## Introduction to Simulation - Lecture 26

Numerical Techniques in Action: Biomolecule Electrostatics for Drug Design and Electrical Analysis of Semiconductor Substrates

## Jacob White

Thanks to Joe Kanapka, Joel Phillips, Shihhsien Kuo, Michael Altman, Jaydeep Bardhan, Bruce Tidor

## Outline

> Problem statement
> Finite-difference approach and problems
> Integral equation method and advantages
> Fast solver implementation
> Computational results
> Conclusion and Future work

## The Problem of Drug Design



## Given protein molecule

## Designed drug molecule

## Electrostatics View



Receptor
(protein molecule)

## Minimize Electrostatic Binding Energy

$E_{\text {binding }}=\left|E_{\text {desolvation }}^{\text {ligand }}\right|+\left|E_{\text {dessoploation }}^{\text {recer }}\right|-\left|E_{\text {interaction }}\right|$


Higher energy


Determine the charge distribution in the ligand
so that it is "Energetically Optimized" to bind

## An Electrostatic Analysis Problem



## A Simplified Physical

## Description

## Macromolecular surface of ligand or ligand-receptor complex

$\varepsilon_{h i g h}$
linearized Poisson-Boltzmann equation:

$$
\nabla \cdot(\varepsilon(\vec{r}) \nabla \varphi(\vec{r}))-\varepsilon(\vec{r}) \kappa^{2}(\vec{r}) \varphi(\vec{r})+\rho(\vec{r})=0
$$

## Molecular Surface Representation



## Simplified Mathematical Model:

Inside Macromolecule Macromolecular


## Simplified Mathematical Model:

Salt Water Outside


## Interface Condition



## Why Use this Simplified Model?

- Atomistic Level Simulation is too expensive
- Salt ions and water molecules treated individually
- Continuum Model Matches Well with Experimental Data


## Standard Finite-Difference Method

set up boundary conditions and solve for grid potentials


Problem 3: Inexact
Boundary
Conditions

Problem 1: Inaccurate Molecular Surface

## Integral equation: Interior Problem



$$
\int_{\Omega}\left[\varphi_{i n}\left(\vec{r}^{\prime}\right) \frac{\partial G_{\text {in }}}{\partial n}\left(\vec{r} ; \vec{r}^{\prime}\right)-G_{i n}\left(\vec{r} ; \vec{r}^{\prime}\right) \frac{\partial \varphi_{\text {in }}}{\partial n}\left(\vec{r}^{\prime}\right)\right] d \vec{r}^{\prime}=\sum_{k=1}^{N} \frac{q_{k}}{\varepsilon_{\text {low }}} G_{i n}\left(\vec{r} ; \vec{r}_{k}\right)
$$

## Integral equation: Exterior Problem



## Advantages For Integral Equation Formulation

## - Directly discretize surfaces

- Point charges treated exactly
- Handles infinite exterior

$$
\frac{\int_{\Omega}\left[\varphi_{\text {in }}\left(\vec{r}^{\prime}\right) \frac{\partial G_{\text {in }}}{\partial n}\left(\vec{r} ; \vec{r}^{\prime}\right)-G_{\text {in }}\left(\vec{r} ; \vec{r}^{\prime}\right) \frac{\partial \varphi_{\text {in }}}{\partial n}\left(\vec{r}^{\prime}\right)\right] d \vec{r}^{\prime}=\sum_{k=1}^{N} \frac{q_{k}}{\varepsilon_{\text {low }}} G_{\text {in }}\left(\vec{r} ; \vec{r}_{k}\right)}{\int_{\Omega}^{\left[-\varphi_{\text {in }}\left(\vec{r}^{\prime}\right) \frac{\partial G_{\text {out }}}{\partial n}\left(\vec{r} ; \vec{r}^{\prime}\right)+G_{\text {out }}\left(\vec{r} ; \vec{r}^{\prime}\right) \frac{1}{\varepsilon_{r}} \frac{\partial \varphi_{\text {in }}}{\partial n}\left(\vec{r}^{\prime}\right) d \vec{r}^{\prime}=0\right.}}
$$

## Standard piecewise constant collocation discretization method

$$
\begin{aligned}
\varphi_{i n}(\vec{r}) & \approx \sum_{j} a_{j} B_{j}(\vec{r}) \\
\frac{\partial \varphi_{i n}}{\partial n}(\vec{r}) & \approx \sum_{j} b_{j} B_{j}(\vec{r}) \\
\vec{r} & \in \Omega
\end{aligned}
$$



- Piecewise constant basis functions
- Collocation points at panel centroids


## Matrix

## Equation

$$
\begin{aligned}
& {\left[\begin{array}{ll}
D^{\text {in }} & S^{\text {in }} \\
D^{\text {out }} & S^{\text {out }}
\end{array}\right]\left[\begin{array}{l}
a_{j} \\
b_{j}
\end{array}\right]=\left[\begin{array}{c}
\sum_{k=1}^{N} \frac{q_{k}}{4 \pi\left|\vec{r}_{i}-\vec{r}_{k}\right|} \\
0
\end{array}\right]} \\
& D_{i j}^{i n}=\int_{\text {panel, }} \frac{\partial}{\partial n^{\prime}}\left(\frac{1}{4 \pi\left|\overrightarrow{r_{i}}-\vec{r}^{\prime}\right|}\right) d \vec{r}^{\prime} \quad S_{i j}^{i n}=-\int_{\text {panel, }} \frac{1}{4 \pi\left|\vec{r}_{i}-\vec{r}^{\prime}\right|} d \overrightarrow{r^{\prime}}
\end{aligned}
$$

## A sphere molecule: comparison with analytical result



## Iterative solver

$$
\varphi(\vec{r}) \equiv \int K\left(\vec{r} ; \vec{r}^{\prime}\right) \sigma\left(\vec{r}^{\prime}\right) d \vec{r}^{\prime}
$$

Discretization


## Use Fast Integral Equation Solver



- Multiple Green’s functions
- Translation Invariant kernel

$$
\begin{aligned}
& G_{\text {in }}\left(\vec{r} ; \vec{r}^{\prime}\right)=\frac{1}{4 \pi\left|\vec{r}-\vec{r}^{\prime}\right|} \\
& G_{\text {out }}\left(\vec{r} ; \vec{r}^{\prime}\right)=\frac{e^{-k\left|\vec{r}-\vec{r}^{\prime}\right|}}{4 \pi\left|\vec{r}-\vec{r}^{\prime}\right|}
\end{aligned}
$$

## Pre-corrected FFT algorithm

$$
\left.\left[\sigma_{j}\right]_{g u e s s} \longrightarrow \begin{array}{c}
\begin{array}{c}
\text { matrix-vector } \\
\text { multiply } \\
\text { black box }
\end{array} \\
\mathrm{K}_{i, j}
\end{array}\right]\left[\sigma_{j}\right]_{\text {guess }}
$$

charge distribution
$\qquad$

1) projection of panel charges onto grid charges
2) grid potentials due to grid charges are computed by FFT
3) potentials on panel centroids are interpolated from grid potentials
4) direct interaction and correction among near neighbors
potential due to space-invariant kernel
among near neighbors


Picture courtesy of J. Phillips

## Preconditioner on Two Examples

Need to find a
good preconditioner $[P] \approx\left[\mathrm{K}_{i, j}\right]$

$$
\text { And solve } \underbrace{[P]^{-1}\left[\mathrm{~K}_{i, j}\right]}_{\text {hopefully better conditioned than }\left[\mathrm{K}_{i, j}\right]}\left[\sigma_{j}\right]=[P]^{-1}\left[\varphi_{i}\right]
$$

## Preconditioner result: Qsi molecule



## Preconditioner result: Ecm protein



Accuracy comparison with DelPhi

|  |  |  | $\mathrm{E}_{\text {solvation }}(\mathrm{kcal} / \mathrm{mol})$ |  |
| :---: | :---: | :---: | :---: | :---: |
|  | \# of <br> dielectric <br> panels | \# of salt <br> panels | pFFT | DelPhi |
| Water | 17204 | 9330 | -3.14 | -3.17 |
| TSA | 34114 | 5842 | -34.62 | -34.75 |
| ECM | 82868 | 18596 | -646.42 | -653.88 |

## Convergence Results of Ecm Protein pFFT <br> DelPhi




## Binding energy calculation of a protein-peptide complex

|  | Energy calculated (kcal/mol) |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
|  | $R_{\text {desolvation }}$ | $L_{\text {desolvation }}$ | $(R->L)_{\text {interaction }}$ | $(L->R)_{\text {interaction }}$ |
| pFFT | 14.52 | 24.47 | 130.80 | 130.91 |
| DelPhi | 14.51 | 24.47 | 131.03 | 131.03 |

## Substrate coupling problem



## The computational problem

- Real problem for designers:
- Block isolation difficult in analog designs
- Accurate simulation needed: calculate the conductance matrix numerically
- Key issues
- Large number of contacts
- Voltage at one contact drives current in all the contacts
- Want conductance matrix $G$ so that $G v=i$ (voltage vector $v$, current vector $i$ )
- Hard to obtain: unlike 1/r or other known-kernel potential calculations, entries of $G$ unknown a priori
- Hard to use for circuit simulation


## Circuit View



- Circuit view of conductances

$$
\begin{aligned}
& 1=i_{j} / g_{j 2} \\
& g_{j 2}=i_{j}
\end{aligned}
$$

- Conductances=currents


## Matrix View

$$
\left(\begin{array}{llll}
g_{11} & g_{12} & g_{13} & g_{14} \\
g_{21} & g_{22} & g_{23} & g_{24} \\
g_{31} & g_{32} & g_{33} & g_{34} \\
g_{41} & g_{42} & g_{43} & g_{44}
\end{array}\right)\left(\begin{array}{l}
0 \\
1 \\
0 \\
0
\end{array}\right)=\left(\begin{array}{l}
g_{12} \\
g_{22} \\
g_{32} \\
g_{42}
\end{array}\right)=\left(\begin{array}{l}
i_{1} \\
i_{2} \\
i_{3} \\
i_{4}
\end{array}\right)
$$

- Matrix $G$ in standard basis
$-i$ th voltage (input) vector component $=$ voltage on contact $i$
$-i$ th current (output) vector component $=$ current out of contact $i$


## Multiple solves get $G$

- 1 column of $G=1$ solve for currents given voltages
- $n$ solves for $n$ contacts
- Our solver
- Finite-difference formulation (not essential)

- Iterative solver (preconditioned conjugate gradient)


## Sparsification

- $G$ is dense: 10000 contacts $=$
- 100 million resistor model: hard for circuit simulator
- 10000 solves each with millions of unknowns
- Does $G$ have a sparse representation? Two benefits if it does:
- Better circuit simulator performance
- Faster extraction of $G$ by reducing number of solves
- When is the coupling dense for practical purposes?
- Always dense in terms of nonzeros
- But can be numerically sparse: entries drop off very quickly
- Goal: find a new representation where $G$ is numerically sparse


## How to sparsify?

- Two choices:
- Threshold G
- Zero out entries < threshold $t$
- Fine for fast current dropoff
- Serious accuracy loss for slow current dropoff
- Change of basis
- Get conductance matrix in new basis
- Fast current decay in new basis: thresholding works well


## The algorithm: motivation

- Currents due to standard basis functions (1 volt on one contact, 0 on all others) may decay slowly
- But current responses for two nearby contacts look similar
- Try balanced voltages for nearby contacts
- make average voltage 0 for new basis functions


Transformed

$\left(\begin{array}{l}-1 \\ -1 \\ +1 \\ +1\end{array}\right)$
 basis:
faraway

$\left(\begin{array}{l}-1 \\ +1 \\ -1 \\ +1\end{array}\right)$

currents

| $\begin{array}{l\|ll} +(+1) & \square & \square \\ ++1+1) & \square & \square \\ +(1) \pm \end{array}$ |
| :---: |
|  |  |

$\left(\begin{array}{l}+1 \\ +1 \\ +1 \\ +1\end{array}\right)$


## Multilevel method: bottom level

Standard basis functions
Voltage: +1


■■■■■■■■ ■■■■■■■■ ■■■■■■■■田■■■■■■■ ■■■■■■■■ ■■■■■■■■ ■■■■■■■■

Transformed basis functions




## Multilevel method: next level

Basis functions pushed up to next level

Transformed basis functions
on next level

- Voltage: +1



田 $\boxplus \boxplus \boxplus \square \square \square \square$
田 $\boxplus \boxplus \boxplus \square ■ ■ \square \square$ ■■■■■■■■ ■■■■■■■■



## More Precisely: Insure vanishing moments

- Just "balanced voltages": somewhat faster dropoff
- If several vanishing moments: faster dropoff
- Moments defined: $\mu_{\alpha, \beta, s}(\sigma)=\int_{s} x^{(\alpha} y^{\prime \beta} \sigma(x, y) d y d x$

$$
\text { with }\left(x^{\prime}, y^{\prime}\right)=(x, y)-\operatorname{centroid}(s)
$$

- Want basis functions w/vanishing moments to order $p$ : for our examples $p=2$
- Balanced voltages: just 0-order moments

$$
\mu_{0,0, s}(\sigma)=\int_{s} \sigma(x, y) d y d x
$$

## Multilevel method: moment view

Transformed basis functions

- Voltage $\sigma(x, y):+1$ $\int \sigma(x, y) d x d y=0$



## Sparsified representation of $G$

- Get current responses to transformed voltage basis vectors
- Put current responses in the transformed basis
- Get wavelet-basis matrix $G_{w}$
- Numerically sparse matrix
- $G=Q G_{w} Q^{\prime}$
- $Q$ is change of basis matrix
- Defined by multilevel transformation
- $G_{w}$ is numerically sparse
- Threshold out small entries to obtain
- $G_{w t}$ : cheap to apply ( $\mathrm{O}(\mathrm{n} \log \mathrm{n})$ for n contacts)

$$
Q G_{w t} Q^{\prime} \approx G
$$

## Measuring results

- Sparsity of $G_{w t}$ obtained by thresholding
- Error of approximation depends on threshold
- Arbitrary sparsity possible with high enough threshold
- Key is estimation of error $\operatorname{norm}\left(Q G_{w t} Q^{\prime}-G\right)$
- maximum error vector/input vector length ratio:

$$
\operatorname{norm}\left(Q G_{w t} Q^{\prime}-G\right)
$$

- How to get error estimate without calculating $G$ ?
- Use iterative method for norm error estimation
- Only need apply
- Can apply $G$ by using the solver
- For comparison: find norm $\left(G_{t}-G\right)$
- $G_{t}$ is thresholded $G$


## Results: regular grid

- 1024 contacts on $\sigma / 100 \sigma$ conductivity profile
- $G_{w t}: 16 \%$ nonzero, .001 scaled L2 error
- $G_{t}: 37 \%$ nonzero, .3 scaled L2 error

Contact layout

$G_{w t}$ sparsity structure


## Results: irregular grid

- 1199 contacts on $\sigma / 100 \sigma$ conductivity profile
- $G_{w i}: 11 \%$ nonzero entries, .002 scaled L2 error
- $G_{t}: 21 \%$ nonzero entries, 2 scaled L2 error

Contact layout


$$
G_{w t} \text { sparsity structure }
$$



## Wavelet Sparsification Summary

| Example | Contacts | Sparsification | L2 Error |
| :--- | :--- | :---: | :--- |
| Regular | 1024 | 6 X | $1 \mathrm{e}-3$ |
| Irregular | 1199 | 9 X | $2 \mathrm{e}-3$ |
| Regular | 4096 | 16 X | $2 \mathrm{e}-3$ |
| Irregular | 10000 | 30 X | $1 \mathrm{e}-3$ |

## Reducing the number of solves

- Simple example: tridiagonal matrix $G$

$$
\left(\begin{array}{cccccccc}
x & \times & & & & & & \\
\times & \times & \times & & & & & \\
& \times & \times & \times & & & & \\
& & \times & \times & \times & & & \\
& & & \times & \times & \times & \\
& & & & \times & \times & \times \\
& & & & & \times & \times
\end{array}\right)\left(\begin{array}{l}
1 \\
0 \\
0 \\
\\
\end{array}\right.
$$

- $G(:, 1), G(:, 4), G(:, 7)$ have no overlapping nonzeros
- With one solve get $G v$ for any $v$
- 3 solves get entire matrix!


## Our sparsity structure: same principle

- Similar to tridiagonal example:
- Add several voltage vectors
- Feed the sum to the solver
- OK to do this when?
- Current responses have no overlapping non-zero
 entries
- Reasonable if there are no overlapping large entries


## Solve reduction results

| Example | Contacts | Solve <br> Reduction | L2 Error |
| :--- | :--- | :--- | :--- |
| Regular | 1024 | 3 x | $1 \mathrm{e}-3$ |
| Irregular | 1199 | 3 x | $3 \mathrm{e}-3$ |
| Regular | 4096 | 8 x | $2 \mathrm{e}-3$ |
| Irregular | 10000 | 20 X | $1 \mathrm{e}-3$ |

Implies nearly $O\left(N^{2}\right) \rightarrow O(N)$ complexity reduction

## Summary

- Biomolecule Electrostatics
- Carefully Chosen Integral Formulation
- Sparsification technique for multiple kernels
- Problem specific preconditioning
- Sparsification of IC Substrate Coupling
- Carefully chosen basis for representation (Wavelet like)
- Overlapping solves exploits sparse representation

For everything you see, for everything you do, computational techniques are right for you

