Abstract

We study numerically a lattice model of semiflexible homopolymers with nearest neighbor attraction and energetic preference for straight joints between bonded monomers. For this we use a new Monte Carlo algorithm, the ‘Pruned-Enriched Rosenbluth Method’ (PERM). It is very efficient both for relatively open configurations at high temperatures, and for compact and frozen-in low-T states. This allows us to study in detail the phase diagram as a function of nn attraction \( \epsilon \) and stiffness \( x \). It shows a \( \theta \)-collapse line with a transition from open coils (small \( \epsilon \)) to molten compact globules (large \( \epsilon \)), and a freezing transition toward a state with orientational global order (large stiffness \( x \)). Qualitatively this is similar to a recently studied mean field theory (S. Doniach, T. Garel and H. Orland (1996), J. Chem. Phys. 105 (4), 1601), but there are important differences in details. In contrast to the mean field theory and to naive expectations, the \( \theta \)-temperature increases with stiffness \( x \). The freezing temperature increases even faster, and reaches the \( \theta \)-line at a finite value of \( x \). For even stiffer chains, the freezing transition takes place directly, without the formation of an intermediate globular state. Although being in conflict with mean field theory, the latter had been conjectured already by Doniach et al. on the basis of heuristic arguments and of low statistics Monte Carlo simulations.

Finally, we discuss the relevance of the present model as a very crude model for protein folding.

Keywords: Polymers, Protein Folding, Phase Transitions

1 Introduction

The statistical mechanical study of protein folding is still at its beginning. Minimal models try to represent its gross features by incorporating only those few ingredients that are supposed basic for its qualitative understanding. Mainly with this motivation, Doniach et al. studied recently a model of semi-stiff lattice chains. In this model monomers are located at the sites of a simple cubic lattice. An attraction between non-bonded nearest neighbors was included to mimic the effect of average hydrophobicity. In order to induce an ordering phase transition between a random (molten) globule and a frozen configuration –
which would mimic a uniquely folded protein — an interaction was included which favored straight joints between bonds along the polymer backbone over rectangular joints. One way to interpret this, pointed out in [2], is to interpret each “monomer” as an α-helical turn (ca. 3 amino acids), and to consider the ordering transition as a transition to a protein consisting only of α-helices.

Depending on the temperature and the chain stiffness, three phases were indeed found in [2] by means of a mean field theory: an open coil at high $T$, a collapsed but ‘molten’ globule at intermediate $T$ and low stiffness, and a ‘frozen’ state at low $T$ and large stiffness. The coil-globule transition had all typical features of the $\theta$-transition found at zero stiffness: it is second order (indeed, it is a tricritical phenomenon [3]), and $T_{\theta}$ should depend only weakly on chain stiffness. The freezing transition at $T = T_F$ should however be first order. Although the mean field theory predicted that $T_F < T_\theta$ for all values of the stiffness, it was conjectured in [2] that this might indeed not be correct, and that $T_F$ might indeed become larger than $T_\theta$ for sufficiently stiff chains. If that is the case, then one should observe a direct first order transition from open coils to ordered states for very stiff chains. This was at least not contradicted by Monte Carlo simulations made by the same authors [2], but the simulations were hardly convincing as the authors were not able to simulate sufficiently long and stiff chains.

Actually, models similar to the above had been studied already much earlier [4, 5, 6, 7, 8, 9] as models for other semi-stiff polymers like, e.g., DNA. Baumgärtner et al. and Mansfield [5, 6, 7, 10] studied indeed melts consisting of many short semi-stiff chains. Thus they could not address the problem of $\theta$-collapse, but they showed very convincingly that there is a first-order ordering transition on the simple cubic lattice, while there is presumably a second order ordering transition in 2-d. Since the transition in 3-d was found for long chains and did not seem to become smoother with chain length, it is very plausible that it should coincide with the freezing transition found in [2], in the limit of infinite chain length. The results of [2] and [5, 6, 7, 10] are indeed fully consistent.

The opposite case of a single chain, but at parameters where freezing was out of range, was studied in [8, 9]. These authors were mainly interested in the problem whether stiffness increases or decreases the theta temperature $T_\theta$. Naively one might expect that stiffness should make collapse less easy, and should therefore decrease $T_\theta$. A swelling with increased stiffness at fixed $T \approx T_\theta$ was indeed seen in [8, 9] for short chains. But these authors were careful to point out that this might be a finite-size effect, and that the actual value of $T_\theta$ (defined via the limit $N \to \infty$) might actually increase. For very long chains, stiffness might actually foster collapse: once a hairpin has been made, it might be much easier to follow a stiff chain than a completely flexible one. As we said already, the mean field theory of [4] predicted that this effect should invalidate the naive argument, and $T_\theta$ should be independent of stiffness.

Seen as a rudimentary protein model, the above model lacks of course one essential ingredient, namely heterogeneity. It is usually assumed that heterogeneity between individual amino acids is the main force which drives a collapsed polypeptide into a unique native configuration. Nevertheless, it might be that stiffness plays a similar role as heterogeneity, in which case the model of [2] might catch typical features of real protein folding. Indeed, in a recent treatment of random copolymers [11] the authors found a phase diagram (fig.3 of [11]) which is surprisingly similar to the one found in [2].
To elucidate these intriguing questions, we decided to perform more extensive Monte Carlo simulations. A further motivation was to test a novel algorithm, the Pruned-Enriched-Rosenbluth-Method (PERM) developed by one of us [12]. This is a chain growth algorithm superficially similar to the one used also in [2], but with some essential differences. It has proven extremely efficient in a number of problems, most of which involved however rather open configurations: free SAW’s [13], \(\theta\)-collapse of flexible chains [12], and coagulation transition in dilute solutions [14], just to name a few. We wanted to see how it performs at very low energies and near first order phase transitions, before using it in more realistic studies of protein folding.

The paper is organized as follows. After a brief description of the model and of the algorithm that we used (section 2), we present our numerical results concerning the transition to the globular phase (section 3) and the freezing transition (section 4). In section 5 we finally discuss these results, draw our conclusions, and point out further open problems.

## 2 The Model and the Algorithm

We represent a polymer as a self-avoiding random walk (SAW) on a simple cubic lattice \(\mathbb{Z}^3\). Thus, monomers are placed on the lattice sites, and double occupancy of a site is strictly forbidden. Boundary conditions will be discussed below, as we used different ones for different purposes. The energy of the chain takes into account two contributions: a negative energy \(-\epsilon\) for each non-bonded occupied nearest-neighbor pair (this is the standard attraction used in simulations of \(\theta\) polymers [15]), and a positive energy \(x\epsilon\) for each change of direction of the walk, i.e. for each non-collinear pair of successive bonds. The parameter \(x\) will be called stiffness. Depending on the interpretation of the model, it might represent the fact that \textit{trans} bonds are energetically favored over \textit{gauche} bonds, or that \(\alpha\) helices are favored over random secondary structures.

In the following we shall assume that \(\epsilon = k_B\), or in other words we shall measure temperatures in units of \(\epsilon/k_B\) where \(k_B\) is the Boltzmann constant. We will also use sometimes the Boltzmann factor \(q = e^{\epsilon/k_BT} = e^{1/T}\) as a control parameter.

The algorithm that we use, PERM, is described in detail in [12]. Here we recall for completeness its main aspects, adding some technical details which were important to simulate systems at very low temperature.

The starting point of PERM is the Rosenbluth-Rosenbluth method (RR), developed already in 1955 [16]. In this method, a chain is built by adding a new monomer at each time step. Assume we are at step \(n\), and the last placed monomer has \(m_{n-1}\) free neighbors. If \(m_{n-1} \geq 1\), the new monomer is placed with some probability \(p_n(k)\) in the \(k\)-th free neighbor site, and the algorithm continues. If not, we discard the chain and start a new one. Irrespective of the precise form of \(p_n(k)\) this would introduce a bias towards compact configurations with few free neighbors, if all generated chains were given the same weight. Thus each generated configuration carries a weight which compensates for this bias. In addition, this weight will take care of the Boltzmann weight. In the simplest case of uniform neighbor sampling, \(p_n(k) = 1/m_{n-1}\), the total weight of a chain should be

\[
W_N = \prod_{n=1}^{N} w_n(k_n)
\]
with

\[ w_n(k) = z m_{n-1} e^{-E_k/k_B T}, \]  

(2)

\( z \) being a fugacity we are free to choose. More generally, we can use any \( p_n(k) \) (provided it is non-zero for each allowed neighbor), and weights

\[ w_n(k) = z e^{-E_k/k_B T} \frac{p_n(k)}{p_n(k)}. \]  

(3)

This algorithm will be optimal if we manage to keep \( w_n(k) \) constant and to avoid traps in which \( m_n = 0 \): in this ideal case – which is of course impossible to reach in practice – each attempted chain growth would succeed, and we would have perfect importance sampling.

In real life each factor \( w_n(k) \) will fluctuate, giving roughly a lognormal distribution for \( W_N \). Thus, for very long chains, the RR ensemble is dominated by rare configurations with very high weight, leading to serious statistical problems [17].

To overcome this difficulty, PERM uses another classical idea of polymer simulations: enrichment [18]. Originally, this was devised as a method to overcome attrition, i.e. the exponential decrease of the number of successful attempts in ‘simple sampling’ (here, in contrast to the RR method, all neighbors of the last placed monomers are sampled with the same probability, whether they are free or not). It consists simply in replacing unsuccessful attempts by copies of successful ones (in this respect enrichment is similar to a genetic algorithm). In PERM, enrichment is implemented by monitoring the weight \( W_n \) of partially grown chains. If \( W_n \) exceeds some preselected upper threshold \( W_n^> \), we make two or more copies of the chain; divide \( W_n \) by the number of copies made; place all except one onto a stack; and continue with the last copy. In this way the total weight \( W_n \) is exactly preserved, but it is more evenly spread on several configurations. This is done at every chain length \( n \).

The last entry to the stack is fetched if the current chain has reached its maximal length \( N \), or if we “prune” it. Pruning (the opposite of enrichment) is done when the current weight \( W_n \) has dropped below some lower threshold \( W_n^< \). If this happens, we draw a random binary number \( r_n \) with prob\( \{ r_n = 0 \} = \text{prob}\{ r_n = 1 \} = 1/2 \). If \( r_n = 1 \), we keep the chain but double its weight. If not, we discard (“prune”) it, and continue with the last entry on the stack. If the stack is empty, we start a new chain. When the latter happens, we say we start a new “tour”. Chains within one tour are correlated, but chains from different tours are strictly uncorrelated except through the dependence of \( W_n^< \) and \( W_n^> \) on previous tours.

One can easily see that this algorithm is correct in the sense that the average partition sum estimate agrees exactly with the exact partition sum, provided we estimate it only between finished tours (i.e. at empty stack), and provided the total number of tours itself is uncorrelated with the partition sum. The latter would not be the case if we would stop the algorithm after some preset CPU time (we would not sample properly very large tours, and put too much weight on small ones). We should also remember that the algorithm cannot give unbiased estimates for free energies and for observables which are essentially based on free energies (such as end-to-end distances, which are derivatives of \( F \) with respect to some external field), if the fluctuations of the partition sum estimates are large. This is the main problem at very low temperatures.

In the code that we use, the algorithm is implemented recursively. A subroutine adds a monomer at a time. When we want to enrich a chain, we call the subroutine twice (or
more, if we want to place more than one copy onto the stack), reducing accordingly the weight. When we want to prune a chain, we leave the subroutine without calling itself with probability 1/2, and else double the weight. Actually, instead of placing copies onto the stack at each enrichment event, we keep only one master copy which is updated at each step. In addition, we have an array of counters which tells us for every chain length how many copies of this length are still to be handled, and an array which shows the occupancy of each lattice site.

This implementation is in contrast to the implementation of the enrichment idea in [2], which is more in spirit of a genetic algorithm: at each time, a large population of copies is kept in memory, each of the same length \( n \), and pruning and enrichment are done by replacing low-weight chains by copies of high-weight chains. This can be efficient on large parallel machines, but it poses formidable storage and data transfer problems. For finite-size populations there are also corrections which are not easy to analyze.

A crucial advantage of PERM is the fact that all controls – the selection probability \( p_n(k) \), the thresholds \( W^>_n \) and \( W^<_n \), and the number of copies made – are dummies which can be modified at any stage of the run. We can thus adjust them automatically in response to problems which might arise. This is a major improvement over other recursive chain growth methods [13, 19], where the fugacity is a control parameter which cannot be changed during the run without introducing a bias.

A first good choice is to take \( W^>_n \) and \( W^<_n \) proportional to the current average of \( W_n \),

\[
W^>_n = c_+ \langle W_n \rangle \quad \text{and} \quad W^<_n = c_- \langle W_n \rangle,
\]

with coefficients \( c_\pm = O(1) \) [12]. Notice that with this choice the dependence on the fugacity \( z \) drops out, and we can choose it arbitrarily. For temperatures close to \( T_\theta \) we used this with \( c_+ = 3 \) to 10, and \( c_+/c_- \approx 10 \) to 50. Within this wide range of parameters this was very efficient.

Problems arose however at very low \( T \), since there the current estimate \( \langle W_n \rangle \) might be very wrong. The most dangerous and common situation is that we underestimate \( \langle W_n \rangle \) since we have not yet encountered a “good” (i.e., low energy) configuration. When such a configuration finally appears, our thresholds are too low (occasionally by many orders of magnitude), and we produce an enormous amount of copies without pruning them sufficiently. Our way out of this dilemma consists in letting \( c_\pm \) depend on the total number of copies of length \( n \) already made during the present tour. If this number is becoming too large, we reduce \( c_\pm \). But this alone would reduce the total number of very long chains produced, since these are most effected by fluctuations. The algorithm is most efficient if the sample size is the same for all chain lengths. We cannot enforce this precisely, but we can place a strong bias towards it by choosing \( c_\pm \) proportional to the total sample size. For technical reasons, we indeed segmented the set of tours into bunches of typical size \( 10^2 \) to \( 10^3 \). We replaced the number of configurations made during the present tour by that made during the present bunch. Let us call this \( M_n^{\text{bunch}} \), while \( M_n^{\text{total}} \) is the total number of configurations generated so far. We then used

\[
c_\pm = c_0^\pm \left( \frac{M_n^{\text{total}}}{M_n^{\text{bunch}}} \right)^\alpha \left( 1 + \frac{M_n^{\text{bunch}}}{a} \right)^\beta
\]

with \( c_+ \approx 5, c_- \approx 20, a \approx 10^3 - 10^4 \), and exponents \( \alpha \) and \( \beta \) either 1 or 2. The latter was needed for the lowest values of \( T \).

The prefactors \( c_0^\pm \) can be learned from preliminary runs with small chain lengths. A more systematic strategy which was quite successful consisted in a rudimentary genetic algorithm
(with mutation and replacement by the fittest only, but without cross-over) by which we let a population of pairs \((c_0^+, c_0^-)\) evolve.

At high temperatures, it was sufficient to make just one new copy per enrichment event. At low \(T\) this was not enough to prevent weights from growing too large. We used a number of schemes which all allowed a large number of copies, but only if \(W_n\) grew excessively large. A good choice was \(n_{\text{copy}} = \text{int}[\sqrt{W_n/W_n^0}]\).

The last point which can change the efficiency of the algorithm is the neighbor selection probability \(p_n(k)\). In agreement with \([12]\) we found that it was not useful to include in it the Boltzmann weight for the contact energy. Most likely, a large number of contacts gives an immediate advantage but leads to a higher risk of getting blocked later. But for large \(x\) we found it important to favor straight steps over right angles. In the simplest case we thus used

\[
p_n(k) = \begin{cases} 
1/m_{n-1} & \text{going straight is blocked} \\
e^{\beta x}/(m_{n-1} + e^{\beta x} - 1) & \text{going straight} \\
1/(m_{n-1} + e^{\beta x} - 1) & \text{right angle turn, although straight is not blocked}
\end{cases}
\]

In the ordered phase, it was useful to go even further and enhance \(p_n(k)\) even more for straight steps if the previous step had also been straight.

\[\text{(5)}\]

3 The \(\theta\)-collapse line

For small stiffness, the end-to-end distance \(R_e\) is the easiest and most straightforward indicator for the coil-globule transition. At \(T_\theta\), we expect \(R_{e,N} \sim N^{1/2}\) up to logarithmic corrections \([3, 15]\). But, as we noted already, this collapse is delayed for stiff chains. Thus \(R_e\) is not very useful for large values of \(x\). This is illustrated in fig.1, where we see that we need chains of length \(N > 1000\) to pin down \(T_\theta\).

A more useful observable could be the second virial coefficient which should vanish at \(T_\theta\). But measuring it for interacting chains is a bit awkward \([15]\). For a-thermal chains there exists the very elegant Karp-Luby algorithm \([20]\), but no similarly elegant algorithm seems to be known for thermal chains.

We found the most efficient method to measure \(T_\theta\) to be one due to Dickman \([21]\). Here we use the fact that the pressure vanishes at \(T_\theta\), and that pressure is defined as the derivative of the free energy with respect to volume. We thus study simultaneously two systems in volumes of different sizes, and compare their partition functions. More precisely, in order to reduce statistical fluctuations, we start with a single chain on a large lattice with periodic b.c. with period \(L_1\) (actually we used ‘helical’ b.c. where each site is labeled by a single index \(i\), and \(i + L_3^3 \equiv i\)). At each monomer insertion we check that it would still be self avoiding and would not change its contact energy if we would replace the periodicity by \(L_0 = L_1/2\). As soon as this is violated, we replace the chain by two copies, one on volume \(L_1^3\) and the other on \(L_0^3\), and measure the quantity

\[
\Delta Z(N, L_0) = \frac{Z_N(L_0) - Z_N(L_1)}{Z_N(L_1)}
\]

\[\text{(6)}\]
where $Z_N$ is the partition sum. This vanishes exactly for short chains. For very long chains, it must go to $-1$. For $T > T_\theta$ it is negative for all $N$ (pressure is always positive), but for $T < T_\theta$ there should exist a range where pressure is negative and thus $\Delta Z(N, L_0) > 0$. For $x = 10$ this is shown in fig.2. In this figure, the same set of temperatures are used as in fig.1. We see very clearly that all curves except one correspond to already collapsed chains. Actually, the argument is a bit more subtle due to finite size corrections which we have so far neglected. Simulations show that $\Delta Z(N, L_0) > 0$ even at $T = T_\theta$, but its maximum with respect to $N$ does not increase with $L_0$ unless $T < T_\theta$. Thus a precise determination of $T_\theta$ is possible by comparing different lattice sizes. Since $\max_N \Delta Z(N, L_0)$ is slowly varying with stiffness $x$, it is sufficient to make this finite size analysis at few values of $x$.

The results are shown in fig.3. They fully agree with those obtained from $R_{e,N}$, but are much more precise for large $x$. Most of them were obtained with $L_0 = 2^6$ and $N \approx 5000$. The error on $T_\theta$ is typically less than 1%, independent of $x$. We see clearly that $T_\theta$ increases with stiffness, i.e. stiffness increases the tendency to collapse.

### 4 The freezing transition

At low temperature the chains are expected to undergo a first order transition toward a phase characterized by global order, at an $x$-dependent temperature $T_F(x)$. The low energy configurations should appear as a bundle of linear parallel pieces in contact one to each other, with as few turns as possible.

To monitor the freezing transition, and to verify that it is first order, we observed four different quantities:

1. The average number of contacts per monomer, $\langle m \rangle$, which measures the contact energy. For large $N$ this quantity should show a a discontinuity at $T_F$. But this discontinuity is very broad at finite chain lengths, except at very large values of $x$. Thus we have very large finite size effects, and $\langle m \rangle$ is not practically useful as an order parameter.

2. The fraction $f_s$ of straight (trans) bonds, $f_s$. This measures the stiffness energy and the local ordering of the chain. In contrast to $\langle m \rangle$, this seems very useful as order parameter. Above $T_F$ it is found to be close to the naive expectation obtained for chains without self-avoidance and nn-attraction,

   $$f_s = \frac{1}{(1 + (N - 2)q^{-x})} \quad (7)$$

   (here $N$ is the lattice coordination number; in our case, $N = 6$). This is a particularly good approximation for large $x$. Deviations for small $x$ can largely be understood as effects of self-avoidance. In the frozen phase $f_s$ is close to 1.

3. The fraction of bonds directed in the privileged direction. Let us denote by $n_x, n_y,$ and $n_z$ the bonds parallel to either of the three coordinate axes. Let us define $n_{\text{max}} = \max_{i=x,y,z} n_i$, $n_{\text{min}} = \min_{i=x,y,z} n_i$, and $p = 1 - n_{\text{min}}/n_{\text{max}}$. If there is no directional ordering at all, we have $\langle p \rangle \sim 1/\sqrt{N}$ due to the central limit theorem. In the opposite case of an ordered phase, we have $p \to \text{const}$ for $N \to \infty$. In the intermediate case
of weak directional ordering, a mean field type argument predicts a power law decay, 
\[ p \sim N^{-\alpha} \], with non-universal exponent \( \alpha \).

Notice that neither \( R_e \) nor the gyration radius are very useful for detecting the ordered phase. We expect to see some changes at \( T_F \) since configurations should change from spherical globules to more rugged shapes, but we cannot expect this to be very systematic and easy to observe. For this reason, chain sizes were not measured for \( T \approx T_F \), except for very stiff chains where \( T_F \) is rather large and where finally the collapse is without intermediate globule state.

We found a dramatic dependence on \( x \) in the ease of locating \( T_F \). In contrast to \[2\] who were not able to go beyond \( x = 3 \), we found that the freezing transition is much easier to observe for large \( x \) than for small \( x \). This should have been expected intuitively: when cooling down at small \( x \), we have first a collapse to a disordered globule, and ordering sets in only at very low \( T \) when the mobility of the chain is extremely low. Thus we are bound to find important metastable states and long trapping times. For large \( x \), in contrast, the ordering sets in at rather high \( T \) when the chain is still highly mobile. To illustrate this, we compare in figs. 4 and 5 the behavior of \( f_s \) for \( x = 3 \) with that for \( x = 10 \). In both cases we see quite clear phase transitions, but it is much sharper for \( x = 10 \) than for \( x = 3 \). The same is true for \( p \), see figs. 6 and 7.

Indeed, we were not able to obtain reliable results for \( x = 1 \) and \( N > 150 \), where the authors of \[2\] claimed to see a clean ordering transition. The problem is that partition sum estimates fluctuate wildly in this region. At the freezing point for \( x = 1 \) and \( N = 200 \), this could involve many orders of magnitude even in samples of several million chains. Thus even very large statistical samples were dominated by only few large-weight configurations. The authors of \[2\] grew populations of only 20,000 chains. Our guess is that they grew many such populations for each set of control parameters, and averaged the results without weighting them with \( Z_N \). Correct averages should include this factor. Neglecting this would reduce greatly the statistical error estimates, at the risk of making uncontrolled systematic errors.

To locate precisely a first order transition, we should in principle make a finite size scaling analysis. We indeed see in figs. 4 to 7 important finite size effects: with increasing \( N \) the transition point seems to shift towards higher values of \( T \). This is as expected: for small \( N \) we have important surface effects which diminish the cooperativity of the interaction. But fluctuations are too large to allow a systematic analysis.

In spite of all these problems, we were able to determine \( T_F \) in a wide range of \( x \) values (fig.3). Our estimates for \( T_F \) for small \( x \) agree nicely with those of \[3\] and of \[4, 5, 7, 10\]. The ordering transition for concentrated chains (hamiltonian walks) \[4, 5, 7, 10\] should coincide with the presently studied transition in the limit \( T \to 0 \). From these references we expect \( T_F/x \to 0.66 \) \[3\] for \( T_F \to 0 \) resp. \( T_F/x \to 0.82 \) \[10\] for \( T_F \to 0 \). Our data are in better agreement with the latter, although the large statistical errors for and the evident curvature of the transition line makes an extrapolation difficult. A possible alternative fit to our data is \( T_F \propto x^{0.65} \). This fit is indeed better numerically and holds for the entire range of \( x \), but we see no theoretical basis for it at small values of \( x \), and it would contradict all previous numerical \[3, 4, 5, 7, 10, 11\] and theoretical \[3\] results.

The most conspicuous result is that \( T_F \) reaches the coil-globule transition temperature
at $x \approx 13$. Beyond this triple point, we have a direct first order collapse from open coils to folded structures. The existence of this direct transition is also seen in $R_e$ which drops suddenly at $T_F$ when $x > 13$.

We stopped our simulations at $x > 18$, but $T_F$ seems to continue to grow with $x$, and we see no good theoretical argument why it should not do so. Thus we conjecture that $T_F$ would finally tend to infinity.

As we said already, the average total energy was not very informative. More interesting was the contact energy per monomer $\langle m \rangle = \langle \#(\text{nn pair contacts}) \rangle / N$. Instead of showing it as a function of $N$ for various values of $(x, T)$, we present it in fig.8 as a function of $x$, at fixed $N$ and $T$. We expect two clear situations, one at $T > T_{\text{triple}}$ and the other at $T << T_\theta(0)$.

- In the high-$T$ phase, $T > T_{\text{triple}}$, we expect that $\langle m \rangle$ decreases with $x$, until the freezing line is reached. At this points $\langle m \rangle$ should have a discontinuity for $N = \infty$. For finite $N$ this jump should be smeared, but it should still be rather sharp, and it should not show any precursor. As long as the chain is in the coil phase and not close to the $\theta$-line, increasing stiffness should decrease the number of contacts.

- When $T$ is lower than $T_\theta(0)$, it is also lower than the collapse temperature for stiffness $x > 0$. In this case we are from the beginning in the collapsed phase. When $T << T_\theta(0)$, the density is rather high for all $x$, and we do not expect $\langle m \rangle$ to decrease initially. Instead, we expect first a weak increase with $x$, which accelerates when we pass through the freezing line. This time the freezing line is however much less sharp, and we expect much stronger finite-$N$ corrections.

Both predictions are supported by fig.8. Most impressive is the decrease and subsequent jump for large $T$. The behavior at low temperatures is less clear, as there are still strong small-$N$ corrections. In particular, there is an initial decrease with $x$ for small $N$. Most difficult to interpret are data at intermediate $T$. The data for $T = 3.811$ cross the $\theta$-line at $x \approx 1$. For $N = \infty$ we should have an increase there with infinite slope, as the specific heat diverges logarithmically at $T_\theta$. But the data show a steady and systematic decrease. Obviously this is a finite-$N$ effect which dominates completely the behavior up to extremely large values of $N$. When we approach the folding line $\langle m \rangle$ finally increases, with an $N$-dependence intermediate between the two previous cases.

5 Discussion

We have been able to map out a large region of the phase diagram for semi-stiff chains with self avoidance and nearest-neighbor attraction. This region contains the coil-globule transition (second order), the freezing transition from molten globule to a folded state (first order), and a triple point where these transition lines meet. We found our algorithm very efficient, in particular for very stiff chains where we had expected the biggest problems when we started this investigation.

In our study we observed three features of the phase diagram which were not expected on the ground of mean field theory, although the most important one, i.e. the existence of a triple point, was already conjectured in [3]:
1. The collapse temperature $T_\theta(x)$ is an increasing function of the stiffness;

2. The freezing temperature $T_F(x)$ is an increasing function of the stiffness and it does not show to attain any asymptotic finite value;

3. At a critical value of the stiffness, $T_F$ becomes higher than $T_\theta$, and the freezing transition happens without an intermediate globular stage.

It is remarkable that recently a phase diagram strikingly similar to fig.3 was found in a (variational approximation to a) model of random copolymers [11]. In this model, the freezing temperature shows a power law dependence on the variance $\Delta \epsilon$ of the monomer pair potentials, $T_F \sim \Delta \epsilon^\alpha$, in astonishing analogy with our numerical result $T_F \sim x^{0.65}$ (although the latter most likely does not give the correct behavior at $x \to 0$). It is not clear whether this coincidence is fortuitous or has a deeper meaning. But in any case it makes the present model more interesting as a toy model for protein folding. The frozen phase of the present model is too ordered to be taken as a good model of the native state of a protein (most of the bonds are parallel), but it is conceivable that the frozen disorder of amino acid sequences plays a similar role as the stiffness included in the present model.

A more direct application of the present model might be to very long semiflexible polymer chains such as DNA or actin. Of course such polymers do not live on lattices. Thus they can be deformed continuously, while only discrete deformations are possible in our model. It is well known that going from a continuous to a discrete system can have a big effect on phase transitions. For spin systems, the Mermin-Wagner theorem says that this effect is mainly confined to 2 dimensions, but it is not a priori obvious that the same is true in the present case.

Finally, we have verified that the used algorithm, PERM, is an excellent tool for studying polymeric systems at very low energies where all other known methods fail. Indeed, we have since used it to find ground states in lattice polymer models where low-lying states have been given in the literature. In these simulations, results of which will be published elsewhere [22], we have been able to find putative ground states in all cases. In several of these cases, we also found states lower than these putative ground states.

References

[1] T.E. Creighton (1992), Protein Folding (W.H. Freeman, New York)
[2] S. Doniach, T. Garel and H. Orland (1996), J. Chem. Phys. 105, 1601
[3] P.G. De Gennes (1988), Scaling Concepts in Polymer Physics (Cornwell University Press, Ithaca)
[4] P.J. Flory (1956), Proc. Roy. Soc. A 234, 60
[5] A. Baumgärtnert and D.Y. Yoon (1983), J. Chem. Phys. 79, 521
[6] D.Y. Yoon and A. Baumgärtnert (1984), Macromolecules 17, 2864
[7] A. Baumgärtner (1986), *J. Chem. Phys.* **84** (3), 1905

[8] A. Kolinski, J. Skolnick and R. Yaris (1986), *Procl. Natl. Acad. Sci USA* **83**, 7267

[9] A. Kolinski, J. Skolnick and R. Yaris (1986), *J. Chem. Phys.* **85**, 3585

[10] M.L. Mansfield (1994), *Macromolecules* **27**, 4699

[11] A. Moskalenko, Yu.A. Kuznetsov and K.A. Dawson (1997), *J. Phys. II France* **7**, 409

[12] P. Grassberger (1996), *The Pruned-Enriched Rosenbluth Method: Simulations of Theta-Polymers of Chain Length up to 1,000,000*, to be published

[13] P. Grassberger (1997), to be published

[14] H. Frauenkron and P. Grassberger (1997) to be published

[15] P. Grassberger and R. Hegger (1995) *J. Chem. Phys.* **102**, 6681

[16] M.N. Rosenbluth and A.W. Rosenbluth (1955), *J. Chem. Phys.* **23**, 356

[17] J. Batoulis and K. Kremer (1988) *J. Phys. A* **21**, 127

[18] F.T. Wall and J.J. Erpenbeck (1959), *J. Chem. Phys.* **30**, 634

[19] P.P. Nidras and R. Brak (1997) *J. Phys. A* **30**, 1457

[20] B. Li, N. Madras, and A. Sokal (1995) *J. Stat. Phys.* **80**, 661

[21] R. Dickman (1987) *J. Chem. Phys.* **87**, 2246

[22] H. Frauenkron, P. Grassberger and E. Gerstner, to be published
Figure 1: $R_{e,N}^2/N$ for chains with $x = 10$, and for Boltzmann factors $q = 1.247, 1.249, 1.252, 1.255, 1.258, 1.261, 1.264,$ and $1.267$ (from flattest to most curved lines)
Figure 2: Partition sum differences for $x = 10$ and $L = 64$, and for the eight highest energies shown also in fig.1 (from bottom to top)
Figure 3: Phase diagram
Figure 4: Fraction $f_s$ of straight joints for $x = 3$ and for different temperatures, plotted against chain length $N$. At the freezing temperature, it should jump from $(1 + 4/q^x)^{-1}$ to a constant $\approx 1$.

Figure 5: Same as fig.4, but for $x = 10$. The temperatures are the same as in fig. 1 (from bottom to top). The freezing transition seems to take place near $T_F = 4.28 \pm 0.02$. 
Figure 6: Anisotropy parameter $p$ for $x = 3$ and for the same temperatures as in fig.4. At the freezing temperature, its behavior should change from power decay to a constant $\approx 1$. 
Figure 7: Same as previous figure, but for $x = 15$. At this stiffness the transition from coil to frozen state takes place directly. From bottom to top the curves represent $T = 5.613, 5.435, 5.3625, 5.339, 5.315, 5.292$, and $5.246$. The estimated value of $T_F$ is $5.335 \pm 0.01$. 
Figure 8: Average number of contacts $\langle m \rangle$ per monomer as a function of the stiffness for fixed temperatures. Three different temperatures are considered: $T = 3.332$ (below $T_\theta$), dashed lines; $T = 3.811$ (between $T_\theta(0)$ and $T_{\text{triple}}$), solid lines; and $T = 5.485$ (above $T_{\text{triple}}$), dotted lines. For each value of $T$ we show data for 3 different chain lengths ($N = 1000, 3000, \text{and } 5000$), since finite size effects are very important. In particular, one sees that minima of $\langle m \rangle$ are reached at $N$–dependent values of $x$, and the effective freezing temperature strongly increases with $N$. 