stable set (points, cycles)

Often assumed:

$$\|\mathbf{x}(t)\| \propto \exp(\Lambda_1 t)$$

The attractor is fractal

The Chaotic Lorenz attractor

Lorenz system: 100 initial points in small sphere



 $\|\mathbf{x}(t)\| \propto \exp(\Lambda_1 t)$

Chaos and Noise

How investigate systems with noise?

One possible programme of investigation was suggested by L. Pontryagin, A. Andronov, and A. Vitt, Zh. Exp. Teor. Fiz. 3, 165 (1933)

The (slightly modified) programme

- 1. Classification all sets of dynamical systems and the bifurcations of the sets (without fluctuations)
- 2. Checking set's stability (robustness) in respect of fluctuations. Consider noise-induced deviations

The results (so far) of the first step of the programme

The observation of new (in comparison with 2D case) sets: e.g. **Smale Horseshoe** and new regime: **Deterministic chaos**; **Statistical description** of low-dimensional dynamics etc **Still open problems**: Complete Description of sets and their bifurcations.

Shilnikov's group results:

"…A complete description of dynamics and bifurcations of systems with homoclinic tangencies is impossible in principle."

S. Gonchenko, D. Turaev and L. Shilnikov, Nonlinearity (2007) 20, 241-275

Types of Chaos

Chaotic Attractors

Hyperbolic The distinct feature are phase space is locally spanned by the same fixed number of stable and unstable directions in each points of the set; the existence of SRB probability measure; the structural stability of the set and shadowing of trajectories.

Quasi-hyperbolic There is a localized non-hyperbolicity ("bad set"), away from this set the system is hyperbolic and trajectory spends most of the time on a hyperbolic part

© **Non-hyperbolic** Tangencies of manifolds and dimension variability of manifolds are dominated in phase space; the co-existence of a large number (often infinite) of different sets; quasi-attractor

Types of Chaos

Types of chaotic systems in "real life"

Hyperbolic

There are not typical, in fact there is no (strictly proven) any example of hyperbolic chaotic system described by ODE

Quasi-hyperbolic

There are rare, but real; the famous example is the Lorenz System

On-hyperbolic

The majority of systems are non-hyperbolic

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Chaos and Noise

Our Aim: Dynamics of Large Fluctuations versus types of chaotic attractors

Approach: starting with noise-free dynamics to noisy dynamics, is problematic, since we have no complete description of attractors.

Another approach is based on simplification of initial task:

We consider noise-induced significant changes in dynamics only;

we analyse Large Fluctuations (deviation) from chaotic attractor;

The noise-induced deviations must exceed diffusion along trajectories

The optimal path concept (formalism) allows to solve an optimal control problem, since it defines both the optimal path and the optimal fluctuational force.

Large Fluctuations and Optimal Control



This form coincides with Hamiltonian formulation of deterministic optimal (energy-minimal) control problem: $J = \inf_{f \in F} \frac{1}{2} \int_{f}^{t_{2}} f^{2}(x,t) dt$

The variable $\mathbf{q}(t)$ corresponds to the optimal paths $\mathbf{x}(t)_{opt'}$. The variable $\mathbf{p}(t)$ defines the optimal fluctuational force $\xi(t)_{opt}$ and the energy-minimal function $\mathbf{f}(\mathbf{x},t)$. New way to solve the deterministic control problem via analysis of large fluctuations and vice versa.

Quasi-hyperbolic attractor

Lorenz system $\dot{q}_1 = \sigma (q_2 - q_1)$ **40** q $\dot{q}_2 = rq_1 - q_2 - q_1q_3$ $\dot{q}_3 = q_1 q_2 - b q_3 + \sqrt{2D} \xi(t)$ 30-Consider noise-induced escape from the chaotic 20attractor to the stable point in the limit $D \rightarrow 0$ 10-The task is to Chaotic determine the most probable (optimal) 0 escape path

$$\sigma = 10, \quad b = 8/3, \quad r = 24.08$$



Quasi-hyperbolic attractor



Loops between separatrices Γ_1 and Γ_2 and stable manifolds of cycles L_1 and L_2 generate <u>The Lorenz attractor</u> – quasi-hyperbolic attractor

Large Fluctuations in Chaotic Systems

trajectories

Hamilton formalism of Large Fluctuations: The problem of initial conditions



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Prehistory approach

 $\dot{\mathbf{x}} = \mathbf{K}(\mathbf{x}, t) + \boldsymbol{\xi}(t),$ $\left\langle \boldsymbol{\xi}_{\alpha} \right\rangle = 0, \left\langle \boldsymbol{\xi}_{\alpha}(t) \boldsymbol{\xi}_{\beta}(s) \right\rangle = D\mathbf{Q}\delta(t-s)$ 1. Select the regime $D \rightarrow 0$ i.e. rare large fluctuations $t_{relax} \ll t_{activ}$

2. Record all trajectories $x_j(t)$ arrived to the final state and build the prehistory probability density $p_h(x,t)$ The maximum of the density corresponds to the most probable (optimal) path 3. Simultaneously noise realizations $\xi(t)$ are collected and give us the optimal fluctuational force



There is no any explicit initial states in the approach

Escape from quasi-hyperbolic attractor



The escape process is connected with the non-hyperbolic structure of attractor: stable and unstable manifolds of the saddle point Escape trajectories

 W_{s} is the stable manifold and Γ_{1} and Γ_{2} are separatrices of the saddle point **O** L_{1} and L_{2} are saddle cycles T_{1} and T_{2} are trajectories which are tangent to W_{s}



Non-hyperbolic attractor



Deterministic pattern of noise-induced escape from a chaotic attractor

Noise significantly changes (deforms) the probability density of the attractor

Fractal structure $\ddot{q} + \Gamma \dot{q} + \frac{\partial U(q,t)}{\partial q} = \sqrt{2D}\xi(t)$ 0.4= () ġ Saddle cycle ġ Trajectories 0 corresponding to -0.275 the noise-induced escape -ź \mathbf{q} -4Ttime -2T2 q-0.95 **Saddle cycles** Smooth structure Prehistory q 0.4probability of $P = 5 \cdot 10^{-6}$ \dot{q} trajectories 0.5 -0.275 \boldsymbol{q} -1.5 Time -0.95 -0.4 -0.2 -0.6 0

The escape corresponds to the noise-induced jumps between saddle cycles of chaotic sets

Via Large Fluctuation to Energy-minimal Deterministic Control: Migration between states $\partial U(a, t)$



Suppression of the noise-induced escape

The optimal force and paths are used for suppressing the escape



Large Fluctuations and Types of Chaos. Control problem

Summary

For a quasi-hyperbolic attractor, its non-hyperbolic part plays an essential role in the escape process. The saddle point and its manifolds form the non-hyperbolic part. The fluctuations lead escape trajectory along stable and unstable manifolds.

For a non-hyperbolic attractor, saddle cycles embedded in the attractor and basin of attraction are important. Escape from a non-hyperbolic attractor occurs in a sequence of jumps between saddle cycles.

The analysis of large fluctuation provides an alternative way to solve a nonlinear control problem. The optimal path and optimal fluctuational force, determined by using large fluctuations approach, corresponds to the solution of deterministic energy-minimal control problem.

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Potassium channel KcsA



MD simulations of KcsA

Main steps in line with the tutorial: <u>http://www.ks.uiuc.edu/Research/smd_imd/kcsa/</u>

1. Building the full protein using the information available from the x-ray structure from MacKinnon group, 2.0 A resolution, Y. Zhou, J. H. Morais-Cabral, A. Kaufman, and R. MacKinnon, "Chemistry of ion coordination and hydration revealed by a K+ channel-Fab complex at 2.0 A resolution," Nature, vol. 414, pp. 43–48, Nov. 2001.



KcsA is a tetramer composed of four identical subunits

- 2. Building a phospholipid bilayer;
- 3. Inserting the protein in the membrane;
- 4. Solvating of the entire system.

5. Relaxing the membrane to envelop the protein and to let it assume a natural conformation.



MD simulations of KcsA

Molecular Dynamics is the *solution* of the classical (Newtonian) equations of motion for a set of molecules.

Within the Born-Oppheneimer approximation, the Hamiltonian of a system can be expressed as a function of the nuclear coordinates \mathbf{q}_i and momenta \mathbf{p}_i .

For Cartesian coordinates:

$$\dot{\mathbf{r}}_i = \mathbf{p}_i / m_i$$

 $\dot{\mathbf{p}}_i = -\nabla \mathcal{V}_i(\mathbf{r}_i)$

Is it a Morse-Smale System?

Empirical CHARMM Force Field, VMD, NMAD

$$V(r) = \sum_{bonds} K_b (b - b_0)^2 + \sum_{angles} K_\theta (\theta - \theta_0) + \sum_{dihedrals} K_\phi [1 + \cos(n\phi - \phi_0)] + \sum_{impropers} k_\psi (\psi - \psi_0)^2 + \sum_{i,j} 4\epsilon_{ij} \left[\left(\frac{\sigma_{ij}}{r_{ij}}\right)^{12} - \left(\frac{\sigma_{ij}}{r_{ij}}\right)^6 \right] + \sum_{Urey-Bradley} K_u (u - u_0)^2 + \sum_{i,j} \frac{q_i q_j}{\epsilon_D r_{ij}}$$

From MD to Experiments via BD



<u>One-Atom Brownian Dynamics (BD).</u> Generalized Langevin Equation:



$$m_{i}\dot{\mathbf{v}}_{i}(t) = -\frac{\partial V(\mathbf{r}_{i})}{\partial \mathbf{r}_{i}} - \int_{0}^{t} \mathbf{M}(t-\tau)\mathbf{v}_{i}(\tau)d\tau + \mathbf{R}(t)$$
$$\mathbf{M}(t) = \frac{1}{k_{B}T} \left\langle \mathbf{R}(0)\mathbf{R}(t) \right\rangle$$
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Overdamped Equilibrium Dynamics

One-Atom Brownian Dynamics (BD).



Typical assumption (See B. Roux, M. Karplus, J. of Chem. Phys., Vol 95, 4856, 1991)

Overdapmed Markovian diffusion:

$$\dot{\mathbf{r}}_{i}(t) = -\frac{1}{m_{i}\gamma(\mathbf{r}_{i})} \frac{\partial V(\mathbf{r}_{i})}{\partial \mathbf{r}_{i}} + \sqrt{\frac{2k_{B}T}{m_{i}\gamma(\mathbf{r}_{i})}} \boldsymbol{\xi}(t)$$

$$\gamma(\mathbf{r}_{i}) \text{ damping coefficient}$$

$$\boldsymbol{\xi}(t) \text{ white Gaussian noise}$$

Potential of mean force (PMF)

<u>Biased simulations</u> (Umbrella Sampling)

 $H_{h}(\mathbf{r},\mathbf{p}) = H_{0}(\mathbf{r},\mathbf{p}) + U(\mathbf{z}) \implies V(\mathbf{z})$



Resulting PMF

• Will the resulting PMF be a potential we are looking for? Potential of mean force (PMF)

Biased simulations (Meta-Dynamics)

 $H_{h}(\mathbf{r},\mathbf{p}) = H_{0}(\mathbf{r},\mathbf{p}) + U(\mathbf{z}) \implies V(\mathbf{z})$

Biasing

Potential



• Will the resulting PMF be a potential we are looking for?

Resulting PMF

Ion permeation and PMF



From P.W. Fowler et al J Chem Theory Comput 2013, 9, 5176-5189.

Abstract. "... the heights of the kinetic barriers for potassium ions to move through the selectivity filter are, in nearly all cases, too high to predict conductances in line with experiment. This implies it is not currently feasible to predict the conductance of potassium ion channels, but other simpler channels may be more tractable."

lons activation dynamics

lons trajectories



Power spectrum

K1 K2 K3

K4



lons activation dynamics



lons activation dynamics



Ion permeation

Network of residues control the permeation



Ion permeation

There is a conductive conformation.



Lessons of KcsA channel

Advantage of MD technique

provide a bridge from the structure to functions

Pitfalls of MD technique

high degree of uncertainty in each step of the technique

"standard" approaches are not (always) reliable

require "experience" in the use of MD