## CE 530 Molecular Simulation

# Lecture 21 Histogram Reweighting Methods

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## Histogram Reweighting

- O Method to combine results taken at different state conditions
- O Microcanonical ensemble

$$\Omega(E,V,N) = \sum_{\substack{micro\\ states}} 1$$

O Canonical ensemble

$$\pi(\mathbf{r}^N, \mathbf{p}^N) = \frac{1}{Q}e^{-\beta E}$$

Probability of a microstate

$$\pi(E;\beta) = \Omega(E) \frac{e^{-\beta E}}{Q(\beta)}$$

Probability of an energy

Number of microstates having this energy

Probability of each microstate

- O The big idea:
  - Combine simulation data at different temperatures to improve quality of all data via their mutual relation to  $\Omega(E)$

## In-class Problem 1.

O Consider three energy levels

$$\Omega_0 = 1$$
  $E_0 = 0 = \ln 1$   
 $\Omega_1 = 100$   $E_1 = 2.3 = \ln 10$   
 $\Omega_2 = 1000$   $E_2 = 6.9 = \ln 1000$ 

O What are Q, distribution of states and  $\langle E \rangle$  at  $\beta = 1$ ?

## In-class Problem 1A.

### O Consider three energy levels

$$\Omega_0 = 1$$
  $E_0 = 0 = \ln 1$   
 $\Omega_1 = 100$   $E_1 = 2.3 = \ln 10$   
 $\Omega_2 = 1000$   $E_2 = 6.9 = \ln 1000$ 

### O What are Q, distribution of states and $\langle E \rangle$ at $\beta = 1$ ?

$$\begin{split} Q &= \Omega_0 e^{-\beta E_0} + \Omega_1 e^{-\beta E_1} + \Omega_2 e^{-\beta E_2} \\ &= 1 e^{-\ln 1} + 100 e^{-\ln 10} + 1000 e^{-\ln 1000} \\ &= 1 \times 1 + 100 \times 0.1 + 1000 \times 0.001 \\ &= 12 \end{split}$$

$$\pi_0 = \frac{\Omega_0 e^{-\beta E_0}}{Q} = \frac{1}{12} = 0.083 \qquad \langle E \rangle = \sum_i \pi_i E_i \\ = 0.083 \times 0$$

$$\pi_1 = \frac{\Omega_1 e^{-\beta E_1}}{Q} = \frac{10}{12} = 0.833 \qquad +0.833 \times 2.3 \\ \pi_2 = \frac{\Omega_2 e^{-\beta E_2}}{Q} = \frac{1}{12} = 0.083 \qquad = 2.49$$

## In-class Problem 1A.

### O Consider three energy levels

$$\Omega_0 = 1$$
  $E_0 = 0 = \ln 1$   
 $\Omega_1 = 100$   $E_1 = 2.3 = \ln 10$   
 $\Omega_2 = 1000$   $E_2 = 6.9 = \ln 1000$ 

### O What are Q, distribution of states and $\langle E \rangle$ at $\beta = 1$ ?

$$\begin{split} Q &= \Omega_0 e^{-\beta E_0} + \Omega_1 e^{-\beta E_1} + \Omega_2 e^{-\beta E_2} \\ &= 1 e^{-\ln 1} + 100 e^{-\ln 10} + 1000 e^{-\ln 1000} \\ &= 1 \times 1 + 100 \times 0.1 + 1000 \times 0.001 \\ &= 12 \end{split}$$

$$\pi_0 = \frac{\Omega_0 e^{-\beta E_0}}{Q} = \frac{1}{12} = 0.083 \qquad \langle E \rangle = \sum_{i} \pi_i E_i$$

$$= 0.083 \times 0$$

$$\pi_1 = \frac{\Omega_1 e^{-\beta E_1}}{Q} = \frac{10}{12} = 0.833 \qquad +0.833 \times 2.3$$

$$+0.083 \times 6.9$$

$$\pi_2 = \frac{\Omega_2 e^{-\beta E_2}}{Q} = \frac{1}{12} = 0.083$$

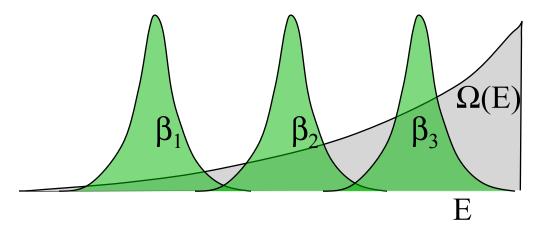
### O And at $\beta = 3$ ?

$$Q = 1e^{-3\ln 1} + 100e^{-3\ln 10} + 1000e^{-3\ln 1000}$$
$$= 1 \times 1 + 100 \times 0.001 + 1000 \times 1000^{-3}$$
$$= 1.1$$

$$\pi_0 = \frac{1}{1.1} = 0.91$$
  $\langle E \rangle = 0.91 \times 0$   
 $\pi_1 = \frac{1}{1.1} = 0.09$   $+0.00 \times 6.9$   
 $\pi_2 = \frac{0.0}{1.1} = 0.00$   $= 0.21$ 

## Histogram Reweighting Approach

O Knowledge of  $\Omega(E)$  can be used to obtain averages at any temperature



- O Simulations at different temperatures probe different parts of  $\Omega(E)$
- O But simulations at each temperature provides information over a range of values of  $\Omega(E)$
- O Combine simulation data taken at different temperatures to obtain better information for each temperature

## In-class Problem 2.

- O Consider simulation data from a system having three energy levels  $m_0 = 4 \qquad E_0 = 0 = \ln 1$ 
  - M = 100 samples taken at  $\beta = 0.5$
  - $m_i$  times observed in level i
- O What is  $\Omega(E)$ ?

$$m_0 = 4$$
  $E_0 = 0 = \ln 1$ 

$$m_1 = 46$$
  $E_1 = 2.3 = \ln 100$ 

$$m_2 = 50$$
  $E_2 = 9.2 = \ln 10000$ 

 $m_1 = 46$   $E_1 = 2.3 = \ln 100$ 

 $m_2 = 50$   $E_2 = 9.2 = \ln 10000$ 

## In-class Problem 2.

- O Consider simulation data from a system having three energy levels  $m_0 = 4$   $E_0 = 0 = \ln 1$ 
  - M = 100 samples taken at  $\beta = 0.5$
  - $m_i$  times observed in level i
- O What is  $\Omega(E)$ ?

  Reminder  $\pi(E) = \Omega(E) \frac{e^{-\beta E}}{Q(\beta)}$

## In-class Problem 2.

O Consider simulation data from a system having three energy levels  $m_0 = 4$   $E_0 = 0 = \ln 1$ 

 $m_1 = 46$   $E_1 = 2.3 = \ln 100$ 

 $m_2 = 50$   $E_2 = 9.2 = \ln 10000$ 

- M = 100 samples taken at  $\beta = 0.5$
- $m_i$  times observed in level i

O What is 
$$\Omega(E)$$
?

Hint
$$\pi(E) = \left(\frac{\Omega(E)}{Q(\beta)}\right) e^{-\beta E}$$
Can get only relative values!

## In-class Problem 2A.

- O Consider simulation data from a system having three energy levels  $m_0 = 4 \qquad F_0 = 0 = \ln 1$ 
  - M = 100 samples taken at  $\beta = 0.5$
  - $m_i$  times observed in level i

$$m_0 = 4$$
  $E_0 = 0 = \ln 1$   
 $m_1 = 46$   $E_1 = 2.3 = \ln 100$   
 $m_2 = 50$   $E_2 = 9.2 = \ln 10000$ 

O What is  $\Omega(E)$ ?

$$\Omega_0 = \frac{m_0}{M} e^{+\beta U_0} Q_A = 0.04 \times 1^{0.5} Q = .04 Q_A \qquad Q_A \equiv Q(\beta = 0.5)$$

$$\Omega_1 = \frac{m_1}{M} e^{+\beta U_1} Q_A = 0.46 \times 100^{0.5} Q = 4.6 Q_A$$

$$\Omega_2 = \frac{m_2}{M} e^{+\beta U_2} Q_A = 0.50 \times 10000^{0.5} Q = 50 Q_A$$

## In-class Problem 3.

- O Consider simulation data from a system having three energy levels  $m_0 = 4 \qquad F_0 = 0 = \ln 1$ 
  - M = 100 samples taken at  $\beta = 0.5$
  - $m_i$  times observed in level i

$$m_0 = 4$$
  $E_0 = 0 = \ln 1$   
 $m_1 = 46$   $E_1 = 2.3 = \ln 100$   
 $m_2 = 50$   $E_2 = 9.2 = \ln 10000$ 

O What is  $\Omega(E)$ ?

$$\Omega_0 = \frac{m_0}{M} e^{+\beta U_0} Q_A = 0.04 \times 1^{0.5} Q_A = .04 Q_A \qquad Q_A \equiv Q(\beta = 0.5)$$

$$\Omega_1 = \frac{m_1}{M} e^{+\beta U_1} Q_A = 0.46 \times 100^{0.5} Q_A = 4.6 Q_A$$

$$\Omega_2 = \frac{m_2}{M} e^{+\beta U_2} Q_A = 0.50 \times 10000^{0.5} Q_A = 50 Q_A$$

- O Here's some more data, taken at  $\beta = 1$   $m_0 = 50$   $m_1 = 48$   $m_2 = 2$ 
  - what is  $\Omega(E)$ ?

## In-class Problem 3.

- O Consider simulation data from a system having three energy levels  $m_0 = 4 \qquad F_0 = 0 = \ln 1$ 
  - M = 100 samples taken at  $\beta = 0.5$   $m_1 = 46$   $E_1 = 2.3 = \ln 100$
  - $m_i$  times observed in level i

$$m_0 = 4$$
  $E_0 = 0 = \ln 1$   
 $m_1 = 46$   $E_1 = 2.3 = \ln 100$   
 $m_2 = 50$   $E_2 = 9.2 = \ln 10000$ 

O What is  $\Omega(E)$ ?

$$\Omega_0 = \frac{m_0}{M} e^{+\beta U_0} Q_A = 0.04 \times 1^{0.5} Q_A = .04 Q_A \qquad Q_A \equiv Q(\beta = 0.5)$$

$$\Omega_1 = \frac{m_1}{M} e^{+\beta U_1} Q_A = 0.46 \times 100^{0.5} Q_A = 4.6 Q_A$$

$$\Omega_2 = \frac{m_2}{M} e^{+\beta U_2} Q_A = 0.50 \times 10000^{0.5} Q_A = 50 Q_A$$

- O Here's some more data, taken at  $\beta = 1$   $m_0 = 50$   $m_1 = 48$   $m_2 = 2$ 
  - what is  $\Omega(E)$ ?

$$\Omega_0 = 0.50 \times 1Q_B = .50Q_B$$
 $\Omega_1 = 0.48 \times 100Q_B = 48Q_B$ 
 $\Omega_2 = 0.02 \times 10000Q_B = 200Q_B$ 

$$Q_B \equiv Q(\beta = 1.0)$$

## Reconciling the Data

O We have two data sets

$\Omega_0 = .04Q_A$	$\Omega_0 = .50Q_B$
$\Omega_1 = 4.6Q_A$	$\Omega_1 = 48Q_B$
$\Omega_2 = 50Q_A$	$\Omega_2 = 200Q_B$

- O Questions of interest
  - what is the ratio  $Q_A/Q_B$ ? (which then gives us  $\Delta A$ )
  - what is the best value of  $\Omega_1/\Omega_0$ ,  $\Omega_2/\Omega_0$ ?
  - what is the average energy at  $\beta = 2$ ?
- O In-class Problem 4
  - make an attempt to answer these questions

## In-class Problem 4A.

O We have two data sets

$$\Omega_0 = .04Q_A$$
  $\Omega_0 = .50Q_B$   $\Omega_1 = 4.6Q_A$   $\Omega_1 = 48Q_B$   $\Omega_2 = 50Q_A$   $\Omega_2 = 200Q_B$ 

- O What is the ratio  $Q_A/Q_B$ ? (which then gives us  $\Delta A$ )
  - Consider values from each energy level

$$\frac{\Omega_0}{\Omega_0} = \frac{0.04Q_A}{0.50Q_B} \quad \frac{\Omega_1}{\Omega_1} = \frac{4.6Q_A}{48Q_B} \quad \frac{\Omega_2}{\Omega_2} = \frac{50Q_A}{200Q_B}$$

$$\frac{Q_A}{Q_B} = \frac{0.50}{0.04} = 12.5 \quad \frac{Q_A}{Q_B} = \frac{48}{4.6} = 10.4 \quad \frac{Q_A}{Q_B} = \frac{200}{50} = 4$$

- O What is the best value of  $\Omega_1/\Omega_0$ ,  $\Omega_2/\Omega_0$ ?
  - Consider values from each temperature

$$\beta = 0.5 \quad \frac{\Omega_1}{\Omega_0} = \frac{4.6Q_A}{0.04Q_A} = 115 \quad \frac{\Omega_2}{\Omega_0} = \frac{50Q_A}{0.04Q_A} = 1250$$

$$\beta = 1 \quad \frac{\Omega_1}{\Omega_0} = \frac{48Q_B}{0.05Q_B} = 96 \quad \frac{\Omega_2}{\Omega_0} = \frac{200Q_B}{0.5Q_B} = 400$$

O What to do?

## Accounting for Data Quality

O Remember the number of samples that went into each value

$$\Omega_0 = .04Q_A$$
  $m_0 = 4$   $\Omega_0 = .50Q_B$   $m_0 = 50$   
 $\Omega_1 = 4.6Q_A$   $m_1 = 46$   $\Omega_1 = 48Q_B$   $m_1 = 48$   
 $\Omega_2 = 50Q_A$   $m_2 = 50$   $\Omega_2 = 200Q_B$   $m_2 = 2$ 

- We expect the A-state data to be good for levels 1 and 2
- ...while the B-state data are good for levels 0 and 1
- O Write each  $\Omega$  as an average of all values, weighted by quality of result

$$\Omega_0^{est} = w_A \Omega_{0,A}^{est} + w_B \Omega_{0,B}^{est} 
= w_A \left( e^{\beta_A U_0} Q_A \frac{m_{0,A}}{M_A} \right) + w_B \left( e^{\beta_B U_0} Q_B \frac{m_{0,B}}{M_B} \right)$$

## Histogram Variance

O Estimate confidence in each simulation result

$$\Omega_0 = .04Q_A \quad m_0 = 4$$
 $\Omega_0 = .50Q_B \quad m_0 = 50$ 
 $\Omega_1 = 4.6Q_A \quad m_1 = 46$ 
 $\Omega_2 = 50Q_A \quad m_2 = 50$ 
 $\Omega_2 = 200Q_B \quad m_2 = 2$ 

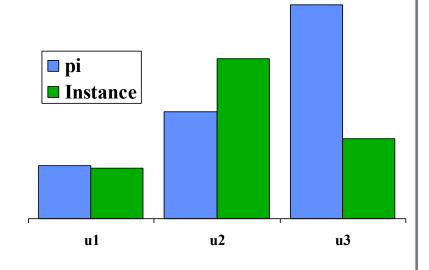
- O Assume each histogram follows a Poisson distribution
  - probability P to observe any given instance of distribution

$$P[\{m_i\}] = M! \prod \frac{\pi_i^{m_i}}{m_i!}$$

$$P[\{m_1, m_2, m_3\}] = M! \frac{\pi_1^{m_1} \pi_2^{m_2} \pi_3^{m_3}}{m_1! m_2! m_3!}$$

• the variance for each bin is

$$\sigma_{m_i}^2 = m_i = M\pi_i$$



### Variance in Estimate of $\Omega$

 $\bigcirc$  Formula for estimate of  $\Omega$ 

$$\Omega_0^{est} = w_A e^{\beta_A E_0} Q_A \frac{m_{0,A}}{M_A} + w_B e^{\beta_B E_0} Q_B \frac{m_{0,B}}{M_B}$$

O Variance

$$\begin{split} \sigma_{\Omega_0^{est}}^2 &= w_A^2 e^{2\beta_A E_0} Q_A^2 \frac{1}{M_A^2} \sigma_{m_{0,A}}^2 + w_B^2 e^{2\beta_B E_0} Q_B^2 \frac{1}{M_B^2} \sigma_{m_{0,B}}^2 \\ &= w_A^2 e^{2\beta_A E_0} Q_A^2 \frac{1}{M_A^2} \Big( M_A \pi_{0,A} \Big) + w_B^2 e^{2\beta_B E_0} Q_B^2 \frac{1}{M_B^2} \Big( M_B \pi_{0,B} \Big) \\ &= w_A^2 e^{2\beta_A E_0} Q_A^2 \frac{1}{M_A} \Big( \frac{\Omega_0 e^{-\beta_A E_0}}{Q_A} \Big) + w_B^2 e^{2\beta_B E_0} Q_B^2 \frac{1}{M_B} \Big( \frac{\Omega_0 e^{-\beta_B E_0}}{Q_B} \Big) \\ &= w_A^2 \Omega_0 e^{\beta_A E_0} Q_A \frac{1}{M_A} + w_B^2 \Omega_0 e^{\beta_B E_0} Q_B \frac{1}{M_B} \end{split}$$

$$\pi(E) = \Omega(E) \frac{e^{-\beta E}}{Q(\beta)}$$

## Optimizing Weights

O Variance

$$\sigma_{\Omega_0^{est}}^2 = w_A^2 \Omega_0 e^{\beta_A E_0} Q_A \frac{1}{M_A} + w_B^2 \Omega_0 e^{\beta_B E_0} Q_B \frac{1}{M_B}$$

- O Minimize with respect to weight, subject to normalization
  - *In-class Problem 5*Do it!

## Optimizing Weights

O Variance

$$\sigma_{\Omega_0^{est}}^2 = w_A^2 \Omega_0 e^{\beta_A E_0} Q_A \frac{1}{M_A} + w_B^2 \Omega_0 e^{\beta_B E_0} Q_B \frac{1}{M_B}$$

- O Minimize with respect to weight, subject to normalization
  - Lagrange multiplier

$$Min\bigg[\sigma_{\Omega_0^{est}}^2 - \lambda \big(\sum w_a - 1\big)\bigg]$$

$$\pi(E) = \Omega(E) \frac{e^{-\beta E}}{Q(\beta)} \approx \frac{m_i}{M}$$

- O Equation for each weight is  $2w_a\Omega_0e^{\beta_aE_0}\frac{Q_a}{M_a}=\lambda$
- O Rearrange  $w_a = \lambda \frac{1}{2\Omega_0} \frac{e^{-\beta_a E_0} M_a}{Q_a}$
- O Normalize

$$w_{a} = \frac{e^{-\beta_{a}E_{0}} M_{a} / Q_{a}}{\frac{e^{-\beta_{A}E_{0}} M_{A}}{Q_{A}} + \frac{e^{-\beta_{B}E_{0}} M_{B}}{Q_{B}}}$$

## Optimal Estimate

### O Collect results

$$\Omega_0^{est} = w_A e^{\beta_A E_0} Q_A \frac{m_{0,A}}{M_A} + w_B e^{\beta_B E_0} Q_B \frac{m_{0,B}}{M_B}$$

$$w_a = \frac{e^{-\beta_a E_0} M_a / Q_a}{\frac{e^{-\beta_A E_0} M_A}{Q_A} + \frac{e^{-\beta_B E_0} M_B}{Q_B}}$$

### O Combine

$$\Omega_{0}^{est} = \left[ \frac{e^{-\beta_{A}E_{0}}M_{A}}{Q_{A}} + \frac{e^{-\beta_{B}E_{0}}M_{B}}{Q_{B}} \right]^{-1} \left[ \left( \frac{e^{-\beta_{A}E_{0}}M_{A}}{Q_{A}} \right) e^{\beta_{A}E_{0}}Q_{A} \frac{m_{0,A}}{M_{A}} + \left( \frac{e^{-\beta_{B}E_{0}}M_{B}}{Q_{B}} \right) e^{\beta_{B}E_{0}}Q_{B} \frac{m_{0,B}}{M_{B}} \right] \\
= \left[ \frac{e^{-\beta_{A}E_{0}}M_{A}}{Q_{A}} + \frac{e^{-\beta_{B}E_{0}}M_{B}}{Q_{B}} \right]^{-1} \left[ m_{0,A} + m_{0,B} \right]$$

## Calculating $\Omega$

 $\circ$  Formula for  $\Omega$ 

$$\Omega_0^{est} = \left[ \frac{e^{-\beta_A E_0} M_A}{Q_A} + \frac{e^{-\beta_B E_0} M_B}{Q_B} \right]^{-1} \left[ m_{0,A} + m_{0,B} \right]$$

- O In-class Problem 6
  - explain why this formula cannot yet be used

## Calculating $\Omega$

 $\circ$  Formula for  $\Omega$ 

$$\Omega_0^{est} = \left[ \frac{e^{-\beta_A E_0} M_A}{Q_A} + \frac{e^{-\beta_B E_0} M_B}{Q_B} \right]^{-1} \left[ m_{0,A} + m_{0,B} \right]$$

O We do not know the Q partition functions

$$Q_a = \Omega_0 e^{-\beta_a E_0} + \Omega_1 e^{-\beta_a E_1} + \Omega_2 e^{-\beta_a E_2}$$

$$\Omega_0^{est} = \left[ \frac{e^{-\beta_A E_0} M_A}{\Omega_0 e^{-\beta_A E_0} + \Omega_1 e^{-\beta_A E_1} + \Omega_2 e^{-\beta_A E_2}} + \frac{e^{-\beta_B E_0} M_B}{\Omega_0 e^{-\beta_B E_0} + \Omega_1 e^{-\beta_B E_1} + \Omega_2 e^{-\beta_B E_2}} \right]^{-1} \left[ m_{0,A} + m_{0,B} \right]$$

- O One equation for each  $\Omega$
- $\circ$  Each equation depends on all  $\Omega$
- O Requires iterative solution

### In-class Problem 7

O Write the equations for each  $\Omega$  using the example values

$$\Omega_{0}^{est} = \begin{bmatrix} \frac{e^{-\beta_{A}E_{0}}M_{A}}{\Omega_{0}e^{-\beta_{A}E_{0}} + \Omega_{1}e^{-\beta_{A}E_{1}} + \Omega_{2}e^{-\beta_{A}E_{2}}} + \frac{e^{-\beta_{B}E_{0}}M_{B}}{\Omega_{0}e^{-\beta_{B}E_{0}} + \Omega_{1}e^{-\beta_{B}E_{1}} + \Omega_{2}e^{-\beta_{B}E_{2}}} \end{bmatrix}^{-1} \begin{bmatrix} m_{0,A} + m_{0,B} \end{bmatrix}$$

$$\frac{\beta = 0.5}{m_{0} = 4} \qquad \frac{\beta = 1}{m_{0} = 50} \qquad E_{0} = 0 = \ln 1 \qquad M_{A} = M_{B} = 100$$

$$m_{1} = 46 \qquad m_{1} = 48 \qquad E_{1} = 2.3 = \ln 100$$

$$m_{2} = 50 \qquad m_{2} = 2 \qquad E_{2} = 9.2 = \ln 10000$$

### In-class Problem 7

O Write the equations for each  $\Omega$  using the example values

$$\begin{split} \Omega_0^{est} &= \left[ \frac{e^{-\beta_A E_0} M_A}{\Omega_0 e^{-\beta_A E_0} + \Omega_1 e^{-\beta_A E_1} + \Omega_2 e^{-\beta_A E_2}} + \frac{e^{-\beta_B E_0} M_B}{\Omega_0 e^{-\beta_B E_0} + \Omega_1 e^{-\beta_B E_1} + \Omega_2 e^{-\beta_B E_2}} \right]^{-1} \left[ m_{0,A} + m_{0,B} \right] \\ \frac{\beta = 0.5}{m_0 = 4} & \frac{\beta = 1}{m_0 = 50} & E_0 = 0 = \ln 1 & M_A = M_B = 100 \\ m_1 &= 46 & m_1 = 48 & E_1 = 2.3 = \ln 100 \\ m_2 &= 50 & m_2 = 2 & E_2 = 9.2 = \ln 10000 \\ \Omega_0^{est} &= \left[ \frac{1 \times 100}{1\Omega_0 + 0.1\Omega_1 + 0.01\Omega_2} + \frac{1 \times 100}{1\Omega_0 + 0.01\Omega_1 + 0.0001\Omega_2} \right]^{-1} \left[ 4 + 50 \right] \\ \Omega_1^{est} &= \left[ \frac{0.1 \times 100}{1\Omega_0 + 0.1\Omega_1 + 0.01\Omega_2} + \frac{0.01 \times 100}{1\Omega_0 + 0.01\Omega_1 + 0.0001\Omega_2} \right]^{-1} \left[ 46 + 48 \right] \\ \Omega_2^{est} &= \left[ \frac{0.01 \times 100}{1\Omega_0 + 0.1\Omega_1 + 0.01\Omega_2} + \frac{0.0001 \times 100}{1\Omega_0 + 0.01\Omega_1 + 0.0001\Omega_2} \right]^{-1} \left[ 50 + 2 \right] \end{split}$$

O Solution

$$\frac{\Omega_1}{\Omega_0} = 94.7 \quad \frac{\Omega_2}{\Omega_0} = 943.2$$

## In-class Problem 7A.

O Solution

$$\frac{\Omega_1}{\Omega_0} = 94.7 \quad \frac{\Omega_2}{\Omega_0} = 943.2$$

O Compare

$$\frac{\beta = 0.5 \quad \frac{\Omega_1}{\Omega_0} = \frac{4.6Q_A}{0.04Q_A} = 115 \quad \frac{\Omega_2}{\Omega_0} = \frac{50Q_A}{0.04Q_A} = 1250}{\beta = 1 \quad \frac{\Omega_1}{\Omega_0} = \frac{48Q_B}{0.05Q_B} = 96 \quad \frac{\Omega_2}{\Omega_0} = \frac{200Q_B}{0.5Q_B} = 400}$$

$$\beta = 0.5$$
  $\beta = 1$ 
 $m_0 = 4$   $m_0 = 50$ 
 $m_1 = 46$   $m_1 = 48$ 
 $m_2 = 50$   $m_2 = 2$ 

O "Exact" solution

$$\frac{\Omega_1}{\Omega_0} = 100 \quad \frac{\Omega_2}{\Omega_0} = 1000$$

O Free energy difference

$$\frac{Q_A}{Q_B} = \frac{1\Omega_0 + 0.1\Omega_1 + 0.01\Omega_2}{1\Omega_0 + 0.01\Omega_1 + 0.0001\Omega_2} = 9.74$$

"Design value" = 10

## Extensions of Technique

- O Method is usually used in multidimensional form
- O Useful to apply to grand-canonical ensemble

$$\Xi = \sum_{N} e^{\beta \mu N} \frac{1}{h^{3N} N!} \int d\mathbf{r}^{N} d\mathbf{p}^{N} e^{-\beta E}$$
$$= \sum_{N} \sum_{U} \Omega(U, V, N) e^{\beta \mu N} e^{-\beta E}$$

- O Can then be used to relate simulation data at different temperature and chemical potential
- O Many other variations are possible