

000 001 002 003 004 005 006 007 008 009 010 011 012 013 014 015 016 017 018 019 020 021 022 023 024 025 026 027 028 029 030 031 032 033 034 035 036 037 038 039 040 041 042 043 044 045 046 047 048 049 050 051 052 053 LEARNING ESCORTED PROTOCOLS FOR MULTISTATE FREE-ENERGY ESTIMATION

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ABSTRACT

Estimating relative free energy differences between multiple thermodynamic states lies at the core of numerous problems in computational biochemistry. Traditional estimators, such as Free Energy Perturbation and its non-equilibrium counterpart based on the Jarzynski equality, rely on defining a switching protocol between thermodynamic states and computing the free energy difference from the work performed during this process. In this work, we present a method for learning such switching protocols within the class of escorted protocols, which combine deterministic and stochastic steps. For this purpose, we use Conditional Flow Matching and introduce Conditional Density Matching (CDM) to estimate changes in free energy. We further reduce the variance in the multi-state setting by coupling multiple flows between thermodynamic states into a flow graph of escorted protocols, enforcing estimator consistency across different transition paths.

1 INTRODUCTION

In recent years there has been significant interest in the application of machine learning to problems in computational biochemistry, such as protein folding (Jumper et al., 2021; Abramson et al., 2024; Bose et al., 2024) and molecular conformer generation (Gómez-Bombarelli et al., 2018) for drug discovery (Wan et al., 2022) and materials design (Merchant et al., 2023). While initial approaches focused on generating single static examples of systems of interest, recent efforts have shifted towards generating the full dynamic ensemble of the system (Noé et al., 2019; Holdijk et al., 2023; Tan et al., 2025; Akhound-Sadegh et al., 2024). This shift towards the entire dynamical ensemble has opened up the possibility of using these methods in computational biochemistry beyond what generating static samples allows. Notable among these is the problem of estimating free-energy differences between different thermodynamic states, a crucial aspect of many tasks in this field, such as binding affinity prediction (Mobley and Gilson, 2017) and other components of the drug discovery pipeline (Cournia and Chipot, 2024). Traditional estimators such as multiwindow Free-Energy Perturbation (FEP) (Zwanzig, 1955; Wang et al., 2015) and its non-equilibrium variants, defined through the Jarzynski equality (Jarzynski, 1997), are among the most commonly used for this purpose.

In this work, we specifically consider the class of Escorted Non-EQuilibrium (E-NEQ) estimators (Vaikuntanathan and Jarzynski, 2008; 2011) based on the aforementioned Jarzynski equality. These estimators combine dynamics that preserve a given stationary distribution $p(x, t)$, such as Langevin dynamics, with a deterministic escorting vector $b(x, t)$ field to transition samples between thermodynamic states. To minimize variance in the finite-sample limit, the preserved stationary distribution and the escorting vector field must together satisfy the continuity equation $\frac{\partial p(x, t)}{\partial t} + \nabla \cdot (p(x, t)b(x, t)) = 0$ (Zhong and DeWeese, 2024). Traditionally, finding such a pair is non-trivial.

To overcome this barrier, we propose learning the stationary distribution and escorting vector field jointly by extending the Conditional Flow Matching (CFM) framework (Lipman et al., 2023) with an additional Conditional Density Matching (CDM) objective (Sec. 3). We hypothesize that learning the stationary distribution and driving force in a unified framework will allow them to compensate for each other's small errors, leading to a more accurate estimator than using only vector fields, such as done in methods such as Targeted Free-Energy Perturbation (TFEP) (Jarzynski, 2002) as illustrated in Fig. 1. To further improve the applicability of the framework, we propose two important practical considerations in the form of Lie-Trotter splitting to reduce the computational cost of the work calculation (Sec. 4.1) and a flow graph construction to reduce the combinatorial complexity of learning protocols for multi-state free-energy estimation (Sec. 4.2).

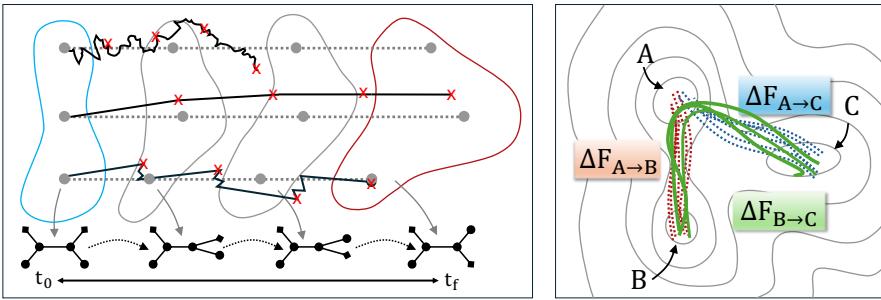


Figure 1: (a) Illustration of processes transforming between two thermodynamic states (blue and red) of the same molecular system. Using our proposed Conditional Density Matching framework we learn approximate intermediate densities (grey) along which the learned flow (grey dotted lines) transports samples. The top stochastic line shows how stochastic processes purely targeting the intermediate distributions will not fully reach the target state, while the middle process shows that, due to integration error, deterministic processes may deviate from the true path. Combining stochastic and deterministic processes allows the two approaches to compensate, resulting in more accurate sampling. (b) Illustration of combining two free-energy estimates with a central connecting node (A) to obtain the free-energy difference between the nodes not connected.

The remainder of our paper is organized as follows to introduce the core contributions of our work:

- Sec. 2 introduces the theory of non-equilibrium free-energy estimation, focusing on topics such as the Jarzynski equality, escorted switching protocols, and bi-directional estimators.
- Sec. 3 then relates escorted switching protocols with the Flow Matching framework and introduces one of our core contributions in the form of conditional Density Matching. Collectively these form the learning objectives for our proposed Escorted Non-Equilibrium (E-NEQ) estimator.
- To improve the efficiency of multistate free-energy estimation, Sec. 4.1 proposes a Lie–Trotter splitting scheme and Sec. 4.2 proposes the concept of *Escorted Protocol Flow Graphs* to combine multiple trained escorted switching protocols to reduce training requirements.
- In Sec. 5 the E-NEQ estimator is experimentally validated using the well-known Alanine Dipeptide (ADP) system. ADP is an important benchmark due to its multistate free-energy surface.

2 BACKGROUND

As stated, in this work we are interested in estimating the relative free-energy differences $\Delta F_{A \rightarrow B}$ between pairs of thermodynamic states A and B . Each thermodynamic state A is associated with a potential energy function $U_A : \mathbb{R}^{3N} \rightarrow \mathbb{R}$, which defines the distribution of possible microscopic states $x \in \mathbb{R}^{3N}$ through the Boltzmann distribution

$$p_A(x) = \frac{1}{Z_A} \exp(-\beta U_A(x)), \quad Z_A = \int_{\mathbb{R}^{3N}} \exp(-\beta U_A(x)) dx. \quad (1)$$

Generally, $\beta = \frac{1}{k_B T}$, with k_B representing the Boltzmann constant and T the temperature of the system in Kelvin. Using the partition function Z_A , the equilibrium free-energy of state A can be defined as $F_A = -\beta^{-1} \ln Z_A$ and their relative free-energy difference as

$$\Delta F_{A \rightarrow B} = F_B - F_A = -\beta^{-1} \ln \frac{Z_B}{Z_A}. \quad (2)$$

As exemplified by the definition of the partition function, estimating free energies by directly integrating over the entire space \mathbb{R}^{3N} is prohibitively expensive. As such, various fields have developed methods to estimate this quantity more efficiently.

2.1 NON-EQUILIBRIUM FREE-ENERGY ESTIMATION

We will specifically focus on the class of *alchemical Non-Equilibrium* (NEQ) free-energy estimation methods, which are a subset of the class of path-based free-energy estimation methods. In path-based free-energy estimation, a central object of interest is the switching protocol $U_{A \rightarrow B}$.

Definition 2.1 (Switching Protocol). *Given two thermodynamic states A and B with potential energy functions U_A and U_B , a switching protocol $U_{A \rightarrow B} : \mathbb{R}^{3N} \times [0, t_f] \rightarrow \mathbb{R}$ is a time-dependent potential energy function with boundary conditions $U_{A \rightarrow B}(x, 0) = U_A(x)$ and $U_{A \rightarrow B}(x, t_f) = U_B(x)$.*

108 Using such a switching protocol $U_{A \rightarrow B}$, a system x initially equilibrated with respect to the potential
 109 energy function U_A , can be driven from state A to state B according to the time-dependent dynamics
 110

$$111 \quad \partial_t \rho(x, t) = \mathcal{L}_t \rho(x, t), \quad \rho(x, 0) = p_A(x), \quad (3)$$

112 where \mathcal{L}_t is a time-dependent forward (Fokker–Planck/Liouville) generator, specified so that for all t
 113 the target distribution $p(x, t) \propto \exp(-\beta U_{A \rightarrow B}(x, t))$ is stationary for the frozen-time dynamics, i.e.
 114 $\mathcal{L}_t p(\cdot, t) = 0$. Notably, it does not have to be the case that the system is in equilibrium at all times,
 115 i.e. $\rho(x, t) = p(x, t)$ does not need to hold for all t .

116 Under such dynamics defined by the protocol $U_{A \rightarrow B}$, the second law of thermodynamics tells us that,
 117 with thermodynamic work defined as

$$118 \quad 119 \quad W_{A \rightarrow B}(\mathbf{x}) = \int_0^{t_f} \frac{\partial U_{A \rightarrow B}(x_t, t)}{\partial t} dt, \quad (4)$$

121 the average work performed on the system along trajectories \mathbf{x} generated by the dynamics in Eq. (3)
 122 is an upper bound on the free-energy difference between the two states

$$123 \quad 124 \quad \Delta F_{A \rightarrow B} \leq \langle W_{A \rightarrow B}(\mathbf{x}) \rangle_{U_{A \rightarrow B}}. \quad (5)$$

125 where the shorthand $\langle \cdot \rangle_{U_{A \rightarrow B}}$ denotes the ensemble average over trajectories \mathbf{x} generated by the
 126 dynamics in Eq. (3). Crucially, equality only holds here for quasi-static (infinitely slow, $t_f = \infty$)
 127 processes where the system remains in equilibrium at all times, i.e. $\rho(x, t) = p(x, t)$ for all t .

128 2.1.1 JARZYNSKI EQUALITY

130 For any such switching protocols, Jarzynski (Jarzynski, 1997) showed the remarkable result that
 131 instead of restricting to quasi-static processes to obtain an equality for the thermodynamic work we
 132 can consider the ensemble average of the exponential of the work.

133 **Theorem 2.1** (Jarzynski Equality (JE) (Jarzynski, 1997)). *Given switching protocol $U_{A \rightarrow B}$ and
 134 time-dependent dynamics with frozen time stationary distribution $p(x, t) \propto \exp(-\beta U_{A \rightarrow B}(x, t))$
 135 for all $t \in [0, t_f]$ as in Eq. (3), we have that along trajectories \mathbf{x} generated by the dynamics*

$$136 \quad 137 \quad \langle e^{-\beta W_{A \rightarrow B}(\mathbf{x})} \rangle_{U_{A \rightarrow B}} = e^{-\beta \Delta F_{A \rightarrow B}}. \quad (6)$$

139 Important to note here is that the class of dynamical processes considered in the JE only require
 140 stationarity. The JE does not depend on ergodicity and is therefore valid for a wide range of dynamics
 141 including both time-dependent stochastic dynamics such as underdamped and overdamped Langevin
 142 as well as deterministic dynamics, e.g. Hamiltonian. Extra care is needed when momenta are
 143 considered (e.g., underdamped Langevin dynamics). In this case, a state-dependent Hamiltonian,
 144 rather than the potential energy, should be used in the definition of work in Eq. (4).

145 Using standard Monte Carlo integration with trajectories \mathbf{x}_n generated according to Eq. (3), the JE
 146 provides a consistent but generally biased estimator of the $\Delta F_{A \rightarrow B}$ in the finite-sample setting:

$$147 \quad 148 \quad \Delta F_{A \rightarrow B} \approx \Delta F_{A \rightarrow B} = -\beta^{-1} \ln \left(\frac{1}{N} \sum_{n=1}^N e^{-\beta W_{A \rightarrow B}(\mathbf{x}_n)} \right), \quad (7)$$

150 **JE Estimator Variance** Both the bias and the variance of this estimator grow with the excess work
 151 $W^{\text{ex}} = \langle W \rangle_{U_{A \rightarrow B}} - \Delta F_{A \rightarrow B}$ (Geiger and Dellago, 2010; Gore et al., 2003), which for every time t
 152 is lower bounded by the Kullback–Leibler divergence between the two distributions (Vaikuntanathan
 153 and Jarzynski, 2009):

$$154 \quad 155 \quad W_t^{\text{ex}} \geq \beta^{-1} D_{\text{KL}}(\rho(x, t) || p(x, t)), \quad \forall t \in [0, t_f]. \quad (8)$$

156 As such, intuitively, while the JE is valid for any switching protocol the variance and the bias of
 157 the estimator are determined by how much the instantaneous distribution $\rho(x, t)$ *lags* behind the
 158 stationary distribution $p(x, t)$ at every time t defined by the switching protocol $U_{A \rightarrow B}$.

159 2.1.2 ESCORTED JARZYNSKI EQUALITY

161 To reduce the amount of lag between the instantaneous distribution $\rho(x, t)$ and the target distribution
 $p(x, t)$ Vaikuntanathan and Jarzynski (2008) introduced the concept of escorted switching protocols.

162 **Definition 2.2** (Escorted switching protocol). *Given two thermodynamic states A and B with potential*
 163 *energy functions U_A and U_B , an **escorted switching protocol** $(U_{A \rightarrow B}, b)$ consists of a time-dependent*
 164 *potential $U_{A \rightarrow B} : \mathbb{R}^{3N} \times [0, t_f] \rightarrow \mathbb{R}$ and a time-dependent vector field $b : \mathbb{R}^{3N} \times [0, t_f] \rightarrow \mathbb{R}^{3N}$ with*
 165 *boundary conditions $U_{A \rightarrow B}(x, 0) = U_A(x)$ and $U_{A \rightarrow B}(x, t_f) = U_B(x)$ and $b(x, 0) = b(x, t_f) = 0$.*

166 Given an escorted switching protocol, the escorted *dynamics* driving a system from state A to state B
 167 adds deterministic advection based on the time-dependent vector field b

$$169 \quad \partial_t \hat{\rho}(x, t) = \hat{\mathcal{L}}_t \hat{\rho}(x, t) = \mathcal{L}_t \hat{\rho}(x, t) - \nabla \cdot (b(x, t) \hat{\rho}(x, t)), \quad \hat{\rho}(x, 0) = p_A(x). \quad (9)$$

170 Here \mathcal{L}_t denotes the forward operator that satisfies frozen time stationarity $\mathcal{L}_t p(\cdot, t) = 0$ for $p(x, t) \propto$
 171 $\exp(-\beta U_{A \rightarrow B}(x, t))$, as defined in Eq. (3). Under escorted dynamics, Vaikuntanathan and Jarzynski
 172 (2008) showed that with an alternative definition of the work, the JE still holds.

173 **Theorem 2.2** (Escorted Jarzynski Equality (E-JE) Vaikuntanathan and Jarzynski (2008)). *Given an*
 174 *escorted switching protocol $(U_{A \rightarrow B}, b)$ and time-dependent dynamics as in Eq. (9), we have that*
 175 *along trajectories \mathbf{x} generated by the dynamics*

$$177 \quad \left\langle e^{-\beta \hat{W}_{A \rightarrow B}(\mathbf{x})} \right\rangle_{(U_{A \rightarrow B}, b)} = e^{-\beta \Delta F_{A \rightarrow B}}. \quad (10)$$

179 where the escorted work $\hat{W}_{A \rightarrow B}(\mathbf{x})$ along trajectory \mathbf{x} is defined as

$$180 \quad \hat{W}_{A \rightarrow B}(\mathbf{x}) = \int_0^{t_f} \left(\partial_t U_{A \rightarrow B}(x_t, t) + b(x_t, t) \cdot \nabla U_{A \rightarrow B}(x_t, t) - \beta^{-1} \nabla \cdot b(x_t, t) \right) dt. \quad (11)$$

183 Notably, because b is not involved in enforcing that the dynamics have stationary distribution
 184 $p(x, t) \propto \exp(-\beta U_{A \rightarrow B}(x, t))$ it can be freely chosen to minimize the amount of lag and with
 185 that the variance of the escorted estimator $\hat{\Delta F}_{A \rightarrow B} = -\beta^{-1} \ln(\frac{1}{N} \sum_{n=1}^N e^{-\beta \hat{W}_{A \rightarrow B}(\mathbf{x}_n)})$. Notably
 186 among the choices of b are the case where $b = 0$, which is equivalent to the non-escorted case, as
 187 well as the following optimal choice of b as shown by Zhong et al. (2023):

188 **Theorem 2.3** (Optimal Escorted Switching Protocol (Zhong et al., 2023)). *If $b(x, t)$ and $p(x, t) \propto$
 189 $\exp(-\beta U_{A \rightarrow B}(x, t))$ collectively solve the continuity equation $\partial_t p + \nabla \cdot (p b) = 0$, then, for every*
 190 *trajectory \mathbf{x} generated by the dynamics Eq. (9), we have $\hat{W}_{A \rightarrow B}(\mathbf{x}) = \Delta F_{A \rightarrow B}$.*

192 Crucially, what this shows is that if we learn b and $U_{A \rightarrow B}$ collectively to solve the continuity equation,
 193 while maintaining the boundary conditions $U_{A \rightarrow B}(x, 0) = U_A(x)$ and $U_{A \rightarrow B}(x, t_f) = U_B(x)$,
 194 then a single trajectory \mathbf{x} generated by the dynamics in Eq. (9) suffices to estimate the free-energy
 195 difference $\Delta F_{A \rightarrow B}$. In the remainder of this work we will explore how we can learn these components
 196 using Conditional Flow Matching and our proposed Conditional Density Matching.

197 2.1.3 BI-DIRECTIONAL SAMPLING AND THE CROOKS IDENTITY

199 In addition to introducing the escorting velocity field b , a second approach to reduce the variance
 200 of our estimator of the free-energy difference is to use bi-directional estimators. Instead of only
 201 evolving samples from the initial thermodynamic state A , it is equally straightforward to start from
 202 state B and define a reverse protocol $U_{B \rightarrow A}$ with boundary conditions $U_{B \rightarrow A}(x, 0) = U_B(x)$ and
 203 $U_{B \rightarrow A}(x, t_f) = U_A(x)$. In the context of non-equilibrium free-energy estimation, this idea underpins
 204 the Crooks Fluctuation Theorem (CFT) (Crooks, 1998):

$$205 \quad \frac{P_{A \rightarrow B}(W)}{P_{B \rightarrow A}(-W)} = \exp[\beta (W - \Delta F_{A \rightarrow B})]. \quad (12)$$

207 Here $P_{A \rightarrow B}(W)$ is the probability of observing work W for a process starting from $x_0 \sim p_A$ and
 208 evolved under the forward dynamics, while $P_{B \rightarrow A}(-W)$ is the probability of observing work $-W$
 209 under the time-reversed protocol. This fluctuation theorem holds both for the non-escorted case and
 210 the escorted case with $\hat{W}_{A \rightarrow B}(\mathbf{x})$ replacing $W(\mathbf{x})$.

212 For the escorted case, the time-reversed protocol $(U_{B \rightarrow A}, \tilde{b})$ is given by $U_{B \rightarrow A}(x, t) =$
 213 $U_{A \rightarrow B}(x, t_f - t)$ and $\tilde{b}(x, t) = -b(x, t_f - t)$. Consequently the time-reversed escorted dynamics
 214 driving the system from state B to state A are given by

$$215 \quad \partial_t \hat{\rho}_R(x, t) = \tilde{\mathcal{L}}_t \hat{\rho}_R(x, t) - \nabla \cdot (\tilde{b}(x, t) \hat{\rho}_R(x, t)), \quad \hat{\rho}_R(x, 0) = p_B(x). \quad (13)$$

216 Here $\tilde{\mathcal{L}}_t$ denotes the reverse operator of a non-escorted dynamics that satisfies frozen time stationarity
 217 $\tilde{\mathcal{L}}_t \tilde{p}(x, t) = 0$ for $\tilde{p}(x, t) = p(x, t_f - t) \propto \exp(-\beta U_{B \rightarrow A}(x, t))$. In the case where dynamics with
 218 momenta are considered, the momenta have to be reversed in the reverse generator $\tilde{\mathcal{L}}_t$.
 219

220 Crucially, the Crooks Fluctuation Theorem expresses $\Delta F_{A \rightarrow B}$ as the solution to a single-parameter
 221 problem. Rather than directly estimating $\Delta F_{A \rightarrow B}$ via the JE, which often suffers from high variance
 222 and finite sample bias due to its exponential average, the CFT can be inverted to solve for $\Delta F_{A \rightarrow B}$
 223 as the parameter that best fits a given set of observed forward and reverse work for a given protocol.
 224

225 The remainder of this work will only consider using the CFT instead of the JE. Practically, this is
 226 implemented by the Bennett Acceptance Ratio (BAR) estimator (Bennett, 1976).
 227

2.2 RELATED WORK

228 **Traditional Free-Energy Estimation** In addition to the traditional alchemical non-equilibrium
 229 free-energy estimation approaches introduced in the previous section, a large collection of other
 230 approaches have been proposed. We briefly outline the core lines of work here. Closely related to
 231 the approaches considered in this work are alchemical *equilibrium* approaches such as (iterative)
 232 Free-Energy Perturbation (FEP) (Zwanzig, 1955) and Thermodynamic Integration (TI) (Kirkwood,
 233 1935), which depend on the Zwanzig equation (Zwanzig, 1955). Next are the *non-alchemical*
 234 path-based approaches such as transition path sampling (Bolhuis et al., 2002) and nudged elastic
 235 band sampling (Henkelman et al., 2000). Non-alchemical approaches rely on frameworks such as
 236 Transition State Theory (Truhlar et al., 1996) and the Arrhenius/Eyring equation (Eyring, 1935).
 237

238 **Neural Free-Energy Estimation Methods** Within the family of alchemical free-energy estimation
 239 approaches, most proposed neural approaches focus on the Targeted Free-Energy Perturbation
 240 method (TFEP) (Jarzynski, 2002). The TFEP method can be considered a special case of the
 241 escorted switching protocol where only the deterministic vector field b is used to define an invertible
 242 mapping. TFEP has been studied within the machine learning context in Wirnsberger et al. (2020);
 243 Rizzi et al. (2023; 2021); Erdogan et al. (2024); Zhao and Wang (2023), which all use variants of
 244 MLE-trained discrete normalizing flows or Flow Matching. Within the same alchemical family,
 245 Máté et al. (2024; 2025) propose a neural version of Thermodynamic Integration. Lastly, most
 246 closely related to methods proposed here is the work by He et al. (2025), which also parameterizes an
 247 escorted switching protocol. Crucially, their proposed method FEAT uses two different protocols for
 248 the forward and backward process between two states and does not consider the multistate setting.
 249

3 LEARNING ESCORTED PROTOCOLS USING FLOW AND DENSITY MATCHING

250 Having discussed the background of (Escorted-) Non-Equilibrium free-energy estimators, we now
 251 propose a new method for parameterising and learning the escorted switching protocol $(U_{A \rightarrow B}^\theta, b^\phi)$
 252 such that they collectively solve the continuity equation, and adhere to the boundary conditions
 253 $U_{A \rightarrow B}^\theta(x, 0) = U_A(x)$ and $U_{A \rightarrow B}^\theta(x, t_f) = U_B(x)$. We propose to parameterise both components
 254 by learning b_t^ϕ using standard Conditional Flow Matching (CFM) (Lipman et al., 2023) and U_t^θ using
 255 an extension of CFM, which we call Conditional Density Matching.
 256

3.1 LEARNING b_t^θ USING CONDITIONAL FLOW MATCHING

257 Conditional Flow Matching (CFM) is a general framework for learning a vector field v_t^ϕ that drives
 258 samples from one arbitrary distribution p_0 to another p_1 along a set of time-dependent intermediate
 259 distributions p_t . As it can generally be assumed that there is no access to the ground truth vector field
 260 v_t or samples from the intermediate distributions p_t beyond the initial and final distributions, CFM
 261 approaches this by considering a *conditional* time-dependent distribution $p_t(x_t | z)$ generated by a
 262 *conditional* vector field $v_t(x_t | z)$ and a coupling distribution $q(z)$. A common choice is to have $q(z)$
 263 defined as an Optimal Transport coupling (Tong et al., 2024) to enforce v_t to follow straight paths.
 264

265 Using this coupling of conditional and marginal vector fields, Lipman et al. (2023) showed that if we
 266 learn the vector field $v^\phi(x_t, t)$ by regressing on the conditional vector field $v_t(x_t, t | z)$ using
 267

$$\mathcal{L}_{\text{CFM}} = \mathbb{E}_{t \sim \text{Uni}(0,1), z \sim q(z), x_t \sim p_t(x_t | z)} \left[\left\| v^\phi(x_t, t) - v_t(x_t | z) \right\|^2 \right] \quad (14)$$

268 then this is equivalent to regressing on the vector field $v_t(x_t)$ directly.
 269

Crucially, given a paired conditional vector field and conditional distribution, under minor regularity conditions, for any choice of coupling distribution $q(z)$ the marginal vector field $v_t(x_t) = \langle \frac{v_t(x_t|z)p_t(x_t|z)}{p_t(x_t)} \rangle_{q(z)}$ and marginal distribution $p_t(x_t) = \langle p_t(x_t|z) \rangle_{q(z)}$ are shown to jointly solve the continuity equation (Tong et al., 2024). As such, if we set $p_0 = p_A$, $p_1 = p_B$, $t_f^{-1}v^\phi(x, s) = b^\phi(x, t)$ under the rescaling $t = st_f$, and define $p_s(x) = p(x, t) \propto \exp(-\beta U_{A \rightarrow B}^\theta(x, t))$, then CFM provides a valid approach to finding the escorting vector field b^ϕ for our escorted switching protocol.

3.2 LEARNING U_t^θ USING CONDITIONAL DENSITY MATCHING

This still leaves us with the problem of learning the time-dependent potential $U^\theta(x, t)$. For this purpose, we employ a similar trick to that used by CFM to learn the time-dependent potential $p^\theta(x, t) \propto \exp(-\beta U_{A \rightarrow B}^\theta(x, t))$ from the conditional time-dependent distribution $p_t(x_t | z)$ and consider the following extended version of the Maximum Likelihood Estimation (MLE) objective

$$\mathcal{L}_{\text{DM}} = \mathbb{E}_{t \sim \text{Uni}(0,1), x_t \sim p_t(x_t)} [-\log p^\theta(x_t, t)], \quad (15)$$

which adds an additional time dependence. To highlight the similarity with Flow Matching, we denote this object as the **Density Matching (DM)** objective.

Due to \mathcal{L}_{DM} being defined as an expectation over the unknown distribution $p_t(x_t)$, learning $U_{A \rightarrow B}^\theta(x, t)$ directly using this objective is not possible. However, similar to the CFM objective, we can equivalently express another maximum likelihood objective using the conditional distribution $p_t(x_t | z)$ instead. We denote this as the **Conditional Density Matching (CDM)** objective:

$$\mathcal{L}_{\text{CDM}} = \mathbb{E}_{t \sim \text{Uni}(0,1), z \sim q(z), x_t \sim p_t(x_t | z)} [-\log p^\theta(x_t, t)]. \quad (16)$$

Similar to the CFM objectives, the DM and CDM objectives have equivalent gradients, $\nabla_\theta \mathcal{L}_{\text{DM}} = \nabla_\theta \mathcal{L}_{\text{CDM}}$, and thus MLE using the conditional distribution will result in the same learned marginal distribution p_t^θ as MLE using the marginal distribution.

In summary, combining the CFM objective reviewed above with the proposed CDM objective, we thus learn a pair of escorting vector field $b^\phi(x, t)$ and potential $U_{A \rightarrow B}^\theta(x, t)$ that collectively solve the continuity equation. When these two components are collectively used as the escorted switching protocol in an E-NEQ estimator, this results in a low-variance estimate of $\Delta F_{A \rightarrow B}$.

4 EFFICIENT MULTI-STATE FREE-ENERGY ESTIMATION

With the previous section proposing a method for learning the escorted protocol $(U_{A \rightarrow B}^\theta, b^\phi)$, we now consider some practical restrictions of E-NEQ estimators. Namely, (i) the work calculation becoming prohibitively expensive because a very small global time step dt being required to deal with the numerical instability of the stationary distribution preserving dynamics, and (ii) in the multi-state setting the number of escorted switching protocols grows exponentially with the number of states. We will address both of these issues in the following two sections. In the appendix we further discuss three more standard, but important, practical considerations.

4.1 EFFICIENT WORK CALCULATION BY LIE-TROTTER SPLITTING

Molecular Dynamics simulation is known to quickly become numerically unstable when using large time-steps due to the potential energy including sharply peaked components such as Lennard-Jones potentials. As such, when simulating the dynamics of our escorted protocol in Eq. (9), we are required to use a very small global time-step dt . Unfortunately, as a result of this, in the work calculation we therefore must evaluate the divergence many times, which can be computationally very expensive for any system of considerable size. Ideally, we would therefore like to decouple the divergence calculation from the unstable stationary distribution preserving dynamics.

For this purpose we propose to use Lie-Trotter (Trotter, 1959) splitting to split the combined dynamics into two separate steps; first a step using $b(x, t)$ and then a step using the stationarity-preserving distribution preserving dynamics. Given our escorted dynamics $\hat{\mathcal{L}}_t = \mathcal{L}_t + \mathcal{E}_t$ where $\mathcal{E}_t = -\nabla \cdot (b(x, t)\rho(x, t))$ is the escort transport, a Lie-Trotter step of size $h = dt$ frozen at time t

324 approximates the full evolution by composing the subflows as
 325

$$326 \quad e^{h\hat{\mathcal{L}}_t} \approx e^{h\mathcal{L}_t} e^{h\mathcal{E}_t}. \quad (17)$$

328 Under such split dynamics, a simplified version of the Escorted Jarzynski Equality holds.
 329

330 **Theorem 4.1** (Split Escorted Jarzynski Equality). *Given an escorted switching protocol $(U_{A \rightarrow B}, b)$
 331 and split escorted time-dependent dynamics $e^{h\hat{\mathcal{L}}_t} \approx e^{h\mathcal{L}_t} e^{h\mathcal{E}_t}$, where \mathcal{L}_t is the stationarity-
 332 preserving operator (i.e. $\mathcal{L}_t p(x, t) = 0$ with $p(x, t) \propto e^{-\beta U_{A \rightarrow B}(x, t)}$) and $\mathcal{E}_t \rho = -\nabla \cdot (b(x, t)\rho)$ is
 333 the escort transport, consider a Lie-Trotter time grid $t_k = kh$ with $N \cdot h = t_f$ and the split update*

$$334 \quad x'_k = x_k + b(x_k, t_k)h, \quad x_{k+1} \sim K_{t_k}(x'_k, \cdot), \quad (18)$$

335 where K_t is any transition kernel that preserves $p(x, t)$ at frozen time t . If $x_0 \sim p_A(x)$, then
 336

$$337 \quad \left\langle e^{-\beta \hat{W}_{A \rightarrow B}(\mathbf{x}, h)} \right\rangle_{(U_{A \rightarrow B}, b, h)} = e^{-\beta \Delta F_{A \rightarrow B}} + \mathcal{O}(h), \quad (19)$$

339 where the split escorted work is defined by
 340

$$341 \quad \hat{W}_{A \rightarrow B}(\mathbf{x}, h) = \sum_{k=0}^{N-1} \left(\frac{\partial U_{A \rightarrow B}(x'_k, t_k)}{\partial t} - \beta^{-1} \nabla \cdot b(x_k, t_k) \right) h. \quad (20)$$

344 In particular, (19) holds exactly in the limit $h \rightarrow 0$, recovering the Escorted Jarzynski Equality.
 345

346 *Proof.* Consider the escort step as a deterministic kernel $L_{t_k}(x'|x) = \delta_{x+b(x, t_k)h}(x')$ and the
 347 stationarity-preserving step as a kernel K_{t_k} with stationary distribution $p(x, t_k)$ such that the
 348 composed update is the kernel $P_{t_k} = K_{t_k} \circ L_{t_k}$. Then the proof follows from the discrete-time E-JE in
 349 Vaikuntanathan and Jarzynski (2011). \square

350 While this still requires us to use the global time discretization $h = dt$ for each individual substep as
 351 well as for the calculation of the work, it allows for smaller internal time discretization within the
 352 stationarity-preserving kernel K_t independent of the escort step. This split can be used to significantly
 353 reduce the number of divergence evaluations $\nabla_x \cdot b(x, t)$ needed in the work calculation.
 354

355 For reference, operator splitting is a common topic in MD simulation (Frenkel and Smit). It is, for
 356 example, at the core of the BAOAB splitting for underdamped Langevin dynamics and the velocity
 357 Verlet integrator for Hamiltonian Monte Carlo (Leimkuhler and Matthews, 2013; Swope et al., 1982).

358 4.2 EFFICIENT MULTI-STATE FE ESTIMATION USING FLOW-GRAPH BASED MBAR

360 With the combined CFM and CDM approach to learn the escorted switching protocol $(U_{A \rightarrow B}^\theta, b^\phi)$
 361 between the two thermodynamic states A and B , we now consider how to extend this to the case of
 362 estimating the relative free-energy difference $\{\Delta F_{i \rightarrow j}\}_{i=1, j=1}^K$ between a collection of K thermody-
 363 namic states. Within the context of the drug-discovery pipeline, lead optimization for example often
 364 involves large assays of ligands for which we need to assess their binding affinity (Wang et al., 2015).

365 Naively, using a single reference state k we can train $K - 1$ escorted switching protocols
 366 $\{(U_{k \rightarrow i}^{\theta_i}, b_{k \rightarrow i}^{\phi_i})\}_{i=1}^K$ to calculate $\{\Delta F_{i \rightarrow j}\}_{i=1, j=1}^K$ using the E-JE. Considering that Free-Energy
 367 differences are a state function, we can then obtain all not-directly connected estimates as
 368 $\Delta F_{i \rightarrow j} = -\Delta F_{k \rightarrow i} + \Delta F_{k \rightarrow j}$. While this would result in a consistent estimate for all pairs
 369 of states, it is generally understood that to obtain accurate multi-state free-energy it is best to obtain
 370 all $\{W_{i \rightarrow j}\}_{i=1, j=1}^K$ individually and use the self-consistent Multistate Bennett Acceptance Ratio
 371 (MBAR) (Shirts and Chodera, 2008) to obtain $\{\Delta F_{i \rightarrow j}\}_{i=1, j=1}^K$. Following this line of thinking,
 372 a straightforward extension of the CFM/CDM framework would therefore be to learn a $U_{i \rightarrow j}^{\theta_{i,j}}$ and
 373 escorting vector fields $b_{i \rightarrow j}^{\phi_{i,j}}$ for each pair of states i and j individually and use them to obtain $\hat{W}_{i \rightarrow j}$
 374 according to Eq. (4). However, for a set of K thermodynamic states, this would require $K(K - 1)/2$
 375 models, which would quickly become infeasible.
 376

377 Instead, we propose to construct a Escorted Protocol Flow Graph.

378
 379 **Definition 4.1** (Escorted Protocol Flow Graph (EPFG)). *Given a collection of K thermodynamic
 380 states and $K - 1$ escorted switching protocols $\{(U_{k \rightarrow i}^{\theta_i}, b_{k \rightarrow i}^{\phi_i})\}_{i=1, i \neq k}^K$ with central node k an **Escorted
 381 Protocol Flow Graph (EPFG)** is constructed by considering the K thermodynamic states to be
 382 the nodes and the escorted switching protocols $\{(U_{k \rightarrow i}, b_{k \rightarrow i})\}_{i=1, j=1}^K$ between all states i and j to
 383 represent the edges. Here all edges not connected to the central node k are given by*

$$384 \quad (U_{i \rightarrow j}(x, t), b_{i \rightarrow j}(x, t)) = \begin{cases} (U_{k \rightarrow i}^{\theta_i}(x, t_f - 2t), -2b_{k \rightarrow i}^{\phi_i}(x, t_f - 2t)) & \text{if } 0 \leq t < \frac{t_f}{2} \\ (U_{k \rightarrow j}^{\theta_j}(x, 2t - t_f), 2b_{k \rightarrow j}^{\phi_j}(x, 2t - t_f)), & \text{if } \frac{t_f}{2} \leq t \leq t_f. \end{cases} \quad (21)$$

387 Using the EPFG and the escorted protocols defined as its edges, including the constructed concatenated
 388 ones, we can now obtain $\{\bar{W}_{i \rightarrow j}\}_{i=1, j=1}^K$ for all combinations of states i and j while only
 389 requiring the training of $K - 1$ protocols. This enables more accurate free-energy estimates using the
 390 MBAR estimator compared to using the pair based approach while minimizing the training costs.

391 5 EXPERIMENTS

393 We evaluate the feasibility of learning the thermodynamic
 394 flow network of coupled U^θ and escorting field b^ϕ using
 395 the well-known alanine dipeptide (ADP) system. While
 396 limited in size, ADP shows similar challenges to larger
 397 systems such as high-energy barriers and solvent effects.
 398 Furthermore, as ADP in solvent has six distinct metastable
 399 states $\alpha_L, \alpha_D, \beta, C5$ and α' as visualized in Fig. 2. These
 400 states are known to exhibit significant differences in con-
 401 formational free energy it serves as an well-understood
 402 benchmark for the multi-state setting.

403 **Data Generation** For each metastable state, we generated
 404 10,000 samples using a harmonic flat-bottom constraint on
 405 the torsion angles defined by the metastable state boundaries, as specified in the appendix. Training
 406 samples for each state are visualized in Fig. 2. We observe that the training samples cover each state
 407 but do not represent the correct ratios as observed in full equilibrium sampling.

408 **Baselines** To obtain a baseline value to validate our method against, we performed an extensive
 409 Umbrella Sampling (US) estimate using a large number of windows and the same setup as used
 410 for data generation. Additionally, we compare our method against a neural version of Targeted
 411 Free-Energy Perturbation (TFEP). For our comparison we will use the vector field b^ϕ learned using
 412 Conditional Flow Matching to implement the TFEP method. As such, the only difference between
 413 TFEP and E-NEQ can come from the inclusion of the stationary distribution preserving dynamics.

414 **Model Details** We used the same model definitions and training setup for all learned escorted
 415 protocols. The escorting vector field b^ϕ is implemented using the SE(3)-equivariant graph neural
 416 network (Satorras et al., 2021) with an additional learnable time-embedding component to make it
 417 time-dependent (Tan et al., 2025). We use optimal transport coupling q (Tong et al., 2024) to enforce
 418 that the escorting vector field and the time-dependent density not only collectively solve the continuity
 419 equation but also align with the dynamical optimal transport problem (Benamou and Brenier, 2000).
 420 While not discussed in depth in this work, there is a close connection between the dynamical optimal
 421 transport problem and the amount of dissipated work in escorted switching protocols (Zhong et al.,
 422 2023; Zhong and DeWeese, 2024). We leave exploring this interplay further for future work.

423 The potential U^θ is parameterised as the negative log probability of a discrete normalizing flow with
 424 conditional affine coupling layers and a similar learnable time-embedding component. We chose to
 425 use a discrete-time normalising flow here, instead of a more general energy-based model, to minimize
 426 the complexity of maximum-likelihood training.

427 **Integration Details** For the implementation of the escorted dynamics in Eq. (9), we use the following
 428 setup. The escorting vector field is implemented in all experiments using a Runge–Kutta integrator,
 429 while we consider three different options for the stationary preserving component of the split dynamics:
 430 underdamped Langevin, overdamped Langevin, and Hamiltonian Monte Carlo, all of which use
 431 Metropolis-Hastings (MH) correction to preserve the stationary distribution in finite time. The split
 432 operators \mathcal{E} and \mathcal{L} are iteratively applied for 100 time steps, during which the work is calculated.

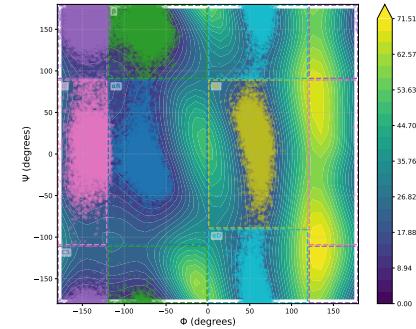


Figure 2: Umbrella sampling FES reconstruction and training samples for ADP.

432
 433
 434
 435
 436
 Table 1: Quantitative results of the estimated ΔF between the central α_R state of the escorted flow graph
 and the directly connected states, as well as the Mean Absolute Error (MAE) over all pairs of states including
 those not directly connected. The \mathcal{L} column denotes the type of integrator used: Underdamped Langevin (UL),
 Overdamped Langevin (OL) or Hamiltonian Monte Carlo (HMC). EPFG denotes whether the estimates were
 obtained using pairwise summation (EPFG=N), or using the escorted protocol flow graph (EPFG=Y).

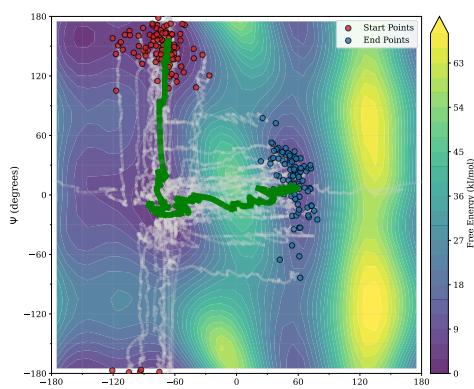
437 Method	\mathcal{L}	EPFG	α_L	α_D	β	$C5$	α'	MAE
438 US	-	-	7.42 ± 0.16	12.07 ± 0.40	-1.11 ± 0.03	1.37 ± 0.05	6.55 ± 0.13	-
439 TFEP	-	N	8.60 ± 0.05	12.39 ± 0.06	0.77 ± 0.04	2.39 ± 0.04	5.78 ± 0.03	1.17
440 441 442 443 444 (ours)	UL	N	7.93 ± 0.13	12.82 ± 0.16	0.54 ± 0.12	1.47 ± 0.21	5.96 ± 0.06	0.93
	UL	Y	7.35 ± 0.12	12.54 ± 0.15	0.78 ± 0.11	1.31 ± 0.20	6.14 ± 0.06	0.88
	OL	N	8.22 ± 0.07	12.86 ± 0.08	0.26 ± 0.12	1.78 ± 0.10	5.59 ± 0.05	0.96
	OL	Y	8.06 ± 0.05	12.09 ± 0.06	0.24 ± 0.05	1.69 ± 0.05	7.04 ± 0.04	0.59
	HMC	N	7.96 ± 0.12	13.05 ± 0.17	0.62 ± 0.09	1.57 ± 0.22	5.97 ± 0.05	0.99
	HMC	Y	7.33 ± 0.11	12.89 ± 0.16	0.50 ± 0.09	1.83 ± 0.20	5.94 ± 0.06	0.95

445 5.1 RESULTS

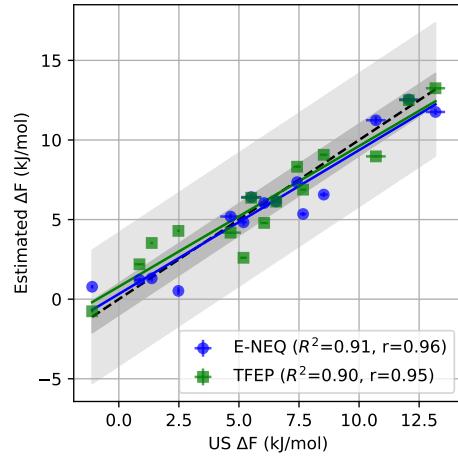
447 In Tab. 1, we report the main quantitative results
 448 of learning the escorting vector field b^ϕ and corre-
 449 sponding potential U^θ for use in the E-NEQ estima-
 450 tor, compared to the TFEP approach. We note that
 451 the α_R state was chosen as the central node when
 452 constructing the flow graph. As such, all reported
 453 free-energy differences are relative to α_R .

454 **E-NEQ improves over TFEP for the same**
 455 **amount of divergence calculations** Across all three
 456 integration approaches, we find that E-NEQ with
 457 learned escorted dynamics outperforms TFEP. This
 458 holds for both the directly reported ΔF values us-
 459 ing the central α_R state and the MAE of the free-
 460 energy differences across all pairs of states, with the
 461 β state a noticeable exception. In almost all cases
 462 the found free-energy differences closely resemble
 463 the US baseline with β as notable exception.

464 A further study of the correlation between the estimated free-energy differences and the true (as
 465 reported by US) free-energy differences similarly shows that the E-NEQ estimator outperforms TFEP.
 466 As highlighted in Fig. 3, both E-NEQ and TFEP show strong correlations, with R^2 and Pearson
 467 correlation coefficients of 0.91 and 0.96 for E-NEQ and 0.90 and 0.95 for TFEP. Both methods are
 468 firmly within 1 kcal/mol of the true free-energy differences, and in most cases even within 1 kJ/mol.
 469 This is well within the generally considered acceptable tolerances for free-energy estimation.



483 Figure 4: Trajectories of the E-NEQ estimator us-
 484 ing a concatenated protocol starting from the β
 485 state towards the α_L state using the underdamped
 Langevin integrator.



530 Figure 3: Correlation of estimated free-energy dif-
 531 ferences from E-NEQ and TFEP against the Um-
 532 brella Sampling MBAR baseline.

533 **Concatenating Protocols improves Multistate**
 534 **Free-Energy Estimation** Comparing the results in
 535 table 1 between using pairwise consistent estima-
 536 tion between all states using only directly connected
 537 states (EPFG=N) and using a EPFG with concate-
 538 nated protocols (EPFG=Y), we find that the latter is
 539 in almost all cases more accurate. Notably, it is not
 540 only the MAE that improves, but also the estimated
 541 free-energy differences between the states directly
 542 connected to the reference α_R state, despite using the
 543 same trajectories.

544 In Fig. 4 we have visualized E-NEQ trajectories start-
 545 ing from the β state towards the α_L state following a
 546 concatenated protocol. The trajectories clearly show
 547 the concatenation of the characteristically straight
 548 paths of OT-CFM starting from the β and visiting the
 549 α_R state before finally transitioning to the α_L state.

486 Table 2: Number of successful trajectories starting in each state for the different integration schemes. The
 487 maximum number of trajectories is 50,000, 10,000 to each other state.

f_t^U	dt	acc. rate	α_R	α_L	α_D	β	$C5$	α'
Underdamped Langevin	1e-4	0.94	49459	48871	48383	49183	48328	49419
Overdamped Langevin	1e-8	0.91	49535	49420	49265	49414	49172	49539
Hamiltonian Monte Carlo	1e-4	0.96	44056	46892	38892	40145	32477	47582

494 **Stationary Preserving Dynamics comparison** Lastly, we observe that, within the E-NEQ estimator
 495 with learned dynamics, underdamped and overdamped Langevin seem to be more stable than
 496 Hamiltonian Monte Carlo. Specifically, we found that over longer transitions, as occurs during the
 497 concatenation of protocols for multistate free-energy estimation, the HMC approach was more likely
 498 to diverge, resulting in discarded samples and ultimately a higher finite sample bias. The discrepancy
 499 between the number of successful trajectories starting in each state between the different integrators
 500 is reported in Tab. 2. MH correction does not help in this case due to the instability primarily caused
 501 by the deterministic vector field putting the samples in high-energy regions of the learned potential.
 502 As exemplified by the extremely small step size for overdamped Langevin dynamics, our proposed
 503 Lie-Trotter splitting of the work calculation is a necessary step to make the computation feasible
 504 within an acceptable compute budget.

505 6 DISCUSSION

506 In this work we have proposed a method to learn the escorting switching protocol $(U_{A \rightarrow B}^\theta, b^\phi)$ to
 507 construct an E-NEQ estimator with minimal variance. For this purpose we considered the framework
 508 of Conditional Flow Matching to learn b^ϕ and proposed an extension named Conditional Density
 509 Matching to learn $U_{A \rightarrow B}^\theta$. Furthermore, we considered two practical considerations in the form
 510 of Lie-Trotter splitting to reduce the computational cost of the work calculation and a flow graph
 511 construction to reduce the combinatorial complexity of learning multiple protocols in the multi-state
 512 setting. In our experimental evaluation using the ADP system, which has six well-defined metastable
 513 states, we have shown our proposed method for learning the escorted protocols to be effective.

514 **Limitations and future work** While ADP is a fitting benchmark for our method due to its multiple
 515 metastable states, similar challenges to larger systems, and generally a complexity level similar in
 516 size to studied in other related work (Rizzi et al., 2021; 2023; Máté et al., 2024; Erdogan et al., 2024;
 517 He et al., 2025), it is still a toy problem within the context of practical applications. We therefore
 518 emphasize the need to focus on scalability in future work. Preliminary experiments have shown that
 519 to achieve this emphasis should be placed on accurately learning the correct time-dependent potential
 520 $U_{A \rightarrow B}^\theta$. For this purpose we believe that recent advances in scaling discrete time normalising flows is
 521 an important avenue to explore (Rehman et al., 2025; Zhai et al., 2024).

522 In addition to this, we would like to note that in this work we choose to align the proposed method
 523 as closely as possible to the presented theory in Sec. 2 to provide a well grounded first exploration
 524 of neural escorted free-energy estimation. As such, we believe that by lifting some of these strict
 525 constraints performance could be improved. For example, removing the Metropolis-Hastings step that
 526 is used to ensure that stationary is preserved under discretized dynamics, and using adaptive ODE
 527 solvers instead of Runge-Kutta to set the lie-trotter splitting could therefore be beneficial. Both of
 528 these are common practice for standard molecular dynamic simulation. Furthermore, extensions of
 529 the current framework through hard constraints for enforcing the continuity equation instead of just
 530 encoding it in the joint CFM and CDM learning objectives, or incorporating the EPFG already during
 531 the training process could be beneficial. Lastly, we note that while we consider Flow Matching as
 532 the base for our E-NEQ estimation other generative modelling approaches in the form of Schrodinger
 533 Bridge marching and recent advances in Flow-Maps should also be considered in future work.

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756 **A APPENDIX**757 **A.1 BENNETT ACCEPTANCE RATIO (BAR) AND MULTISTATE BENNETT ACCEPTANCE RATIO**
758 **(MBAR)**

761 In this section we briefly introduce the Bennett Acceptance Ratio (BAR) and Multistate Bennett
762 Acceptance Ratio (MBAR) estimators as introduced in the main text. First, the BAR estimator can be
763 interpreted as a maximum likelihood solution for the logistic model that is implied by the Crooks
764 Fluctuation Theorem (CFT). Given a collection of forward \mathbf{x}_i^F and backward \mathbf{x}_i^B trajectories and
765 their corresponding work values $W_{A \rightarrow B}(\mathbf{x}_i^F)$ and $W_{B \rightarrow A}(\mathbf{x}_i^B)$ respectively, BAR solves:

$$766 \sum_{i=1}^{N_A} \frac{1}{1 + \exp \beta^{-1}(W_{A \rightarrow B}(\mathbf{x}_i^F) - \Delta F)} = \sum_{i=1}^{N_B} \frac{1}{1 + \exp \beta^{-1}(-W_{B \rightarrow A}(\mathbf{x}_i^B) - \Delta F)} \quad (22)$$

769 which can be solved using standard root-finding algorithms. The approximate solution for ΔF found
770 using this estimator is known to have minimal variance among estimators that use both forward and
771 backward trajectories (Bennett, 1976).

772 Adjusted to the multistate setting, the MBAR estimate is given by the set of equations (Shirts and
773 Chodera, 2008):

$$775 F_k = -\beta^{-1} \ln \left(\sum_{j=1}^K \sum_{n=1}^{N_j} \frac{\exp(-\beta W_{i \rightarrow j}(\mathbf{x}_n^{i \rightarrow j}))}{\sum_{l=1}^K N_l \exp(F_l - \beta W_{l \rightarrow j}(\mathbf{x}_n^{l \rightarrow j}))} \right) \quad (23)$$

779 where $W_{i \rightarrow j}(\mathbf{x}_n^{i \rightarrow j})$ is the work done on the n -th trajectory moving from state i to state j . Note that
780 here we obtain absolute free-energies as F_l with respect to the reference state k . Thus, to obtain the
781 free-energy differences between all pairs of states, we can use the following equation:

$$782 \Delta F_{i \rightarrow j} = F_j - F_i. \quad (24)$$

784 **A.2 FULL ALGORITHMIC OVERVIEW**

786 Below we briefly provide the full algorithmic overview of the both the two state setting for
787 free-energy estimation using E-NEQ as well as the multistate setting. Code is available at:
788 <https://github.com/iclranon862/Anonymous-Repo>

789 **A.2.1 TWO-STATE SETTING**

791 Given our Conditional Flow and Density Matching based method, we break down the algorithm to
792 obtain the free-energy difference between two thermodynamic states into the following steps:

- 794 **1. Generating Training Samples:** Given the two thermodynamic states of interest generate
795 the equilibrium distributions of each state using standard molecular dynamics simulations.
796 This results in two sets of samples $\{\mathbf{x}_n^A\}_{n=1}^{N_A}$ and $\{\mathbf{x}_n^B\}_{n=1}^{N_B}$ from respectively state A and
797 state B .
- 798 **2. Learning Escorted Dynamics:** Learn the parameterised vector field b^θ and corresponding
799 time-dependent potential $U_{A \rightarrow B}^\theta$ using Conditional Flow Matching and Conditional Density
800 Matching respectively.
- 801 **3. Running the Escorted Protocol:** Using the learned b^θ and $U_{A \rightarrow B}^\theta$, run fixed length non-
802 equilibrium trajectories using the escorted dynamics in Eq. (9) and determine for each
803 trajectory the work done on the system using Eq. (4). Apply the Jarzynski Equality to
804 estimate the free-energy difference between the two states.
- 805 **4. Running the Reversed Protocol [Optional, but highly recommended]:** Run the reversed
806 protocol as defined in Eq. (13) and determine the work done on the system using the same
807 method as above. Use the BAR estimator to obtain the minimum-variance estimate of the
808 free-energy difference between the two states using the collection of work values from both
809 the forward and reversed protocol.

810
811 A.2.2 MULTI-STATE SETTING812 Extending to the multi-state setting using the proposed escorted protocol flow graph, we can break
813 down the algorithm to estimate the free-energy differences between a set of thermodynamic states
814 into the following steps:

- 815
-
- 816 1.
- Generating Training Samples**
- Given a set of
- K
- thermodynamic states of interest and their
-
- 817 corresponding potential energies
- $\{U_k\}_{k=1}^K$
- , generate a dataset of
- N_k
- equilibrium samples
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- 818
- $\{\mathbf{x}_n^k\}_{n=1}^{N_k}$
- from each state
- k
- using standard molecular dynamics simulations.
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- 820 2.
- Learning $K - 1$ Escorted Protocols**
- Select one of the thermodynamic states as the ref-
-
- 821 erence state and learn the
- $K - 1$
- escorted protocols using the method proposed in Sec. 3.
-
- 822 Subsequently, construct the fully connected flow graph using the concatenated potentials
-
- 823 and escorting vector fields as defined in Eq. (21).
-
- 824
-
- 825 3.
- Running the Escorted Protocols**
- Use the
- $K(K - 1)/2$
- escorted protocols in combination
-
- 826 with one of the following methods to estimate the free-energy differences between all pairs
-
- 827 of states:
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- 828
- 829 • Run $K(K - 1)/2$ fixed length non-equilibrium trajectories using the escorted dynamics
830 to obtain an estimate of the free-energy differences between all pairs of states using the
831 Jarzynski Equality.
 - 832 • Run $K(K - 1)/2$ fixed length non-equilibrium trajectories using the escorted dynamics,
833 and another $K(K - 1)/2$ fixed length non-equilibrium trajectories using the reversed
834 escorted dynamics to obtain a pair-wise estimate of the free-energy differences between
835 all pairs of states using the BAR estimator.
 - 836 • Similar to above, but now use the MBAR estimator using the pairwise work values
837 from the forward and reversed protocols to obtain a self-consistent estimate of the
838 free-energy differences between all pairs of states.

839 In our experiments, we used the third option using the MBAR estimator.

840 A.2.3 PRACTICAL DETAILS
841842 So far we have assumed each thermodynamic state k to have its own potential energy function U_k . In
843 practice, this is only the case for a small number of free-energy estimation problems, such as solvation
844 free-energy. For most other forms of free-energy, such as conformational free-energy which we
845 consider in our experimental evaluation, the states have the same potential energy U but correspond
846 to different regions of the phase-space. In this case, a state-restricted potential energy function U_i has
847 to be defined as:

848
849
$$U_i(x) = \begin{cases} U(x), & x \in \Omega_i \\ +\infty, & x \notin \Omega_i \end{cases} \quad (25)$$

850 where Ω_i is the region of space that is considered to be part of thermodynamic state i . Restricting
851 potential energies to specific regions of space is a common technique in Molecular Dynamics
852 simulations (Torrie and Valleau, 1977).853 **Equivariances** Molecular systems are in general invariant to rigid-body transformations, such as
854 rotations and translations. Including these transformations in architecture design of b^θ and U^θ is
855 thus desirable and can significantly improve the performance of the method. However, in the case of
856 Flow Matching extra care needs to be taken to ensure that the target vector field v_t also takes these
857 transformations into account. This is formalised in the framework of Riemannian Flow Matching
858 (Chen and Lipman, 2024; Bose et al., 2024).859 **Thermodynamic Irrelevant Degrees of Freedom** In addition to the reduction in complexity that
860 can be achieved by considering the symmetry structure of the system, an additional inductive bias
861 can be introduced by considering the degrees of freedom of the system that do not contribute to the
862 free-energy difference between the states of interest. For example, in the case of Alanine Dipeptide
863 (ADP) a number of Carbon atoms are each connected to a single other heavy atom and have their
864 remaining valences satisfied by hydrogen atoms. While these Hydrogen atoms considerably fluctuate
865 during the simulation and can cause significant spikes in the potential energy, they generally have a

864 uniform contribution to the free-energy across all the states of interest. As such, we do not have to
 865 include them in the representation of the system used for U^θ and b^θ .
 866

867 Note that removing degrees of freedom that are considered thermodynamic irrelevant has to be done
 868 with care, as incorrect removal can have a detrimental effect on the performance of the method. For
 869 example, while the atoms in the ADP system attached to terminal Carbon atoms are considered
 870 thermodynamic irrelevant, the same is not true for the atoms attached to central heavy atoms.
 871

872 A.3 EXPERIMENTAL SETUP

873 A.3.1 MOLECULAR DYNAMICS SIMULATION DETAILS

875 The simulation was run at 300 K using a standard Langevin middle integrator with a BAOAB splitting
 876 scheme and a time step of 2 fs. Samples were saved every 1000 steps. The Amber 14-alndx force-field
 877 was used with the GBn2 implicit solvent model. The same force field and implicit solvent model
 878 were used as the U_A and U_B potentials in the Umbrella Sampling simulations.”
 879

880 A.3.2 METASTABLE STATE DEFINITIONS

881 For the Alanine Dipeptide (ADP) system, we use the following definition of the metastable states
 882 based on the ϕ and ψ dihedral angles:
 883

$$\alpha_R = \{-120 \leq \phi \leq 0, -110 \leq \psi \leq 90\} \quad (26)$$

$$\beta = \{-120 \leq \phi \leq 0, 90 \leq \psi \leq 180\} \cup \{-120 \leq \phi \leq 0, -180 \leq \psi \leq -110\} \quad (27)$$

$$C5 = \{-180 \leq \phi \leq -120, -180 \leq \psi \leq -110\} \cup \{-180 \leq \phi \leq -120, 90 \leq \psi \leq 180\} \cup \{120 \leq \phi \leq 180, -180 \leq \psi \leq -110\} \cup \{120 \leq \phi \leq 180, 90 \leq \psi \leq 180\} \quad (28)$$

$$\alpha' = \{-180 \leq \phi \leq -120, -110 \leq \psi \leq 90\} \cup \{120 \leq \phi \leq 180, -110 \leq \psi \leq 90\} \quad (29)$$

$$\alpha_L = \{0 \leq \phi \leq 120, -90 \leq \psi \leq 90\} \quad (30)$$

$$\alpha_D = \{0 \leq \phi \leq 120, -180 \leq \psi \leq -90\} \cup \{0 \leq \phi \leq 120, 90 \leq \psi \leq 180\} \quad (31)$$

892 adapted from (Vymětal and Vondrášek, 2010).
 893

894 We have visualised the 5 metastable states in figure 2.
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