

# Design of sequences with good folding properties in coarse-grained protein models

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**Background:** Designing amino acid sequences that are stable in a given target structure amounts to maximizing a conditional probability. A straightforward approach to accomplishing this is a nested Monte Carlo where the conformation space is explored over and over again for different fixed sequences; this requires excessive computational demand. Several approximate attempts to remedy this situation, based on energy minimization for fixed structure or high- $T$  expansions, have been proposed. These methods are fast but often not accurate, as folding occurs at low  $T$ .

**Results:** We have developed a multisequence Monte Carlo procedure where both sequence and conformational space are simultaneously probed with efficient prescriptions for pruning sequence space. The method is explored on hydrophobic/polar models. First we discuss short lattice chains in order to compare with exact data and with other methods. The method is then successfully applied to lattice chains with up to 50 monomers and to off-lattice 20mers.

**Conclusions:** The multisequence Monte Carlo method offers a new approach to sequence design in coarse-grained models. It is much more efficient than previous Monte Carlo methods, and is, as it stands, applicable to a fairly wide range of two-letter models.

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## Introduction

The protein design problem amounts to finding an amino acid sequence for a given target structure; the sequence must be stable in the target structure and be able to fold into this structure quickly. In a typical model, the second requirement implies that stability must set in at not too low a temperature. Hence, one is led to consider the problem of finding sequences that maximize the stability of the target structure at a given temperature. In terms of a model described by an energy function  $E(r, \sigma)$ , where  $r = \{r_1, r_2, \dots, r_N\}$  denotes the structure coordinates and  $\sigma = \{\sigma_1, \sigma_2, \dots, \sigma_N\}$  the amino acid sequence, this can be expressed as maximizing the conditional probability

$$P(r_0 | \sigma) = \frac{1}{Z(\sigma)} \exp[-E(r_0, \sigma)/T] \quad (1)$$

where  $r_0$  denotes the target structure,  $T$  the temperature and the partition function  $Z(\sigma)$  is given by

$$Z(\sigma) = \sum_r \exp[-E(r, \sigma)/T] \quad (2)$$

Maximizing  $P(r_0 | \sigma)$  with respect to  $\sigma$  represents quite some challenge, as for any move in  $\sigma$ , the partition function  $Z(\sigma)$  needs to be evaluated; each evaluation of  $P(r_0 | \sigma)$  effectively amounts to a folding calculation for fixed sequence  $\sigma$ .

Different ways of handling this sequence optimization problem have been proposed and partly explored in the context of coarse-grained (or minimalist) protein models, where amino acid residues represent the entities. The proposed methods fall into three categories.

Firstly,  $E(r_0, \sigma)$ -minimization [1–3]. If one simply ignores  $Z(\sigma)$  in Equation (1), one is left with the problem of minimizing  $E(r_0, \sigma)$ . This is too crude, as for many coarse-grained models it implies that all  $\sigma_i$  values line up to a homopolymer solution. This can be remedied by adding a constraint to  $E(r_0, \sigma)$ , restricting the overall composition. This method is very quick because no exploration of the conformation space is involved. However, it does fail for a number of examples, even for small system sizes.

Secondly, high- $T$  expansion [4–6]. A more systematic approach is to approximate  $Z(\sigma)$  with low-order terms in a cumulant or high- $T$  expansion. This method is also fast, and slightly more accurate than the  $E(r_0, \sigma)$ -minimization method, but it can also fail because folding takes place at low  $T$ .

Thirdly, nested MC (NMC) [7]. In order to avoid introducing uncontrolled approximations, one is forced to turn to MC methods. The most straightforward MC approach is to use a normal fixed- $\sigma$  MC in  $r$  for estimating the  $Z(\sigma)$  contribution to Equation (1), which, however, leads to a nested algorithm with a highly non-trivial inner part.

Although correct results have been reported for toy-sized problems, this approach is inhibitorily CPU (central processing unit) time-consuming for larger problem sizes.

In this paper we develop and explore an alternative MC methodology, Multisequence (MS) design, where the basic strategy is to create an enlarged configuration space; the sequence  $\sigma$  becomes a dynamic variable [8]. Hence,  $r$  and  $\sigma$  are put on a more equal footing, which, in particular, enables us to avoid a nested MC. Early stages of this project were reported in [9].

The multisequence approach is explored on both a two-dimensional (2D) lattice model, the hydrophobic/polar 'HP' model of Lau and Dill [10], and a simple three-dimensional (3D) off-lattice model [11] with very good results. As with any design method, one needs access to suitable target structures and also to verify the results by folding calculations. For short chains in the 2D HP model,  $N \leq 18$ , both these tasks are easy because all configurations can be enumerated. For longer lattice chains and off-lattice models, powerful MC algorithms like simulated tempering [12,13,8] are needed for the verification.

Our calculations for the HP model can be divided into two groups corresponding to short ( $N = 16$  and  $18$ ) and long ( $N = 32$  and  $50$ ) chains. The results for short chains are compared to exact enumerations, and we find that our method reproduces the exact results extremely rapidly. We also compare our results to those obtained by  $E(r_0, \sigma)$  minimization and a high- $T$  approach. It should be mentioned that for the former we scan through all possible fixed overall compositions, thereby giving this method a fair chance. Also, we make a detailed exact calculation, illuminating the limitations of the high- $T$  expansion approach.

For larger  $N$ , a bootstrap method was developed that overcomes the problem of keeping all possible sequences in the computer memory. The efficiency of this trick is illustrated for a  $N = 32$  target structure, which is chosen 'by hand'. Finally, a  $N = 50$  target structure is generated by using a design algorithm that aims to throw away those sequences that are unsuitable for any structure. This  $N = 50$  target structure is subsequently subject to our multisequence design approach, which readily finds a sequence with the target structure as its unique ground state. As a byproduct, having access to good  $N = 50$  sequences, we investigate the behavior at the folding transition, which, to our knowledge, has not been studied before for comparable chain lengths.

Earlier studies of the three-dimensional (3D) off-lattice model [11], and a similar 2D model [14], have shown that the stability, as measured by the average size  $\langle \delta^2 \rangle$  of thermal structural fluctuations, is strongly sequence-dependent. Here, we perform design experiments using native

structures of both stable (low  $\langle \delta^2 \rangle$ ) and unstable (high  $\langle \delta^2 \rangle$ ) sequences as target structures. The quality of the designed sequences is carefully examined by monitoring the thermal average of the mean-square distance to the target structure,  $\langle \delta_0^2 \rangle$ . We find that the method consistently improves on  $\langle \delta_0^2 \rangle$  and that it performs better than the  $E(r_0, \sigma)$ -minimization approach.

## Results

### Optimizing conditional probabilities

Maximizing the conditional probability  $P(r_0|\sigma)$  of Equation (1) with respect to  $\sigma$  for a given target structure  $r_0$  is a challenge, as it requires exploration of both conformation and sequence degrees of freedom. At high  $T$  this task can be approached by using a cumulant expansion of  $Z(\sigma)$ , which makes the problem much easier. Unfortunately, this is not the temperature regime of primary interest. In this paper we present an efficient MC-based procedure for sequence optimization at biologically relevant temperatures.

The problem of maximizing  $P(r_0|\sigma)$  can be reformulated in terms of  $P(\sigma|r_0)$  by introducing a marginal distribution of  $\sigma$ ,  $P(\sigma)$ , and the corresponding joint distribution  $P(r, \sigma) = P(r|\sigma)P(\sigma)$ . Assigning equal *a priori* probability to all the  $\sigma$ , that is,  $P(\sigma) = \text{constant}$ , one obtains

$$P(r_0|\sigma) = \frac{P(\sigma|r_0)P(r_0)}{P(\sigma)} \propto P(\sigma|r_0) \quad (3)$$

so maximizing  $P(r_0|\sigma)$  is then equivalent to maximizing  $P(\sigma|r_0)$ . In this paper we focus on the problem of designing a single structure  $r_0$ . This is a special case of the more general problem of maximizing the probability

$$\sum_{r \in D} P(r|\sigma) \quad (4)$$

for a group of desired structures,  $D$ . Note that for a general set  $D$  with more than one structure, this is not equivalent to maximizing  $\sum_{r \in D} P(\sigma|r)$ , as

$$\sum_{r \in D} P(r|\sigma) = \sum_{r \in D} \frac{P(\sigma|r)P(r)}{P(\sigma)} \neq \sum_{r \in D} P(\sigma|r) \quad (5)$$

Note that Equation (5) differs from [4], where equivalence is assumed.

### The multisequence method

A MC-based method for optimization of  $P(r_0|\sigma)$  at general  $T$  has been proposed by Seno *et al.* [7]. Their approach is based on simulated annealing in  $\sigma$  with a chain-growth MC in  $r$  for each  $\sigma$ . This gives a nested MC that is prohibitively time consuming, except for very small systems.

The multisequence method offers a fundamentally different approach. In this method, one replaces the simulations of  $P(r|\sigma)$  for a number of different fixed  $\sigma$  by a single simulation of the joint probability distribution

$$P(r, \sigma) = \frac{1}{Z} \exp[-g(\sigma) - E(r, \sigma)/T] \quad (6)$$

$$Z = \sum_{\sigma} \exp[-g(\sigma)] Z(\sigma) \quad (7)$$

The parameters  $g(\sigma)$  determine the marginal distribution

$$P(\sigma) = \frac{1}{Z} \exp[-g(\sigma)] Z(\sigma) \quad (8)$$

and must therefore be chosen carefully. At first sight, it may seem that one would need to estimate  $Z(\sigma)$  in order to obtain reasonable  $g(\sigma)$ . However, a convenient choice is

$$g(\sigma) = -E(r_0, \sigma)/T \quad (9)$$

for which one has

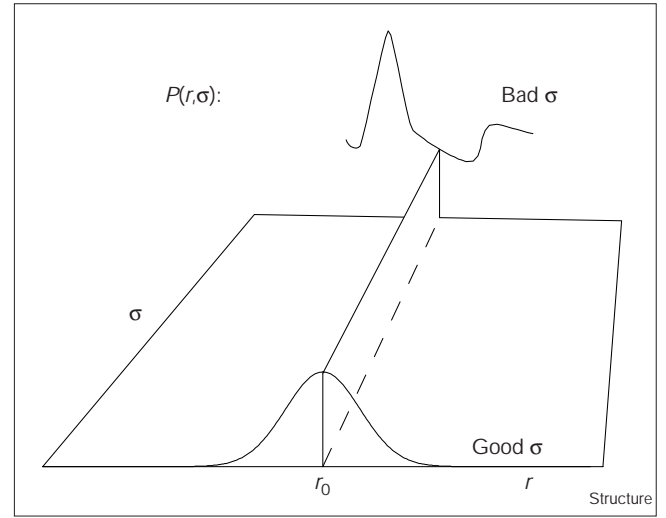
$$P(r_0 | \sigma) = \frac{P(r_0, \sigma)}{P(\sigma)} = \frac{1}{ZP(\sigma)} \quad (10)$$

In other words, maximizing  $P(r_0|\sigma)$  is in this case equivalent to minimizing  $P(\sigma)$ . This implies that bad sequences are visited more frequently than good ones in the simulation. This property may seem unattractive at a first glance; however, it can be used to eliminate bad sequences. The situation is illustrated in Figure 1.

The idea of using the multisequence method for sequence design is natural because the task is to compare different sequences. Let us therefore stress that the method is not only convenient, but also efficient. The basic reason for this is that the system often can move more efficiently through conformation space if the sequence degrees of freedom are allowed to fluctuate. As a result, simulating many sequences with the multisequence method can be faster than simulating a single sequence with standard methods, as will be shown below. Another appealing feature of the multisequence scheme is that the optimization of the desired quantity  $P(r_0|\sigma)$ , which refers to a single structure, can be replaced by an optimization of the marginal probability  $P(\sigma)$ .

The basic idea of the multisequence method is the same as in the method of simulated tempering [12,13,8]. The only difference is that in the latter it is the temperature rather than the sequence that is dynamical. It has been shown that

Figure 1



The distribution  $P(r, \sigma)$ . The choice of  $g(\sigma)$  in Equation (9) makes  $P(r_0, \sigma)$  flat in  $\sigma$ . A sequence not designing  $r_0$  will have maxima in  $P(r|\sigma)$  for  $r_j \neq r_0$  due to states with  $E(r_j, \sigma) \leq E(r_0, \sigma)$ . A sequence designing  $r_0$  will have a unique maximum at  $r = r_0$  in  $P(r|\sigma)$ , which for low  $T$  contains most of the probability.

simulated tempering is a very efficient method for fixed-sequence simulations in the HP model [15]. In particular, it was applied to a  $N = 64$  sequence with known ground state, for which other methods had failed to reach the ground-state level. Simulated tempering was, by contrast, able to find the ground state. Below we use simulated tempering to check our sequence-design results for long chains.

### Reducing the sequence set

The simple scheme outlined above is normally of little use on its own. With a large number of sequences it becomes impractical, especially as bad sequences tend to dominate in the simulation. It is therefore essential to incorporate a procedure for removal of bad sequences. This elimination can be done in different ways. We will discuss two possibilities, which will be referred to as  $P(\sigma)$ - and  $E(r, \sigma)$ -based elimination, respectively. Whereas both options are available for lattice models,  $P(\sigma)$ -based elimination is more appropriate for off-lattice models.

#### $P(\sigma)$ -based elimination

$P(\sigma)$ -based elimination relies on the fact that bad sequences have high  $P(\sigma)$  [see Equation (10)]. The full design procedure consists in this case of a number of ordinary multisequence runs. After each of these runs,  $P(\sigma)$  is estimated for all the  $N_r$  remaining sequences, and those having

$$P(\sigma) > \Lambda/N_r \quad (11)$$

are removed. Typical values of the parameter  $\Lambda$  are 1–2.

*E(r, σ)-based elimination*

The procedure referred to as  $E(r, \sigma)$ -based removes sequences that do not have the target structure  $r_0$  as their unique ground state. For each conformation  $r \neq r_0$  visited in the simulation, it is checked, for each remaining sequence  $\sigma$ , whether

$$E(r, \sigma) \leq E(r_0, \sigma) \quad (12)$$

Those sequences for which Equation (12) is true are removed. With this type of elimination, it may happen that one removes the sequence that actually maximizes  $P(r_0|\sigma)$  at the design temperature — the best sequence at this temperature does not necessarily have  $r_0$  as its unique ground state (for an example, see Figure 2). This should not be viewed as a shortcoming of the method. If it happens, it rather means that the design temperature is too high.  $E(r, \sigma)$ -based elimination is free from statistical errors in the sense that a sequence that does have  $r_0$  as its unique ground state cannot be removed. Hence, in a very long simulation the surviving sequences are, by construction, precisely those that have  $r_0$  as their unique ground state.

**Restricted search by clamping**

For long chains it is not feasible to explore the entire sequence space. On the other hand, at least in a hydrophobic/hydrophilic model, there are typically several positions in the target structure where  $\sigma_i$  is effectively frozen (see e.g. [16,17]). As will be discussed below, it turns out that such positions can be easily detected by means of trial runs.

**Lattice-model results**

In this and the next sections we explore the multisequence approach on the HP model on the square lattice. In this context we also compare with and discuss other approaches;  $E(r_0, \sigma)$ -minimization and high- $T$  expansions.

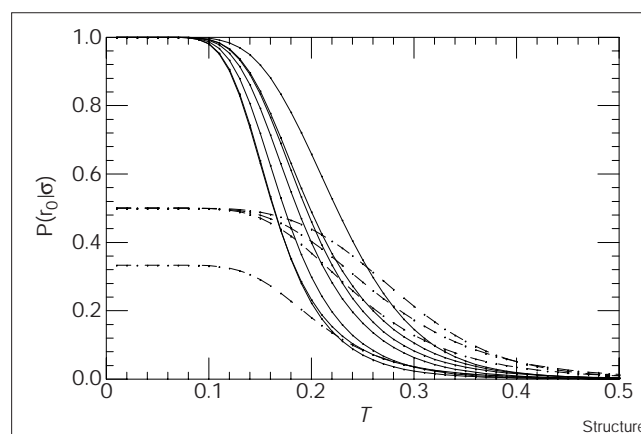
The HP model contains two monomer types, H (hydrophobic) and P (hydrophilic/polar), and is defined by the energy function [10]

$$E(r, \sigma) = - \sum_{i < j} \sigma_i \sigma_j \Delta(r_i - r_j) \quad (13)$$

where  $\Delta(r_i - r_j) = 1$  if monomers  $i$  and  $j$  are non-bonded nearest neighbors and 0 otherwise. For hydrophobic and polar monomers, one has  $\sigma_i = 1$  and 0, respectively.

Our explorations naturally divide into two categories;  $N = 16$  and 18, where finding suitable structures and verifying folding properties of the designed sequences is trivial, and  $N = 32$  and 50, where this is not the case.

For  $N \leq 18$  the HP model can be solved exactly by enumeration. For this reason, such systems have been extensively

**Figure 2**

$P(r_0|\sigma)$  versus  $T$  for the seven good sequences (solid lines) and for four of the crossing sequences (dashed lines) for the  $N = 18$  structure in [9].

used for gauging algorithm performances. In Table 1, properties for  $N = 16$  and 18 systems are listed [18,19]. A structure is designable if there exists a sequence for which it represents a unique ground state. The fraction of designable structures drops sharply with  $N$ . Furthermore, it depends strongly upon local interactions [19].

For a given target structure  $r_0$ , it is convenient to classify the sequences as 'good', 'medium' or 'bad'. Good sequences have  $r_0$  as their unique ground state, whereas medium sequences have  $g > 1$  degenerate ground states, one of them being  $r_0$ . Finally, bad sequences do not have  $r_0$  as minimum energy structure.

In our MC calculations, the elementary moves in  $r$  space are standard. Three types are used: one-bead, two-bead and pivot (see e.g. [20]). Throughout the paper, a MC sweep refers to a combination of  $N - 1$  one-bead steps,  $N - 2$  two-bead steps and one pivot step. The new feature is that the  $r$  moves are combined with stochastic moves in  $\sigma$ . Each sweep is followed by one  $\sigma$  update. The  $\sigma$  update is an ordinary Metropolis step [21].

 **$N = 16/18$** 

We have performed design calculations for a large number of different  $N = 16$  and 18 target structures. Our results show that the multisequence design method is able to reproduce the exact data very rapidly. Some examples illustrating this were reported in [9]. Our calculations for  $N = 16$  and 18 are carried out using  $E(r, \sigma)$ -based elimination. Those sequences that survive the elimination are compared by determining their relative weights  $P(\sigma)$ , see Equation (10). The stochastic  $\sigma$  moves are essential in the second part of these calculations, when estimating

Table 1

Sequence and structure statistics for the HP model for $N = 16$ and 18.		
	$N = 16$	$N = 18$
No. of sequences ( $2^N$ )	65,536	262,144
No. of sequences with unique ground state	1539	6349
No. of structures	802,075	5,808,335
No. of designable structures	456	1475

$P(\sigma)$ , but the first part, the elimination, could in principle be done without using these moves. In [9] it was shown, however, that it is advantageous to include the stochastic  $\sigma$  moves in the first part as well. The efficiency is higher and less  $T$ -dependent when these moves are included.

To make sure that the success reported in [9] was not accidental, we applied our method to all the 1475 designable  $N = 18$  structures. For each structure we performed five experiments, for different random number seeds; each started from all  $2^N$  possible sequences. Because the elimination is  $E(r, \sigma)$ -based, only the good sequences survive if the simulation is sufficiently long. The average number of MC sweeps needed to single out the good sequences was 123,000 (30 CPU seconds on DEC Alpha 200). A very few experiments required up to  $10^7$  MC sweeps, and all five experiments converged in less than 500,000 MC sweeps for 90% of the structures. This shows that the elimination procedure is both fast and robust.

#### Other methods

##### Minimizing $E(r_0, \sigma)$

Maximizing  $P(r_0|\sigma)$  [see Equation (1)] is equivalent to minimizing the quantity

$$\Delta F_0(\sigma) = -T \ln P(r_0|\sigma) = E(r_0, \sigma) - F(\sigma) \quad (14)$$

where  $F(\sigma)$  is the free energy of sequence  $\sigma$  at temperature  $T$ . In the energy-minimization method [2], one approximates  $\Delta F_0(\sigma)$  by replacing  $F(\sigma)$  with a constraint that conserves the net hydrophobicity to a preset value  $N_H$ ,

$$\sum_i \sigma_i = N_H \quad (15)$$

The reason for imposing this constraint is more fundamental than just guiding the sequence optimization to an appropriate net hydrophobicity. In the HP model, for example, one has a pure ‘ferromagnetic’ system in terms of  $\sigma_i$  for a fixed  $r_0$ . Hence, minimizing  $E(r_0, \sigma)$  with respect to  $\sigma$  would result in a homopolymer with all monomers being hydrophobic. With the constraint in Equation (15) present, this is avoided.

In [2] the relevant  $N_H$  is picked for the structure to be designed. However, this does not correspond to a ‘real-world’ situation, where  $N_H$  is not known beforehand. When comparing algorithm performances in [5,7] a default constraint,  $N_H = N/2$ , was therefore used. Below, we will in our comparisons scan through all  $N_H$  and minimize  $E(r_0, \sigma)$  separately for each  $N_H$ .

For  $N = 16$  and 18, all 456 respective 1475 different designable structures (see Table 1) are subject to design by minimizing  $E(r_0, \sigma)$  for all  $N_H$ . If the resulting minima are non-degenerate for fixed  $N_H$ , the sequences are kept as candidates for good sequences, otherwise they are discarded. A check of the results obtained this way against exact data shows that there is at least one good sequence among the candidates for 87/78% of the structures for  $N = 16$  and 18, respectively. In these cases we say that the method can design the structure successfully. Another measure of the success of the method is given by the probability that an arbitrary generated candidate is good. In total, we obtained 939/3546 candidates out of which 46/36% (435/1245 sequences) are good. Therefore, in order to get the relatively high success rates mentioned above, it is essential to be able to distinguish good candidates from bad ones. The cost of doing this for long chains is much larger than that of the energy minimization itself.

In Table 2 the performance of the  $E(r_0, \sigma)$ -minimization methods for  $N = 16$  and 18 is compared with other approaches with respect to design ability and CPU consumption. As can be seen, the multisequence method with its 100% performance is indeed very fast. Furthermore, the performance of the  $E(r_0, \sigma)$ -minimization variants deteriorates with size.

##### High- $T$ expansion – crossings

A more systematic approach, based on cumulant approximations of  $F(\sigma)$ , has been advocated by Deutsch and Kurosky [5], and a method along these lines has also been proposed by Morrissey and Shakhnovich [6]. However, these are high- $T$  approximations and they can fail at relevant design temperatures, as has been pointed out by Seno *et al.* [7].

The importance of the choice of the design temperature is easily studied for short HP chains, for which the  $T$  dependence of  $P(r_0|\sigma)$  can be computed exactly. At  $T = 0$  the relative population of  $r_0$ ,  $P(r_0|\sigma)$ , is equal to 1,  $1/g$ , and 0 for good, medium, and bad sequences, respectively. For good sequences, the temperature at which  $P(r_0|\sigma) = 1/2$  is often referred to as the folding temperature.

We calculated the  $T$  dependence of  $P(r_0|\sigma)$  for one  $N = 16$  structure from [7], which has 1 good and 1322 medium sequences, and one  $N = 18$  structure from [9] with 7 good and 2372 medium sequences. In the  $N = 18$  case, it turns

Table 2

Number of structures designed by the different approaches for  $N = 16$  and 18.

	$E(r_0, \sigma)$ -minimization				
	$N_H = N/2$	All $N_H$	High- $T$	NMC	MS
HP $N = 16$ (%)	25	87	70	100	100
HP $N = 18$ (%)	21	78	50	100	100
CPU sec/structure	$O(0.1)$	$O(1)$	$O(0.1)$	$O(10^3)$	$O(10)$

$E(r_0, \sigma)$ -minimization with fixed  $N_H = N/2$  and with scanning through all  $N_H$ , respectively, the nested MC approach of [7] (NMC), and the multisequence method (MS). Also shown is the computational demand for  $N = 18$  (DEC Alpha 200).

out that there are 667 medium sequences that have higher  $P(r_0|\sigma)$  than at least one of the good sequences at some  $T$ . We denote these as crossing sequences. Figure 2 shows the results for the 7 good sequences and 4 of the crossing sequences. In particular, one sees that in order for  $P(r_0|\sigma)$  optimization to actually lead to a good sequence, it is necessary to work at a design temperature not much higher than the highest folding temperature. At such low temperatures, it is clear that high- $T$  approximations are inappropriate. For the  $N = 16$  structure it was demonstrated in [7] that the method of [5] fails. Indeed, it turns out that this structure has 296 crossing sequences.

With these crossing phenomena, it is not surprising that the high- $T$  expansion frequently fails, as can be seen from the summary in Table 2 from which it is also clear that the performance deteriorates when increasing  $N$  from 16 to 18.

MC methods have the advantage that the design temperature can be taken low enough to avoid crossing problems, without introducing any systematic bias. Still, in practise, it is of course not possible to work at too-low design temperatures, because of long decorrelation times at low  $T$ . It is therefore important to note that the multisequence  $E(r, \sigma)$ -based elimination multisequence method can be carried out at any temperature without running the risk of eliminating any good sequences.

### $N = 32$

Having compared different methods for short chains, we now turn to longer chains focusing on multisequence design. For long chains it is not feasible to explore the entire sequence space. On the other hand, it is expected that, for a given target structure, there are several positions along the chain where most of the good sequences share the same  $\sigma_i$  value (see e.g. [16,17]); in other words, some positions are effectively frozen to H or P. A natural approach therefore is to restrict the search by identifying and subsequently clamping such  $\sigma_i$  to H or P. For this purpose it is convenient to use a set of short trial runs, as was shown in [9], using the target structure in Figure 3.

For this structure ten  $\sigma_i$  were clamped to H and ten to P. Sequence optimization is then performed with the remaining twelve  $\sigma_i$  left open. This clamping method can of course be generalized to a corresponding multi-step procedure for very long chains.

Taking the target structure in Figure 3 as an example, with the search restricted to  $2^{12}$  sequences as described above, we now discuss two other important issues. First, we compare the efficiency of  $E(r, \sigma)$ -based elimination to that of  $P(\sigma)$ -based elimination. In Figure 4a we show the number of remaining sequences,  $N_r$ , against MC time in three runs for each of the two methods ( $T = 1/3$ , 1 CPU hour or less per run).  $E(r, \sigma)$ -based elimination is very fast in the beginning, and a level is quickly reached at which it is easy to perform a final multisequence simulation for the remaining sequences. The curves level off at relatively high  $N_r$ , indicating that there are many good sequences for this structure (these runs were continued until all three contained the same 167 sequences). The three runs with  $P(\sigma)$ -based elimination, which were carried out using 50000 MC sweeps for each elimination step and  $\Lambda = 2$  [see Equation (11)], were continued until five sequences or fewer were left. The results were checked against those of the long multisequence simulations discussed below and were found to be quite stable in spite of the fact that the runs were short. In particular, the best sequence (sequence A of Table 3) was among the survivors in all three cases.

Next we take a look at the distribution  $P(\sigma)$ . The performance of the design procedure is crucially dependent on the shape of this distribution, especially when  $P(\sigma)$ -based elimination is used. One runs into problems if the distribution is dominated by a relatively small number of sequences with high  $P(\sigma)$ . It is therefore interesting to see how the shape of  $P(\sigma)$  evolves as the elimination process proceeds. Figure 4b shows the entropy of  $P(\sigma)$ ,

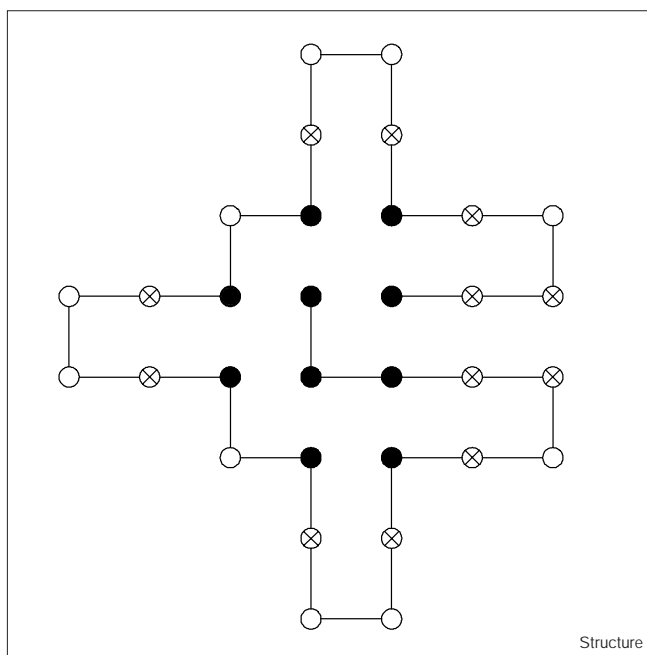
$$H = -\sum_{\sigma} P(\sigma) \log_2 P(\sigma) \quad (16)$$

in a run with  $P(\sigma)$ -based elimination. With  $N_r$  remaining sequences, the maximal value of  $H$  is  $\log_2 N_r$ , corresponding to a uniform distribution  $P(\sigma)$ . As can be seen from Figure 5a, after a few elimination steps,  $H$  is close to this limit. The desired behavior of the marginal distribution of  $r$ ,  $P(r)$ , is in a sense the opposite, as the weight of the target structure should become large. The evolution of  $P(r_0)$  in the same run is shown in Figure 4c.

### $N = 50$

A test of any design procedure consists of three steps. Firstly, finding a suitable target structure. Secondly, performing the actual design. Thirdly, verifying that the final

Figure 3



Target structure for  $N = 32$ . Ten  $\sigma_i$  were clamped to H (filled circles) and ten to P (open circles). Sequence optimization was performed with the remaining twelve  $\sigma_i$  (crosses) left open.

sequence is good. In this section we discuss the design of a  $N = 50$  structure. For this system size the first step is highly non-trivial. Also, the verification part is quite time-consuming. For these reasons we focus on one example and go through each of the steps in some detail.

#### Finding a suitable target structure

We begin with the problem of finding a suitable target structure. For a randomly chosen structure it is unlikely that there is any sequence that can design it; the fraction of designable structures is, for example, about 0.00025 for  $N = 18$  (see Table 2). Furthermore, this fraction decreases with system size. Rather than proceeding by trial and error, we therefore determined the target structure by employing a variant of our sequence-design algorithm. In this version no target structure is specified and Equation (9) is replaced by

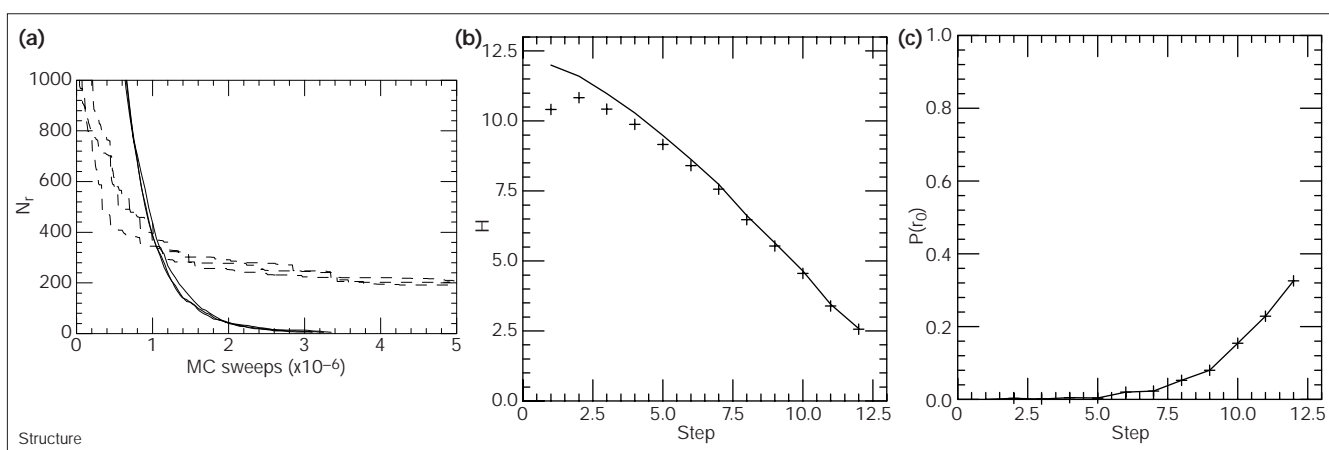
$$g(\sigma) = -E_{\min}(\sigma)/T \quad (17)$$

where  $E_{\min}(\sigma)$  ideally should be the minimum energy for the sequence  $\sigma$ . In our calculations, because the minimum energy is unknown, we set  $E_{\min}(\sigma)$  equal to the lowest energy encountered so far. Except for this change of the parameters  $g(\sigma)$ , we proceed exactly as before using  $P(\sigma)$ -based elimination. However, a sequence is never eliminated if its  $g(\sigma)$  was changed during the last multisequence run, that is if a new lowest energy was found.

With this algorithm, one may hope to identify and eliminate those sequences that are bad not only with respect to one particular structure but with respect to all possible structures. Clearly, this is a much more ambitious goal, and it should be stressed that a careful evaluation of the usefulness of this approach is beyond the scope of the present paper.

This calculation was started from a set of about 2200 sequences. These were obtained by first randomly generating a mother sequence, with probability 0.65 for H, and then

Figure 4



Results obtained for the  $N = 32$  target structure in Figure 3. (a) The number of remaining sequences,  $N_r$ , against MC time for three runs with  $P(\sigma)$ -based elimination (solid lines) and three with  $E(r, \sigma)$ -based elimination (dashed lines). The evolution of (b) the entropy of  $P(\sigma)$  and

(c) the marginal probability  $P(r_0)$  in a run with  $P(\sigma)$ -based elimination ( $T = 1/3$ ,  $\Lambda = 1$ ,  $10^7$  MC sweeps for each elimination step). The line in (b) shows  $\log_2 N_r$ .

Table 3

Three  $N = 32$  HP sequences.

Sequence A	HHPP	HHPP	PPHP	HPPP	PHPH	PPPP	HPPP	HHHH
Sequence B	HHHP	HHPP	PPHP	HHPP	PHPH	PPPP	HHPH	HHHH
Sequence C	HHPP	HHPP	PPHP	HPPP	PHPH	PPPP	HHPH	PHHH

randomly changing this at one to three positions. Thus, there is a high degree of similarity between the sequences, which ensures a reasonable acceptance rate for the sequence update. After 37 elimination steps ( $T = 1/2.8$ ,  $\Lambda = 1.5$ ,  $2 \times 10^5$  MC sweeps for each elimination step), three of the sequences were left. The best of these sequences and its minimum-energy structure can be found in Figure 5a. Note that this sequence does not minimize the energy for fixed  $N_H$ —the energy can be reduced by interchanging the monomers  $i = 19$  and  $43$  ( $i = 1$  corresponds to the lowest of the two endpoints in Figure 5a). In what follows, we take this structure as our target structure without using any information about the particular sequence shown.

#### Sequence design

We began the sequence design for this structure by performing ten short runs, each started from  $10^5$  random sequences. Based on these, 27  $\sigma_i$  were clamped to H and 12 to P, as illustrated in Figure 5b. It is interesting to compare these results to the original sequence in Figure 5a. As expected, there is a close similarity but there are also three positions along the chain at which  $\sigma_i$  is clamped to the opposite value compared to the original sequence ( $i = 2, 19$  and  $43$ ). Thus, the original sequence does not belong to the restricted sequence set that we study next.

Having restricted the search, we proceed in two steps. Firstly, we apply  $E(r, \sigma)$ -based elimination. As in the corresponding  $N = 32$  calculation, the number of remaining sequences rapidly reached a fairly stable and high level,

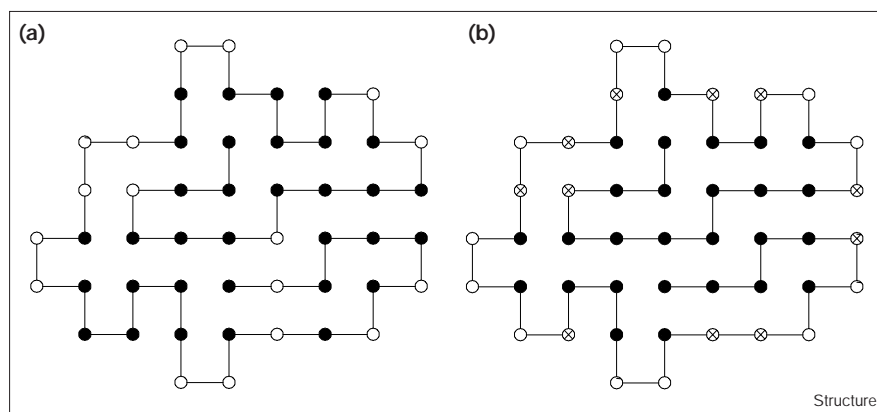
indicating that there are many sequences with the target structure as unique ground state. The number of sequences surviving this first step was 832. The second step is a simulation with  $P(\sigma)$ -based elimination ( $T = 1/2.8$ ,  $\Lambda = 1$ ,  $10^7$  MC sweeps for each elimination step). This step was repeated three times using different random number seeds, each time starting from the same 832 sequences. The stability of the results was not perfect, but the best sequence found was the same in all three runs. This sequence has four H and seven P at the positions left open after clamping. The four positions that were assigned an H are  $i = 10, 11, 18$  and  $28$ .

#### Verification

In order to check the designed sequence, we performed an independent simulated-tempering calculation. In this simulation ( $2 \times 10^9$  MC sweeps), the target structure was visited many times; we estimate the number of 'independent' visits to be about 30. By contrast, no other structure with the same or lower energy was encountered. We take this as strong evidence that the target structure indeed is a unique energy minimum for this sequence.

Similar simulations were also performed for two other  $N = 50$  sequences, S1 and S2. The sequence S1 is the one shown in Figure 5a, and S2 is the one obtained by assigning P to all open positions in Figure 5b. At first sight S1 may not seem to fit the target structure very well; as already noticed, this sequence does not minimize the energy of the target structure for fixed  $N_H$ . Nevertheless, our results

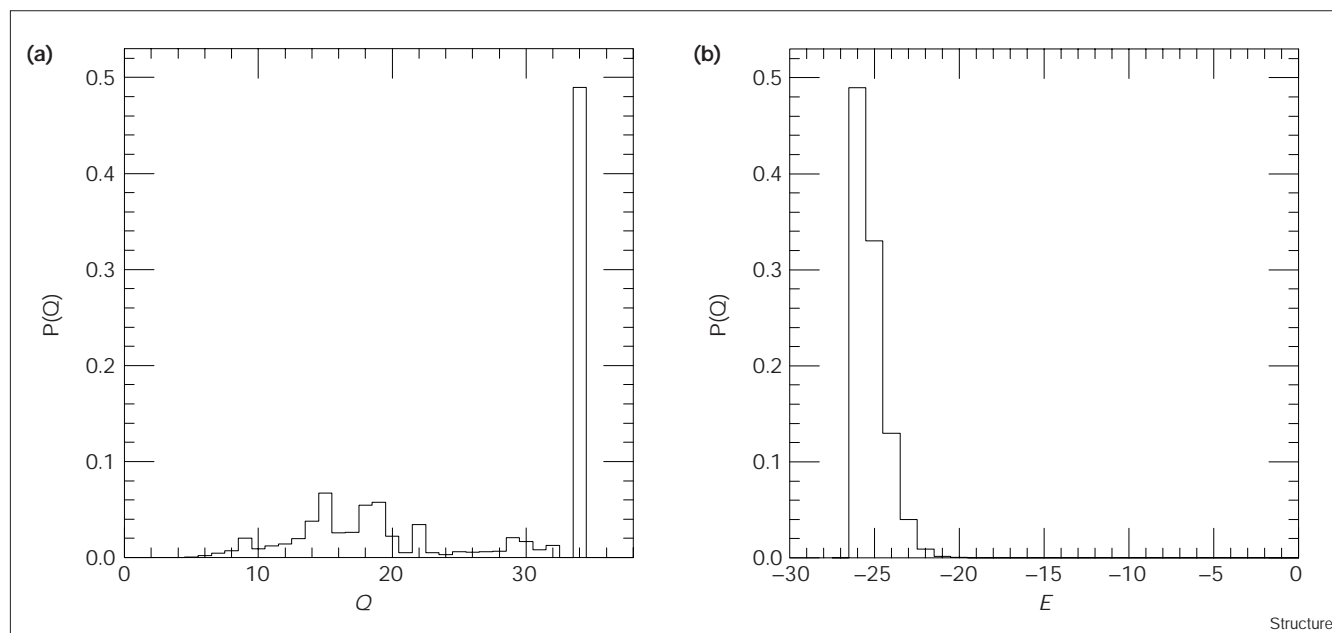
Figure 5



Target structure for  $N = 50$ . (a) The sequence obtained using the design algorithm without fixed target [see Equation (17); filled and open circles correspond to H and P, respectively]. (b) Results of the clamping procedure for our  $N = 50$  target structure. Symbols are the same as in Figure 3.



Figure 6



The probability distributions of (a) the similarity parameter  $Q$  and (b) the energy  $E$  for the  $N = 50$  sequence S2 at  $T = 0.227 \approx T_f$ .

suggest that both S1 and S2, like the designed sequence, have the target structure as unique ground state. However, the dominance of this structure sets in at a lower temperature for S1 and S2 than for the designed sequence; rough estimates of the folding temperatures are 0.27 for the designed sequence and 0.23 for S1 and S2.

Unfortunately, it was not feasible to evaluate alternative methods for this system size, because the verification part is too time consuming. Let us note, however, that our designed sequence uniquely minimizes the energy of the target structure for fixed  $N_H = 31$ . Sequence S1, on the other hand, appears to be good too, even though it does not minimize the target energy for any  $N_H$ .

#### The folding transition for $N = 50$

The simulated-tempering runs for the three  $N = 50$  sequences provide thermodynamic data over a wide range of temperatures. In particular, they offer an accurate picture of the behavior at the folding transition. Shown in Figure 6 are the probability distributions of the similarity parameter  $Q$  (number of contacts that a given conformation shares with the native state) and the energy  $E$ , close to the folding temperature  $T_f$  for sequence S2. The corresponding results for the other two sequences are qualitatively similar.

From Figure 6a it can be seen that the distribution  $P(Q)$  has an essentially bimodal shape. The peak at  $Q = Q_{\max} = 34$  corresponds to the native state and contains, by definition, around 50% of the distribution. The non-native peak, at

$Q = Q_{\max} \approx 0.4 - 0.6$ , is well separated from the native one, showing that the transition is cooperative in the sense that the system is either in the native state or in states that are structurally very different. It must be stressed, however, that it is not a two-state transition — the non-native part does not correspond to one ensemble of unfolded structures, but rather to a number of distinct folded low-energy states. The ruggedness of the non-native peak of  $P(Q)$  is an indication of this and it becomes evident from the energy distribution of Figure 6b, which shows no trace of bimodality. The fact that it is not a two-state transition is in line with general arguments for 2D models [22,23].

#### The multisequence method

The multisequence method, which is a key element of our design algorithm, was originally applied to a simple off-lattice model [8] in the context of folding studies. Using parameters  $g(\sigma)$  that had been adjusted so as to have an approximately uniform distribution in  $\sigma$ , it was found to be much more efficient than a standard MC. In this paper we have instead chosen  $g(\sigma)$  according to Equation (9). This simple choice is not possible for a random set of sequences. The efficiency can, however, be quite good after removal of bad sequences. To illustrate this, we take a set of 180 surviving  $N = 32$  sequences, from one of the three runs with  $E(r, \sigma)$ -based elimination in Figure 4a.

For these sequences we carried out multisequence simulations at three different temperatures,  $T = 1/2.8, 1/3.1$  and  $1/3.4$ . The results of these simulations are compared to

those of single-sequence simulations with identical  $r$  updates for the three different sequences shown in Table 3. Sequence A is the best sequence found among the 180 sequences. As can be seen from Table 4, it has a folding temperature close to  $T = 1/3.1$ . Sequences B and C were deliberately chosen to represent different types of behavior, and they have lower folding temperatures. It is interesting to note how differently sequences A and C behave (see Table 4), in spite of the fact that they differ only by an interchange of two adjacent monomers.

As the number of sweeps is the same ( $10^9$ ), and because the cost of the additional sequence moves in the multisequence runs is negligible, we can directly compare the statistical errors from these runs. In Table 4, the averages and statistical errors for the quantity  $P(r_0|\sigma)$  are shown. The errors quoted are  $1\sigma$  errors, obtained by a jackknife procedure.

From Table 4 it can be seen that the two methods give similar statistical errors at the highest  $T$  studied, which lies above the folding temperature for all three sequences. It should be stressed that equal errors implies that the multisequence method is faster by a factor of 180, as a single run covers all sequences with this method. Although there is a dependence upon sequence, there is furthermore a clear tendency that the errors from the multisequence runs get smaller than those from the single-sequence runs at lower  $T$ . The difference is largest for sequence B and the lowest temperature. In this case the errors differ by a factor of 3.5, which corresponds to an extra factor of 10 in computer time, in addition to the trivial factor of 180.

This simple choice of  $g(\sigma)$  [Equation (9)] has been used with success in all our calculations. Nevertheless, let us finally note that multisequence design can also be applied using other  $g(\sigma)$  values. In particular, it is easy to modify Equation (10) for general  $g(\sigma)$ .

#### Off-lattice model results

Lattice models offer computational and pedagogical advantages, but the results obtained on the lattice must

be interpreted with care; for example, it has been shown that the number of designable structures drastically depends on the lattice type in the HP model [19]. In this section we therefore show that our design procedure can be applied essentially unchanged to a 3D minimalist off-lattice model [11]. Although similar models have been studied before, see for example [14,24–26], it is the first time, as far as we know, that sequence design is performed in an off-lattice model based on sampling of the full conformation space.

One problem encountered in going to off-lattice models is in the very formulation of the stability criterion. Clearly, it is the probability of being in the vicinity of the target structure  $r_0$  that we are interested in, rather than the probability of being precisely in  $r_0$ . Although this point can be relevant for lattice models too, it is of more obvious importance in the off-lattice case. Throughout this paper we stick to the probability  $P(r_0|\sigma)$  corresponding to a single target structure  $r_0$ , using target structures that are obtained by energy minimization. In the general case, it might be necessary to consider instead the off-lattice analogue of the left-hand side of Equation (5).

Another problem is the elimination criterion for bad sequences. A straightforward implementation of  $E(r_0, \sigma)$ -based elimination requires the introduction of a cut-off in structural similarity to  $r_0$ , below which elimination should not take place. However, with such a cut-off the method is too slow, as in order to have a reasonable elimination rate, it appears necessary to employ some sort of quenching procedure, which tends to be very time-consuming. By contrast, we found  $P(\sigma)$ -based elimination to be useful for off-lattice chains too, without any modifications or additional parameters. For the off-lattice model, in contrast to the HP model, one does not have access to a set of small  $N$  exact enumerations results. Hence, for all sizes we need to go through the three steps needed for  $N > 18$  HP chains: find suitable structures, perform design and verify that the designed sequence is stable in the desired structure.

Table 4

Comparison of results for  $P(r_0|\sigma)$  obtained by two different methods.

		$1/T = 2.8$	$1/T = 3.1$	$1/T = 3.4$
Sequence A	Standard MC	$0.227 \pm 0.005$	$0.532 \pm 0.010$	$0.752 \pm 0.015$
	Multisequence	$0.234 \pm 0.006$	$0.520 \pm 0.010$	$0.732 \pm 0.008$
Sequence B	Standard MC	$0.0389 \pm 0.0024$	$0.086 \pm 0.007$	$0.166 \pm 0.021$
	Multisequence	$0.0383 \pm 0.0013$	$0.095 \pm 0.003$	$0.166 \pm 0.006$
Sequence C	Standard MC	$0.00251 \pm 0.00012$	$0.0066 \pm 0.0003$	$0.0133 \pm 0.0008$
	Multisequence	$0.00250 \pm 0.00009$	$0.0066 \pm 0.0003$	$0.0123 \pm 0.0005$

The multisequence algorithm and a standard fixed-sequence MC. Results are shown for the three sequences in Table 3 for three different temperatures.

### The model

Like the HP model, the 3D off-lattice model [11] contains two kinds of residues, hydrophobic ( $\sigma_i = 1$ ) and hydrophilic ( $\sigma_i = 0$ ). Adjacent residues are linked by rigid bonds of unit length,  $\hat{b}_i$ , to form linear chains. The energy function is given by

$$E(\hat{b};\sigma) = -\kappa_1 \sum_{i=1}^{N-2} \hat{b}_i \cdot \hat{b}_{i+1} - \kappa_2 \sum_{i=1}^{N-3} \hat{b}_i \cdot \hat{b}_{i+2} + 4 \sum_{i=1}^{N-2} \sum_{j=i+2}^{N-2} \epsilon(\sigma_i, \sigma_j) \left( \frac{1}{r_{ij}^{12}} - \frac{1}{r_{ij}^6} \right) \quad (18)$$

where  $r_{ij}$  denotes the distance between residues  $i$  and  $j$ . The first two sequence-independent terms define the local interactions, which turn out to be crucial for native structure formation [11]. The parameters are chosen as  $\kappa_1 = -1$  and  $\kappa_2 = 0.5$  in order to obtain thermodynamically stable structures, and to have local angle distributions and bond–bond correlations that qualitatively resemble those of functional proteins. The third term represents the sequence-dependent global interactions modeled by a Lennard–Jones potential. The depth of its minimum,  $\epsilon(\sigma_i, \sigma_j)$ , is chosen to favor the formation of a core of hydrophobic residues by setting  $\epsilon(0, 0) = 1$ ,  $\epsilon(1, 1) = \epsilon(0, 1) = \epsilon(1, 0) = 1/2$ .

To monitor structural stability we use the mean-square distance  $\delta_{ab}^2$  between two arbitrary configurations  $a$  and  $b$ . An informative measure of stability is given in terms of the probability distribution  $P(\delta^2)$  of  $\delta_{ab}^2$ , and the corresponding mean,  $\langle \delta^2 \rangle$ . The latter is small if the structural fluctuations are small, but this tells us nothing about the actual structure. In addition, we therefore measure the similarity to the desired structure  $r_0$ . For this purpose we average  $\delta_{ab}^2$  over configuration  $a$ , keeping configuration  $b$  fixed and equal to  $r_0$ . This average will be denoted by  $\langle \delta_0^2 \rangle$ .

When investigating thermodynamic properties of this model, one finds a strong dependence upon the local interactions. This impact of local interactions is not a peculiar property of off-lattice models. Indeed, similar findings have been reported for the HP lattice model [19].

### Design results – finding suitable structures

We have determined the global energy minima, or native structures, for a number of  $N = 16$  sequences, and six of these structures are used as target structures in our design calculations. In addition, we consider six  $N = 20$  target structures, which are native states of sequences studied in [11]. We restrict ourselves to these twelve examples because the verification of the design results, the computation of  $\langle \delta_0^2 \rangle$ , is time-consuming. This selection of structures studied represents no bias with respect to the performance of the design algorithm. As can be seen from Table 5, some of the original sequences represent good folders (small  $\langle \delta^2 \rangle$ )

whereas others do not (large  $\langle \delta^2 \rangle$ ). An example of a  $N = 20$  target structure can be found in [11].

### Design results – designing the sequences

As discussed above, in our off-lattice calculations we use  $P(\sigma)$ -based elimination, which, unlike  $E(r, \sigma)$ -based elimination, can be used as it stands. All our design calculations are carried out at the temperature  $T = 0.3$ , whereas the highest folding temperatures measured in [11] are close to 0.2. This somewhat high design temperature was chosen in order to speed up the calculations. It is still low enough for design of stable sequences, as will become clear from the verification below. These verification calculations are performed at  $T = 0.15$ , using simulated tempering.

Our  $P(\sigma)$ -based design calculations start out from the set of all  $2^N$  possible sequences. Each iterative step amounts to a relatively short multisequence simulation consisting of 500,000 MC cycles for the  $N_r$  remaining sequences, followed by removal of those sequences for which the estimated  $P(\sigma)$  fulfills Equation (11) with  $\Lambda = 1.5$ . This is continued until a single sequence remains, which typically requires around 150 steps. The final sequence we take as the MS-designed sequence. Each MC cycle consists of one attempt to update the conformation and one for the sequence. The conformation update is either a rotation of a single bond  $\hat{b}_i$  or a pivot move. The time consumption for the studied  $N = 16$  and 20 chains ranges from three to six CPU hours.

In our multisequence and simulated-tempering simulations, each MC sweep in conformation space is followed by one attempt to update the sequence or temperature. The sequence and temperature updates are both ordinary Metropolis steps [21]. The CPU cost of these updates is negligible compared to that of the conformation update.

The designed sequences are shown in Table 5 for  $N = 16$  and 20. Also shown are the results of ‘naive’ energy minimization [2]. Ideally, one should use this method by scanning through all possible  $N_H$  [Equation (15)], which was carried out for  $N \leq 18$  HP chains in Section 3.2. However, given that the verification is quite tedious, we have chosen to use a single  $N_H$  only, corresponding to the original sequence. In other words, the  $E(r_0, \sigma)$ -minimization method is given a slight advantage in comparison to what would have been the case for a real-world application.

### Design results – verification

To assess the quality of the designed sequences, we measured the mean-square distances to their respective target structures,  $\langle \delta_0^2 \rangle$ , using simulated tempering. In Table 5 we give both  $\langle \delta_0^2 \rangle$  and  $\langle \delta^2 \rangle$  at  $T = 0.15$  for each of the sequences. From these tables a few features emerge. For target structures where the original sequence is good (small  $\langle \delta_0^2 \rangle$ ), the multisequence approach either returns the original

Table 5

Design results for six  $N = 16$  and six  $N = 20$  off-lattice target structures.

	Method	$\sigma$	$\langle \delta^2 \rangle$ at $T=0.15$	$\langle \delta_0^2 \rangle$ at $T=0.15$
<b><math>N = 16</math></b>				
16-1	target	1111100101101111	$0.01 \pm 0.0002$	$0.01 \pm 0.002$
	MS	1111100101111111	$0.01 \pm 0.0002$	$0.01 \pm 0.002$
	$E(r_0, \sigma)$	1111100101011111	$0.02 \pm 0.003$	$0.01 \pm 0.007$
16-2	target	1011001110011110	$0.07 \pm 0.003$	$0.04 \pm 0.004$
	MS	1011001110011110	$0.03 \pm 0.004$	$0.02 \pm 0.007$
	$E(r_0, \sigma)$	1111001010101110	$0.38 \pm 0.03$	$0.52 \pm 0.02$
16-3	target	1010101001101111	$0.24 \pm 0.05$	$0.13 \pm 0.02$
	MS	1111111101001111	$0.01 \pm 0.001$	$0.01 \pm 0.006$
	$E(r_0, \sigma)$	1010101101001111	$0.08 \pm 0.02$	$0.04 \pm 0.02$
16-4	target	1101101000010011	$0.38 \pm 0.02$	$0.25 \pm 0.02$
	MS	1111101111010011	$0.12 \pm 0.01$	$0.36 \pm 0.01$
	$E(r_0, \sigma)$	1010101000010111	$0.28 \pm 0.01$	$0.24 \pm 0.02$
16-5	target	1001110011111111	$0.47 \pm 0.02$	$0.33 \pm 0.02$
	MS	1001110010111111	$0.12 \pm 0.002$	$0.10 \pm 0.01$
	$E(r_0, \sigma)$	1011110010111111	$0.11 \pm 0.004$	$0.11 \pm 0.01$
16-6	target	111001000000110	$0.64 \pm 0.007$	$0.57 \pm 0.02$
	MS	1101111110101111	$0.30 \pm 0.02$	$0.34 \pm 0.02$
	$E(r_0, \sigma)$	0101010000101010	$0.28 \pm 0.02$	$0.42 \pm 0.01$
<b><math>N = 20</math></b>				
20-1	target	11110011110110111001	$0.08 \pm 0.01$	$0.04 \pm 0.01$
	MS	11110011110010111001	$0.02 \pm 0.001$	$0.01 \pm 0.002$
	$E(r_0, \sigma)$	11110011111110101001	$0.27 \pm 0.04$	$0.29 \pm 0.01$
20-2	target	11110110101100111011	$0.27 \pm 0.05$	$0.15 \pm 0.01$
	MS	11110100100100111111	$0.02 \pm 0.004$	$0.01 \pm 0.003$
	$E(r_0, \sigma)$	11110010101010111111	$0.24 \pm 0.05$	$0.93 \pm 0.01$
20-3	target	11100100101001010101	$0.30 \pm 0.04$	$0.38 \pm 0.01$
	MS	11111001010010101111	$0.10 \pm 0.02$	$0.12 \pm 0.01$
	$E(r_0, \sigma)$	10101000101001010111	$0.59 \pm 0.02$	$0.53 \pm 0.01$
20-4	target	01101111010110111110	$0.24 \pm 0.02$	$0.34 \pm 0.01$
	MS	01101010010111111110	$0.05 \pm 0.01$	$0.03 \pm 0.01$
	$E(r_0, \sigma)$	01101011010111111110	$0.10 \pm 0.01$	$0.05 \pm 0.01$
20-5	target	01111110111101101100	$0.46 \pm 0.04$	$0.29 \pm 0.01$
	MS	1111110100101111101	$0.46 \pm 0.04$	$0.43 \pm 0.01$
	$E(r_0, \sigma)$	0111110100101111101	$0.65 \pm 0.09$	$0.46 \pm 0.01$
20-6	target	01100111000101011010	$0.73 \pm 0.01$	$0.75 \pm 0.01$
	MS	11100111001101011111	$0.64 \pm 0.02$	$0.73 \pm 0.01$
	$E(r_0, \sigma)$	01111010100101001010	$0.52 \pm 0.08$	$0.91 \pm 0.01$

For each structure three sequences are listed together with the corresponding  $\langle \delta^2 \rangle$  and  $\langle \delta_0^2 \rangle$ : the sequence used to generate the target structure ('target'), and the sequences obtained by multisequence design (MS) and  $E(r_0, \sigma)$ -minimization, respectively.

sequence or finds an even better sequence. For target structures where the original sequence is bad (high  $\langle \delta_0^2 \rangle$ ), the multisequence approach often finds sequences with significantly lower  $\langle \delta_0^2 \rangle$ . With only one exception, structure 16-4, the results are better or much better for multisequence design than for the energy-minimization method. For structure 16-4, the  $\langle \delta_0^2 \rangle$  values are relatively high for both methods, as well as for the original sequence.

It should be stressed that in those instances where the multisequence approach fails to find a good sequence, the original sequence is bad too. Hence, it is likely that these target structures do not represent designable structures.

Although this very simple implementation of multisequence design has been tested with success, it should be kept in mind that there are a number of possible improvements. As already mentioned, it would, for example in off-lattice problems, be more natural to maximize the fuzzy version of the conditional probability in Equation (4), rather than the one referring to a single structure  $r_0$  used here.

## Discussion

A novel MC scheme for sequence optimization in coarse-grained protein models has been presented and tested on hydrophobic/polar models. With simultaneous moves in both sequence and conformation space according to a

judiciously chosen joint distribution, an efficient way of maximizing the corresponding conditional probabilities emerges, in which two different prescriptions are given for removing sequences not suitable for the target structures. One is a simple energy comparison that can be applied to lattice models, whereas the other one is based upon the marginal distribution  $P(\sigma)$  and can be applied to both lattice and off-lattice models.

The potential memory problem of keeping track of removal of most of the  $2^N$  sequences for large  $N$  is dealt with by an iterative method, capitalizing on the fact that the assignment of certain positions in the chain tend to get frozen to hydrophobic or polar residues. Furthermore, a modified algorithm was tentatively explored that addresses the problem of finding designable structures. This is highly relevant, given that structures differ widely in designability [17,27].

Our design method is evaluated on a number of 2D lattice ( $N = 16, 18, 32$  and  $50$ ) and 3D off-lattice ( $N = 16$  and  $20$ ) structures with the following results. For  $N = 16$  and  $18$  lattice chains, where the results can be gauged against exact enumeration, the results come out extremely well both with respect to performance and efficiency. In this context we also compare with and discuss other non-exact approaches —  $E(r_0, \sigma)$ -minimization and high- $T$  expansion. With respect to the former, we give, in contrast to other comparisons in the literature, the approach a fair chance by scanning over all possible net hydrophobicities. For  $N > 18$  lattice chains, finding suitable design structures and verifying good folding properties of the designed chains is not trivial. For  $N = 32$  a suitable structure was designed by hand, whereas for  $N = 50$  a more systematic procedure was employed where a variant of the multisequence approach was used to find a designable structure. For both  $N = 32$  and  $N = 50$  structures, the results from the design procedure were verified to be correct. For  $N = 16$  and  $N = 20$  off-lattice chains, a set of structures representing both good and bad folders were used to test the design method. For good folding sequences, the design procedure either identifies the original sequence or finds a sequence with improved folding properties. In the case of bad folding sequences, the design procedure typically finds a sequence with improved folding properties.

We also separately evaluate the efficiency of the multisequence approach in comparison to standard MC for ordinary thermodynamic folding simulations. Such a test was carried out in [8] using carefully tuned parameters  $g(\sigma)$ . The results presented here show that it can be less expensive to fold 100–1000 chains simultaneously than a single one, even with a simple choice of  $g(\sigma)$  [Equation (9)].

The size of the sequence-optimization problem increases rapidly with an increase in the number of different

amino-acids used, and our approach is, as it stands, not practical for models with twenty amino acids. What might be feasible in this case is an approach along the lines of [28], where it was shown that an accurate description of the widely used Miyazawa–Jernigan  $20 \times 20$  interaction matrix [29] can be obtained in terms of its first two principal components.

## Biological implications

**Sequence design, the inverse of protein folding, is of utmost relevance for, for example, drug design. The study of the statistical mechanics of protein folding is hampered by well-known computational difficulties. In sequence design, the major difficulty is to ensure that the designed sequence has the target structure as its global energy minimum. It is the ambitious goal of the multisequence design method to achieve that by a simultaneous search of conformation and sequence spaces. As it stands, the method is applicable to a fairly wide range of hydrophobic/polar models.**

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