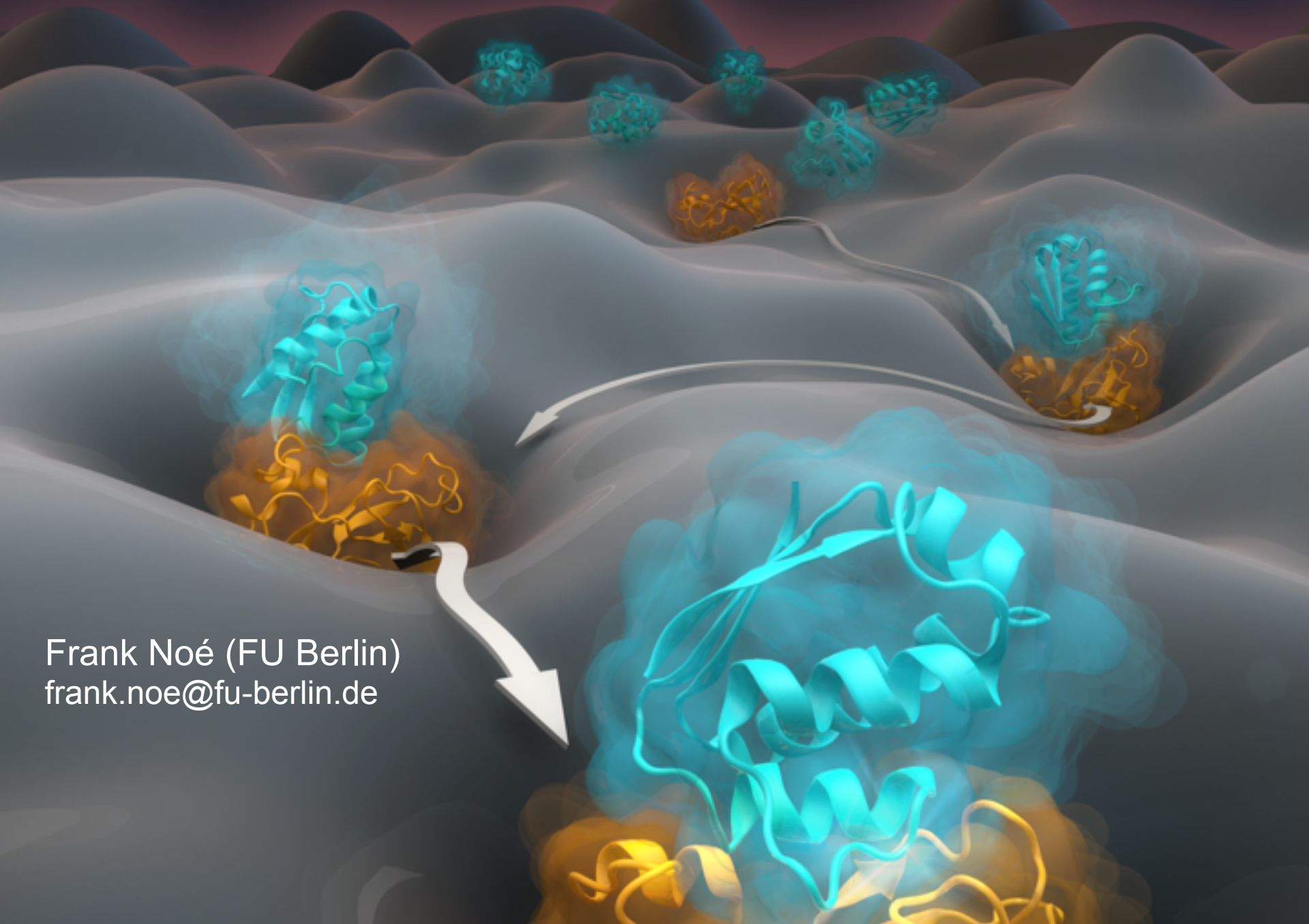
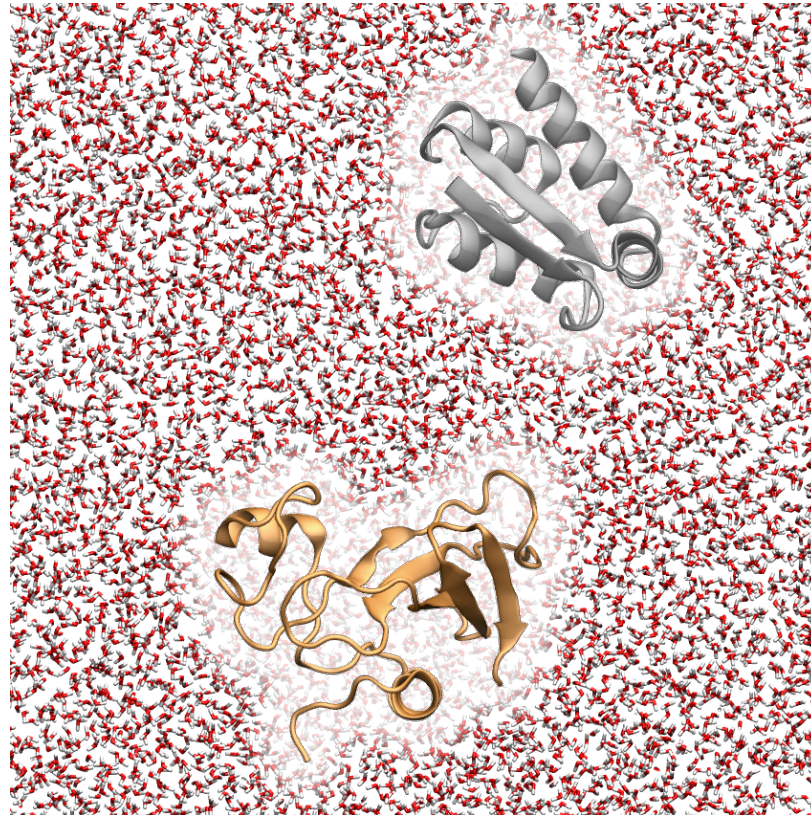


All-atom molecular dynamics beyond the seconds timescale

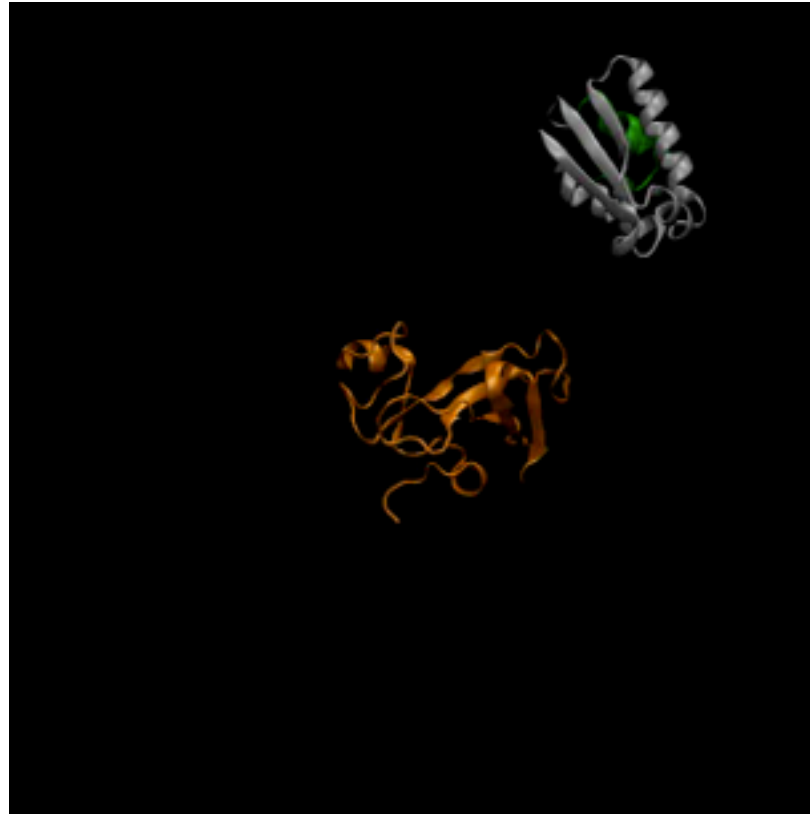


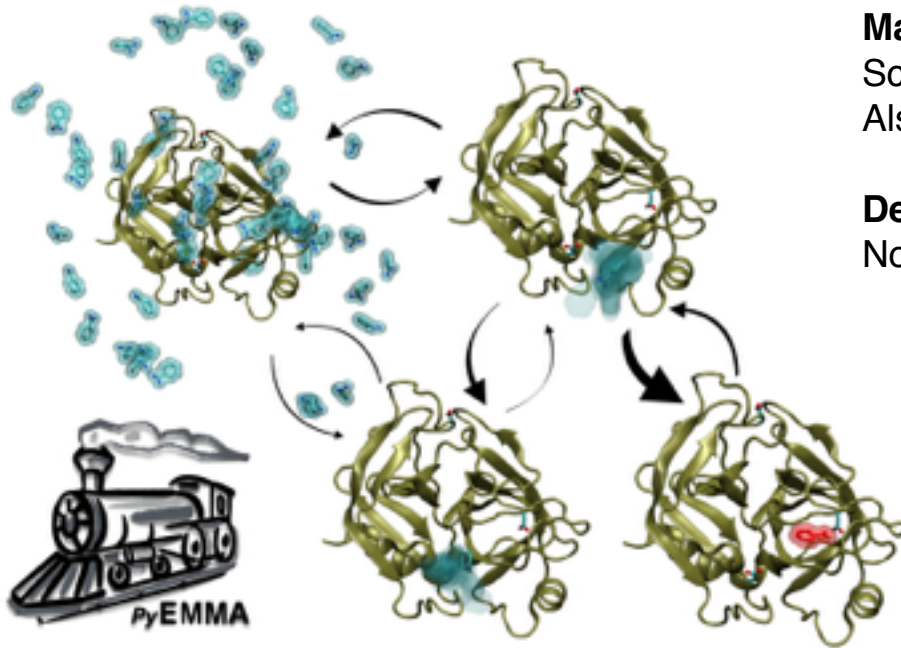
Frank Noé (FU Berlin)
frank.noe@fu-berlin.de

Microsecond
MD Trajectories



Microsecond
MD Trajectories





Mathematical theory:

Schütte et al, **J Comp Phys** 1999,

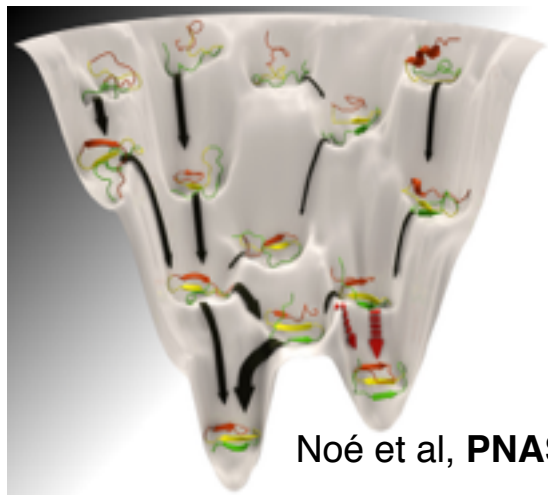
Also: Weber, Deuffhard, Frießcke, Dellnitz ...

Developments for high-throughput molecular dynamics:

Noé, Pande, Swope, Hummer (mid 2000's)

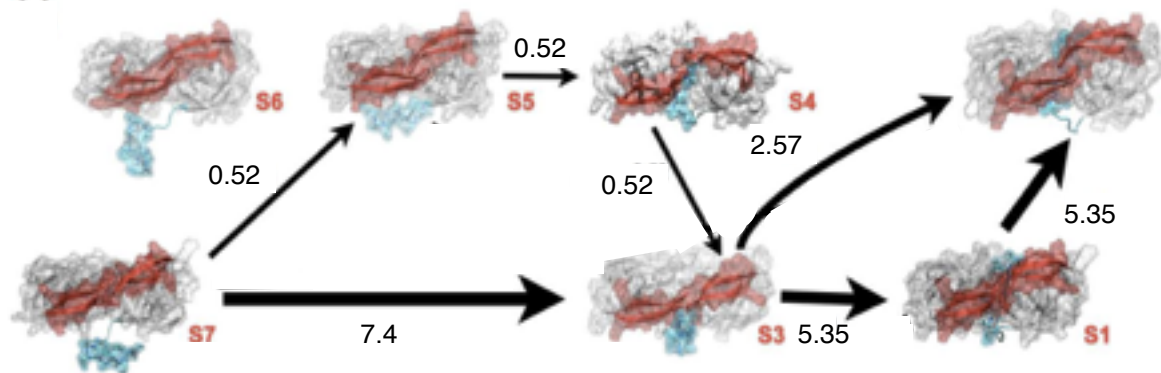
Examples for Markov modeling

Ensemble of protein folding pathways



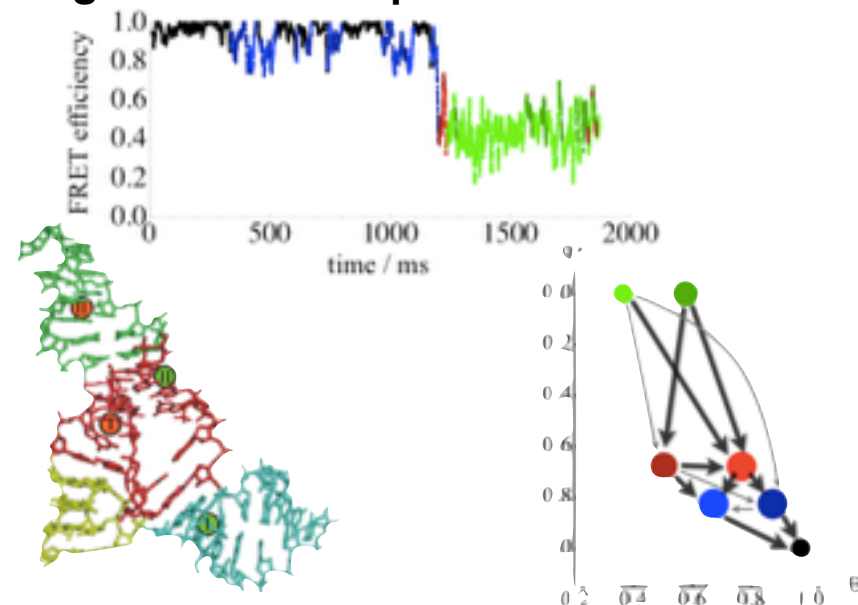
Noé et al, **PNAS** (2009)

Substrate binding to HIV protease



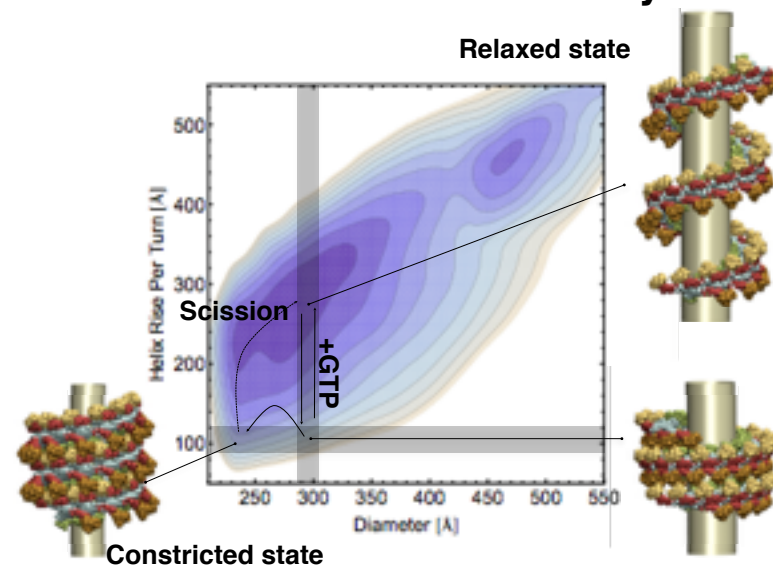
Sadiq, Noé, De Fabritiis, **PNAS** (2012)

Single molecule experiments



Keller, Kobitski, Jäschke, Nienhaus, Noé, **JACS** (2014)

Domain interaction in Dynamin



Faelber et al., **Nature** (2011)

Reubold et al., **Nature** (2015)

Slow processes

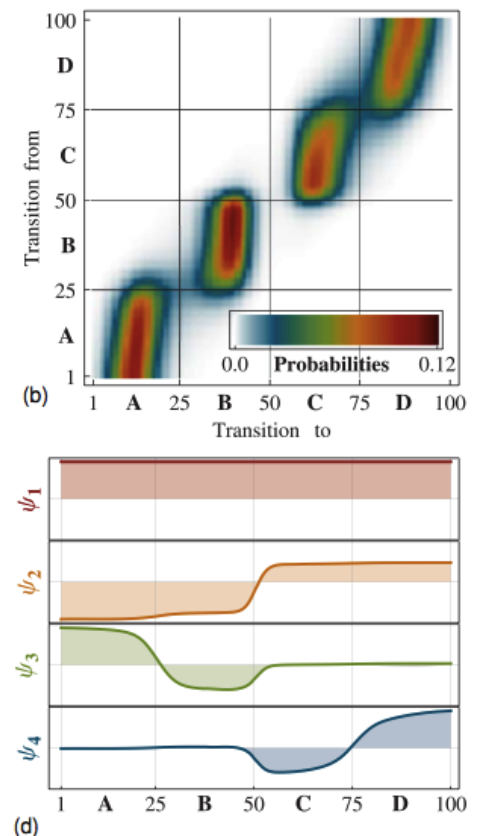
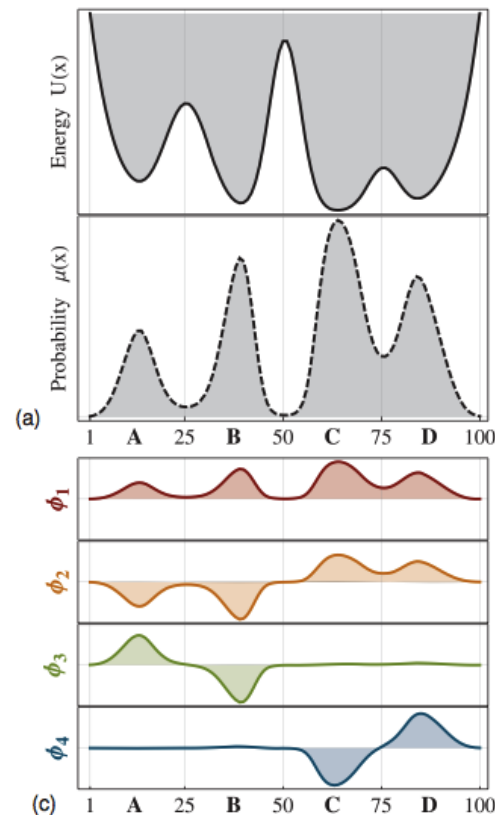
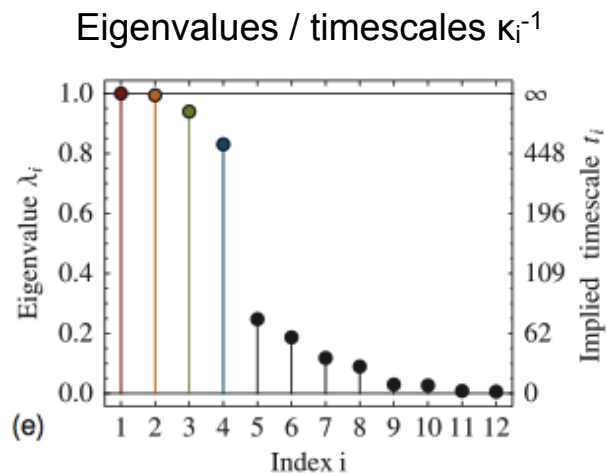
Backward propagator

$$\rho_\tau = \mathcal{T}(\tau)\rho_0$$

Spectral decomposition

$$\rho_\tau = \sum_{i=1}^{\infty} e^{-\tau\kappa_i} \langle \psi_i | \rho_0 \rangle \psi_i$$

Processes:



Schütte et al: **J. Comput. Phys.** (1999), Prinz et al.: **J. Chem. Phys.** 134, p174105 (2011)

Variational approach for Markov processes

Data-based version of: Fan, **PNAS** 35, 652-655 (1949)

The first m eigenfunctions ψ_1, \dots, ψ_m are the solution to the problem

$$\begin{aligned} \max_{f_1, \dots, f_m} \sum_{i=1}^m \mathbb{E} [f_i(\mathbf{x}_t) f_i(\mathbf{x}_{t+\tau})] \\ \text{s.t. } \mathbb{E} [f_i(\mathbf{x}_t)^2] = 1 \\ \mathbb{E} [f_i(\mathbf{x}_t) f_j(\mathbf{x}_{t+\tau})] = 0, \text{ for } i \neq j \end{aligned} \quad (1)$$

and the maximum value is the sum of $\lambda_1, \dots, \lambda_m$

Properties:

- ψ_i and ψ_j are uncorrelated for $i \neq j$.
- ψ_i are the directions of slow kinetics with maximal autocorrelations $\mathbb{E}_\mu [\psi_i(\mathbf{x}_t) \psi_i(\mathbf{x}_{t+\tau})] = \lambda_i(\tau)$.
- Population changes along ψ_i coordinates decay with $\lambda_i(\tau) = e^{-\frac{\tau}{t_i}}$.
- For every other set of functions, the eigenvalues will be underestimated $\hat{\lambda}_i(\tau) \leq \lambda_i(\tau)$.

Noé and Nüske, **MMS** 11, 635-655 (2013)

Nüske et al, **JCTC** 10, 1739-1752 (2014)

Comparison between methods

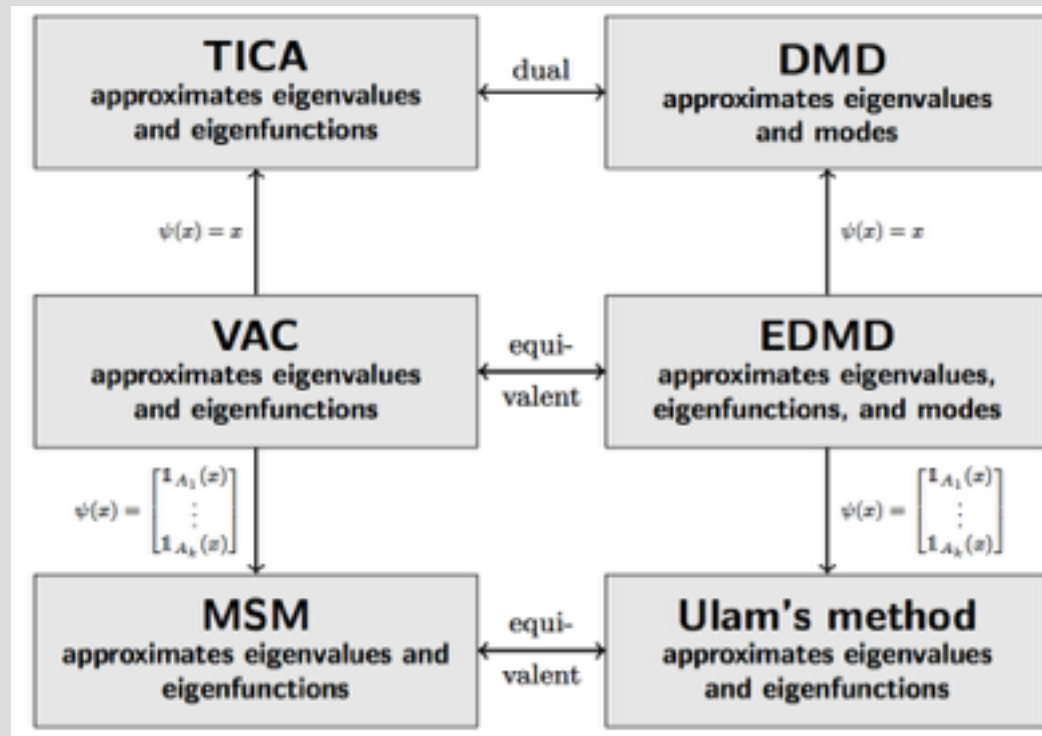
Molgedey and Schuster, **PRL** 72 3634-3637 (1994)
 Pérez-Hernández et al, **JCP** 139, 015102 (2013)

Schmidt, Sesterhenn,
Ann. Meet. APS Div. Fluid Mech. (2008)

Noé & Nüske **MMS** 11,
 635-655 (2013)

Nüske et al, **JCTC** 10,
 1739-1752 (2014)

Williams, Kevrikidis, Rowley
J. Nonlinear Sci. 6,
 1-40 (2015)



Schütte et al: **J. Comput. Phys.** (1999)
 also: Noé, Pande, Hummer, Weber, Swope, ...

Klus, Nüske, Koltai, Wu, Krevrekidis, Schütte, Noé: Data-driven model reduction and transfer operator approximation (**J. Nonlin. Sci.** 2018 / **arXiv**:1703.10112)

Variational approach for Markov processes (VAMP)

Koopman operator

$$\begin{aligned}\mathcal{K}_\tau f(x) &= \mathbb{E}[f(x_{t+\tau}) | x_t = x] \\ &= \int p_\tau(x, y) f(y) dy\end{aligned}$$

Wu and Noé, **arXiv**:1707.04659 (2017)

Variational approach for Markov processes (VAMP)

Koopman operator

$$\begin{aligned}\mathcal{K}_\tau f(x) &= \mathbb{E}[f(x_{t+\tau}) | x_t = x] \\ &= \int p_\tau(x, y) f(y) dy\end{aligned}$$

Singular value decomposition:

$$\mathcal{K}_\tau f = \sum_i \sigma_i \langle \phi_i, f \rangle_{\rho_1} \psi_i$$

Wu and Noé, **arXiv**:1707.04659 (2017)

Variational approach for Markov processes (VAMP)

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Singular value decomposition:

$$\mathcal{K}_\tau f = \sum_i \sigma_i \langle \phi_i, f \rangle_{\rho_1} \psi_i$$

- ρ_0, ρ_1 : empirical distribution of $x_t, x_{t+\tau}$
- If data are in equilibrium: stationary distribution $\mu = \rho_0 = \rho_1$
- $\{\phi_i\}$ and $\{\psi_i\}$ are both orthonormal bases with respect to $\langle \cdot, \cdot \rangle_{\rho_1}$ and $\langle \cdot, \cdot \rangle_{\rho_0}$,
- σ_i denotes the i th largest singular value.

Wu and Noé, [arXiv:1707.04659](https://arxiv.org/abs/1707.04659) (2017)

Variational approach for Markov processes (VAMP)

Theorem VAMP variational principle. *The k dominant singular components of a Koopman operator are the solution of the following maximization problem:*

$$\begin{aligned} \sum_{i=1}^k \sigma_i^r &= \max_{\mathbf{f}, \mathbf{g}} \mathcal{R}_r[\mathbf{f}, \mathbf{g}], \\ \text{s.t. } \langle f_i, f_j \rangle_{\rho_0} &= 1_{i=j}, \\ \langle g_i, g_j \rangle_{\rho_1} &= 1_{i=j}, \end{aligned} \tag{10}$$

where $r \geq 1$ can be any positive integer. The maximal value is achieved by the singular functions $f_i = \psi_i$ and $g_i = \phi_i$ and

$$\mathcal{R}_r[\mathbf{f}, \mathbf{g}] = \sum_{i=1}^k \langle f_i, \mathcal{K}_\tau g_i \rangle_{\rho_0}^r \tag{11}$$

is called the VAMP- r score of \mathbf{f} and \mathbf{g} .

Wu and Noé, **arXiv**:1707.04659 (2017)

Implementation: time-lagged canonical covariance analysis (TCCA)

1. Compute

$$\mathbf{C}_{00} = \frac{1}{T - \tau} \mathbf{X}^\top \mathbf{X}$$

$$\mathbf{C}_{01} = \frac{1}{T - \tau} \mathbf{X}^\top \mathbf{Y}$$

$$\mathbf{C}_{11} = \frac{1}{T - \tau} \mathbf{Y}^\top \mathbf{Y}$$

with

$$\mathbf{X} = (\chi_0(\mathbf{x}_1), \chi_0(\mathbf{x}_2), \dots, \chi_0(\mathbf{x}_{T-\tau}))^\top$$

$$\mathbf{Y} = (\chi_1(\mathbf{x}_{1+\tau}), \chi_1(\mathbf{x}_{2+\tau}), \dots, \chi_1(\mathbf{x}_T))^\top$$

Wu and Noé, [arXiv:1707.04659](https://arxiv.org/abs/1707.04659) (2017)

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$$\mathbf{X} = (\chi_0(\mathbf{x}_1), \chi_0(\mathbf{x}_2), \dots, \chi_0(\mathbf{x}_{T-\tau}))^\top$$

$$\mathbf{Y} = (\chi_1(\mathbf{x}_{1+\tau}), \chi_1(\mathbf{x}_{2+\tau}), \dots, \chi_1(\mathbf{x}_T))^\top$$

2. Perform the truncated SVD

$$\mathbf{C}_{00}^{-\frac{1}{2}} \mathbf{C}_{01} \mathbf{C}_{11}^{-\frac{1}{2}} \approx \mathbf{U}_k \hat{\Sigma}_k \mathbf{V}_k^\top$$

3. Output $\hat{\Sigma}_k$, $\psi = \mathbf{U}_k^\top \mathbf{C}_{00}^{-\frac{1}{2}} \chi_0$ and $\phi = \mathbf{V}_k^\top \mathbf{C}_{11}^{-\frac{1}{2}} \chi_1$

Wu and Noé, [arXiv:1707.04659](https://arxiv.org/abs/1707.04659) (2017)

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3. Output $\hat{\Sigma}_k$, $\psi = \mathbf{U}_k^\top \mathbf{C}_{00}^{-\frac{1}{2}} \chi_0$ and $\phi = \mathbf{V}_k^\top \mathbf{C}_{11}^{-\frac{1}{2}} \chi_1$

For the choice $\chi_0 = \chi_1$, TCCA is consistent with EDMD:

$$\mathbf{K}_\tau^\top = \mathbf{C}_{01}^\top \mathbf{C}_{00}^{-1}$$

Wu and Noé, [arXiv:1707.04659](https://arxiv.org/abs/1707.04659) (2017)

Theorem (Koopman approximation error): For an operator $\hat{\mathcal{K}}_\tau$ defined by

$$\hat{\mathcal{K}}_\tau h = \sum_i \hat{\sigma}_i \langle g_i, h \rangle_{\rho_1} f_i$$

we have

$$\|\hat{\mathcal{K}}_\tau - \mathcal{K}_\tau\|_{\text{HS}}^2 = \text{tr} \left[\hat{\Sigma} \mathbf{C}_{00} \hat{\Sigma} \mathbf{C}_{11} - 2 \hat{\Sigma} \mathbf{C}_{01} \right] + \sum_i \sigma_i^2$$

- R_E (VAMP-E score)

where $\|\cdot\|_{\text{HS}}$ denotes the Hilbert-Schmidt norm, $\hat{\Sigma} = \text{diag}(\hat{\sigma}_1, \hat{\sigma}_2, \dots)$, and

$$[\mathbf{C}_{00}]_{ij} = \mathbb{E}_{\rho_0} [f_i(\mathbf{x}(t)) f_j(\mathbf{x}(t))]$$

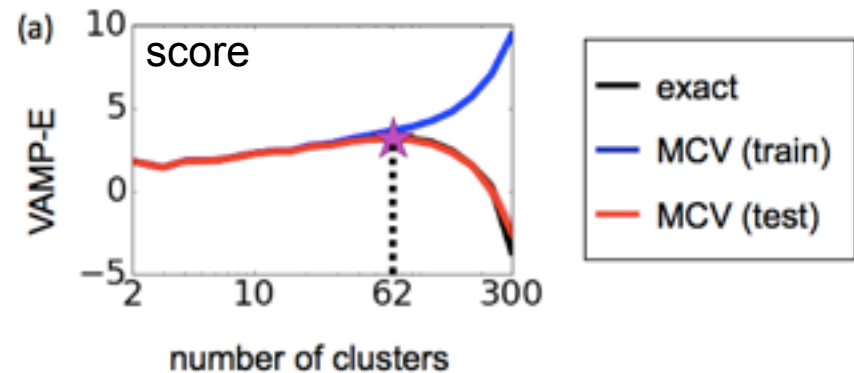
$$[\mathbf{C}_{01}]_{ij} = \mathbb{E}_{\rho_0} \left[f_i(\mathbf{x}(t)) g_j(\mathbf{x}(t + \tau))^\top \right]$$

$$[\mathbf{C}_{11}]_{ij} = \mathbb{E}_{\rho_1} \left[g_i(\mathbf{x}(t)) g_j(\mathbf{x}(t))^\top \right].$$

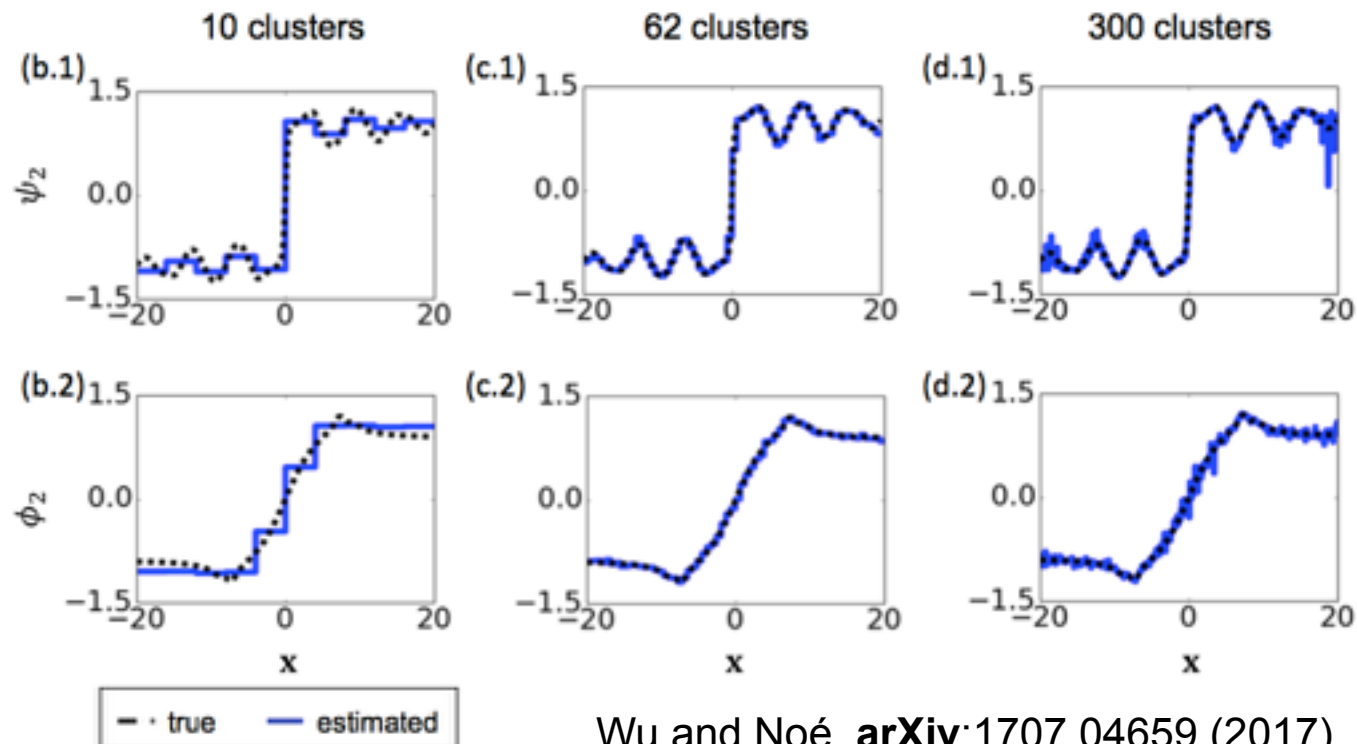
1D-Example

Markov process with Gaussian noise w_t

$$x_{t+1} = \frac{x_t}{2} + \frac{25x_t}{1+x_t^2} + \sqrt{10}(1.1 + \cos(x_t))w_t$$



Eigenfunctions

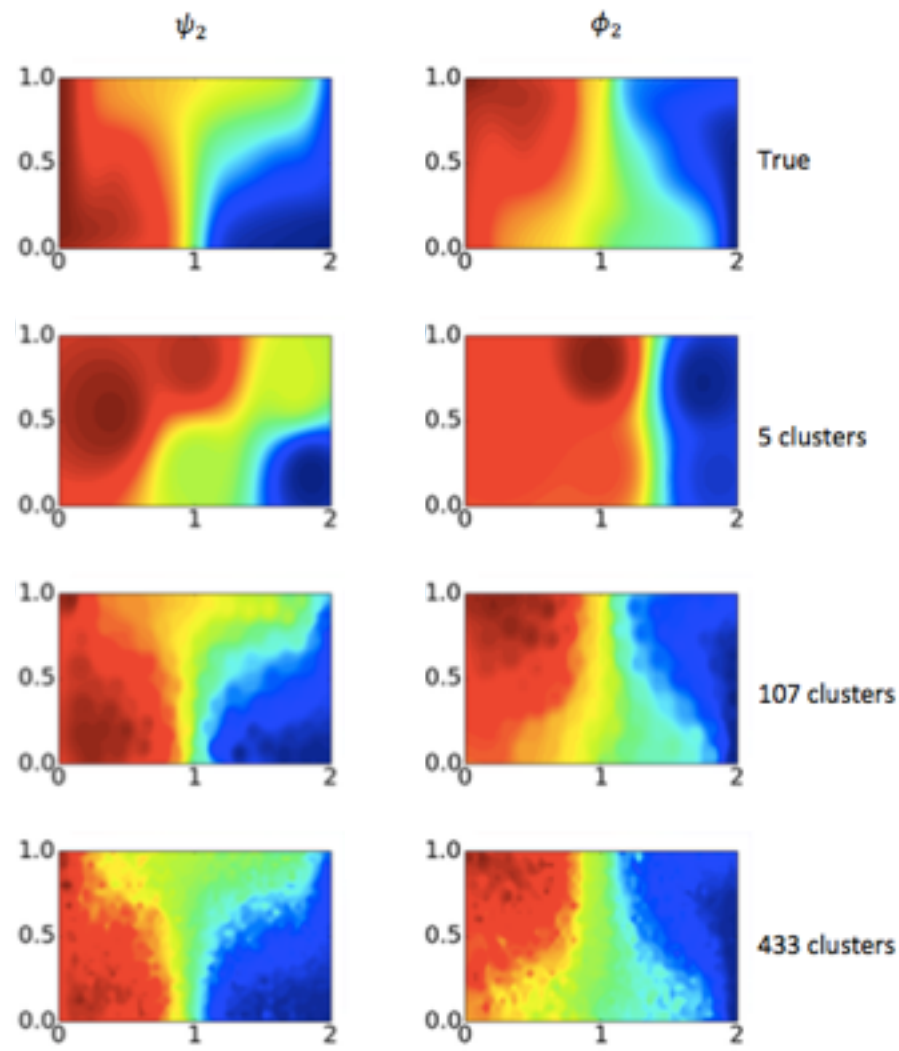
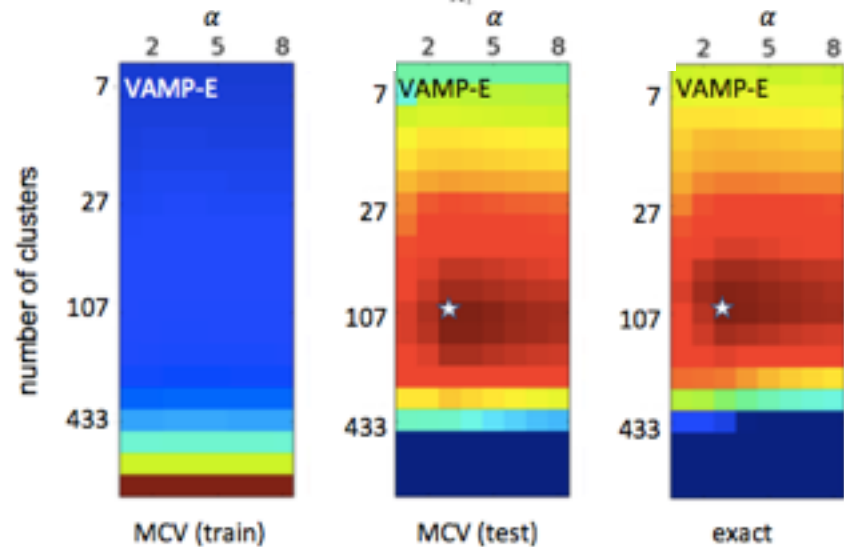
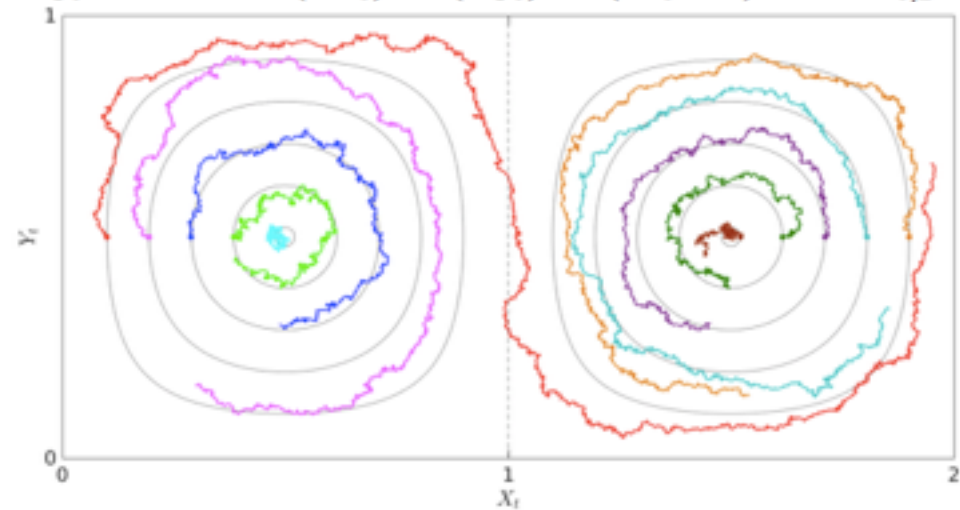


Wu and Noé, [arXiv:1707.04659](https://arxiv.org/abs/1707.04659) (2017)

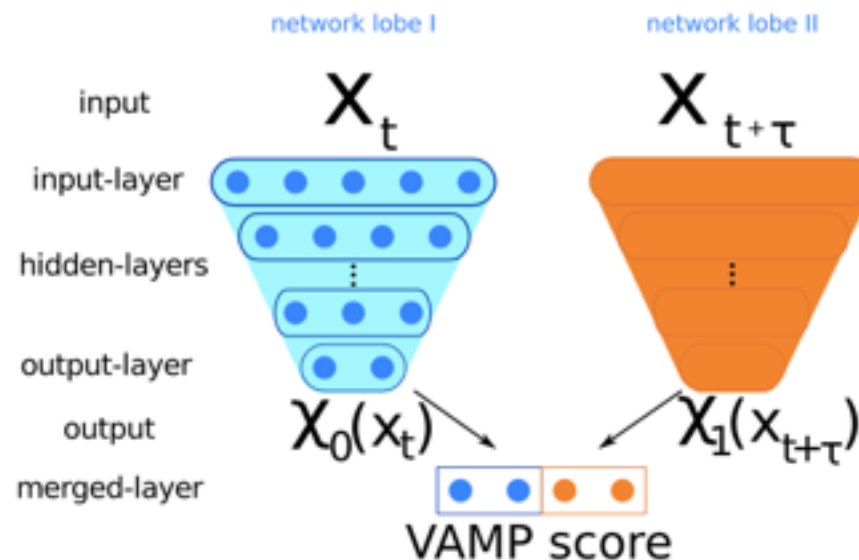
Generalization: VAMP reduces nonequilibrium processes

$$dx_t = -\pi A \sin(\pi x_t) \cos(\pi y_t) - \epsilon(2y_t - 1) + \epsilon d\mathbf{W}_{t,1},$$

$$dy_t = \pi A \cos(\pi x_t) \sin(\pi y_t) - \epsilon(2x_t - 3) + \epsilon d\mathbf{W}_{t,2}$$



Wu and Noé, [arXiv:1707.04659](https://arxiv.org/abs/1707.04659) (2017)

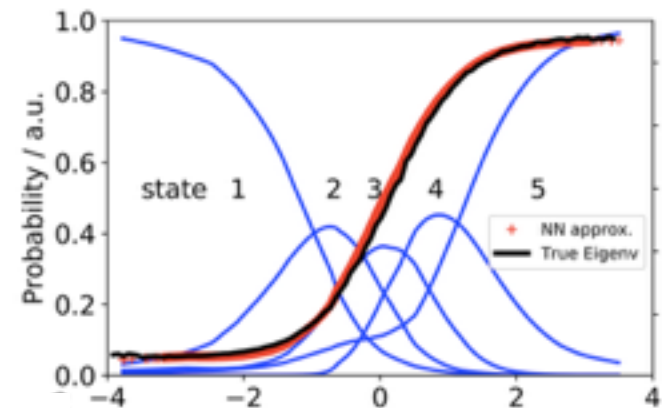
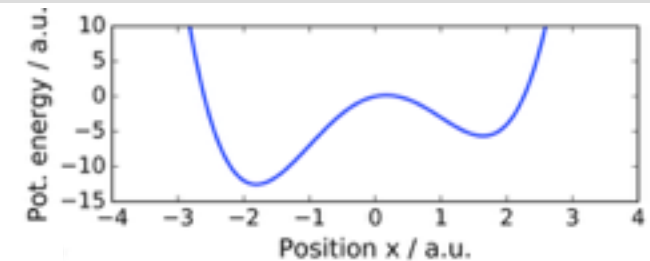
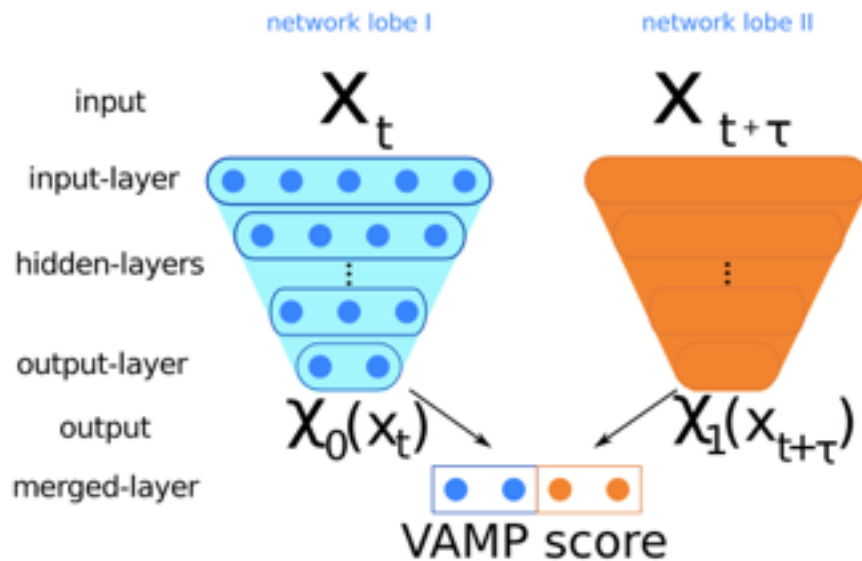


VAMP variational principle (subspace version)

For any two sets of linearly independent functions $\chi_0(\mathbf{x}) = (\chi_{01}(\mathbf{x}), \dots, \chi_{0n}(\mathbf{x}))$ and $\chi_1(\mathbf{x}) = (\chi_{11}(\mathbf{x}), \dots, \chi_{1n}(\mathbf{x}))$, let us call

$$\hat{R}_2[\chi_0, \chi_1] = \left\| \mathbf{C}_{00}^{-\frac{1}{2}} \mathbf{C}_{01} \mathbf{C}_{11}^{-\frac{1}{2}} \right\|_F^2$$

their VAMP-2 score, where \mathbf{C}_{00} , \mathbf{C}_{01} , \mathbf{C}_{11} are the feature correlation matrices as defined earlier and $\|\cdot\|_F$ indicates the Frobenius norm. The maximum value of the VAMP-2 score is achieved when the top n left and right Koopman singular functions belong to $\text{span}(\chi_0)$ and $\text{span}(\chi_1)$, respectively.



Resulting Markov model:

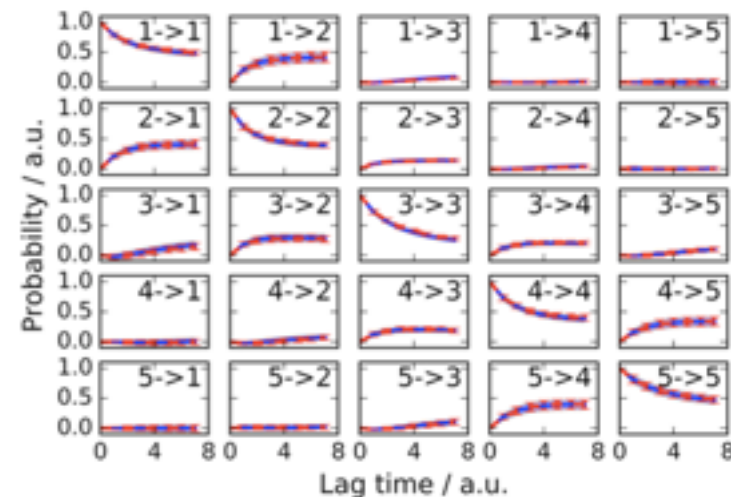
$$\mathbf{K} = \mathbf{C}_{00}^{-1} \mathbf{C}_{01}.$$

Relaxation timescales:

$$t_i(\tau) = -\frac{\tau}{\ln |\lambda_i(\tau)|},$$

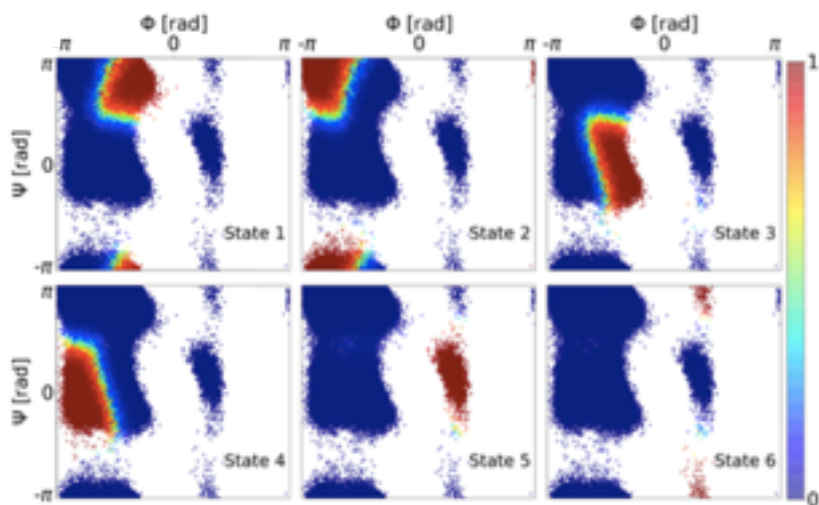
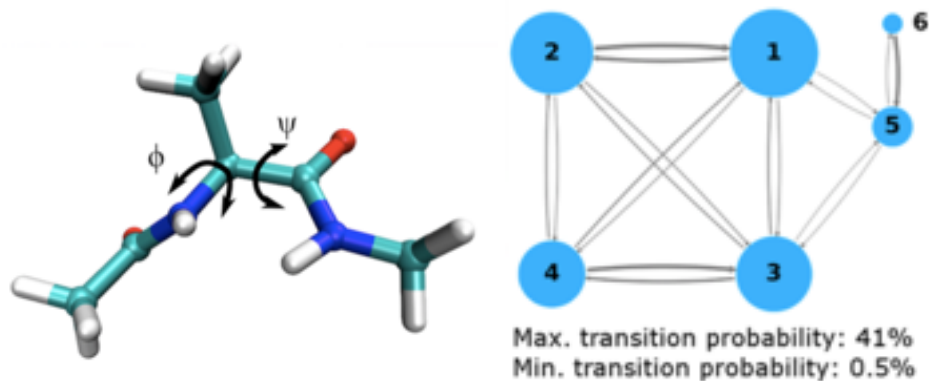
Validate (Chapman-Kolmogorov test):

$$\mathbf{K}(n\tau) = \mathbf{K}^n(\tau),$$

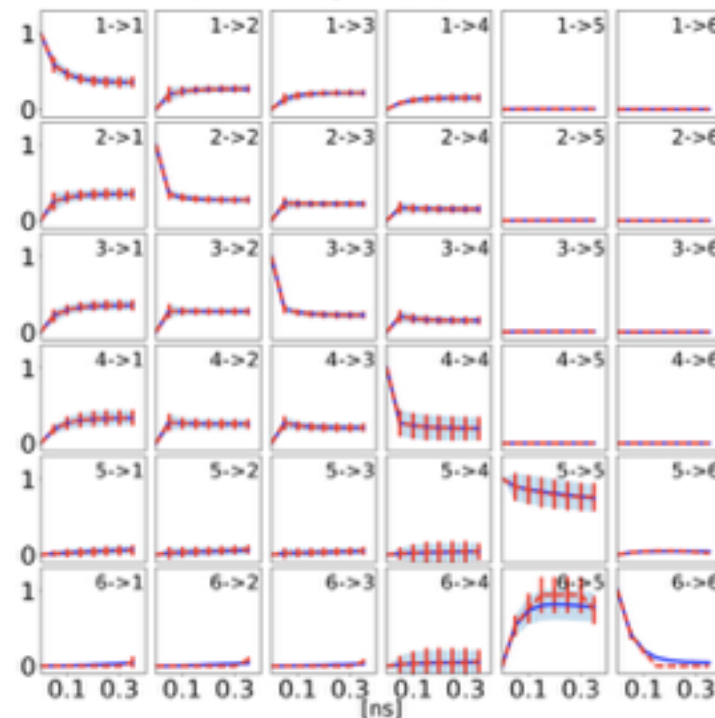
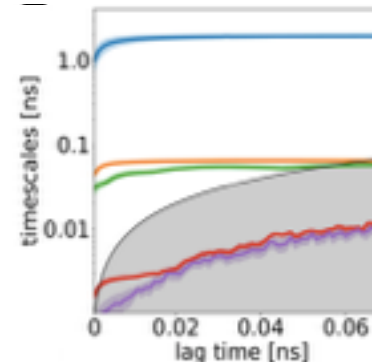


Mardt, Pasquali, Wu, Noé **Nat. Commun.** 9, 5 (2018)

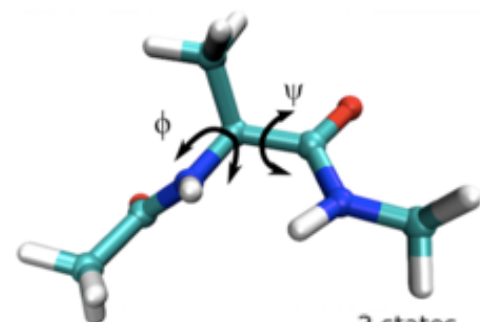
Alanine dipeptide



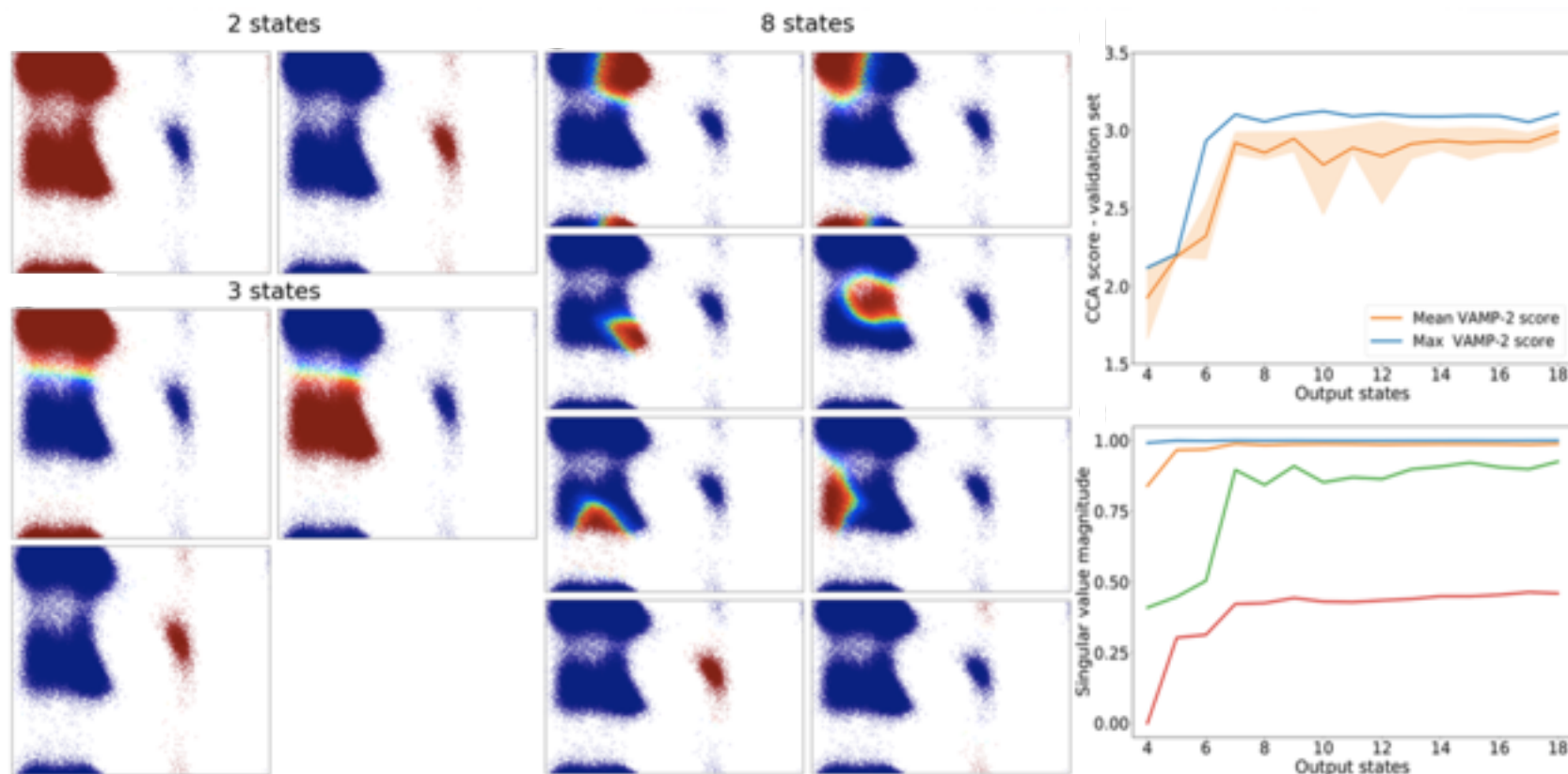
Validation



Mardt, Pasquali, Wu, Noé **Nature Communications** (2018)

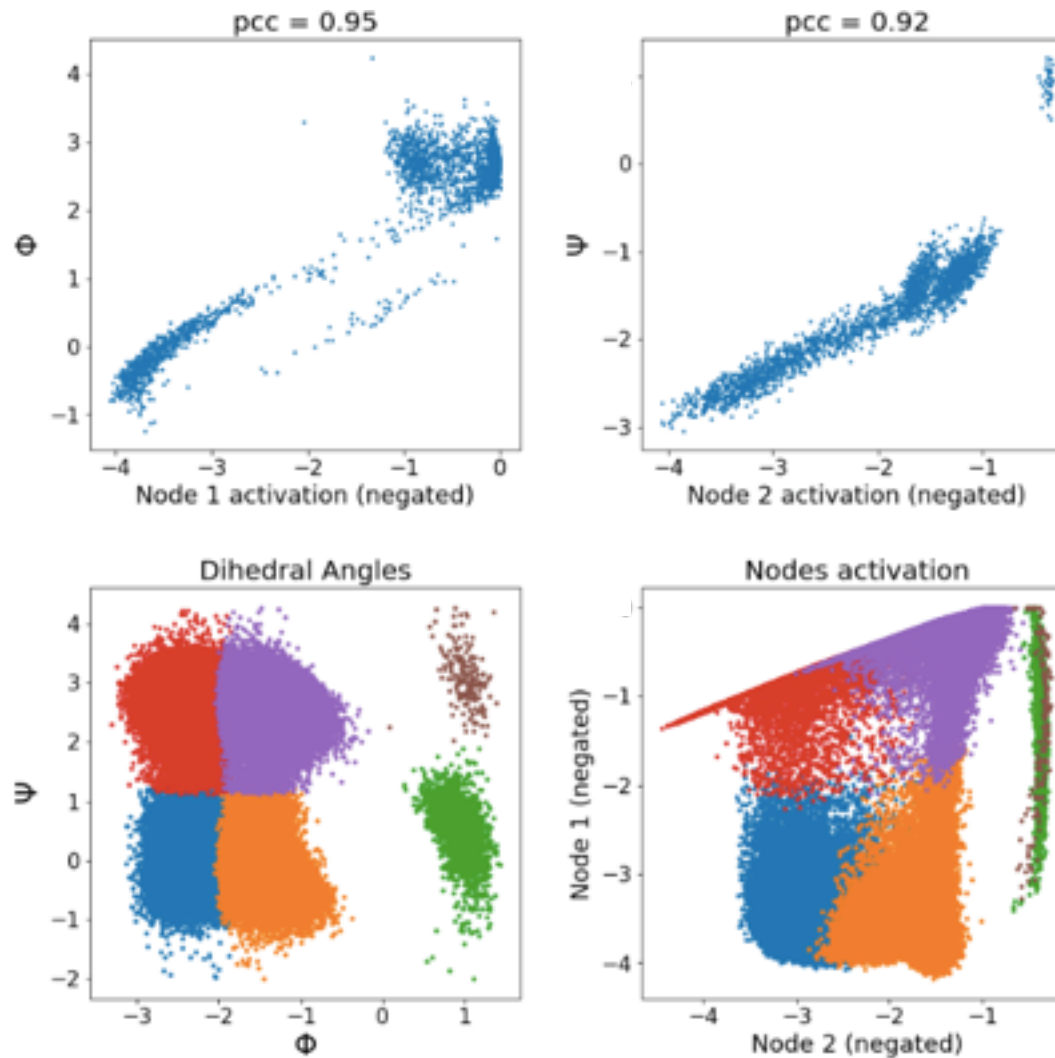


Results as a function of the number of states



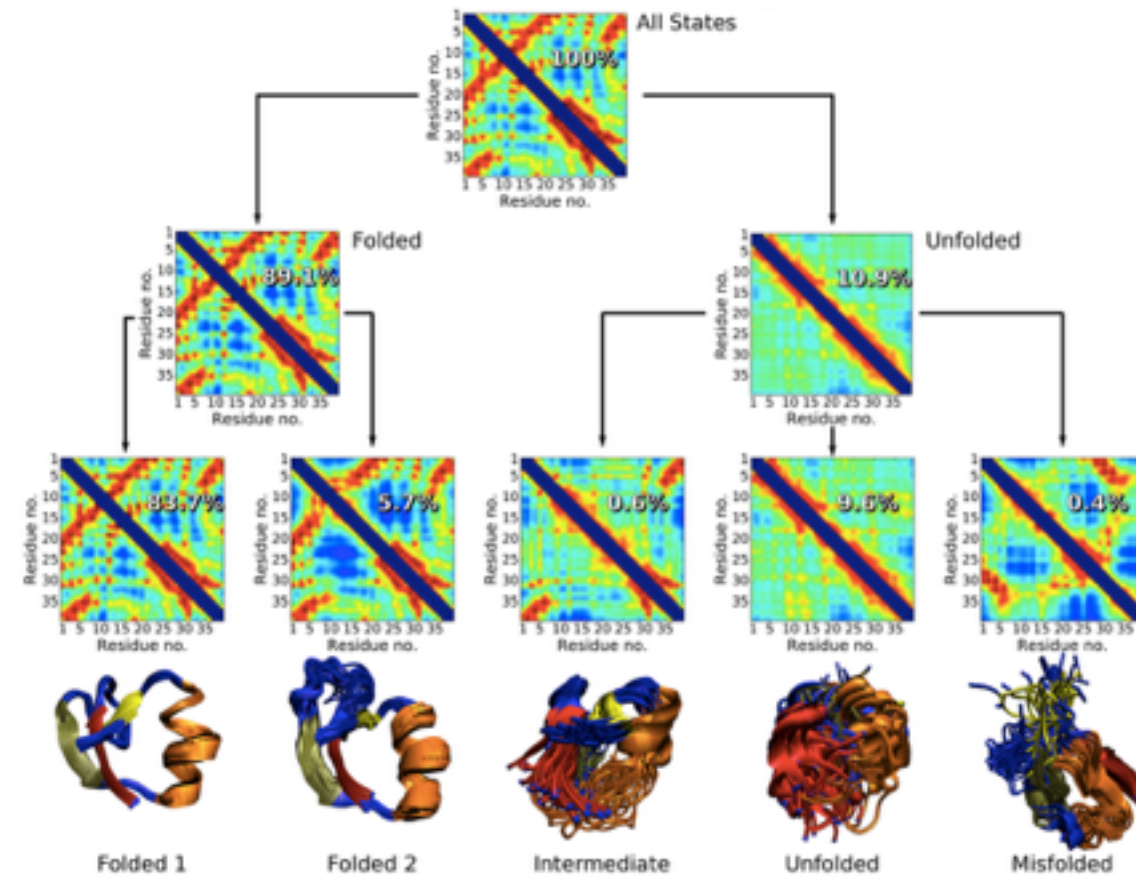
Mardt, Pasquali, Wu, Noé **Nature Communications** (2018)

A network with a bottleneck of 2 neurons learns the phi/psi dihedral angles

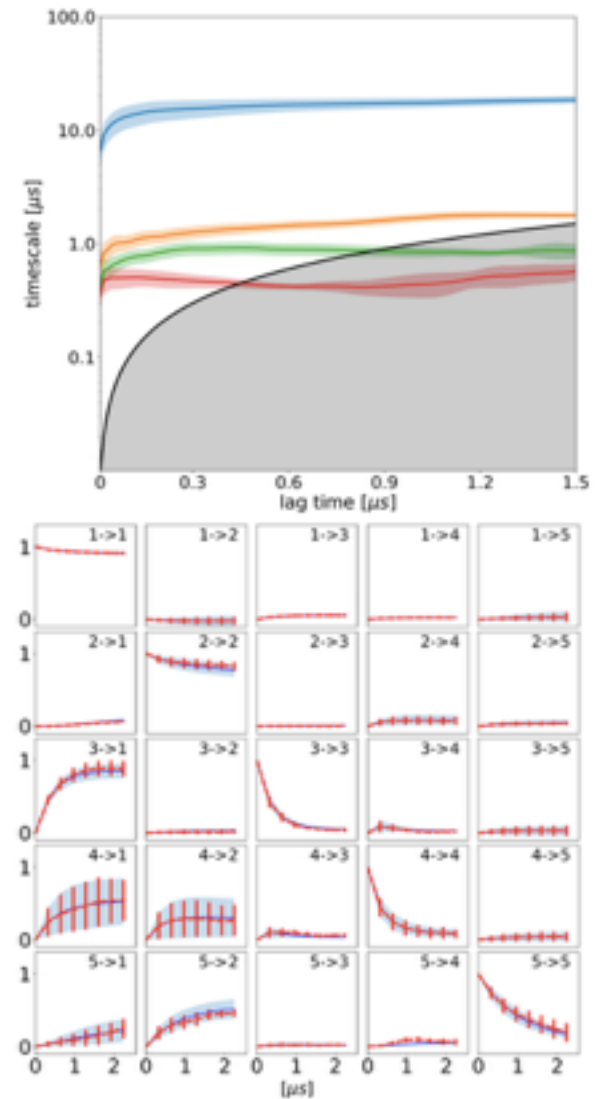


Mardt, Pasquali, Wu, Noé **Nature Communications** (2018)

NTL9 Protein folding

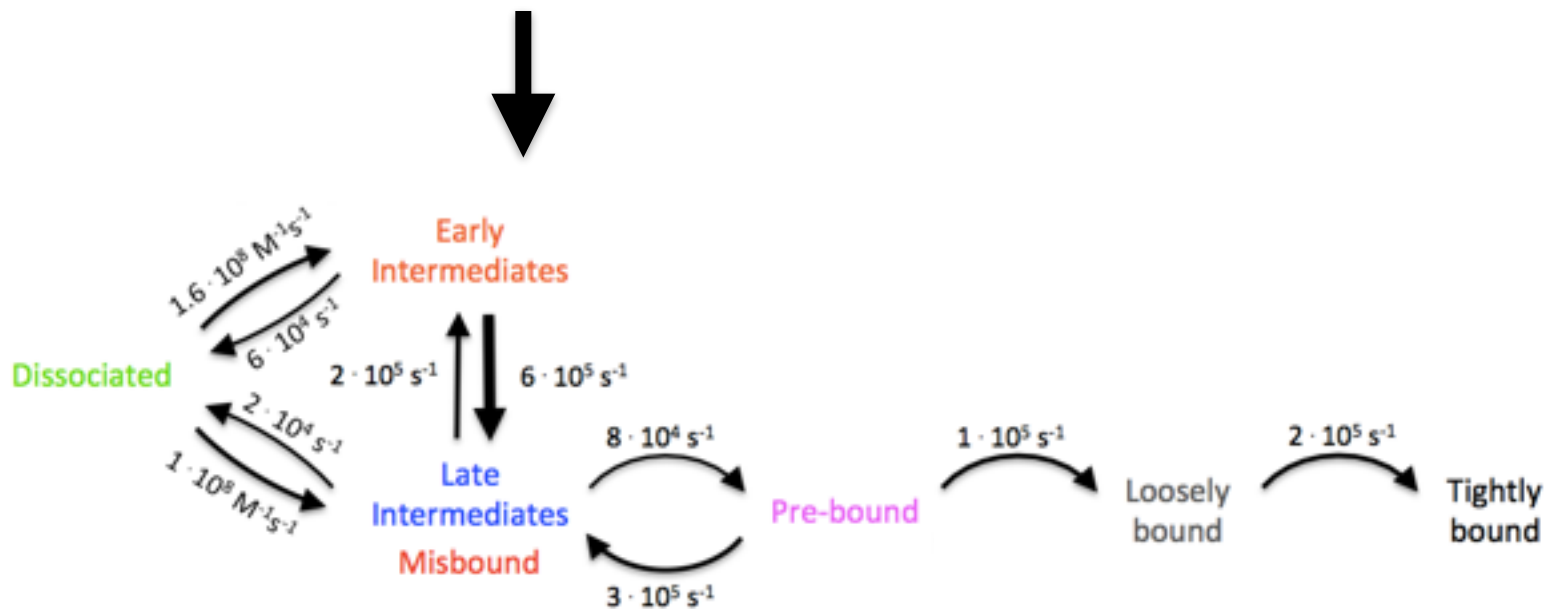
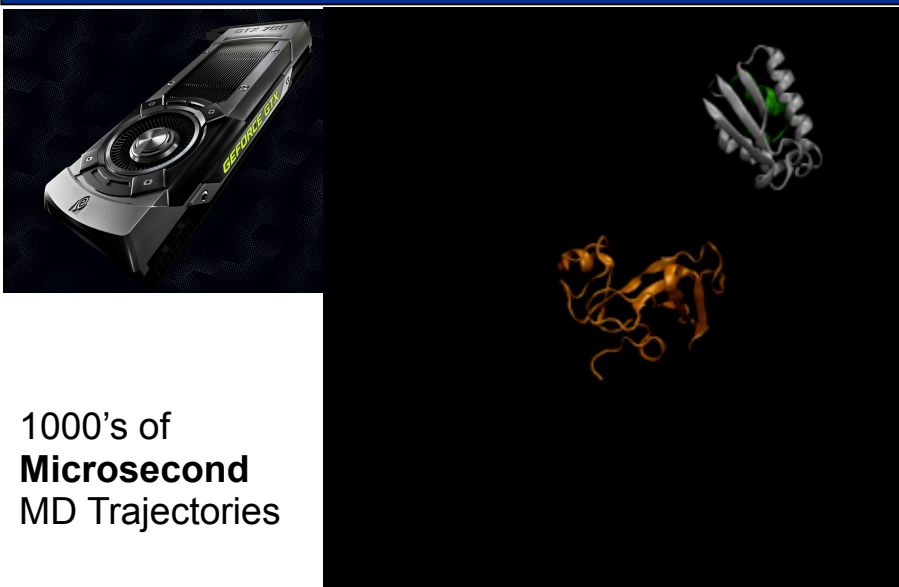


Validation



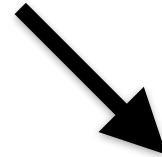
Mardt, Pasquali, Wu, Noé **Nature Communications** (2018)

Simulating biological timescales at atomic resolution

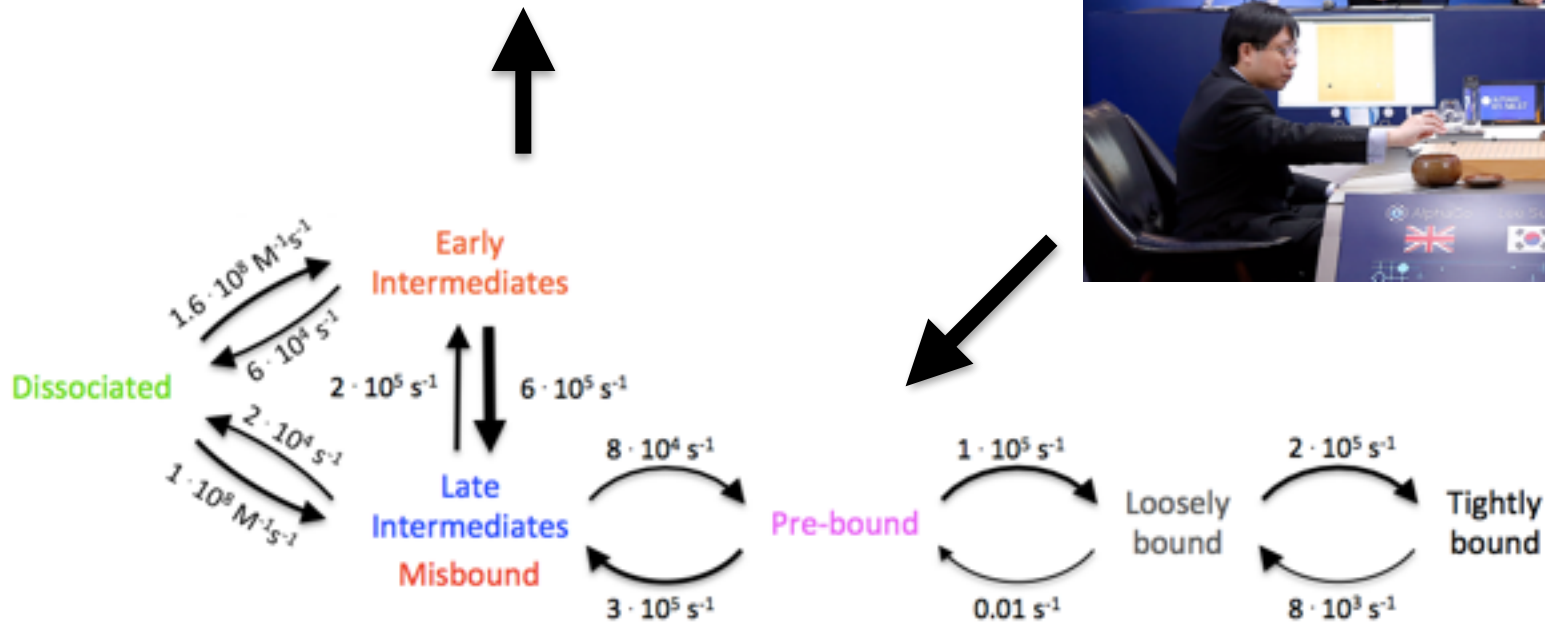
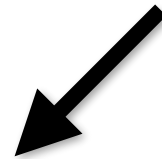


Markov State Model — **Millisecond** kinetics

Simulating biological timescales at atomic resolution



Reinforcement learning



Adaptive Markov State Model — seconds to hours kinetics



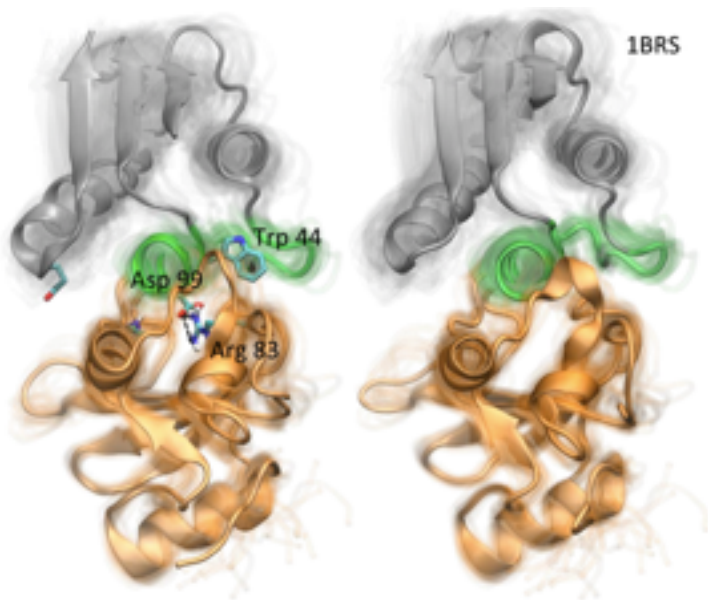
Plattner, Doerr, De Fabritiis, Noé
Nature Chemistry 9, 1005 (2017)

Validation

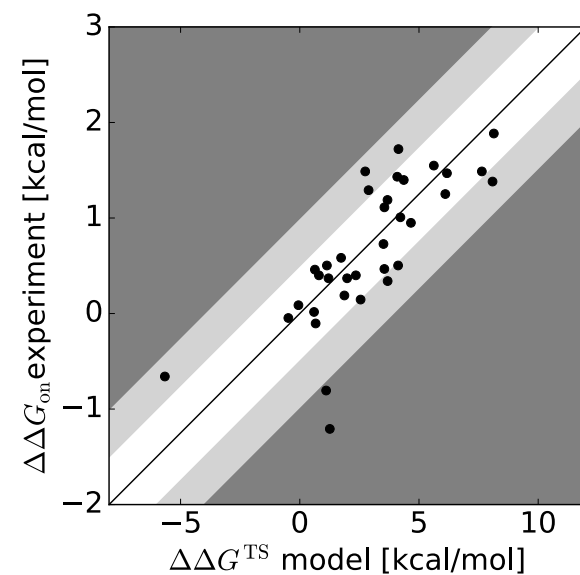
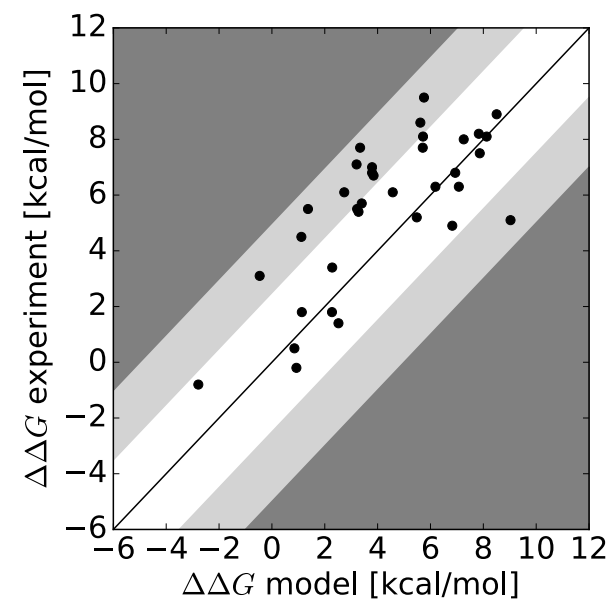
	Markov Model	Experiment
Binding energy	14.8 \pm 2.5 kcal / mol	16.8 kcal/mol
Association rate	0.74 \pm 0.05 10^8 s⁻¹M⁻¹	$1 \cdot 10^8$ s⁻¹M⁻¹

crystal structure 1BRS predicted by the most stable HMM state (95% population)

average heavy-atom RMSD 2.1 Å

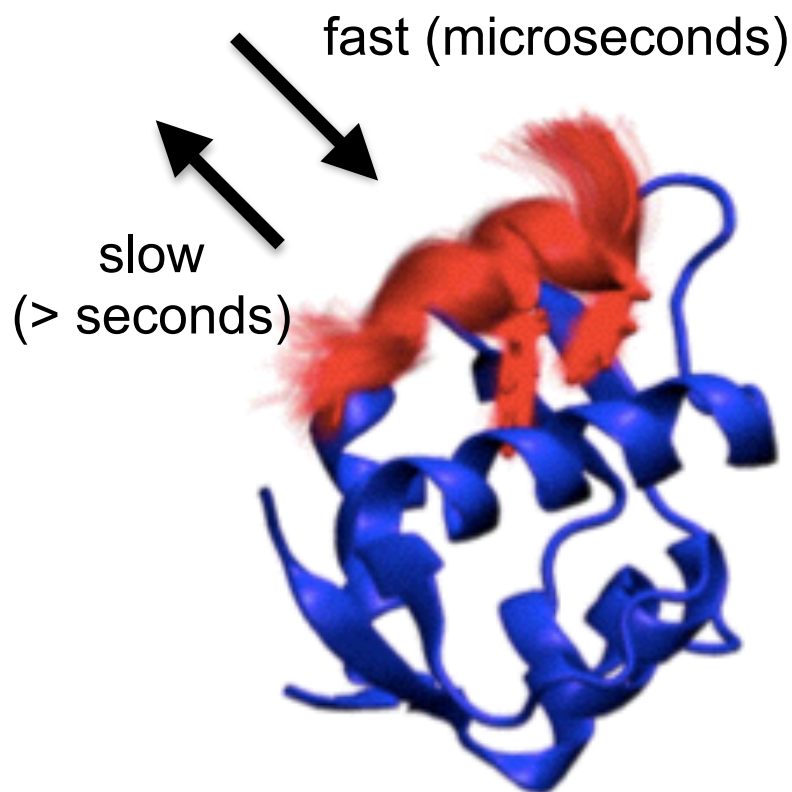


Mutants (first order perturbation theory vs experiment)



Other issues...

Rare Events vs. High Precision Multi-Ensemble Markov Models

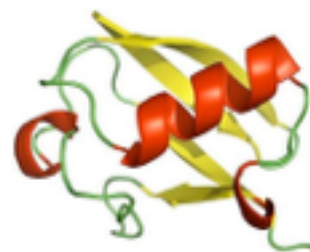


Wu, Paul, Wehmeyer and Noé
PNAS 113, E3221-E3230 (2016)

Paul, ..., Clarke, Freund, Weigl, Noé,
Nature Communications 8, 1095 (2017)

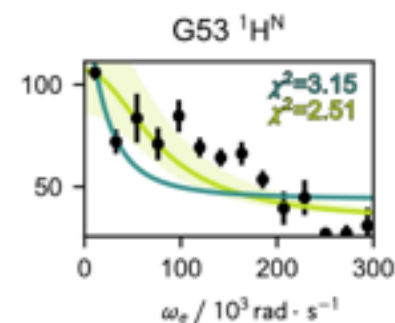
Force Fields vs. High Accuracy Augmented Markov Models

MD Simulation
data



estimate

Experimental
observε



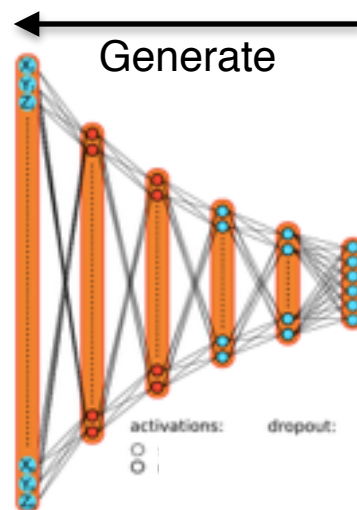
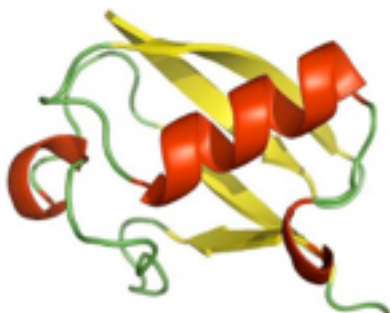
estimate

Markov Model

Olsson, Wu, Paul, Clementi, Noé
PNAS 114, 8265-8270, 2017

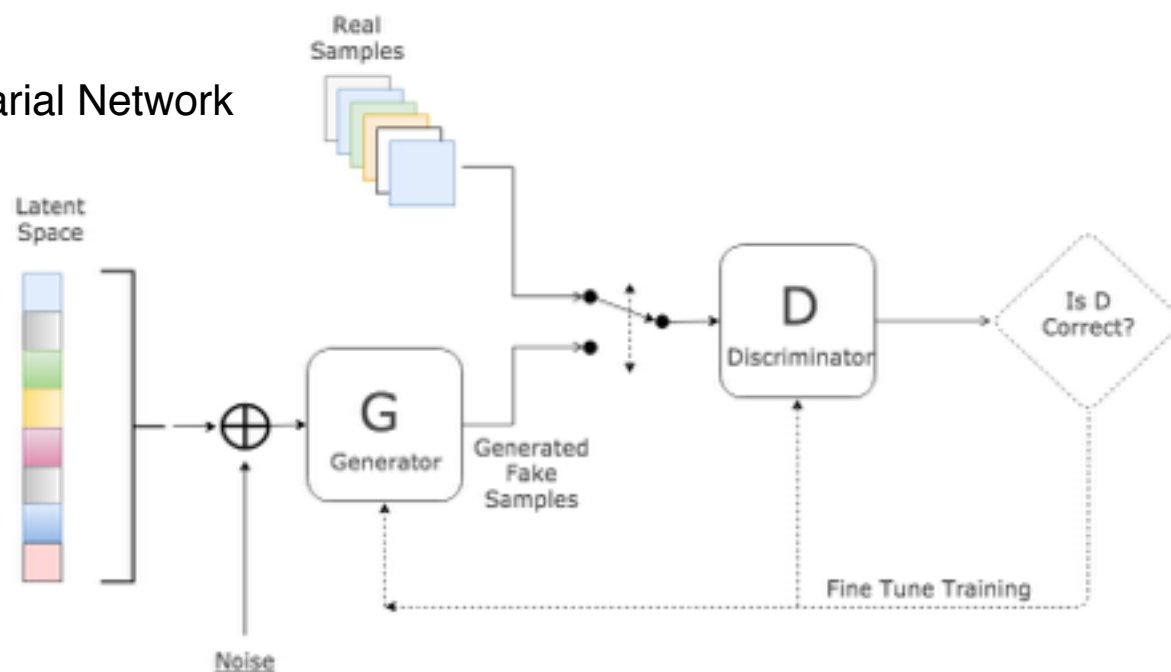
Generative learning and molecular design

Structure and dynamics
from MD Simulation data
Experimental data ...

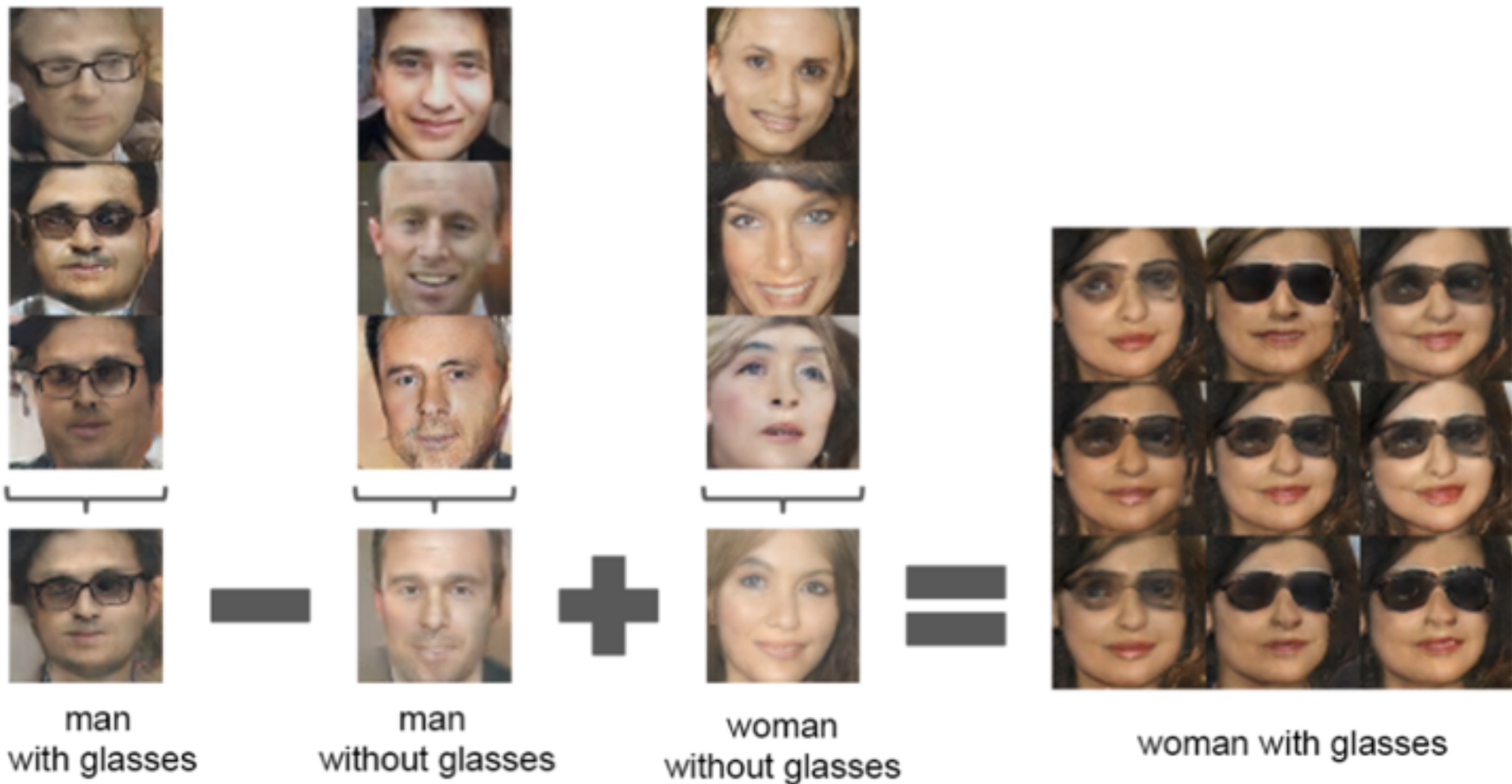


“Latent” variables
(states, kinetics, properties...)

Example:
Generative Adversarial Network

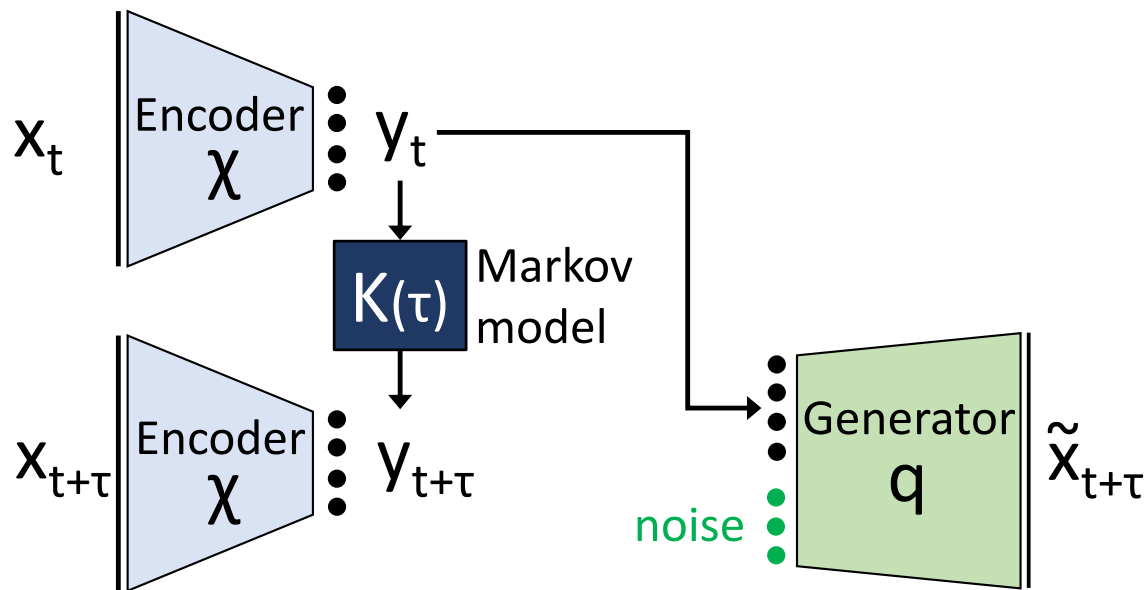


Generative Adversarial Network

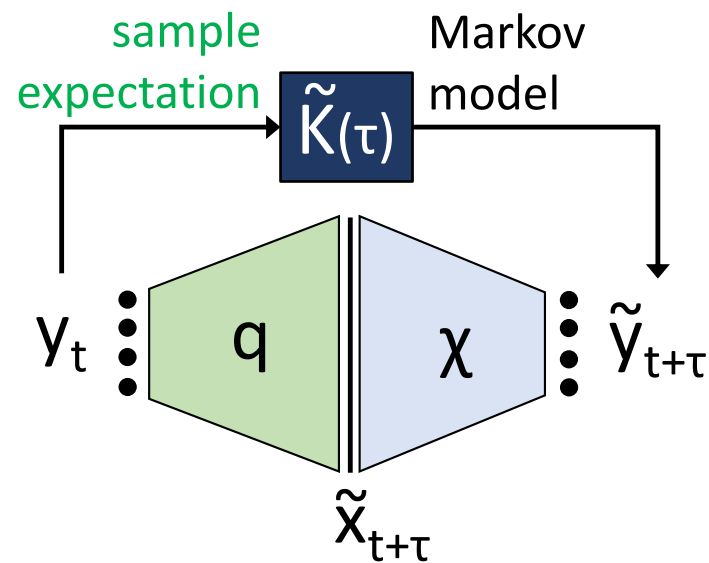


Radford et al: Unsupervised Representation Learning with Deep Convolutional Generative Adversarial Networks arXiv:1511.06434 (2015)

Deep Generative MSM

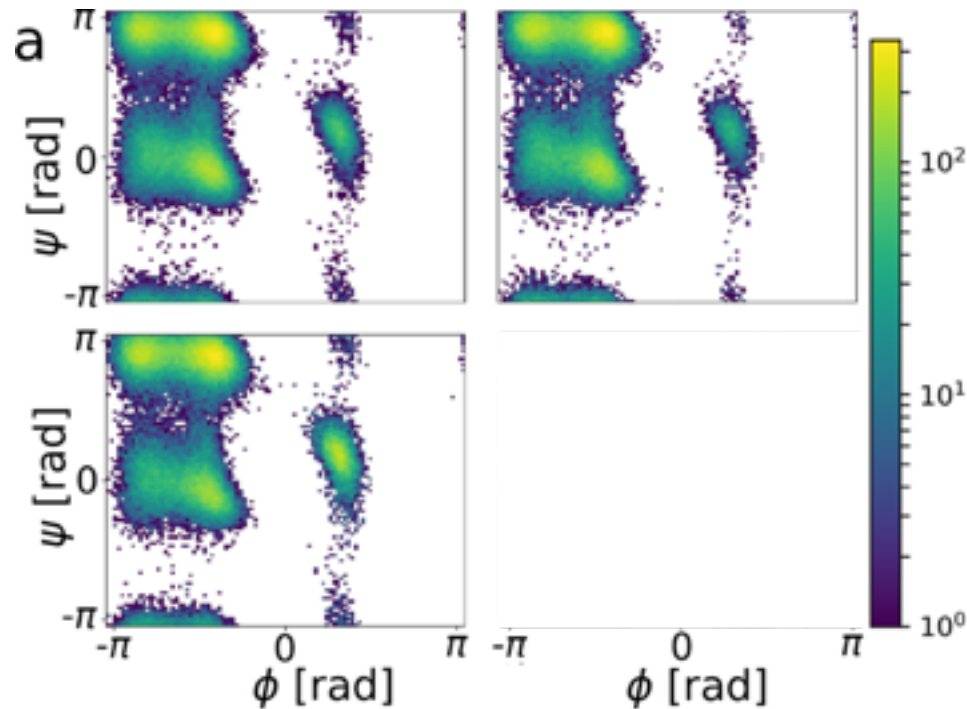


Rewiring Trick



Data

Deep MSM,
resampled



“good”
classical MSM

Energy distance between distributions:

$$D_E(\mathbb{P}(x), \mathbb{P}(y)) = \mathbb{E}[2\|x - y\| - \|x - x'\| - \|y - y'\|]$$

with

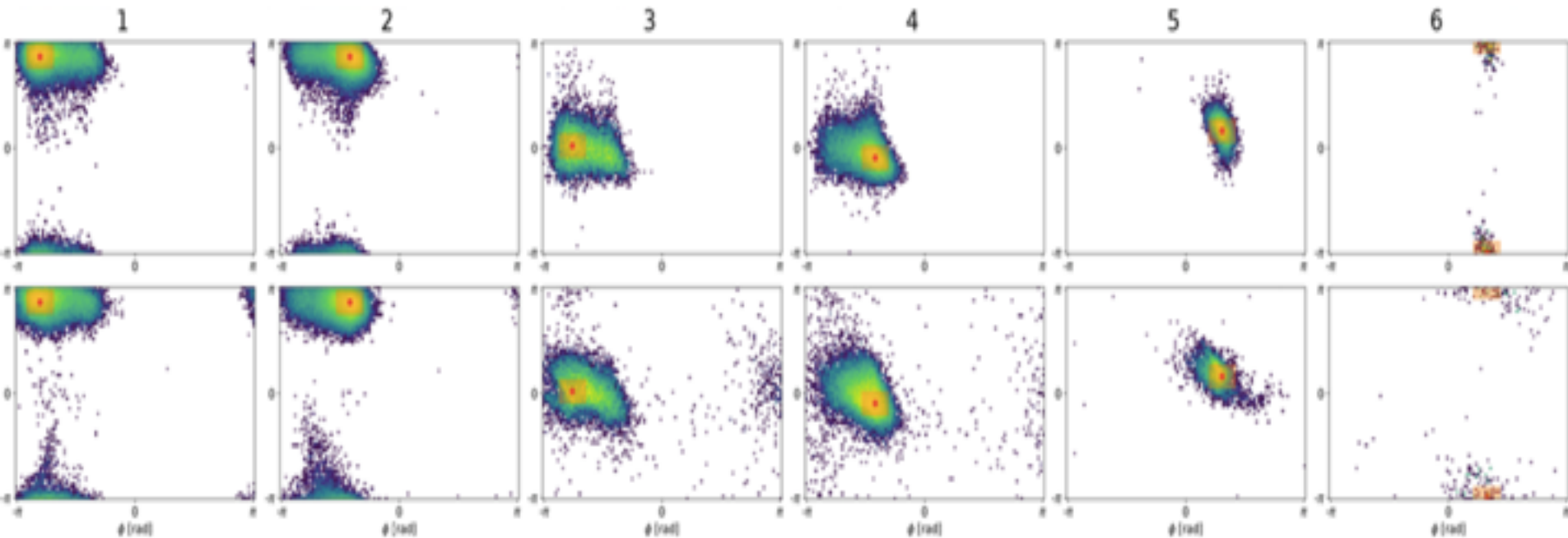
$$x, x' \sim \mathbb{P}(x)$$

$$y, y' \sim \mathbb{P}(y)$$

$D_E = 0$ only if distributions are equal

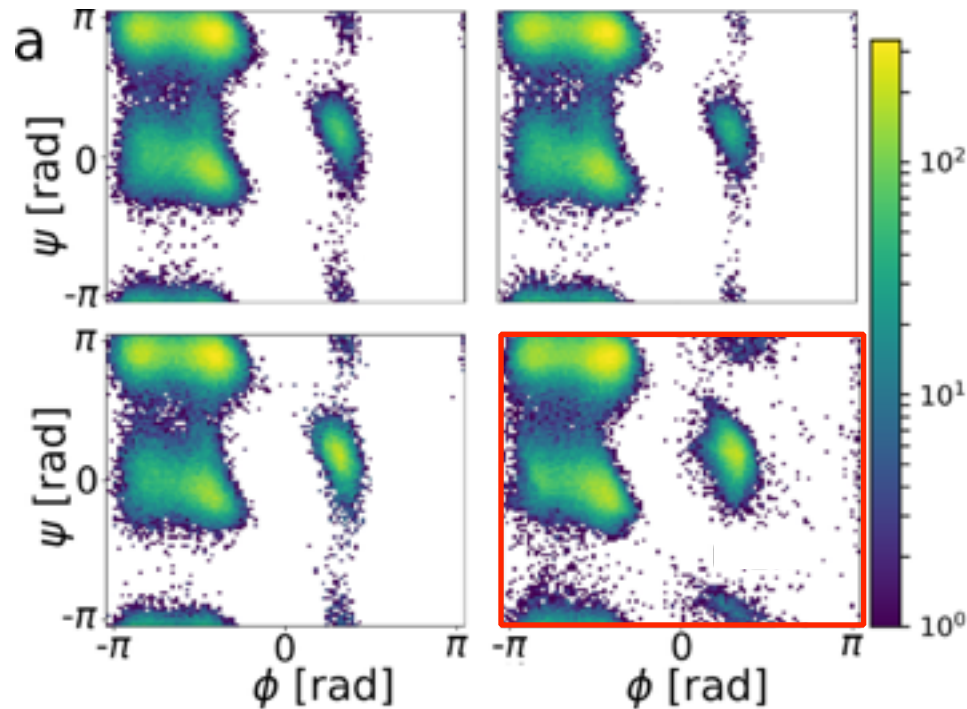
—> Train Generator Network by minimizing Energy Distance

Learning transition densities



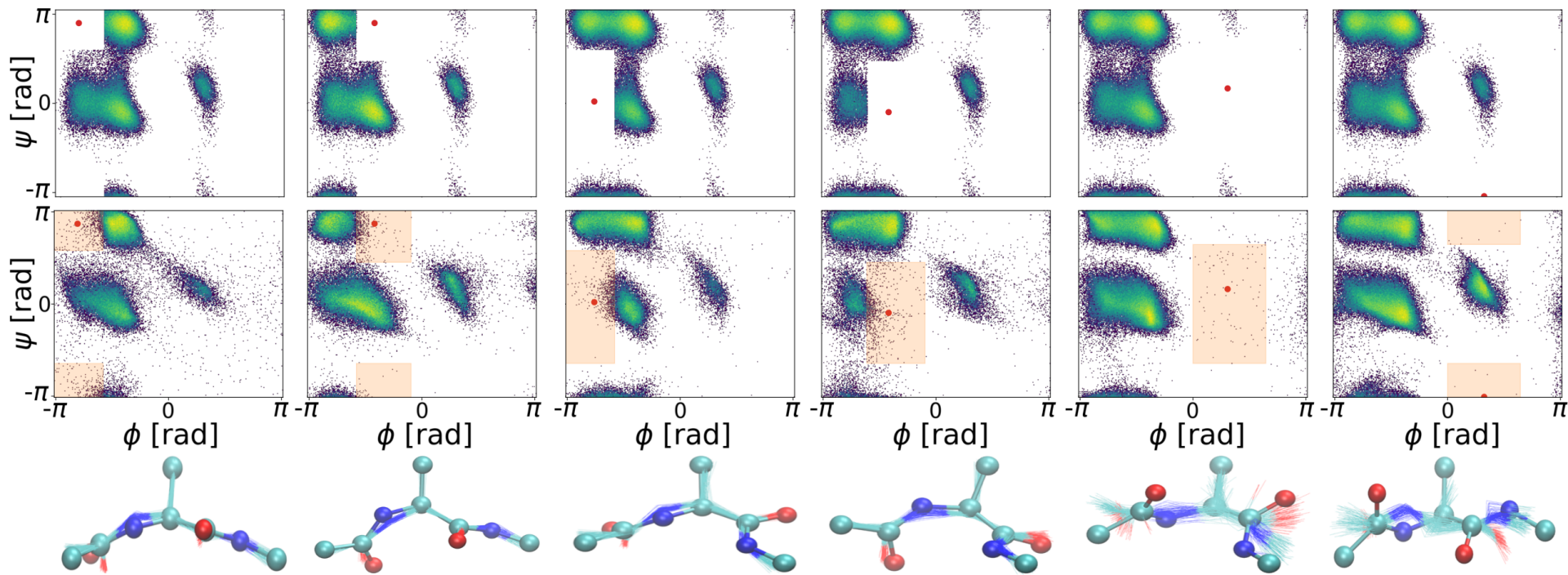
Data

Deep MSM,
resampled



“good”
classical MSM

Deep generative
MSM



Acknowledgements



Collaborations

Cecilia Clementi (Rice University)
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Gianni de Fabritiis (Barcelona)

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Part IV

Precise kinetics beyond the seconds timescale: Multi-ensemble Markov models

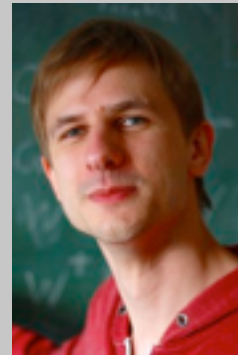
Wu, Paul, Wehmeyer, Noé **PNAS** 113, E3221-E3230 (2016)
Paul et al., **Nature Communications** 8, 1095 (2017)



Hao Wu
Theory



Christoph Wehmeyer
Software and Methods

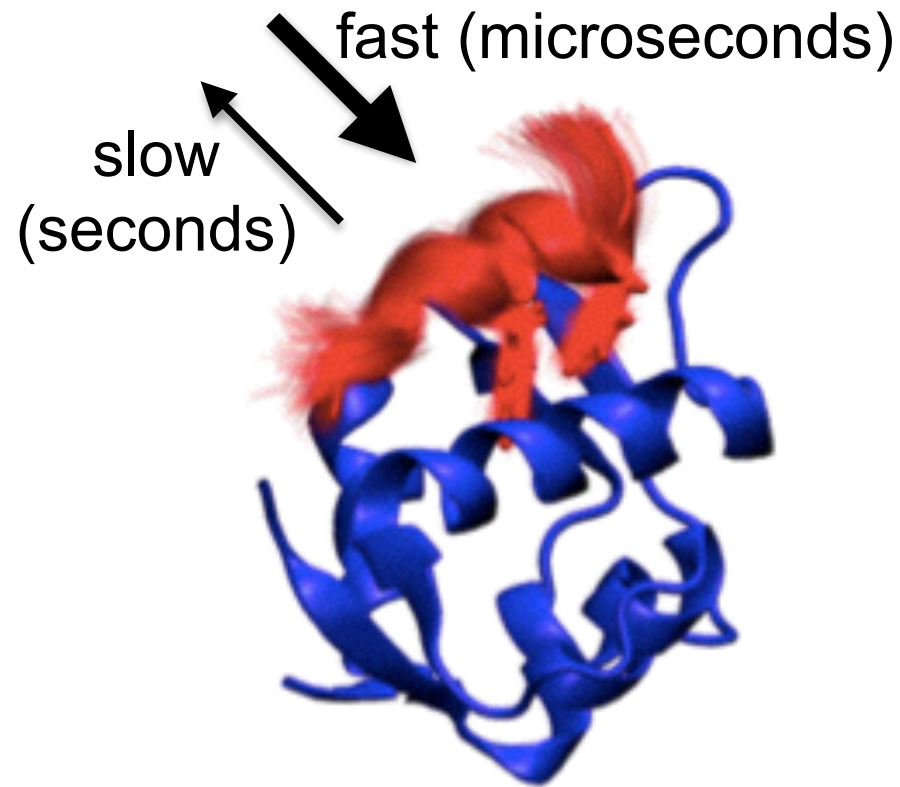


Fabian Paul
Theory and Methods



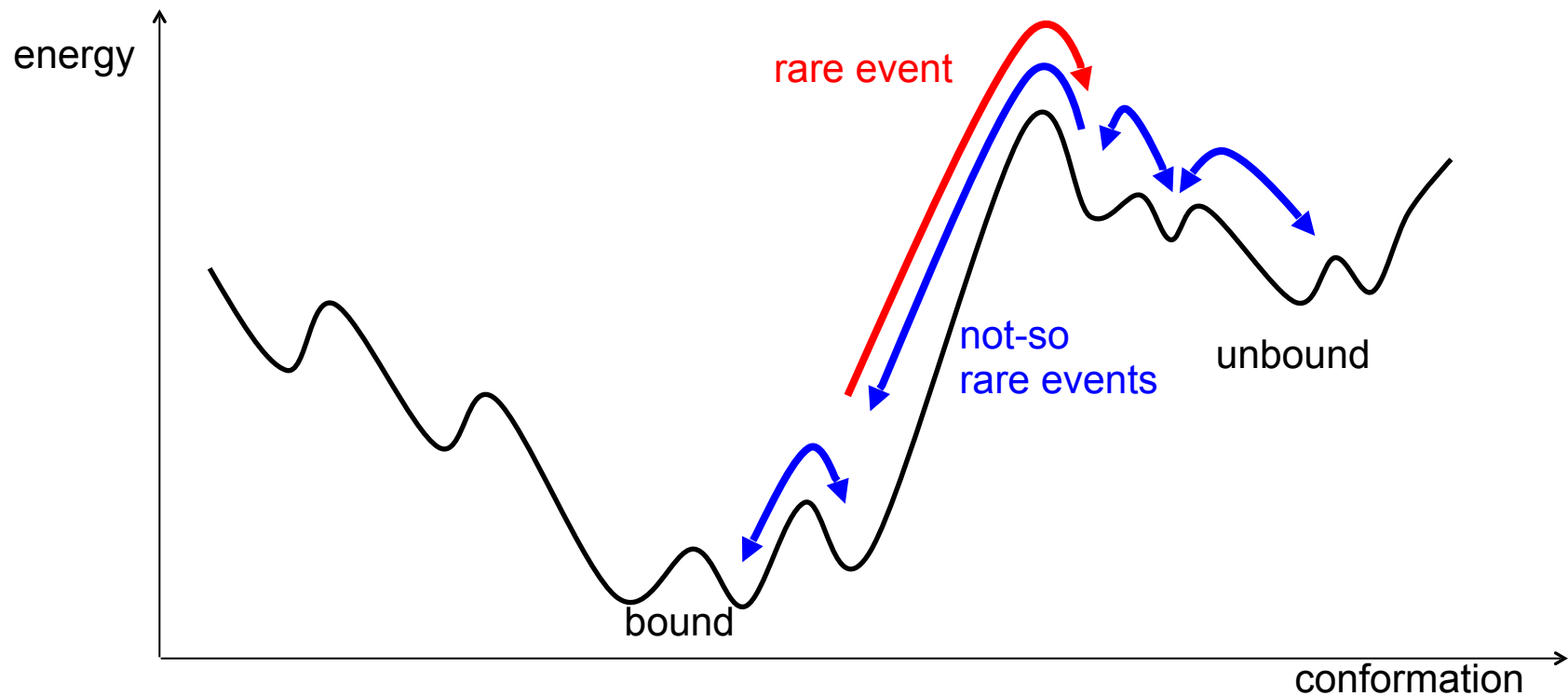
Esam Abualrous
Experiments

Example: binding and folding of PMI to MDM2

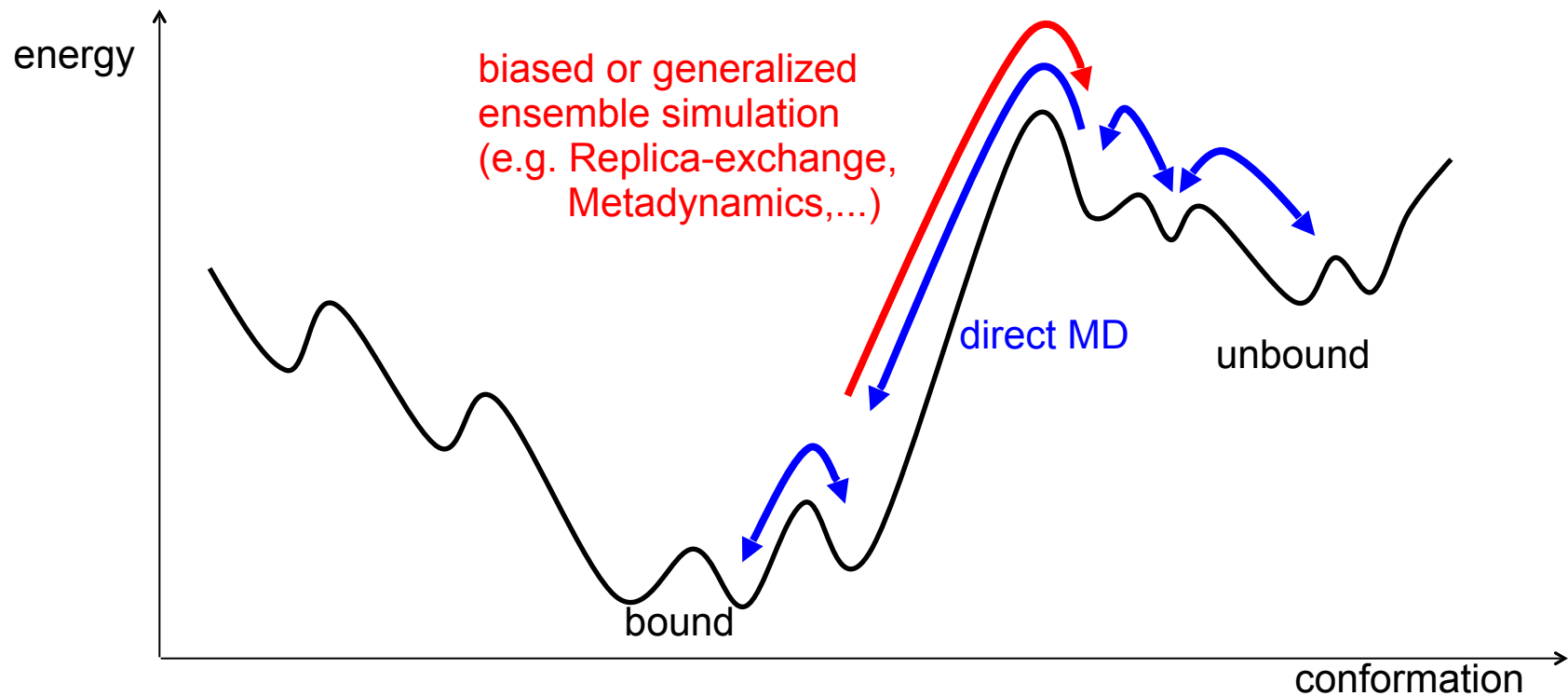


nanomolar binder

Bad situation: single high barriers (e.g. salt bridge)



Bad situation: single high barriers (e.g. salt bridge)



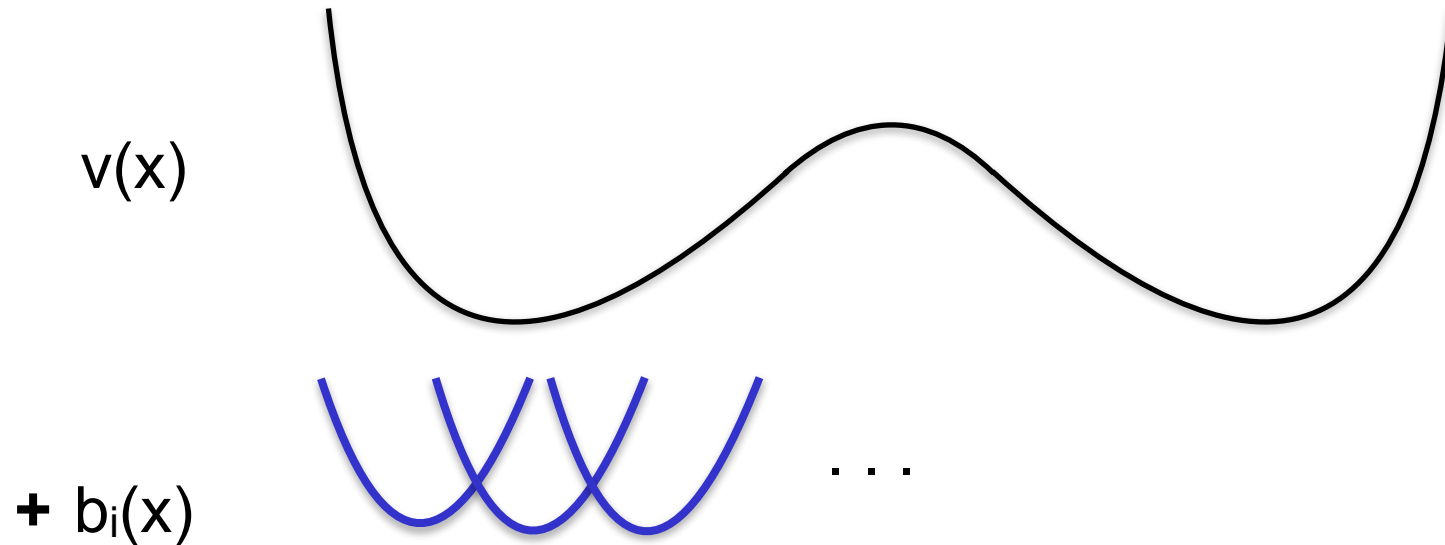
direct molecular dynamics

biased or generalized
ensemble simulation

} joint optimal estimate?

Wu, Mey, Rosta, Noé, **JCP** 141, 214106 (2014)

Example for an enhanced sampling method: Umbrella sampling



Equilibrium distribution:

$$\mu(x) = e^{f - u(x)}$$

Biased equilibrium distribution:

$$\mu^k(x) = e^{f^k - b^k(x)} \mu(x)$$

Multiensemble Markov model (MEMM)

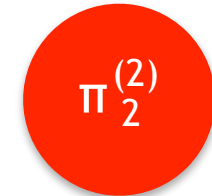
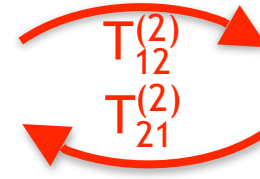
$$\begin{pmatrix} T_{11}^{(1)} & \dots & T_{1n}^{(1)} \\ \vdots & \ddots & \vdots \\ T_{n1}^{(1)} & \dots & T_{nn}^{(1)} \end{pmatrix}$$

Thermodynamic state / Ensemble

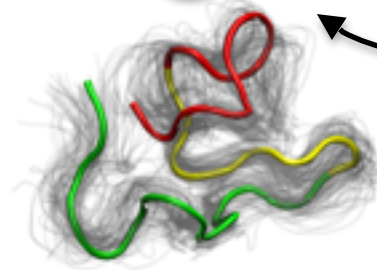
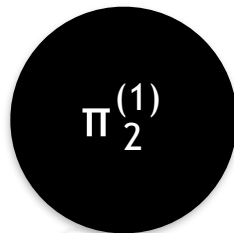
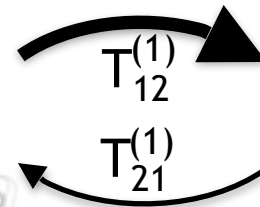
$$\begin{pmatrix} T_{11}^{(2)} & \dots & T_{1n}^{(2)} \\ \vdots & \ddots & \vdots \\ T_{n1}^{(2)} & \dots & T_{nn}^{(2)} \end{pmatrix}$$

Configuration state

Ensemble 2



Ensemble 1



Wu, Paul, Wehmeyer and Noé **PNAS** 113, E3221-E3230 (2016)

Transition-based Reweighting Analysis Method

optimally combines reweighting information and transition information to joint estimate of stationary and kinetic quantities

old versions (suboptimal, but asymptotically correct)

Wu and Noé **ArXiv:1212.6711** (2012) / **SIAM MMS** 12, 25-54 (2014)

Mey, Wu and Noé **Phys. Rev. X** 4, 041018 (2014)

state-discrete version (statistically optimal)

Wu, Mey, Rosta and Noé **J. Chem. Phys.** 141, 214106 (2014)

state-continuous version (statistically optimal)

Wu, Paul, Wehmeyer and Noé **PNAS** 113, E3221-E3230 (2016)

$$L_{\text{TRAM}} = \prod_{k=1}^K \underbrace{\left(\prod_{i,j} \left(p_{ij}^k \right)^{c_{ij}^k} \right)}_{L_{\text{MSM}}^k} \underbrace{\left(\prod_{i=1}^m \prod_{x \in X_i^k} \mu(x) e^{f_i^k - b^k(x)} \right)}_{L_{\text{LEQ}}^k}$$
$$e^{-f_i^k} p_{ij}^k = e^{-f_j^k} p_{ji}^k$$

Binless TRAM

input:

transition counts

bias energies

$$L_{\text{TRAM}} = \prod_{k=1}^K \underbrace{\left(\prod_{i,j} \left(p_{ij}^k \right)^{c_{ij}^k} \right)}_{L_{\text{MSM}}^k} \underbrace{\left(\prod_{i=1}^m \prod_{x \in X_i^k} \mu(x) e^{f_i^k - b^k(x)} \right)}_{L_{\text{IEQ}}^k}$$

$$e^{-f_i^k} p_{ij}^k = e^{-f_j^k} p_{ji}^k$$

result:

transition probabilities
(MSMs)

equilibrium
distribution

free energies

Wu, Paul, Wehmeyer and Noé **PNAS** 113, E3221-E3230 (2016)

www.pyemma.org

$$v_i^{k,\text{new}} := v_i^k \sum_j \frac{c_{ij}^k + c_{ji}^k}{\exp[f_j^k - f_i^k] v_j^k + v_i^k}$$

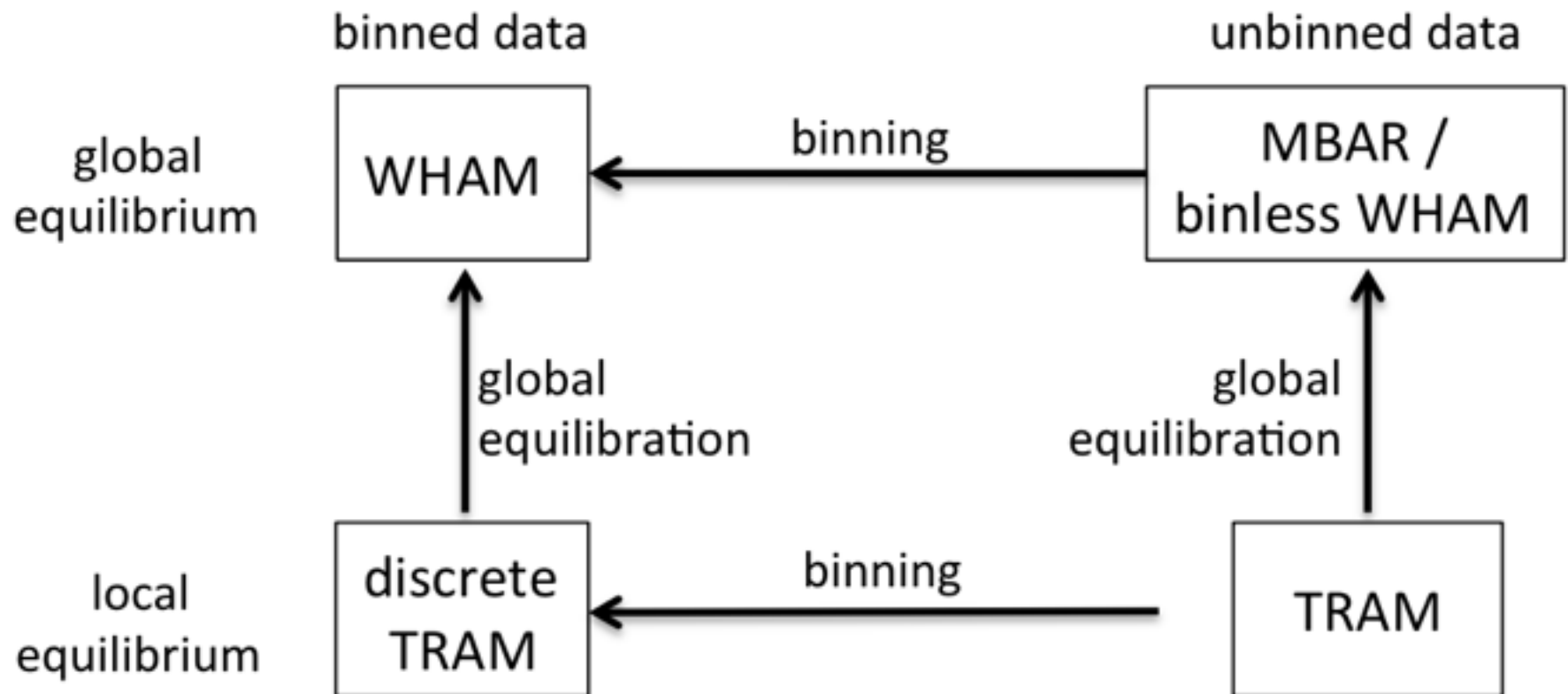
$$f_i^{k,\text{new}} := -\ln \sum_{x \in X_i} \frac{\exp[-b^k(x)]}{\sum_l R_i^l \exp[f_i^l - b^l(x)]}$$

$$R_i^k = \sum_j \frac{(c_{ij}^k + c_{ji}^k) v_j^k}{v_j^k + \exp[f_i^k - f_j^k] v_i^k} + N_i^k - \sum_j c_{ji}^k$$

Statistically optimal estimators

Ferrenberg & Swendsen, **PRL** **63**, 1195 (1989).
Kumar et al, **JCC** **13**, 1011 (1992)

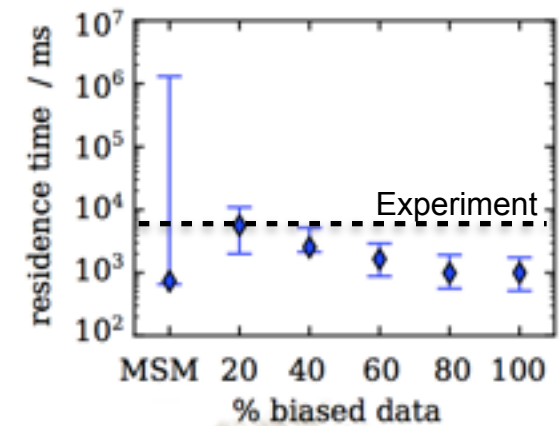
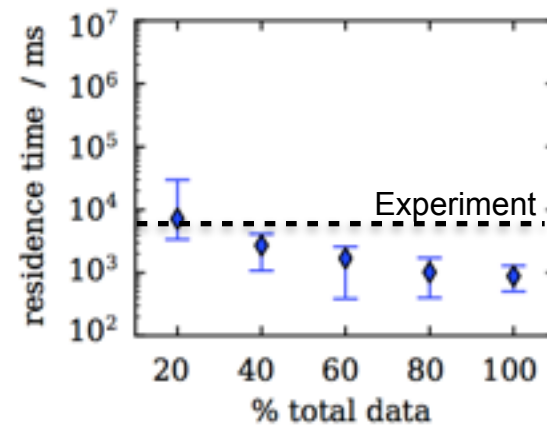
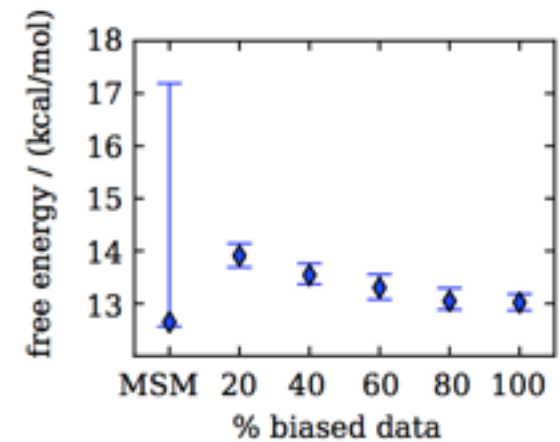
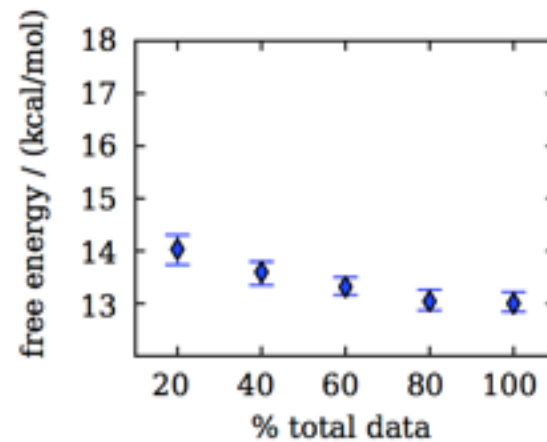
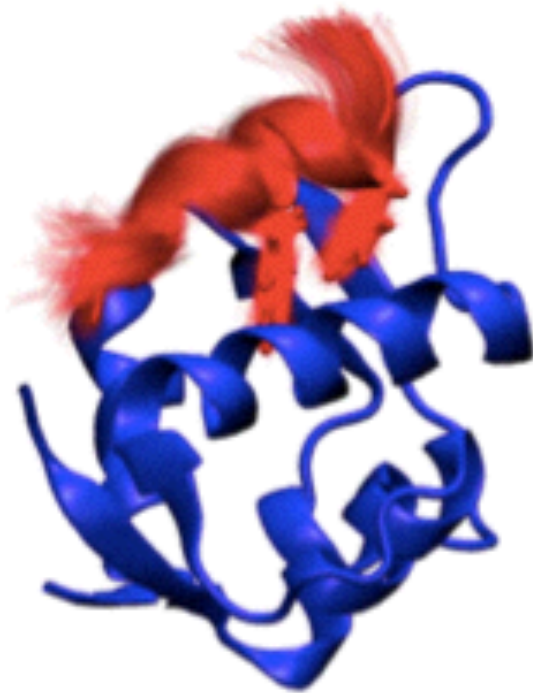
Bartels, **CPL** (2000)
Kong et al, **J Roy Stat Soc** (2003)
Shirts & Chodera, **JCP** (2008)



Wu, Mey, Rosta & Noé, **JCP** **141**, 214106 (2014)

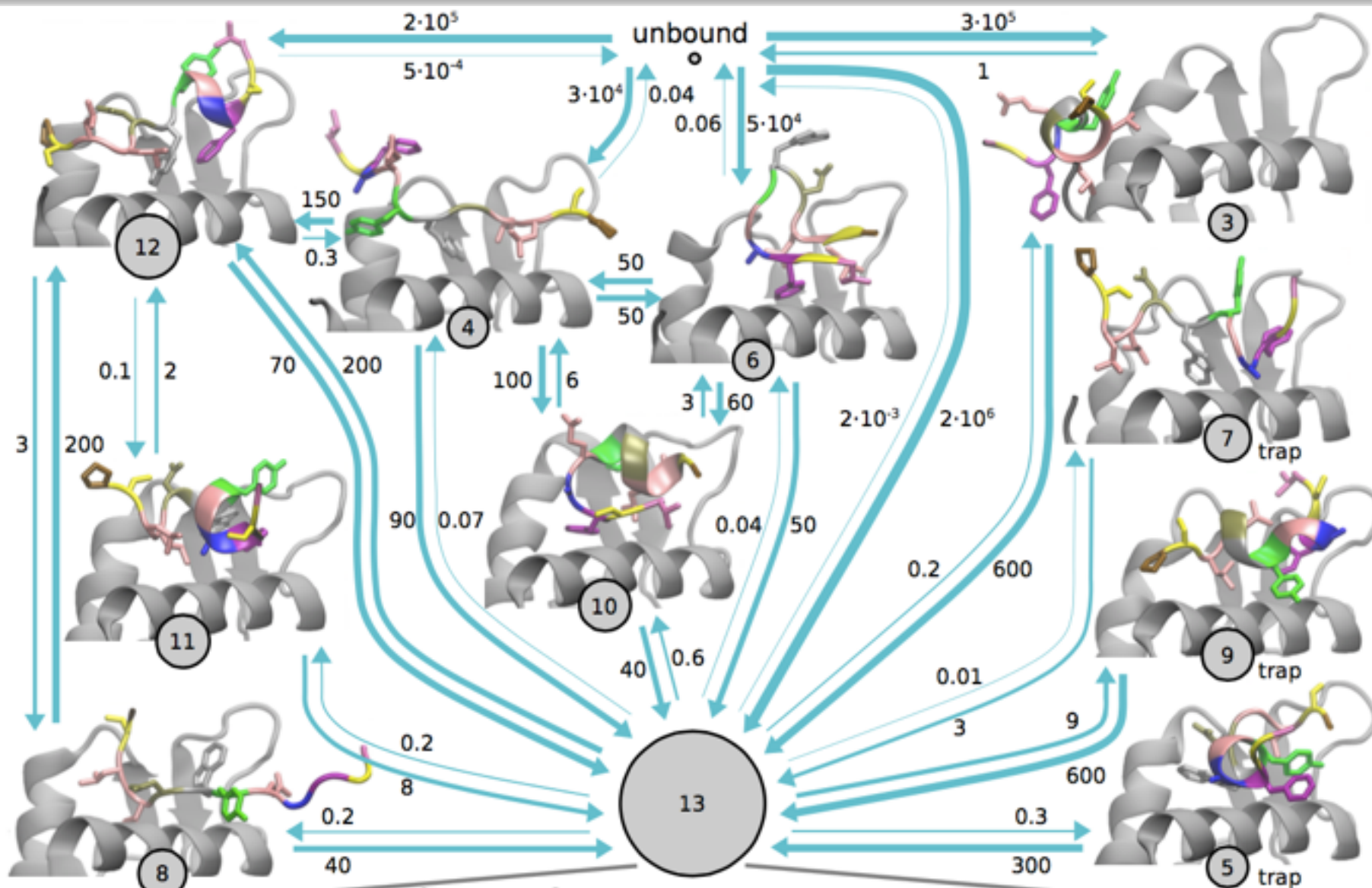
Wu, Paul, Wehmeyer & Noé,
PNAS **113**, E3221-E3230 (2016)

PMI-MDM2: rates and affinities



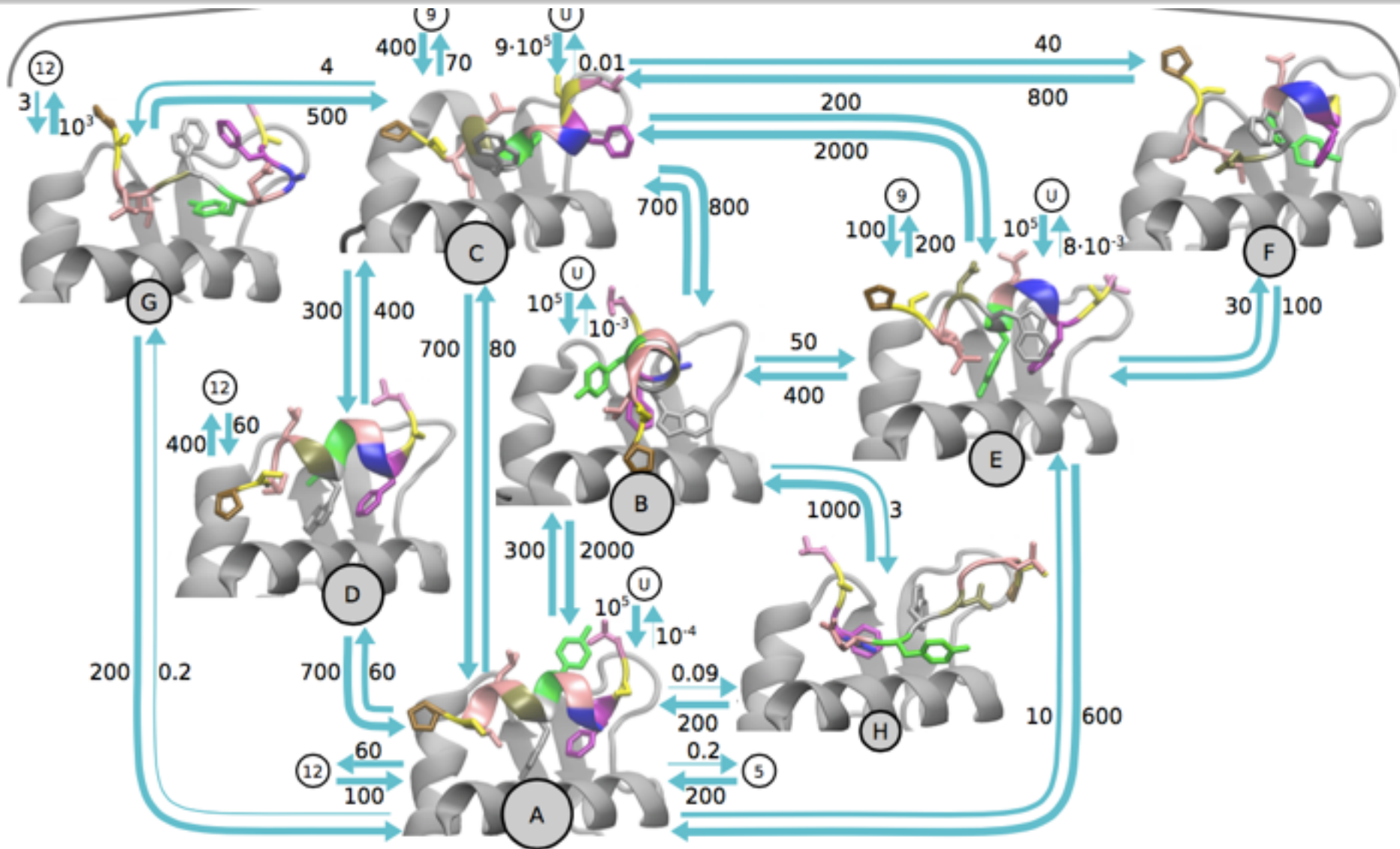
Paul et al., *Nature Communications* 8, 1095 (2017)

PMI-MDM2: mechanism 1



Paul et al., **Nature Communications** 8, 1095 (2017)

PMI-MDM2: mechanism 2



Paul et al., **Nature Communications** 8, 1095 (2017)