



Polymer Simulations with Pruned-Enriched Rosenbluth Method I

Hsiao-Ping Hsu

Institut für Physik, Johannes Gutenberg-Universität Mainz, Germany



Introduction

Polymer: a long molecule consisting of many similar or identical monomers linked together





Introduction

- Polymer: a long molecule consisting of many similar or identical monomers linked together
- Characteristics of a linear polymer chain in dilute solution:



Coil-globule transition at Θ -point $\nu = 1/2$, Flory exponent



Introduction

- Polymer: a long molecule consisting of many similar or identical monomers linked together
- Characteristics of a linear polymer chain in dilute solution: In the thermodynamic limit
 - Partition sum: $T > \Theta$ (good solvent) $Z \sim \left\{ egin{array}{ll} \mu_\infty(T)^{-N} N^{\gamma-1} & ext{at}\, T > T_\Theta \ \mu_\infty(T)^{-N} b^{N^s} N^{\gamma-1} & ext{at}\, T < T_\Theta \end{array}
 ight.$
 - Radius of gyration: $R_a \sim N^{\nu}$ (chain length $N \rightarrow \infty$)

 $\mu_{\infty}(T)$: critical fugacity, γ : entropic exponent, s = (d-1)/din *d* dimension, b > 1, ν : Flory exponent

 $T < \Theta$ (poor solvent)



Algorithm: Pruned-Enriched Rosenbluth Method

P. Grassberger, Phys. Rev. E 56, 3682 (1997)

PHYSICAL REVIEW E

VOLUME 56, NUMBER 3

SEPTEMBER 1997

Pruned-enriched Rosenbluth method: Simulations of θ polymers of chain length up to 1 000 000

Peter Grassberger

HLRZ, Kernforschungsanlage Jülich, D-52425 Jülich, Germany and Department of Theoretical Physics, University of Wuppertal, D-42097 Wuppertal, Germany (Received 16 December 1996)

We present an algorithm for simulating flexible chain polymers. It combines the Rosenbluth-Rosenbluth method with recursive enrichment. Although it can be applied also in more general situations, it is most efficient for three-dimensional θ polymers on the simple-cubic lattice. There it allows high statistics simulations of chains of length up to $N=10^6$. For storage reasons, this is feasable only for polymers in a finite volume. For free θ polymers in infinite volume, we present very high statistics runs with $N=10\ 000$. These simulations fully agree with previous simulations made by Hegger and Grassberger [J. Chem. Phys. **102**, 6681 (1995)] with a similar but less efficient algorithm, showing that logarithmic corrections to mean field behavior are much stronger than predicted by field theory. But the finite volume simulations show that the density inside a collapsed globule scales with the distance from the θ point as predicted by mean field theory, in contrast to claims in the work mentioned above. In addition to the simple-cubic lattice, we also studied two versions of the bond fluctuation model, but with much shorter chains. Finally, we show that our method can be applied also to off-lattice models, and illustrate this with simulations of a model studied in detail by Freire *et al.* [Macromolecules **19**, 452 (1986) and later work]. [S1063-651X(97)10308-7]



- Algorithm: Pruned-Enriched Rosenbluth Method P. Grassberger, Phys. Rev. E 56, 3682 (1997)
- Applications of PERM:



partition sum, scaling behavior, phase transition, ...



Partition sum for a canonical ensemble in thermal equilibrium

$$Z(eta) = \sum_lpha Q(lpha) = \sum_lpha \exp(-eta E(lpha))$$

- $\beta = 1/k_BT$, T: temperature (fixed)
- $E(\alpha)$: the corresponding energy for the α^{th} configuration
- $Q(\alpha)/Z$: the Gibbs-Boltzmann distribution
- $Q(\alpha)$: the Boltzmann weight

How to estimate the partition sum $Z(\beta)$ precisely?



Partition sum for a canonical ensemble in thermal equilibrium

$$Z(eta) = \sum_lpha Q(lpha) = \sum_lpha \exp(-eta E(lpha))$$

• If M configurations are independently chosen according to a randomly chosen probability $p(\alpha)$ (a bias),

$$Z(eta) = \lim_{M o \infty} \hat{Z} \left[= rac{1}{M} \sum_{lpha = 1}^M Q(lpha) / p(lpha) = rac{1}{M} \sum_{lpha = 1}^M W(lpha)
ight]$$

with modified weights $W(\alpha) = Q(\alpha)/p(\alpha)$



Partition sum for a canonical ensemble in thermal equilibrium

$$Z(eta) = \sum_lpha Q(lpha) = \sum_lpha \exp(-eta E(lpha))$$

• If M configurations are independently chosen according to a randomly chosen probability $p(\alpha)$ (a bias),

$$Z(eta) = \lim_{M o \infty} \hat{Z} \left[= rac{1}{M} \sum_{lpha=1}^M Q(lpha) / p(lpha) = rac{1}{M} \sum_{lpha=1}^M W(lpha)
ight]$$

with modified weights $W(\alpha) = Q(\alpha)/p(\alpha)$

Using $p(\alpha) \propto \exp(-\beta E(\alpha))$ [Gibbs sampling] $\Rightarrow W(\alpha) = const$ "importance sampling" \Rightarrow each contribution to \hat{Z}_M has the same weight



Partition sum for a canonical ensemble in thermal equilibrium

$$Z(eta) = \sum_lpha Q(lpha) = \sum_lpha \exp(-eta E(lpha))$$

• If M configurations are independently chosen according to a randomly chosen probability $p(\alpha)$ (a bias),

$$Z(eta) = \lim_{M o \infty} \hat{Z} \left[= rac{1}{M} \sum_{lpha=1}^M Q(lpha) / p(lpha) = rac{1}{M} \sum_{lpha=1}^M W(lpha)
ight]$$

with modified weights $W(\alpha) = Q(\alpha)/p(\alpha)$

• For any observable **A**:

$$\langle A
angle = \lim_{M o \infty} \langle A
angle_M = \lim_{M o \infty} rac{\sum_{lpha=1}^M A(lpha) W(lpha)}{\sum_{lpha=1}^M W(lpha)}$$



Coarse-grained model

A linear polymer chain of (N + 1) monomers in an implicit solvent "=" an interacting self-avoiding walk (ISAW) of N steps on a simple (hyper-) cubic lattice of dimensions d

- Monomers are supposed to sit on lattice sites, connected by bonds of length one ($|\vec{\ell}_b| = 1$)
- Multiple visits to the same site are not allowed (excluded volume effect)
- Attractive interactions (energies $\epsilon < 0$)
 between non-bonded monomers occupying neighboring lattice sites are considered





Coarse-grained model

A linear polymer chain of (N + 1) monomers in an implicit solvent "=" an interacting self-avoiding walk (ISAW) of N steps on a simple (hyper-) cubic lattice of dimensions d

Partition sum:

$$Z_N(q) = \sum_{walks} q^m$$

with $q=\exp(-eta\epsilon),$ $eta=1/k_BT$

- *q*: the Boltzmann factor, $\epsilon < 0$
- T: temperature (solvent quality)
- m: total number of non-bonded nearest neighbor pairs

As $T \rightarrow \infty$, $q = 1 \Rightarrow$ SAW (good solvent)





Algorithm: PERM

Pruned-Enriched Rosenbluth Method

- Chain growth algorithm with Rosenbluth-like bias
- Resampling ("population control")
- Depth-first implementation

Rosenbluth-Rosenbluth method, J. Chem. Phys. 23, 356 (1959)

Enrichment algorithm, J. Chem. Phys. 30, 637 (1957); 30, 634 (1959)



Algorithm: PERM

Pruned-Enriched Rosenbluth Method

- Chain growth algorithm with Rosenbluth-like bias
- Resampling ("population control")
- Depth-first implementation

Rosenbluth-Rosenbluth method, J. Chem. Phys. 23, 356 (1959)

Enrichment algorithm, J. Chem. Phys. 30, 637 (1957); 30, 634 (1959)



- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





Chain growth algorithm



- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





Chain growth algorithm



- Chain growth algorithm:
 - Polymer chains of length *N* are built like random walks by adding one monomer at each step





Chain growth algorithm



- Chain growth algorithm:
 - Polymer chains of length *N* are built like random walks by adding one monomer at each step





Chain growth algorithm



- Chain growth algorithm:
 - Polymer chains of length N are built like random walks by adding one monomer at each step





Chain growth algorithm



- Chain growth algorithm:
 - Polymer chains of length *N* are built like random walks by adding one monomer at each step





Chain growth algorithm



Rosenbluth-like bias for self-avoidance:
 a wide range of probability distributions (*p_n*) can be used for choosing the way to go at each step *n*



Rosenbluth-like bias for self-avoidance:
 a wide range of probability distributions (*p_n*) can be used for choosing the way to go at each step *n*



• Rosenbluth bias: the selection probability $p_n = 1/n_{\rm free}$ (each nearest-neighbor free sites is chosen at equal probability)

$$W_N = W_{N-1} w_N = \prod_{n=0}^N w_n = \prod_{n=0}^N rac{1}{p_n} = \prod_{n=0}^N n_{ ext{free}}$$

 $n_{\rm free}$: # of free nearest-neighbor sites



 \Rightarrow Estimate the partition sum directly at the step n

$$Z_n pprox \hat{Z}_n = rac{1}{M_n} \sum_{lpha=1}^{M_n} W_n(lpha)$$

 $W_n(\alpha)$: total weight for the α^{th} configuration at the step n M_n : total number of configurations



 \Rightarrow Estimate the partition sum directly at the step n

$$Z_n pprox \hat{Z}_n = rac{1}{M_n} \sum_{lpha=1}^{M_n} W_n(lpha)$$

 $W_n(\alpha)$: total weight for the α^{th} configuration at the step n M_n : total number of configurations

● The estimate for any physical observable A:

$$\langle A
angle_n = rac{\sum_{lpha=1}^{M_n} A(lpha) W_n(lpha)}{\sum_{lpha=1}^{M_n} W_n(lpha)}$$

$$W_n = \prod_{i=1}^n w_i, \qquad w_i = \prod_{i=1}^n q^{m_n}/p_n \text{ (ISAW)}$$



Population control: Two thresholds W_n^+ and W_n^- (overcome attrition $n_{\rm free} = 0$, reduce the fluctuation of weight W_n)

In the original Rosenbluth-Rosenbluth method e.g. SAW "simple sampling" $W_N = \prod^N n_{
m free}$ • If $n_{\mathrm{free}} = 0$ ("attrition") \rightarrow the walk is killed • If $N \gg 1 \rightarrow$ huge fluctuations of the full weight (The total weight is dominated by a single configuration)



• Population control: Two thresholds W_n^+ and W_n^- (overcome attrition $n_{\text{free}} = 0$, reduce the fluctuation of weight W_n)



 $W_n^+=C_+\hat{Z}_n$ and $W_n^-=C_-\hat{Z}_n$, $C_+/C_-\sim \mathcal{O}(10)$



• Population control: Two thresholds W_n^+ and W_n^- (overcome attrition $n_{\text{free}} = 0$, reduce the fluctuation of weight W_n)





Population control: Two thresholds W_n^+ and W_n^- (overcome attrition $n_{\text{free}} = 0$, reduce the fluctuation of weight W_n)





Depth-first implementation:



- Last-in first-out stack
- Only a single configuration is stored during the run
- Configurations generated within a tour are correlated
- Different tours are uncorrelated



Reliability of DATA:

Compare the distribution $P(\ln W)$ of logarithms of tour weights W with the weighted distribution $WP(\ln W)$





Self-avoiding walks in d = 3

In the thermodynamic limit, $N
ightarrow \infty$

- Partition sum: $Z_N \sim \mu_\infty^{-N} N^{\gamma-1}$
 - Critical fugacity μ_{∞} : $\mu_{\infty} = 0.213491(4)$

(exact enumerations)

MacDonald et al. J. Phys. A33, 5973 (2000)

 $\mu_{\infty} = 0.2134910(3)$

(Monte Carlo simulations)

Grassberger et al., J. Phys. A 30, 7039 (1997)

• Entropic exponent γ :

 $\gamma = 1.1575(6)$ (Monte Carlo simulations)

Caracciolo et al., Phys. Rev. E 57, R1215 (1998)




Self-avoiding walks in d = 3

In the thermodynamic limit, $N
ightarrow \infty$

• Partition sum: $Z_N \sim \mu_\infty^{-N} N^{\gamma-1}$

- Mean square end-to-end distance: $R_N^2 = \langle (\sum_{j=1}^N ec{a}_j)^2
 angle \sim N^{2
 u}$
 - $\nu = 0.58765(20)$ (Monte Carlo simulations)
 - Hsu & Grassberger
 - J. Chem. Phys. 120, 2034 (2004)

Macromolecules 37, 4658 (2004)





Θ-polymers



Partition sum:
$$Z_N(q) = \sum_{walks} q^m, q = e^{-eta \epsilon}$$





Coil-globule transition at Θ -point $\nu = 1/2$, Flory exponent



Θ -polymers

_

- Model: Interacting self-avoiding walk (ISAW)
- Rescaled mean square end-to-end distance R_N^2/N

$$R_N^2/N = const imes \left(1 - rac{37}{363 \ln N}
ight)$$

Theoretical prediction (field theory)





Stretching collapsed polymers

under poor solvent conditions

Model: Biased interacting self-avoiding walk (BISAW)



Partition sum:

$$egin{aligned} Z_N(q,b) &= \sum_{walks} q^m b^x\,, \,\,(q=e^{-eta\epsilon},\,b=e^{eta aF},\,a=1) \ ec{E} &= ec{E} \hat{lpha} ec{e}$$

- $\vec{F} = F\hat{x}$: stretching force
- x: end-to-to end distance in the stretching direction
- *m*: # of non-bonded nearest-neighbor (NN) pairs



- Algorithm: PERM
 - Poor solvent condition: choosing q = 1.5, $(q > q_{\Theta}, q_{\Theta} = \exp(-\beta/k_B T_{\Theta}) \approx 1.3087(3))$
 - Biased samplings: each step of a walk is guided to the stretching direction with higher probability, i.e.,

$$p_{+\hat{x}}: p_{-\hat{x}}: p_{\pm \hat{y} \, \mathrm{or} \, \pm \hat{z}} = \sqrt{b}: \sqrt{1/b}: 1$$

• The corresponding weight factor at the n^{th} step is

$$w_{i_n} = rac{q^{m_n}b^{\Delta x_i}}{p_i}$$

 m_n : # of non-bonded NN pairs of the $(n + 1)^{\text{th}}$ monomer Δx_i : displacement $((\vec{r}_{n+1} - \vec{r}_n) \cdot \hat{x}), \Delta x_i = 0, 1, \text{ or } -1$

• Two thresholds: $W_n^+ = 3 \hat{Z}_n$ and $W_n^- = \hat{Z}_n/3$



- Transition point $b_c = \exp(\beta a F_c)$ $(b < b_c)$ collapsed phase \Leftrightarrow stretched phase $(b > b_c)$
- $1.60 < b_c < 1.65$ finite-size effects?





- Transition point $b_c = \exp(\beta a F_c)$ $(b < b_c)$ collapsed phase \Leftrightarrow stretched phase $(b > b_c)$
- $1.60 < b_c < 1.65$ finite-size effects?





- Transition point $b_c = \exp(\beta a F_c)$ $(b < b_c)$ collapsed phase \Leftrightarrow stretched phase $(b > b_c)$
- $1.60 < b_c < 1.65$ finite-size effects?







- Transition point $b_c = \exp(\beta a F_c)$ $(b < b_c)$ collapsed phase \Leftrightarrow stretched phase $(b > b_c)$
- $1.60 < b_c < 1.65$ finite-size effects?







- Transition point $b_c = \exp(\beta a F_c)$ $(b < b_c)$ collapsed phase \Leftrightarrow stretched phase $(b > b_c)$
- $1.60 < b_c < 1.65$ finite-size effects?







- Transition point $b_c = \exp(\beta a F_c)$ $(b < b_c)$ collapsed phase \Leftrightarrow stretched phase $(b > b_c)$
- $1.60 < b_c < 1.65$ finite-size effects?





- Transition point $b_c = \exp(\beta a F_c)$ $(b < b_c)$ collapsed phase \Leftrightarrow stretched phase $(b > b_c)$
- $1.60 < b_c < 1.65$ finite-size effects?





First-order phase transition

- Histogram of x: $P_{q,b}(m,x) = \sum_{walks} q^{m'} b^{x'} \delta_{m,m'} \delta_{x,x'}$
- Reweighting histograms:

 $P_{q',b'}(m,x) = P_{q,b}(m,x)(q'/q)^m(b'/b)^x$





Polymers in confining geometries

A slit of width D:

$$d=2 \
ightarrow \ d=1$$

• Two parallel hard walls separated by a distance **D**:

$$d=3 \rightarrow d=2$$

● A tube of diameter **D**:

 $d=3 \rightarrow d=1$



K-step Markovian anticipation

The $(k+1)^{th}$ step of walk is biased by the history of the previous k steps

A walk on a *d*-dimensional hypercubic lattice

All possible moving directions at each step i:

 $s_i = 0, \ldots, 2d-1$

• A sequence of (k + 1) steps: (all possible configurations)



$$S = (s_{-k}, \ldots, s_{-1}, s_0) = (s, s_0)$$

s: configurations of the previous k steps s_0 : configurations of the k + 1th step



• The bias in k-step Markovian anticipation for the next step $P(s_0 \mid s) = \frac{H_m(s, s_0)/H_0(s, s_0)}{\sum_{s'_0=0}^{2d-1} H_m(s, s'_0)/H_0(s, s'_0)}$

- $H_m(s, s_0)$: sum of all contributions to \hat{Z}_{n+m} of configurations that had the same sequence $S = (s, s_0)$ during the steps n - k, n - k + 1, ..., and n
- $H_m(s, s_0)/H_0(s, s)$: measuring how successful configurations ending with S were in contributing to the partition sum m step later
- Accumulating histograms at step n and at step n + m(e.g. n > 300, m = 100)



The bias in k-step Markovian anticipation for the next step

$$P(s_0 \mid \mathrm{s}) = rac{H_m(\mathrm{s}, s_0) / H_0(\mathrm{s}, s_0)}{\sum_{s_0'=0}^{2d-1} H_m(\mathrm{s}, s_0') / H_0(\mathrm{s}, s_0')}$$



"Two-dimensional self-avoiding walks on a cylinder"

Frauenkron, Causo, & Grassberger, Phys. Rev. E 59, R16, (1999)



Polymers confined in a tube

The confinement/escape problem of polymer chains confined in a finite cylindrical tube





Aksimentiev et al, Biophysical Jouran 88, 3745 (2005)

- Polymer translocation through pores in a membrane
- DNA confined in artificial nanochannels

Hsu, Binder, Klushin, & Skvortsov

Phys. Rev. E 76, 021108 (2007); 78, 041803 (2008)

Macromolecules 41, 5890 (2008)



Fully confined polymer chains

Polymer chains of size N in an imprisoned state



- Total number of monomers: $N = gn_b$
- End-to-end distance: $R_{
 m imp}=n_b(2r_b)=n_bD$ || tube within a blob, $D=ag^
 u=2r_b$, $\
 u=0.588$ (3DSAW) $\Rightarrow R_{
 m imp}/a=N(D/a)^{1-1/
 u}$
- Free energy: $F_{
 m imp} = n_b [k_B T] = N (D/a)^{-1/
 u}$



Simulations

Model: Self-avoiding random walks on a simple cubic lattice





Monomers are forbidden to sit on $\{1\leq x\leq L,\;y^2+z^2=D^2/4\}$ and $\{x=0,\;y^2+z^2=D^2/4\}$

• Algorithm: PERM with k-step Markovian anticipation weak confinement regime \leftrightarrow strong confinement regime $1 \ll R_F \ll D$ $1 \ll D \ll R_F$ $R_F \sim N^{\nu}$: Flory radius, $\nu \approx 0.588$



R_{imp} and F_{imp}

In the strong confinement regime: $n_b = N(D/a)^{-1/
u}$: # of blobs, $N_{
m max} = 44000$

• End-to-end distance: $R_{\rm imp} = A_{\rm imp} D n_b$, $A_{\rm imp} = 0.92 \pm 0.03$





R_{imp} and F_{imp}

In the strong confinement regime:

 $n_b = N(D/a)^{-1/
u}$: # of blobs, $N_{
m max} = 44000$

- End-to-end distance: $R_{imp} = A_{imp} D n_b$, $A_{imp} = 0.92 \pm 0.03$
- Free energy: $F_{
 m imp}=B_{
 m imp}n_b$, $B_{
 m imp}=5.33\pm0.08$





Escape transition

Polymer chains of N monomers with one end grafted to the inner wall of a finite cylindrical nanotube



First-Order Phase Transition !



Theoretical predictions

Landau theory approach

• Partition sum: $Z = \exp(-F) = \int ds \exp(-\Phi(s))$

F: free energy, $\Phi(s)$: Landau free energy function



s: order parameter

$$s = \left\{ egin{array}{c} R/N_{
m imp}, {
m imprisoned} \ L/N_{
m imp}, {
m escaped} \end{array}
ight.$$



End-to-end distance $R_{||}$

Algorithm: PERM with k-step Markovian anticipation



Poor samplings of configurations in the escaped state !

New strategy:

$$\mathbf{D}^{\uparrow}_{\downarrow} \xrightarrow{\bullet}_{\mathbf{Z}} \xrightarrow{\bullet}_{\mathbf{Z}} \xrightarrow{\bullet}_{\mathbf{F}} ()$$
$$\models \mathbf{L} \rightarrow \downarrow$$

$$\mathbf{D}_{\perp}^{\uparrow} \underbrace{-\mathbf{D}_{\perp}^{\uparrow}}_{\vdash} \mathbf{L} \xrightarrow{\leftarrow}$$



Biased & unbiased SAWs

• Partition sum: $Z_b(N,L,D) = \sum_{walks} b^{\Delta x}$

$$(=rac{1}{M_b}\sum W_b(N,L,D)) egin{array}{c} W_b(N,L,D) \end{array} \end{array} \end{array} \end{array} \end{array} \end{pmatrix} egin{array}{c} W_b(N,L,D) \end{array} \end{array} \end{array} \end{array} \end{array} egin{array}{c} egin{array}{c} egin{array}{c} egin{array}{c} egin{array}{c} egin{array}{c} egin{array}{c} egin{array}{c} W_b(N,L,D) \end{array} \end{array} \end{array} \end{array} \end{array} egin{array}{c} W_b \end{array} \end{ar$$

 \mathbf{T}

 $b=\exp(eta aF)$: stretching factor, $eta=1/k_BT,$ eta=a=1 $ec{F}$: stretching force, $\Delta x=(x_{N+1}-x_1)\mid\midec{F}$

• Each BSAW of N steps contributes a weight $W(N, L, D) = \begin{cases} W_b(N, L, D)/b^{x_{N+1}-x_1} &, \text{ imprisoned} \\ W_b(N, L, D)/b^L &, \text{ escaped} \end{cases}$



● For any observable *O*:

$$\langle \mathcal{O}
angle = rac{\sum_k \sum_{ ext{config} \in C_{b_k}} \mathcal{O}(C_{b_k}) W^{(k)}(N,L,D)}{\sum_k \sum_{ ext{config} \in C_{b_K}} W^{(K)}(N,L,D)}$$

Partition sum:

$$Z(N,L,D) = rac{1}{M} \sum_k \sum_{ ext{config} \in C_{b_k}} W^{(k)}(N,L,D)$$

$$W^{(k)}(N,L,D) = \left\{ egin{array}{cc} W_{b_k}(N,L,D)/b_k^{x_{N+1}-x_1} &, \ x_N \leq L \ W_{b_k}(N,L,D)/b_k^L &, \ x_N > L \end{array}
ight.$$

 $b_k = \exp(\beta a F_k)$: stretching factor



End-to-end distance $R_{||}$



old

new



Performance of algorithms

P(N, L, D, s) near the transition point imprisoned \leftrightarrow escaped

Partition sum (in the Landau theory approach):

$$Z(N,L,D) = \sum_s H(N,L,D,s)$$

with

$$H(N,L,D,s) = rac{1}{M} \sum_k \sum_{configs. \in C_{b_k}} W^k(N,L,D,s') \delta_{s,s'}$$

 \Rightarrow the distribution of the order parameter s

 $P(N,L,D,s) \propto H(N,L,D,s)$ and $\sum_s P(N,L,D,s) = 1$



Performance of algorithms

P(N, L, D, s) near the transition point imprisoned \leftrightarrow escaped









Free energy F(N, L, D)



Transition point:

 $F_{
m imp} = F_{
m esc} \Rightarrow \ \left(rac{L}{N}
ight)_{
m tr} \sim 1.26(4) D^{1-1/
u}$



$\Phi(N,L=1600,D=17,s)$

• Landau free energy: $\Phi(N,L,D,s) = -\ln\left(rac{P(N,L,D,s)}{Z_1(N)}
ight)$

 $Z_1(N)$: Partition sum of a grafted random coil





Two equivalent problems

Dragging polymer chains into a tube





Polymer chains escape from a tube





Metastable regions

• For $x > x^*$: x = (L/N) , $x^* = (L/N)_{\mathrm{tr}}$, $n_b = N(D/a)^{-1/ u}$



Imprisoned states (stable), flower states (metastable)



Metastable regions

• For $x > x^*$: x = (L/N), $x^* = (L/N)_{tr}$, $n_b = N(D/a)^{-1/\nu}$ Imprisoned states (stable), flower states (metastable)

• Barrier height U & spinodal points x_{sp} :

• $\frac{U}{n_b} - \frac{x}{x^*}$, independent of N and $D \Longrightarrow U_{\max} = 0.38 n_b k_B T$





Lifetime of a metastable state

 ${}$ \bullet Lifetime: $au_{
m ms}= au_0\exp(U/k_BT),~~U=0.38n_bk_BT$

 τ_0 : characteristic relaxation time, U: barrier height




Lifetime of a metastable state

 ${}$ \bullet Lifetime: $au_{
m ms}= au_0\exp(U/k_BT),~~U=0.38n_bk_BT$

 τ_0 : characteristic relaxation time, U: barrier height



• Contour length $L = 16 \mu m$, persistence length a = 50 nm, tube diameter D = 150 nm, characteristic relaxation time $\tau_0 \sim 1$ sec

("Statics and Dynamics of Single DNA Molecules Confined in Nanochannels", Reisner et al., Phys. Rev. Lett. **94**, 196101 (2005).)



Lifetime of a metastable state

 ${}$ \bullet Lifetime: $au_{
m ms}= au_0\exp(U/k_BT),~~U=0.38n_bk_BT$

 τ_0 : characteristic relaxation time, U: barrier height



• Contour length $L = 16 \mu m$, persistence length a = 50 nm, tube diameter D = 150 nm, characteristic relaxation time $\tau_0 \sim 1$ sec

("Statics and Dynamics of Single DNA Molecules Confined in Nanochannels", Reisner et al., Phys. Rev. Lett. **94**, 196101 (2005).)

 $\Rightarrow n_b = (L/a)(D/a)^{-1/
u} pprox 50$, $au_{
m ms} \sim 10^8$ sec ~ 6 years



Lifetime of a metastable state

 ${}$ \bullet Lifetime: $au_{
m ms}= au_0\exp(U/k_BT),~~U=0.38n_bk_BT$

 au_0 : characteristic relaxation time, U: barrier height



• Contour length $L = 16 \mu m$, persistence length a = 50 nm, tube diameter D = 150 nm, characteristic relaxation time $\tau_0 \sim 1$ sec

("Statics and Dynamics of Single DNA Molecules Confined in Nanochannels", Reisner et al.,

Phys. Rev. Lett. 94, 196101 (2005).)

 $\Rightarrow n_b = (L/a)(D/a)^{-1/
u} pprox 50$, $au_{
m ms} \sim 10^8$ sec ~ 6 years

• $D = 300 nm \Rightarrow n_b = 15$, $au_{
m ms} \sim 5$ mins.



 $T < \Theta$ (poor solvent)

Summary

Polymer simulations with **PERM**

- Linear polymer chains in dilute solution under various solvent conditions
- Conformational change of stretched collapsed linear polymer chains under a poor solvent condition
- Single polymer chains fully/partially confined in a tube

...

For low energy dense systems:

New PERM, Hsu, Mehra, Nadler & Grassberger, J. Chem. Phys. 118, 444 (2003);

Phys. Rev. E 68, 021113 (2003).

"Multicanonical" PERM, Bachmann & Janke, Phys. Rev. Lett. 91, 208105 (2003)

"Flat" PERM, Prellberg & Krawczyk, Phys. Rev. Lett. 92, 120602 (2004)

 $T > \Theta$ (good solvent)