# Coulombic systems in mean-field and beyond

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- Phenomenological derivation of PB
- Introduction to Statistical Field-Theory for Coulombic systems
- Steric effects
- The dipolar solvent
- Short range interactions
- Hydration of biopolymers
- SAXS profiles
- Fluctuations: Sampling the partition function

### Coulombic systems and biology

- Biopolymers are charged (DNA, RNA, proteins)
- Water is the solvent (dipolar)
- Salts and small ions in solution, in channels
- Membranes may be charged

Coulomb interaction drives shape, function, interaction, organization, etc. of living matter

Important to understand properties of systems with Coulombic interactions: electrolytes, polyelectrolytes, colloids, aggregation, amyloids, etc...

- MD simulations require hundred of thousands of water molecules, ions, etc...
- relaxation time of small ions and molecules
   < relaxation times of biopolymers</li>
- can one simplify the picture by avoiding simulation of small ions and molecules?

Consider a system of charges in a solution with dielectric constant  $\varepsilon$  $N_i$  molecules of charge  $q_i e$  Fixed charges  $\rho_f(\vec{r})$ Poisson equation:  $-\nabla^2 \varphi(\vec{r}) = \frac{\rho_c(\vec{r})}{\varepsilon_c}$ dielectric where  $\varphi(\vec{r})$  is the electrostatic potential constant and  $\rho_c(\vec{r})$  is the charge density At thermodynamical equilibrium, the charge density is given by the sum of the fixed charges and a Boltzmann distribution  $\rho_c(\vec{r}) = \rho_f(\vec{r}) + \sum_i N_i q_i e \; \frac{e^{-\beta q_i e \varphi(\vec{r})}}{Z_i}$ fixed charges



## Poisson-Boltzmann

- Very non-linear partial differential equation (PDE)
- Very few cases are analytically solvable
  - a charged plane with counterions (double layer problem: Gouy-Chapmann) or salt
  - a charged cylinder with counterions (Manning condensation)
  - a charged cylinder with salt (implicit very complicated solution)
- Usually must resort to numerical solution

#### What is absent from PB

- Steric effects: ions are supposed to be pointlike
- Water has no structure. It is a continuous medium. Necessary to treat is as dipoles
- Non Electrostatic interactions of water molecules.
- PB is mean-field: may need to include fluctuations.
  - no overcharging, no same charge attraction

Natural framework to generalize Poisson-Boltzmann: Statistical Field Theory of Coulombic systems.

# Why Field-Theory?

- Exact Statistical Mechanics formulation of Coulombic liquids
- Derivation of Mean-Field theories

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- Calculation of fluctuations to all orders
- Non-perturbative approaches, Monte Carlo,

Statistical Physics of charges and dipoles

$$Z_N = \frac{\lambda^{3N}}{N!} \int \prod_{i=1}^N d^3 r_i \exp\left(-\frac{\beta q^2 e^2}{2} \sum_{i \neq j} v_c(\mathbf{r_i} - \mathbf{r_j}) - \beta q e \sum_{i=1}^N \int d^3 r \ v_c(\mathbf{r_i} - \mathbf{r}) \rho_f(\mathbf{r})\right)$$

where

$$v_c(\mathbf{r}) = \frac{1}{4\pi\varepsilon_0 r}$$

Charge density

$$\rho_{c}(\mathbf{r}) = qe \sum_{i=1}^{N} \delta(\mathbf{r} - \mathbf{r}_{i}) + \rho_{f}(\mathbf{r})$$

# Field Theory for Electrolytes

$$Z = \frac{1}{N!} \int dr_1 \dots dr_N \exp\left(-\frac{\beta}{2} \int dr dr' \rho_c(r) v_c(r-r') \rho_c(r')\right)$$
$$v_c(r) = \frac{1}{4\pi\epsilon_0 r} \qquad \Delta v_c(r) = -\frac{\delta(r)}{\epsilon_0}$$

$$\rho_c(r) = \sum_{i=1}^N q_i \delta(r - r_i) + \rho_f(r)$$

#### Stratanovich-Hubbard = Gaussian identity

$$\exp\left(-\frac{\beta}{2}\int\rho(r)v(r-r')\rho(r')\right) = \int \mathcal{D}\phi(r)\exp\left(-\frac{\beta}{2}\int dr dr'\phi(r)v^{-1}(r-r')\phi(r') + i\beta\int dr\rho(r)\phi(r)\right)$$

Poisson equation for a unit point-like charge:

# Exact Field-Theoretical representation

$$Z = \int \mathcal{D}\varphi(r) e^{-\frac{\beta\varepsilon_0}{2} \int dr (\nabla\varphi)^2 - i\beta \int dr \rho_c(r)\varphi(r)}$$

Replace  $\rho_c(r)$  by its expression, then can do integrals on  $\{r_i\}$ 

$$Z = \int \mathcal{D}\varphi(r) e^{-\frac{\beta\varepsilon_0}{2} \int dr (\nabla\varphi)^2 + \sum_i \lambda_i \int dr e^{-i\beta q_i e\varphi(r)} + i \int dr\varphi(r)\rho_f(r)}$$

# **Poisson-Boltzmann** theory

Do Saddle-Point Method on functional integral= **Poisson-Boltzmann equation** 

Possibility to compute fluctuations systematically to all orders: the loop-expansion

 $\Xi = \left(\frac{2\beta}{\varepsilon_0}\right)^{3/2} q^3 e^3 c^{1/2} \qquad \begin{array}{l} \text{Dimensionless} \\ \text{coupling constant} \end{array}$ 

plays the role of  $\hbar$ 

# Poisson-Boltzmann with hard-cores



$$Z = \int \mathcal{D}\varphi \exp\left(-\frac{\beta\varepsilon}{2} \int d^3r \left(\nabla\varphi\right)^2 + \frac{1}{a^3} \int d^3r \log\left(1 + e^{\beta\mu_+ - iz\beta e\varphi(\mathbf{r})} + e^{\beta\mu_- + iz\beta e\varphi(\mathbf{r})}\right)\right)$$



# Poisson-Boltzmann with dipoles

Represent water as permanent point-dipoles  $(\vec{p}_i, \vec{r}_i)$ 

$$\rho(\mathbf{r}) = -\sum_{i=1}^{N_d} \mathbf{p}_i \cdot \nabla \delta(\mathbf{r} - \mathbf{r}_i) + \sum_{j=1}^{I} \sum_{i=1}^{N_j} q_j e \delta(\mathbf{r} - \mathbf{R}_i^{(j)}) + \rho_f(\mathbf{r})$$

$$Z = \int \mathcal{D}\phi(\mathbf{r}) \exp\left(-\frac{\beta\epsilon}{2} \int d^{3}\mathbf{r} \ [\nabla\phi(\mathbf{r})]^{2} + \lambda_{d} \int d^{3}\mathbf{r} \ d^{3}\mathbf{p} \ e^{-i\beta\mathbf{p}\cdot\nabla\phi} + \sum_{i=1}^{I} \lambda_{i} \int d^{3}\mathbf{r} \ e^{-i\beta q_{i}e\phi} - i\beta \int d^{3}\mathbf{r} \ \phi(\mathbf{r})\rho_{f}(\mathbf{r})\right) \int d^{3}r \frac{\sin(\beta p_{0}|\nabla\phi(r)|)}{\beta p_{0}|\nabla\phi(r)|)}$$

#### Water + finite size ions

$$\begin{split} \beta \mathcal{F} &= -\frac{\beta}{2} \int d\vec{r} \, \epsilon_0 |\vec{\nabla} \Phi(\vec{r})|^2 + \beta \int d\vec{r} \, \rho_{\rm f}(\vec{r}) \Phi(\vec{r}) \\ &- \frac{1}{a^3} \int_{\rm Solvent} d\vec{r} \ln \left( 1 + 2\lambda_{\rm ion} {\rm cosh}(\beta e z \Phi(\vec{r})) \right) \\ &+ \lambda_{\rm dip} \frac{\sinh(\beta p_{\rm o} |\vec{\nabla} \Phi(\vec{r})|)}{\beta p_{\rm o} |\vec{\nabla} \Phi(\vec{r})|} \end{split}, \end{split}$$

$$-\epsilon \nabla^2 \Psi = \sum_i \lambda_i q_i e \, e^{-\beta q_i e \Psi} + \rho_f(\mathbf{r}) + \lambda_d p_0 \nabla \cdot \left[ (\nabla \Psi / |\nabla \Psi|) \mathcal{G} \left( \beta p_0 |\nabla \Psi| \right) \right]$$

$$\mathcal{G}(u) = \cosh u/u - \sinh u/u^2$$



- With point-like dipolar water, no cationanion asymmetry
- By taking finite-size dipoles for water, one gets a theory similar to non-local electrostatics (but positive susceptibilities)
- Possibility to generalize to non-permanent dipoles

## PB with dipoles and Yukawa

$$Z = \frac{1}{N!} \int dr_1 \dots dr_N \exp\left(-\frac{\beta}{2} \int dr dr' \rho_c(r) v_c(r-r') \rho_c(r')\right)$$
$$\times \exp\left(-\frac{\beta}{2} \int dr dr' \rho(r) V_Y(r-r') \rho(r')\right)$$

water = dipoles hard-cores = lattice gas water-water interaction:Yukawa

$$V_Y(r) = -v_0 (e^{-r/b}/r)$$
  
$$V_Y^{-1}(r-r') = -\frac{1}{v_0} \left(-\nabla^2 + \frac{1}{b^2}\right) \delta(r-r')$$

$$\rho_c(r) = \sum_{i=1}^{N} q_i \delta(r - r_i)$$

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$$\rho(r) = \sum_{i} \delta(r - r_i)$$

## PB with dipoles and Yukawa

$$\begin{split} \beta \mathcal{F} &= -\frac{\beta}{2} \int d\vec{r} \epsilon_0 |\vec{\nabla} \Phi(\vec{r})|^2 \\ &+ \frac{\beta}{2\nu_0} \int d\vec{r} \Big( |\vec{\nabla} \Psi(\vec{r})|^2 + \frac{\Psi(\vec{r})^2}{b^2} \Big) \\ &+ \beta \int d\vec{r} \rho_f(\vec{r}) \Phi(\vec{r}) - \frac{1}{a^3} \int d\vec{r} \ln(\mathcal{Z}_l(\vec{r})). \end{split}$$

$$Z_l(\vec{r}) = 1 + \lambda_{dip} e^{-\beta \Psi(\vec{r})} \sinh c(u)$$

 $u = \beta p_0 |\nabla \Phi|$ 

$$\begin{cases} \vec{\nabla} \Big( \epsilon_0 \vec{\nabla} \Phi(\vec{r}) + \gamma(\vec{r}) \beta p_0^2 \frac{\lambda_{dip} e^{-\beta \Psi(\vec{r})} F_1(u)}{a^3 Z_l(\vec{r})} \vec{\nabla} \Phi(\vec{r}) \Big) = -\rho_f(\vec{r}) \\ \frac{1}{v_0} \Big( \Delta \Psi - \frac{\Psi(\vec{r})}{b^2} \Big) = \gamma(\vec{r}) \frac{1}{a^3} \frac{\lambda_{dip} e^{-\beta \Psi(\vec{r})} \sinh c(u)}{Z_l(\vec{r})}. \end{cases}$$

$$F_1(u) = \frac{\sinh c(u)}{u} \mathcal{L}(u); \ \mathcal{L}(u) = 1/\tanh(u) - 1/u$$

$$u = \beta p_0 \Big| \nabla \Phi \Big|$$

$$u = \beta p_0 |\nabla \Phi|$$



# Application: hydratation of proteins

- Fixed protein (taken from the PDB)
- water: dipoles+Yukawa
- small ions: Na, Cl, ...
- Web Server: PDB Hydro

http://lorentz.immstr.pasteur.fr/pdb\_hydro.php





Compute: -hydrophobicity profiles -ion profiles -solvation free energies

Hydrophobic regions (red) of a Thymidine Kinase Validated by comparison with all atom MD simulations Working include Gaussian vibrations of protein



- Compute SAXS profiles of given protein structures.
- Given a protein structure, compute the hydration layer
- Compute the corresponding SAXS profile
- Web server:

http://lorentz.dynstr.pasteur.fr/aquasaxs.php



#### Effects of fluctuations: Beyond Poisson-Boltzmann

It is possible to compute the corrections to one loop order in simple cases: EDL (with R. Netz), ...

# What happens when one adds salt to a dielectric fluid?

- Dielectric constant is the response of the system to an external electric field.
- Water has a high dielectric constant because water molecules are dipoles and can orient in an external electric field.

• When one adds ions in the solution, they polarize the water molecules



Polarized water molecules are less orientable and contribute less to the dielectric constant dielectric constant decrement

### A single ion in a dipolar liquid

• Assume low ion concentration. One can look at a single ion in water  $-\epsilon_0 \nabla \mathbf{E} = n_d p_0 \nabla \cdot \left[ \hat{E} G(\beta p_0 E) \right] + \rho_f(\mathbf{r}).$  $\rho_f(\mathbf{r}) = q \delta(\mathbf{r}).$ 





Average dielectric constant over a sphere of radius equal to the typical distance between ions

$$R = \frac{1}{2}(2c_s)^{-1/3}$$



RbCl and CsCl in water

### The field-theoretic approach

No ion interaction effect

$$Z[\rho(\mathbf{r})] = \int \mathcal{D}\phi(\mathbf{r}) \exp\left(-\beta \int \mathrm{d}^{3}\mathbf{r} \ f(\phi(\mathbf{r})) - i\beta \int \mathrm{d}^{3}\mathbf{r} \ \phi(\mathbf{r})\rho(\mathbf{r})\right)$$
$$\beta f(\phi(\mathbf{r})) = \frac{\beta\varepsilon_{0}}{2} [\nabla\phi(\mathbf{r})]^{2} - 2\lambda_{s} \cos[\beta e\phi(\mathbf{r})] - \lambda_{d} \frac{\sin(\beta p_{0}|\nabla\phi(\mathbf{r})|)}{\beta p_{0}|\nabla\phi(\mathbf{r})|}$$

$$\frac{\lambda_s}{V} \frac{\partial}{\partial \lambda_s} \log Z = c_s$$
$$\frac{\lambda_d}{V} \frac{\partial}{\partial \lambda_d} \log Z = c_d$$

The electrostatic potential  $\Psi(\mathbf{r})$  is given by

$$\Psi(\mathbf{r}) = -\frac{1}{\beta} \frac{\delta \log Z[\rho(\mathbf{r})]}{\delta \rho(\mathbf{r})} = i \langle \phi(\mathbf{r}) \rangle \ ,$$

#### Gibbs free energy

$$G[\Psi(\mathbf{r})] = F[\rho(\mathbf{r})] - \int d^3 \mathbf{r} \ \Psi(\mathbf{r})\rho(\mathbf{r})$$
$$\Psi(\mathbf{r}) = \frac{\delta F[\rho(\mathbf{r})]}{\delta \rho(\mathbf{r})} ,$$
$$\rho(\mathbf{r}) = -\frac{\delta G[\Psi(\mathbf{r})]}{\delta \Psi(\mathbf{r})}$$

Dielectric tensor

$$\varepsilon_{\alpha\beta} = \frac{\partial^2}{\partial p_{\alpha}\partial p_{\beta}} \int d^3 \mathbf{r} \, e^{i\mathbf{p}\cdot\mathbf{r}} \frac{\delta^2 G[\Psi(\mathbf{r})]}{\delta\Psi(\mathbf{r})\delta\Psi(0)} \bigg|_{\Psi=0,\mathbf{p}=0}$$

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Here, dielectric tensor is diagonal

### Mean-Field level

 $\beta G_{\rm DPB}[\Psi] = -\frac{\beta \varepsilon_0}{2} (\nabla \Psi)^2 - 2c_s \cosh(\beta e \Psi) - c_d g(u),$  $\mathbf{u} = \beta p_0 \nabla \Psi(\mathbf{r}), \ u = |\mathbf{u}|, \ \text{and} \ g(u) = \sinh u/u.$  $\epsilon_0 \nabla^2 \Psi = 2c_s e \sinh\left(\beta e \Psi\right) - c_d p_0 \nabla \cdot \left| \frac{\nabla \Psi}{|\nabla \Psi|} \mathcal{G}(\beta p_0 |\nabla \Psi|) \right| \mathbf{h}$  $\mathcal{G} = g'(u) = \cosh u/u - \sinh u/u^2$  $\varepsilon_{\text{DPB}} = \varepsilon_0 + \beta p_0^2 c_d / 3$ The dielectric constant is the coefficient of the square gradient term. No effect of the ions on the dielectric constant at

mean-field level

#### **One loop correction**

$$\Delta G[\Psi(\mathbf{r})] = \frac{1}{2\beta} \operatorname{Tr} \log \left[ -\varepsilon_0 \nabla^2 + 2\lambda_s \beta e^2 \cosh(\beta e \Psi(\mathbf{r})) + \lambda_d \beta p_0^2 \left( \partial_\alpha \Gamma_{\alpha\gamma}(\mathbf{r}) \partial_\gamma + \Gamma_{\alpha\gamma}(\mathbf{r}) \partial_\alpha \cdot \partial_\gamma \right) \right]$$

$$\Gamma_{\alpha\gamma}(\mathbf{r}) = \delta_{\alpha\gamma} \frac{g'(u)}{u} - \frac{u_{\alpha}u_{\gamma}}{u^2} \left(\frac{g'(u)}{u} - g''(u)\right)$$

lons and dipole fugacities must be also computed to one-loop order

$$\lambda_d = c_d - \frac{2\pi}{3a^3} \frac{\varepsilon_{\rm DPB} - \varepsilon_0}{\varepsilon_{\rm DPB}} \left[ 1 - \frac{3}{4\pi^2} (\kappa_{\rm D}a)^2 + \frac{3}{8\pi^3} (\kappa_{\rm D}a)^3 \tan^{-1} \frac{2\pi}{\kappa_{\rm D}a} \right],$$

 $\kappa_{\rm D} = \sqrt{8\pi l_{\rm B} c_s}$  Inverse Debye length

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 Regularization of short distance divergences through cut-off *a*. Final oneloop result



#### Results



FIG. 2: (color online). Comparison of the predicted dielectric constant,  $\varepsilon$ , from Eq. (16) with experimental data from Ref. [19], as function of ionic concentration,  $c_s$ , for various salts. The theoretical prediction (solid line) was calculated using a as a fitting parameter. In (a) the fit is for RbCl and CsCl salts with a = 2.66 Å; in (b) the fit is for KF and KCl with a = 2.64 Å; while in (c) the fit is for LiCl, Nal and NaCl with a = 2.71 Å. The dashed lines are the linear fit to the data in the low  $c_s \leq 1$  M range. The slope of the linear fit is  $\gamma/\varepsilon_0 = 11.7$  M<sup>-1</sup> in (a), 9.0 M<sup>-1</sup> in (b) and 13.8 M<sup>-1</sup> in (c). The value of  $\gamma$  for each salt varies by about 10-20 % and the linear fit should be taken as representative of the low  $c_s$  behavior.

# Beyond one-loop

- Quadratic fluctuations are OK if coupling constant not too strong.
- For large coupling constant, no good theory. Perform Monte Carlo or Langevin simulations.
- Action is complex!

 $Z = \int \mathcal{D}\varphi(r) e^{-\frac{\beta\varepsilon_0}{2} \int dr (\nabla\varphi)^2 + \sum_i \lambda_i \int dr e^{-i\beta q_i e\varphi(r)} + i \int dr\varphi(r)\rho_f(r)}$ 

# Local Langevin dynamics for Electrolytes

$$Z = \prod_{i} \frac{1}{N_{i}!} \int dr_{1} \dots dr_{N} \exp\left(-\frac{\beta}{2} \int dr dr' \rho_{c}(r) v_{c}(r-r') \rho_{c}(r')\right)$$
$$v_{c}(r) = \frac{1}{4\pi\epsilon_{0}r} \qquad \Delta v_{c}(r) = -\frac{\delta(r)}{\epsilon_{0}}$$

$$n_i(r) = \sum_j \delta(r - r_j^{(i)})$$
$$\rho_c(r) = \sum_j q_i n_i(r) + \rho_f(r)$$

Constrain the integration over  $n_i(r)$  by a  $\delta$  function

$$Z = \int \prod_{i} \mathcal{D}\varphi_{i}(r) \mathcal{D}n_{i}(r) \exp\left(-\frac{\beta}{2} \int dr dr' \rho_{c}(r) v_{c}(r-r') \rho_{c}(r') + i \sum_{i} \int dr \varphi_{i}(r) n_{i}(r) + \sum_{i} \lambda_{i} \int dr e^{-i\varphi_{i}(r)}\right)$$

The integral on  $\varphi_i(r)$  can be done to any order by the saddle-point method. To lowest-order:

$$\frac{\delta S}{\delta n_i(r)} = \beta q_i \int dr' v_c(r-r') \Big(\sum_j q_j n_j(r') + \rho_f(r')\Big) + \log \frac{n_i(r)}{\lambda_i}$$

## General Langevin Equation

$$\frac{dn_i(r,t)}{dt} = -\int dr dr' D(r,r') \frac{\delta S(n_i(r,t))}{\delta n_i(r,t)} + \eta_i(r,t)$$

with  $\langle \eta_i(r,t) \rangle = 0$  $\langle \eta_i(r,t)\eta_j(r',t') \rangle = 2\delta_{ij}\delta(t-t')D(r,r')$ 

where D(r, r') is any positive definite operator

One can then prove that detailed balance is satisfied

So one can sample the Boltzmann distribution with this equation

Model A: 
$$D(r, r') = D\delta(r - r')$$

$$\frac{dn_i}{dt} = -D\left(\beta q_i \int dr' v_c(r-r') \left(\sum_j q_j n_j(r') + \rho_f(r')\right) + \log \frac{n_i(r)}{\lambda_i}\right) + \eta_i(r,t)$$

Problem: VERY non local due to Coulomb interaction

Model B: 
$$D(r, r') = Dv_c^{-1}(r - r')$$

Everything becomes local!!!

$$\frac{dn_i(r,t)}{dt} = D\left(\nabla\left(\varepsilon(r)\left(\nabla\log\frac{n_i(r,t)}{\lambda_i}\right)\right) - \beta q_i(\sum_j q_j n_j(r,t) + \rho_f(r))\right) + \nabla\vec{\xi_i}(r,t)$$
$$\langle \xi_i^{(\alpha)}(r,t)\xi_j^{(\alpha')}(r',t')\rangle = 2D\delta_{ij}\delta_{\alpha\alpha'}\delta(r-r')\delta(t-t')$$

No Ewald sums Non locality = Laplacian

### **Application: like-charge attraction**

Two ions of same charge q in a multivalent 3:1 salt





- It is possible to include ion-size, dipolar water, etc...at mean-field level, for any geometry
- It is possible to account for fluctuations with local Langevin equations
- Apply to more systems, in particular biopolymers
- Apply to Molecular Dynamics of biopolymers
- Exact dynamics in local formulation