

Energy, temperature, and heat capacity in discrete classical dynamics

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Simulations of objects with classical dynamics are in fact a particular version of discrete dynamics, since almost all the classical dynamics simulations in natural science are performed with the use of the simple “leapfrog” or “Verlet” algorithm. It was, however, Newton who in *Principia, Proposition I* in 1687 first formulated the discrete algorithm, which much later in 1967 was rederived by L. Verlet. Verlet also formulated a first-order approximation for the velocity $\mathbf{v}(t)$ at time t , which has been used in simulations since then. The approximated expressions for $\mathbf{v}(t)$ and the kinetic energy lead to severe errors in the thermodynamics at high densities, temperatures, strong repulsive forces, or for large discrete time increments used in discrete “molecular dynamics” (MD) simulations. Here we derive the exact expressions for the discrete dynamics, and show by simulations of a Lennard-Jones system that these expressions now result in equality between temperatures determined from the kinetic energies and the corresponding configurational temperatures determined from the expression of Landau and Lifshitz, derived from the forces.

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I. INTRODUCTION

Simulations of objects with classical dynamics are in fact a particular version of discrete dynamics. since almost all the classical dynamics simulations in natural science are performed with the use of a simple algorithm, first formulated by Newton [1,2]. A new position in Newton’s discrete dynamics, $\mathbf{r}_i(t + \delta t)$, at time $t + \delta t$ of an object i with the mass m_i is determined by the force $\mathbf{f}_i(t)$ acting on the object at the discrete position $\mathbf{r}_i(t)$ at time t together with the position $\mathbf{r}_i(t - \delta t)$ at $t - \delta t$ as

$$m_i \frac{\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t)}{\delta t} = m_i \frac{\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t)}{\delta t} + \delta t \mathbf{f}_i(t), \quad (1)$$

where the velocities $\mathbf{v}_i(t + \delta t/2) = [\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t)]/\delta t$ and $\mathbf{v}_i(t - \delta t/2) = [\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t)]/\delta t$ and corresponding momenta are constant in the time intervals in between the discrete positions. Newton begins *Principia* by postulating Eq. (1) in *Proposition I*, and he obtained his second law as the limit $\lim_{\delta t \rightarrow 0}$ of the equation. For Newton’s derivation of his second law and his discrete algorithm in *Proposition I* see Ref. [3], Chap. 2.

The algorithm, Eq. (1), is usually presented as the Leapfrog algorithm

$$\mathbf{v}_i(t + \delta t/2) = \mathbf{v}_i(t - \delta t/2) + \delta t/m_i \mathbf{f}_i(t) \quad (2)$$

$$\mathbf{r}_i(t + \delta t) = \mathbf{r}_i(t) + \delta t \mathbf{v}_i(t + \delta t/2), \quad (3)$$

where the positions are obtained from the discrete values of the velocities. The rearrangement of Eq. (1) gives the Verlet algorithm [4]

$$\mathbf{r}_i(t + \delta t) = 2\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t) + \delta t^2 \mathbf{f}_i(t)/m_i. \quad (4)$$

The algorithm is used in almost all discrete “molecular dynamics” (MD) simulations and with Verlet’s expression for

the velocity at the discrete time t ,

$$\mathbf{v}_0(t) = \frac{\mathbf{r}(t + \delta t) - \mathbf{r}(t - \delta t)}{2\delta t}. \quad (5)$$

The approximation (5) for the velocity $\mathbf{v}(t)$ is the first term in a symmetrical Taylor expansion from the position $\mathbf{r}(t)$ on the classical analytic trajectory, but the discrete dynamics trajectory is not analytic. Furthermore, there are times for an analytic trajectory where a Taylor expansion is very slowly converging, e.g., at particle collisions or for fast vibrations of atoms in molecules with covalent bonds. The velocity is, however, as Newton noticed in *Principia*, constant in time except at the discrete times where it is exposed to an impulsive force (see next section), and it is given by Eq. (2). Verlet’s inaccurate expression for the velocity results in a corresponding inaccurate measure of the energy, temperature, and heat capacity.

The purpose of the article is to show that Newton’s discrete dynamics has the same properties as his analytic classical mechanics, and to correct the expressions for the energy, temperature, and heat capacity in MD simulations [3].

In Sec. II we first present Newton and Verlet’s formulation of the discrete classical dynamics and derive the energy invariance. The connections between the “Verlet” expressions for the energy, temperature, and heat capacity and the corresponding exact Newtonian discrete dynamic expressions are derived in Sec. III. In Sec. IV we determine the differences between the traditional (Verlet) values of the temperature and heat capacities, and the corresponding Newtonian values for a system of $N = 2000$ particles with Lennard-Jones (LJ) interactions. Section V summarizes the results.

II. DISCRETE NEWTONIAN DYNAMICS

The classical discrete dynamics between N spherically symmetrical objects with masses $m^N = m_1, m_2, \dots$,

cancel, and it is

$$\mathbf{v}(t) = \frac{\mathbf{r}(t + \delta t) - \mathbf{r}(t - \delta t)}{2\delta t} + \frac{1}{6} \frac{\delta t^2}{m} \mathbf{f}'(t) + \dots \quad (8)$$

The scientific community and Verlet were much later aware that it actually was Newton who first published the geometric formulation of the algorithm in *Proposition I* [7].

C. The energy invariance in discrete Newtonian dynamics

Newton's algorithm is a symmetric time centered difference whereby the dynamics is time reversible and symplectic. The conservation of momentum and angular momentum for a conservative system follows directly from Newton's third law for a conservative system with the forces $\mathbf{f}_{ij}(t) = -\mathbf{f}_{ji}(t)$ between objects i and j , but the energy invariance is not so obvious.

The energy in a system with analytic dynamics is the sum of potential energy $U(\mathbf{r}^N(t))$ and kinetic energy $K(t)$, and it is time invariant for a conservative system. The kinetic energy in the discrete dynamics at time t is, however, not well defined since the velocities change at t . Traditionally one uses Verlet's first-order expression for the velocity at time t , Eq. (5), obtained by the symmetric Taylor expansion, and

$$K_0(t) = \sum_i^N \frac{1}{2} m_i \mathbf{v}_{0,i}(t)^2, \quad (9)$$

$$E_0(t) = U(\mathbf{r}^N(t)) + K_0(t). \quad (10)$$

The energy E_0 obtained by using the approximation (5) and with $K(t) = K_0(t)$ for the kinetic energy fluctuates with time, although it is constant when averaged over long time intervals.

The velocities are, however, constant in between the discrete times in Newton's discrete dynamics, and the energy invariance can be obtained by considering the energy in the time interval $[t - \delta t/2, t + \delta t/2]$ and dividing the interval into two subintervals $[t - \delta t/2, t]$ and $[t, t + \delta t/2, t]$. The energy invariance E_D in Newton's discrete dynamics (D) can then be obtained by considering the change in kinetic energy, δK_D , the change in potential energy, δU_D , and the work W_D done by the forces in the time interval $[t - \delta t/2, t + \delta t/2]$.

The loss in potential energy, $-\delta U_D$, is defined as the work done by the forces for a change of positions [8]. The work W_D done in the time interval by the discrete dynamics from the position $[\mathbf{r}_i(t) + \mathbf{r}_i(t - \delta t)]/2$ at $t - \delta t/2$ to the position $[\mathbf{r}_i(t + \delta t) + \mathbf{r}_i(t)]/2$ at $t + \delta t/2$, and with the change $\delta \mathbf{r}_i$ of the position $\delta \mathbf{r}_i = [\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t - \delta t)]/2$, is [3]

$$-\delta U_D = W_D = \sum_i^N \mathbf{f}_i(t) [\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t - \delta t)]/2. \quad (11)$$

By rewriting Eq. (4) to

$$\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t - \delta t) = 2[\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t)] + \frac{\delta t^2}{m_i} \mathbf{f}_i(t) \quad (12)$$

and inserting Eq. (11) one obtains an expression for the total work in the time interval:

$$-\delta U_D = W_D = \sum_i^N \left[[\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t)] \mathbf{f}_i(t) + \frac{\delta t^2}{2m_i} \mathbf{f}_i(t)^2 \right]. \quad (13)$$

The mean kinetic energy K_D of the discrete dynamics in the time interval $[t - \delta t/2, t + \delta t/2]$ is

$$\begin{aligned} K_D &= \frac{1}{2} \sum_i^N \frac{1}{2} m_i \left[\frac{[\mathbf{r}_i(t + \delta t/2) - \mathbf{r}_i(t)]^2}{\delta(t/2)^2} \right. \\ &\quad \left. + \frac{[\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t/2)]^2}{\delta(t/2)^2} \right] \\ &= \frac{1}{2} \sum_i^N \frac{1}{2} m_i \left[\frac{[\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t)]^2}{\delta t^2} \right. \\ &\quad \left. + \frac{[\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t)]^2}{\delta t^2} \right], \end{aligned} \quad (14)$$

with the change

$$\delta K_D = \sum_i^N \frac{1}{2} m_i \left[\frac{[\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t)]^2}{\delta t^2} - \frac{[\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t)]^2}{\delta t^2} \right]. \quad (15)$$

By rewriting Eq. (4) to

$$\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t) = \mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t) + \frac{\delta t^2}{m_i} \mathbf{f}_i(t) \quad (16)$$

and inserting the squared expression for $\mathbf{r}_i(t + \delta t) - \mathbf{r}_i(t)$ in Eq. (15), the change in kinetic energy is

$$\delta K_D = \sum_i^N \left[[\mathbf{r}_i(t) - \mathbf{r}_i(t - \delta t)] \mathbf{f}_i(t) + \frac{\delta t^2}{2m_i} \mathbf{f}_i(t)^2 \right]. \quad (17)$$

The energy invariance from the a discrete change of time from $t - \delta t/2$ to $t + \delta t/2$ in Newton's discrete dynamics is expressed by Eqs. (13) and (17) as [3]

$$\delta E_D = \delta U_D + \delta K_D = 0. \quad (18)$$

III. THE KINETIC ENERGY, TEMPERATURE, AND HEAT CAPACITY IN A NEWTONIAN DISCRETE CONSERVATIVE SYSTEM

The constant velocities in the time intervals between force impulses at time t are related. It is easy to derive the relation [9]

$$\mathbf{v}_{0,i}(t)^2 = \frac{1}{2} \mathbf{v}_i(t + \delta t/2)^2 + \frac{1}{2} \mathbf{v}_i(t - \delta t/2)^2 - \frac{1}{4} \left(\frac{\delta t}{m_i} \mathbf{f}_i(t) \right)^2 \quad (19)$$

from Eq. (4) between the square of the first term in Verlet's Taylor expansion $\mathbf{v}_{0,i}(t)^2$, Eq. (5), for the velocity at time t and Newton's exact expression for the square of the constant velocities in the time intervals $[t - \delta t, t]$ and $[t, t + \delta t]$. The

corresponding expression for the kinetic energy, $K_0(t)$, and the traditional value for the temperature used in MD simulations,

$$T_0 = \frac{\langle 2K_0(t) \rangle}{N_f}, \quad (20)$$

used in MD simulations for a system with N_f degrees of freedom is less than the mean kinetic energy K_D and the temperature T_D . In the discrete time interval $[t - \delta t/2, t + \delta t/2]$ the relation is

$$K_0(t) = K_D(t) - \sum_i^N \frac{1}{8} \frac{\delta t^2}{m_i} \mathbf{f}_i(t)^2, \quad (21)$$

and the systematic difference $T_D - T_0$ in the time interval by using Verlet's first-order approximation is

$$T_D(t) - T_0(t) = \sum_i^N \frac{1}{4} \frac{\delta t^2}{m_i} \mathbf{f}_i(t)^2 / N_f. \quad (22)$$

Newton's discrete dynamics depends purely on the positions and the forces. The momenta are not dynamic variables, but only "bookkeeping" expressions in the dynamics [3]. Therefore, the configurational temperature

$$T_{\text{Conf}}(t) = \langle \nabla^2 U(\mathbf{r}^N) \rangle = \frac{\sum_i^N \mathbf{f}_i(t)^2}{-\sum_i^N \nabla \cdot \mathbf{f}_i(t)} \quad (23)$$

could be a more relevant expression for the temperature since it depends purely on the forces. Equation (23) is derived from the average of the Laplacian of the potential energy $\nabla^2 U(\mathbf{r}^N)$, and is obtained from canonical averaging in the configurational phase space [10,11]. The value of $T_{\text{Conf}}(t)$ fluctuates with time, but its mean value obtained from long simulations agrees with the corresponding temperatures T_D obtained from the kinetic energy.

The heat capacity $C_V = 3/2R + C_V^i$ consists of two terms: the term from the kinetic energy and the term C_V^i from the interactions. The heat capacity can be determined either from numerical differentiation of the energy $U(T, \rho)$ or from the mean square fluctuation $\langle K(t)^2 \rangle - \bar{K}^2$ of the kinetic energy [12]. The term $K_D(t) - K_0(t) = \sum_i^N \frac{\delta t^2}{8m_i} \mathbf{f}_i^2$ in the kinetic energy $K_0(t)$ is important at high densities with hard particle collisions, and it affects C_V^i . The ratio

$$\Delta C_V^i = \frac{\langle (K_D(t) - \bar{K}_D)^2 \rangle - \langle (K_0(t) - \bar{K}_0)^2 \rangle}{\langle (K_D(t) - \bar{K}_D)^2 \rangle} \quad (24)$$

is a measure of the relative error in C_V^i by using Eq. (9) for the kinetic energy.

IV. SIMULATIONS

Verlet used Lennard-Jones (LJ) forces to simulate argon, and his force field (FF) has been a standard used in many simulations, e.g., simulations of organic molecules to describe the atom-atom FF in the molecules together with the stronger FF, e.g., for covalent bonds. The errors $T_D - T_0$, $E_D - E_0$, and in the heat capacities by using Verlet's first-order approximation for the velocity are biggest for strong force fields, and especially at collisions where the FF is strongly repulsive. So the errors for systems with strong intramolecular FF and by using Eq. (20) are bigger than for an LJ system.

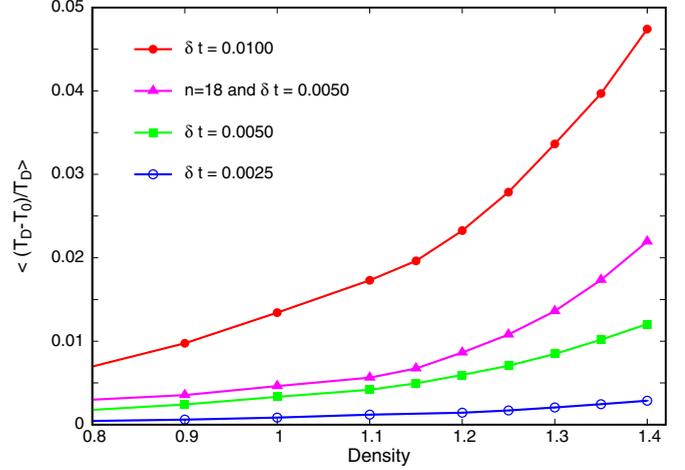


FIG. 2. The relative mean difference $\langle (T_D - T_0) / T_D \rangle$ between T_D and T_0 as a function of the density for an LJ fluid system at $T_D = 1$.

LJ systems with $N = 2000$ LJ particles were simulated at $T_D = 1.00$ for different densities, temperatures, strength of the repulsive forces, and time increments. The differences between T_D and T_0 at $T_D = 1.00$ as a function of density for 10^6 time steps are shown in Fig. 2 for different time increments δt and repulsive forces given by the exponent n in the $n - 6$ LJ potential [13]. The differences increase with density, temperature, the strength of the repulsive forces, or the discrete time step δt , but they are relatively small at state points with low densities. But the differences are significant for state points with high densities, systems with stronger forces, and for large time increments δt .

Most MD simulations are with a thermostat (NVT and NPT ensemble MD) and with the thermostat temperature $T(\text{thermostat}) = T_0$. We have performed NVT simulations with a Nosé-Hover thermostat [14,15] and with $T(\text{thermostat}) = T_0$ as well as $T(\text{thermostat}) = T_D$. The results from the NVT simulations agree with the NVE data. So the NVE results in Fig. 2 are also valid for the other ensemble simulations.

The fluctuations of the temperatures $T_D(t)$, $T_0(t)$, and $T_{\text{Conf}}(t)$ in the time interval $t \in [4000\delta t, 4300\delta t]$ for the MD are shown in Fig. 3. The temperatures are obtained for $N = 2000$ LJ particles at $(T_D, \rho) = (1.00, 1.40)$, and with $\delta t = 0.010$. The red curve is for 300 time steps for $T_D(t)$, and the green curve is $T_{\text{Conf}}(t)$. The mean temperatures T_D and T_{Conf} from 10^6 time steps are approximately equal, $T_D = 0.999 \pm 0.011$ and $T_{\text{Conf}} = 1.008 \pm 0.020$, and higher than the mean $T_0 = 0.954 \pm 0.011$ for $T_0(t)$ shown in blue. The temperatures in Fig. 3 show that the temperature T_D in Newtonian discrete dynamics is consistent with the otherwise obtained configurational temperature T_{Conf} , but is not consistent with T_0 .

The relative difference between fluctuations in the square of the excess kinetic energies ΔC_V^i for a few hundred time steps is shown in Fig. 4 for the LJ system, and with the corresponding fluctuations $K_D(t)^2 - \bar{K}_D^2$ and $K_0(t)^2 - \bar{K}_0^2$ in the inset in the figure. The fluctuations are for the LJ system at $(T_D, \rho) = (1.00, 1.40)$ with the corresponding temperature fluctuations shown in Fig. 3. At first glance, the fluctuations

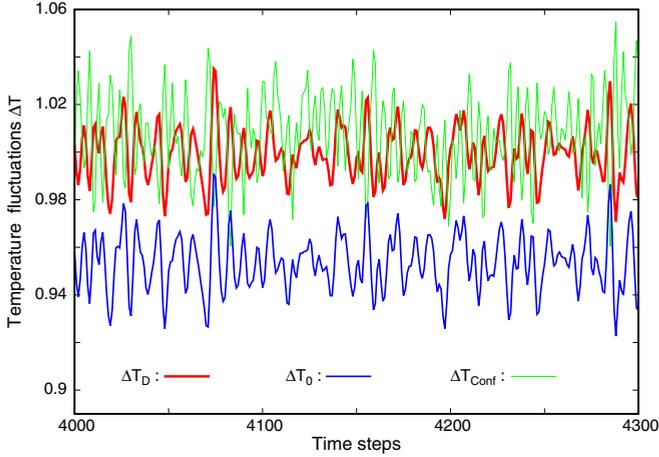


FIG. 3. Temperature fluctuations in a NVE system of $N = 2000$ LJ particles at the density $\rho = 1.40$, temperature $T_D = 1$, and with $\delta t = 0.010$. The red plot is $T_D(t)$, blue is the traditional expression $T_0(t)$ for the temperature, and green is the configurational temperature $T_{\text{Conf}}(t)$.

are synchronous (Fig. 3 and the inset in Fig. 4), but a closer examination reveals that there are significant differences of the order of 12% for the state point with relatively high density $\rho = 1.40$ and for the time increment $\delta t = 0.010$.

The relative difference in C_V^i with 10^6 time steps for the system at $T_D = 1.00$ and at different densities and time increments is shown in Fig. 5. (The corresponding relative temperature differences are shown in Fig. 2.) The differences between C_V^i obtained by fluctuations in $K_D(t)$ and $K_0(t)$, respectively, increase with increasing density, temperature, strength of the repulsive forces, or time increment.

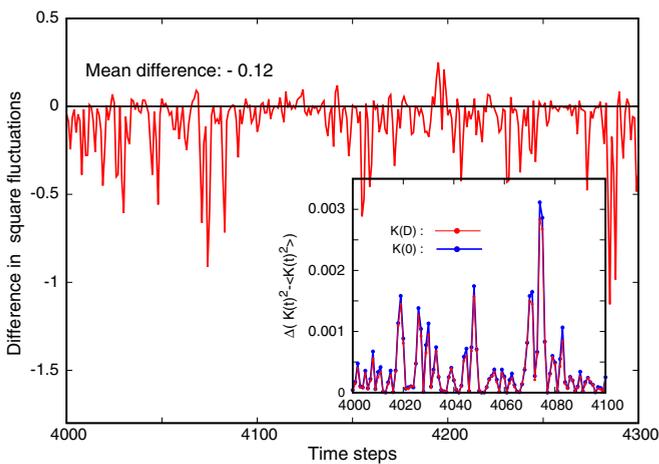


FIG. 4. The relative difference in the time interval $t \in [4000\delta t, 4300\delta t]$ between the fluctuations in the square of the excess kinetic energies ΔC_V^i for the LJ system at $(T, \rho) = (1.00, 1.40)$ and with $\delta t = 0.010$. The mean of the difference of the square excess kinetic energies [Eq. (24)] is -0.12 . The inset shows the two excess squared kinetic energies per particle: red is $K_D(t)^2 - \bar{K}_D^2$ and blue is $K_0(t)^2 - \bar{K}_0^2$.

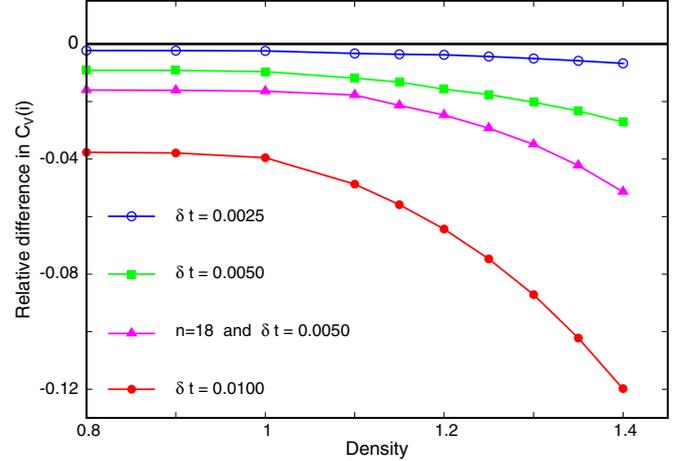


FIG. 5. The relative difference between the fluctuations in the square of the excess kinetic energies ΔC_V^i for the LJ system at $T = 1.00$ for different densities and time increments. The corresponding relative differences in temperatures are shown in Fig. 2.

V. CONCLUSION

Newton published his discrete algorithm in *Principia Proposition I*, and the algorithm is now used everywhere in natural science disciplines ranging from simulations of planetary systems to simulations of atoms, molecules, and systems with complex proteins. L. Verlet rederived in 1967 the algorithm from a forward and backward Taylor expansion [6] and performed his MD simulations with Eq. (5) for the velocity and Eq. (9) for the kinetic energy. Discrete dynamics with Newton's algorithm has been further developed and is now a standard tool used in natural science, and MD work resulted in a Nobel Prize in 2013.

Newton's discrete dynamics has the same properties as his analytic classical mechanics: it is time reversible, symplectic, and has the same invariances for a conservative system [3]. Furthermore, there exists a shadow Hamiltonian where the positions of the discrete dynamics are located on the analytical trajectories for the shadow Hamiltonian [3,16,17]. This means that there is no qualitative difference between the analytical and the discrete dynamics, and MD with the Newton-Verlet algorithm is the exact generation of positions for the discrete dynamics.

Verlet's approximative expression for the velocity at time t , Eq. (5), which is used in MD simulations, does not affect the discrete dynamics and the discrete positions, but it is an unnecessary approximation. It is the first term in his Taylor expansion, and the corresponding expression for the kinetic energy, Eq. (9) ought to be replaced with the exact expression, Eq. (14). Doing so, one achieves an agreement between the kinetic and configurational temperatures (Fig. 3). Potential energy fluctuations δU should be obtained by Eq. (11) or (13), and velocities and their time correlations by the (constant) velocities in the respective time intervals. Most MD simulations are canonical NVT ensemble or NPT ensemble simulations with the thermostat temperature $T(\text{thermostat}) = T_0$, and not only are the NVT_0 and NPT_0 temperatures wrong, so are also the values of C_V^i . The errors caused by using Eq. (5) for the velocity and Eq. (9) for the kinetic energy might only be a few

percent for systems with relatively weak forces. But the errors increase according to Eq. (22) with the strength of the forces and the time increment δt used in the simulations, and can lead to severe errors for systems with strong forces such as full-atomic models of e.g. biomolecules with fast intramolecular vibrations.

The biggest challenge with an MD simulation of a real system, however, is to formulate a correct force field, and also for this reason it is important to use the correct expression for the kinetic energy, whereby one avoids introducing a systematic error in the calculated energies. The public software used for MD simulations should be corrected.

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