## Extended Lagrangian methods in MD: NPT

A dynamic variable (degree of freedom) is added.
Andersen: $\vec{r}_{i}=V^{1 / 3} \vec{\xi}_{i} \quad \dot{\vec{r}}_{i}=V^{1 / 3} \dot{\vec{\xi}}_{i}$
NO: $\dot{\vec{r}}_{i} \stackrel{?}{=} \mathrm{d} \vec{r}_{i} / \mathrm{d} t=\mathrm{d}\left(V^{1 / 3} \vec{\xi}_{i}\right) / \mathrm{d} t=\dot{V} V^{-2 / 3} \vec{\xi}_{i} / 3+V^{1 / 3} \dot{\vec{\xi}}_{i}$
Lagrangian $\mathcal{L}=\mathcal{L}\left(\vec{\xi}^{N}, \dot{\vec{\xi}}^{N}, V, \dot{V}\right)$ :

$$
\mathcal{L}=\frac{1}{2} \sum_{i=1}^{N} m_{i}\left(V^{1 / 3} \dot{\xi}_{i}\right)^{2}+\frac{1}{2} M_{V} \dot{V}^{2}-U\left(V^{1 / 3} \vec{\xi}^{N}\right)-P V
$$

pressure $P \downarrow$


Lagrange equations:

$$
\frac{\mathrm{d}}{\mathrm{~d} t}\left(\frac{\partial \mathcal{L}}{\partial \dot{q}}\right)=\frac{\partial \mathcal{L}}{\partial q}
$$

Equations of motion:

$$
\begin{gathered}
M_{V} \ddot{V}=\frac{1}{3 V}\left(\sum_{i=1}^{N} \vec{r}_{i} \cdot \vec{f}_{i}+2 E_{\mathrm{kin}}\right)-P \equiv P_{\mathrm{cfg}}-P \\
V^{1 / 3} \ddot{\vec{\xi}}_{i}=\frac{\vec{f}_{i}}{m_{i}}, \text { back in real variables: } \ddot{\vec{r}}_{i}=\frac{\mathrm{d}}{\mathrm{~d} t} V^{1 / 3} \dot{\vec{\xi}}=\frac{\vec{f}_{i}}{m_{i}}+\frac{\dot{V} \dot{\vec{r}}_{i}}{3 V}
\end{gathered}
$$

## Extended Lagrangian methods in MD: NPT

The Hamiltonian of the extended system is preserved:

$$
\begin{aligned}
\mathcal{H}=\sum_{q} \dot{q} \frac{\partial \mathcal{L}}{\partial \dot{q}}-\mathcal{L} & =\frac{1}{2} \sum_{i=1}^{N} \frac{p^{2}}{V^{2 / 3} m_{i}}+\frac{1}{2} \frac{p_{V}^{2}}{M_{V}}+U\left(V^{1 / 3} \vec{\xi}^{N}\right)+P V \\
& \equiv E_{\text {kin }} \quad+E_{\text {kin. piston }}+E_{\text {pot }}+P V
\end{aligned}
$$

Other methods:
generalization (for crystals): Parrinello-Rahman
Berendsen (friction) method (thermostat required because of dissipation)

$$
\dot{V}=- \text { const } \times\left(P_{\mathrm{cfg}}-P\right)
$$

Constraint dynamics

$$
P=P_{\mathrm{cfg}}\left(\vec{\xi}^{N}, \dot{\vec{\xi}}^{N}, V, \dot{V}\right)
$$

## Nosé-Hoover thermostat

Nosé originally proposed: $\quad \mathcal{L}=\sum_{i=1}^{N} \frac{m_{i}}{2} s^{2} \dot{r}_{i}^{\prime 2}-U\left(\vec{r}^{\prime N}\right)+\frac{M_{s}}{2} \dot{s}^{2}-f^{\prime} k_{\mathrm{B}} T \ln s$
"Rescaling of the kinetic energy by means of velocity, $\dot{\vec{r}}=s \dot{r}^{\prime}$; the scaling degree of freedom $s$ has a kinetic as well as potential energy"
Equations of motion (why we write $t^{\prime}$ : see below)

$$
\begin{aligned}
\frac{\mathrm{d}}{\mathrm{~d} t^{\prime}}\left(m_{i} s^{2} \dot{r}_{i}^{\prime}\right) & =\vec{f}_{i} \\
M_{s} \frac{\mathrm{~d}^{2} s}{\mathrm{~d} t^{\prime 2}} & =\sum_{i=1}^{N} m_{i} s \dot{r}_{i}^{\prime 2}-\frac{f^{\prime} k_{\mathrm{B}} T}{s}
\end{aligned}
$$

Hamiltonian

$$
\mathcal{H}=\sum_{i=1}^{N} \frac{\vec{p}_{i}^{\prime 2}}{2 m_{i} S^{2}}+U\left(\vec{r}^{\prime N}\right)+\frac{p_{s}^{\prime 2}}{2 M_{s}}+f^{\prime} k_{\mathrm{B}} T \ln s
$$

Canonically conjugate impulses (momenta):

$$
\vec{p}_{i}^{\prime}=\frac{\partial \mathcal{L}}{\partial \dot{\vec{r}}_{i}}=m_{i} s^{2} \dot{r}_{i}^{\prime}, \quad p_{s}^{\prime}=\frac{\partial \mathcal{L}}{\partial \dot{s}}=M_{s} \dot{s}
$$

## Nosé-Hoover thermostat

Nosé: For $f^{\prime}=\#$ of degrees of freedom incl. $s$ we get the canonical distribution od static variables (but see below...)
$N$ particles in a general conservative field: $f^{\prime}=3 N+1$
Problems: correct velocity is $\dot{\vec{r}}_{i}=s \dot{\vec{r}}_{i}^{\prime}$, so if $s$ changes a lot, the integration step should change accordingly
Hoover: $\dot{\vec{r}}_{i}=s \dot{r}_{i}^{\prime}$ is the same as time rescaling, $\dot{\vec{r}}_{i}=s \mathrm{~d} \vec{r}_{i} / \mathrm{d} t^{\prime}$, i.e.:

$$
\mathrm{sd} t=\mathrm{d} t^{\prime} \text { or } \frac{\mathrm{d}}{\mathrm{~d} t^{\prime}}=\frac{1}{\mathrm{~s}} \frac{\mathrm{~d}}{\mathrm{~d} t}
$$

this trick brings us back to the physical (unscaled) velocities and momenta:

$$
\vec{r}_{i}=\vec{r}_{i}^{\prime}, \quad \dot{\vec{r}}_{i} \equiv \frac{\mathrm{~d} \vec{r}_{i}}{\mathrm{~d} t}=s \frac{\mathrm{~d} \vec{r}_{i}}{\mathrm{~d} t^{\prime}} \equiv s \dot{\vec{r}}_{i}^{\prime}, \quad \vec{p}_{i}=\vec{p}_{i}^{\prime} / s, \quad p_{s}=p_{s}^{\prime} / s
$$

Equations of motion:

$$
\begin{aligned}
m_{i} \frac{1}{s} \frac{\mathrm{~d}}{\mathrm{~d} t} s \dot{\vec{r}}_{i} & =\frac{m_{i}}{s}\left[\dot{s} \dot{\vec{r}}_{i}+s \ddot{\vec{r}}\right]=\vec{f}_{i} \\
M_{s} \frac{1}{s} \frac{\mathrm{~d}}{\mathrm{~d} t} \frac{1}{s} \frac{\mathrm{~d}}{\mathrm{~d} t} s & =\frac{M_{s}}{s}\left[\left(\frac{\ddot{s}}{s}\right)-\left(\frac{\dot{s}}{s}\right)^{2}\right]=\frac{1}{s}\left(\sum_{i=1}^{N} m_{i} \dot{\vec{r}}_{i}^{2}-f k_{\mathrm{B}} T\right)
\end{aligned}
$$

## Nosé-Hoover thermostat

Another trick: substitution $\xi=\ln s$. Then:

$$
\begin{aligned}
\ddot{\vec{r}}_{i} & =\frac{\vec{f}_{i}}{m_{i}}-\dot{\vec{r}}_{i} \dot{\xi} \\
\ddot{\xi} & =\left(\frac{T_{\text {kin }}}{T}-1\right) \tau^{-2}
\end{aligned}
$$

time constant of the thermostat:

$$
\tau=\sqrt{\frac{M_{s}}{f k_{\mathrm{B}} T}}
$$

Conserved quantity (not a Hamiltonian because not a function of coordinates and conjugate momenta), can be proven by taking a derivateve:

$$
E_{\text {Nosé-Hoover }}=\sum_{i=1}^{N} \frac{1}{2} m_{i} \dot{r}_{i}^{2}+U+f k_{\mathrm{B}} T\left[\xi+\frac{\tau^{2} \dot{\xi}^{2}}{2}\right]=\text { const }
$$

Hoover showed that these equations give the canonical distribution if $f$ is the number of degrees of freedom (without $\xi$ or s)
$N$ particles in a general conservative field: $f=3 \mathrm{~N}$

Nosé-Hoover
Berendsen


## Nosé-Hoover derivation I

Problem of time scaling ( $\dot{r}=s \dot{r}^{\prime}$, i.e., $\mathrm{d} t=\mathrm{d} t^{\prime} / s$ )

$$
\langle A\rangle=\frac{\int_{t_{0}}^{t_{1}} A(t) \mathrm{d} t}{\int_{t_{0}}^{t_{1}} \mathrm{~d} t}=\frac{\int_{t_{0}}^{t_{1}} A(t) \mathrm{d} t^{\prime} / s}{\int_{t_{0}}^{t_{1}} \mathrm{~d} t^{\prime} / s}=\frac{\langle A / s\rangle^{\prime}}{\langle 1 / s\rangle^{\prime}}
$$

The expectation value for $\mathcal{H}=E$ :

$$
\langle A\rangle=\frac{\langle A / s\rangle^{\prime}}{\langle 1 / s\rangle^{\prime}}=\frac{\int \frac{A}{s} \mathrm{~d} p_{s}^{\prime} \mathrm{d} \vec{p}^{\prime N} \mathrm{~d} s \mathrm{~d} \vec{r}^{N} \delta(\mathcal{H}-E)}{\int \frac{1}{s} \mathrm{~d} p_{s}^{\prime} \mathrm{d} \vec{p}^{\prime N} \mathrm{~d} s \mathrm{~d} \vec{r}^{N} \delta(\mathcal{H}-E)}
$$

## Nosé-Hoover derivation II

Trick: We will integrate over $\vec{p}$, not $\vec{p}^{\prime}$.
After transformation $\mathrm{d} \vec{p}_{i}^{\prime}=s^{3} \mathrm{~d} \vec{p}_{i}$ we get:

$$
\langle A\rangle=\frac{\int A s^{f-1} \mathrm{~d} p_{s}^{\prime} \mathrm{d} \vec{p}^{N} \mathrm{~d} s \mathrm{~d} \vec{r}^{N} \delta\left(\mathcal{H}_{0}+\frac{p_{s}^{\prime 2}}{2 M_{s}}+f k_{\mathrm{B}} T \ln s-E\right)}{\int s^{f-1} \mathrm{~d} p_{s}^{\prime} \mathrm{d} \vec{p}^{N} \mathrm{~d} s \mathrm{~d} \vec{r}^{N} \delta\left(\mathcal{H}_{0}+\frac{p_{s}^{\prime 2}}{2 M_{s}}+f k_{\mathrm{B}} T \ln s-E\right)}
$$

Where we have donoted

$$
\mathcal{H}_{0}\left(\vec{p}^{N}, \vec{r}^{N}\right)=\sum_{i=1}^{N} \frac{\vec{p}_{i}^{2}}{2 m_{i}}+U\left(\vec{r}^{N}\right)
$$

and where the number of degrees of freedom is $f=3 \mathrm{~N}$.
(If a quantity like the total momentum is conserved, a substitution must be used.)

## Nosé-Hoover derivation III

We will integrate over s first. We shall use the formula:

$$
\delta(F(s))=\sum_{s_{0}, F\left(s_{0}\right)=0} \frac{\delta\left(s-s_{0}\right)}{\left|F^{\prime}\left(s_{0}\right)\right|}
$$

So we need all roots of the argument of $\delta()$; there is only one:

$$
s_{0}=\exp \left[-\frac{1}{f k_{\mathrm{B}} T}\left(\mathcal{H}_{0}+\frac{p_{s}^{\prime 2}}{2 M_{s}}-E\right)\right], \quad F^{\prime}\left(s_{0}\right)=\frac{f k_{\mathrm{B}} T}{s_{0}}
$$

After integration:

$$
\langle A\rangle=\frac{\int A \mathrm{~d} p_{s}^{\prime} \mathrm{d} \vec{p}^{N} \mathrm{~d} \vec{r}^{N} \exp \left[-\frac{f}{f k_{\mathrm{B}} T}\left(\mathcal{H}_{0}+\frac{p_{s}^{\prime 2}}{2 M_{s}}-E\right)\right]}{\int \mathrm{d} p_{s}^{\prime} \mathrm{d} \vec{p}^{N} \mathrm{~d} \vec{r}^{N} \exp \left[-\frac{f}{f k_{\mathrm{B}} T}\left(\mathcal{H}_{0}+\frac{p_{s}^{\prime 2}}{2 M_{s}}-E\right)\right]}
$$

## Nosé-Hoover derivation IV

The last integration is over $\mathrm{d} p_{s}^{\prime}$. Many terms then cancel out:

$$
\langle A\rangle=\frac{\int A \mathrm{~d} \vec{p}^{N} \mathrm{~d} \vec{r}^{N} \exp \left(-\mathcal{H}_{0} / k_{\mathrm{B}} T\right)}{\int \mathrm{d} \vec{p}^{N} \mathrm{~d} \vec{r}^{N} \exp \left(-\mathcal{H}_{0} / k_{\mathrm{B}} T\right)}, \text { q.e.d }
$$

## Exercise: thermostats

Simulate liquid water SPC/E and compare the following thermostats:

- Berendsen
- Nosé-Hoover
- Andersen (for the center of mass)
- Maxwell (for the center of mass)

The cutoff-electrostatics version cookce is recommended (it is faster than Ewald)
The needed files are in /home/guest/termostaty.zip:
guest@403-a324-01:~/VY\$ unzip ../termostaty.zip
spce.ble $=$ force field definition of SPC/E
water.def $=$ commented simulation parameters
To start simulation, use the Berensen thermostat and the default method Verlet+Shake:
guest@403-a324-01:~/VY\$ cookce spce water -s
thermostat="Berendsen"
init="crystal"
Stop the simulation by pressing ctrl-C at temperature around 500 K

## Exercise: thermostats

Now try various thermostats (-w0 prevents writing the final configuration):
guest@403-a324-01:~/VY\$ cookce spce water -s -w0
tau.T=...
thermostat="..."
Nosé-Hoover combined with Verlet+Shake uses a velocity predictor (there are other methods, too) You may try also the Gear integration combined with the Berendsen and Nosé-Hoover thermostat (Gear 4th order $=$ option $-m 4$ ), e.g.:
guest@403-a324-01:~/VY\$ cookce spce water -m4 -s -w0
thermostat="Nose-Hoover"
The Gear integration is less accurate with thermostat="Andersen" and "Maxwell" (higher-order terms are not accurate)

After a few ps run look at the convergence profile of temperatures:
guest@403-a324-01:~/VY\$ showcp -p water Tkin
$\left(\right.$ white $=$ total $T_{\text {kin }}$, yellow $=$ rotational, cyan $=$ translational $)$

