

# Slow Unfolded-State Structuring in Acyl-CoA Binding Protein Folding Revealed by Simulation and Experiment

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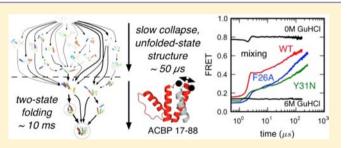
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**Supporting Information** 

**ABSTRACT:** Protein folding is a fundamental process in biology, key to understanding many human diseases. Experimentally, proteins often appear to fold via simple twoor three-state mechanisms involving mainly native-state interactions, yet recent network models built from atomistic simulations of small proteins suggest the existence of many possible metastable states and folding pathways. We reconcile these two pictures in a combined experimental and simulation study of acyl-coenzyme A binding protein (ACBP), a two-state folder (folding time ~10 ms) exhibiting residual unfolded-state



structure, and a putative early folding intermediate. Using single-molecule FRET in conjunction with side-chain mutagenesis, we first demonstrate that the denatured state of ACBP at near-zero denaturant is unusually compact and enriched in long-range structure that can be perturbed by discrete hydrophobic core mutations. We then employ ultrafast laminar-flow mixing experiments to study the folding kinetics of ACBP on the microsecond time scale. These studies, along with Trp-Cys quenching measurements of unfolded-state dynamics, suggest that unfolded-state structure forms on a surprisingly slow (~100  $\mu$ s) time scale, and that sequence mutations strikingly perturb both time-resolved and equilibrium smFRET measurements in a similar way. A Markov state model (MSM) of the ACBP folding reaction, constructed from over 30 ms of molecular dynamics trajectory data, predicts a complex network of metastable stables, residual unfolded-state structure, and kinetics consistent with experiment but no well-defined intermediate preceding the main folding barrier. Taken together, these experimental and simulation results suggest that the previously characterized fast kinetic phase is not due to formation of a barrier-limited intermediate but rather to a more heterogeneous and slow acquisition of unfolded-state structure.

## INTRODUCTION

Solving the mystery of how proteins fold requires a combination of advances which collectively have remained elusive: (1) experiments with sufficient spatial and temporal resolution to yield a detailed characterization of folding kinetics, (2) simulation methodology that can make successful quantitative predictions of multiple experiments at atomic resolution, and (3) application of these methodologies to large, slow-folding proteins with biological relevance, instead of

designed miniproteins. Toward this end, we have conducted an extensive study of bovine acyl-CoA binding protein (ACBP) using a combination of experimental and computational methods.

ACBP is an 86-residue four-helix bundle protein reported to fold on the  $\sim$ 10 ms time scale, typical of the single-domain

**Received:** March 23, 2012 **Published:** July 2, 2012 proteins often used as model systems for folding. ACBP has been described as a two-state folder, with a transition state consisting of an ensemble of structures with helices 1 and 4 packed against one another,<sup>1</sup> although higher resolution experiments have suggested slightly more complex models, with each new experimental probe revealing previously undetectable intermediates.<sup>2</sup> NMR and FRET studies have shown that the unfolded state is not a random coil but compact with significant residual structure under denaturing conditions.<sup>3–5</sup> Continuous-flow capillary mixing, and more recent laminar-flow mixing experiments,<sup>6</sup> revealed an ~80  $\mu$ s kinetic phase, suggesting a three-state phenomenological model U $\rightarrow$ I $\rightarrow$ N where I is a partially structured intermediate.<sup>7</sup>

We were particularly interested to probe the molecular events underlying this fast kinetic phase of ACBP folding, as this time scale is now jointly accessible by simulation and experiment. Here, we use single-molecule FRET (smFRET) studies and mutational analysis to provide a detailed characterization of residual structure in the denatured state of ACBP. We then use ultrafast laminar-flow mixing experiments to study the folding kinetics of ACBP on the microsecond time scale. These studies, along with with Trp-Cys quenching measurements of unfolded-state dynamics, suggest that unfolded-state structure forms on a surprisingly slow (~100  $\mu$ s) time scale, and that sequence mutations strikingly perturb both time-resolved and equilibrium FRET measurements in a similar way.

To gain further insight into the folding mechanism, we independently perform a large-scale molecular simulation study of ACBP folding. Previously, systems such as ACBP have been too large and slow for simulation studies, which have been limited to nanosecond to microsecond time scales for proteins with less than 40 residues. Today, recent advances in simulation methodology<sup>8–10</sup> and network models called Markov state models (MSMs), in which conformational dynamics is modeled as transitions between kinetically metastable states, make it possible to model folding on the millisecond time scale.<sup>11,12</sup> Here, we use over 30 ms of trajectory data to construct a MSM of ACBP folding, which predicts residual unfolded-state structure and kinetics consistent with experiment but no well-defined intermediate.

Taken together, these experimental and simulation results suggest that the fast kinetic phase is not due to formation of a well-defined intermediate but rather a much more heterogeneous acquisition of unfolded-state structure. Moreover, our analysis provides a way to reconcile the large numbers of metastable states predicted by MSMs with simpler models derived from fits to experimental kinetic data. The MSM model of ACBP folding predicts that, despite the complexity of the underlying dynamics, spectroscopic probes of end-to-end distance most sensitively report on two main dynamical time scales, implying a phenomenological three-state mechanism.

## EXPERIMENTAL METHODS

Protein Expression, Purification, and Labeling. A plasmid encoding for wild type acyl-CoA binding protein (ACBP) was provided by Dr. Kaare Teilum (University of Copenhagen, Denmark).<sup>13</sup> Site-directed mutagenesis was accomplished with the Quickchange mutagenesis kit (Stratagene, Carlsbad). Expression, purification, and fluorophore-labeling of ACBP was performed as described in detail elsewhere.<sup>5</sup> For protein L (ProL) details, see Supporting Information section A.1.

**Single-Molecule Measurements.** Single-molecule measurements were performed with a water-immersion objective mounted on an inverted fluorescence microscope (Olympus IX17, 60× 1.2 NA water-

immersion objective, 100  $\mu$ m pinhole), equipped with an acoustooptical modular (N48058-XX-55, Neos Technologies, Melbourne, FL) to allow alternating-laser-excitation (ALEX) using a two-laser excitation source (488 nm Ar<sup>+</sup>-laser for the D-fluorophore, 634 nm diode-laser for the A-fluorophore).<sup>14,15</sup> A laser alternation period of 100  $\mu$ s was employed, allowing simultaneous and direct probing of both single donor (D)- and single acceptor (A)-fluorophores in a single, diffusing molecule. Emitted photons were separated into donor and acceptor channels and imaged onto a single-photon-counting avalanche photodiode. All measurements were carried out in 20 mM sodium phosphate, pH 7.0 (ProL and ACBP), or 20 mM sodium acetate, pH 4.20 (ACBP), containing various concentrations of GuHCI (0–6 M) as chemical denaturant. See Supporting Information section A.2 for more details.

Real FRET efficiencies ( $E_{\rm FRET}$ ) were calculated from the experimentally measured proximity ratio (PR) according to  $E_{\rm FRET}$  = PR/[PR +  $\gamma(1 - PR)$ ]. The correction factor  $\gamma$  is the product of an instrument-specific constant  $\eta_A/\eta_D$  (ratio of A- and D-detection efficiencies), and a dye-specific term  $Q_A/Q_D$  (ratio of A- and D-quantum yields). The quantum yields of the D- and A-fluorophores were measured with singly labeled proteins, relative to the quantum yields of the free maleimide dyes ( $Q_D = 0.92$ ,  $Q_A = 0.32$ ). For ACBP, we estimated  $Q_D = 0.66 \pm 0.06$  (measured at 6 M GuHCl, with C-terminally labeled ACBP). For ProL, we found  $Q_D = 0.68 \pm 0.04$  for ProL (measured at 6 M with a protein sample labeled at Cys16). These values are consistent with previously reported quantum yields of Alexa488 measured under similar conditions using unrelated proteins (0.63 <  $Q_D$  < 0.78).<sup>16-18</sup> See Supporting Information for details on determining  $\gamma$ .

The Förster radius  $(R_0)$  was calculated as  $R_0 = 0.211 \times [k^2 n^{-4} Q_{\rm D} J(\lambda)]^{1/6}$  (in units of Å), where  $J(\lambda)$  is the spectral overlap integral of the D-emission and the A-absorbance spectra,  $Q_{\rm D}$  is the quantum yield of the protein conjugated D-fluorophore, n is the refractive index of the solution, and  $k^2 = 2/3$  is the orientational factor. A Gaussian-chain model was used to calculate radius of gyration  $R_{\rm g}$  from  $E_{\rm PR}$ . See Supporting Information for full details.

The time-resolved FRET and Trp-Cys quenching measurements are described in detail in Supporting Information sections A.4 and A.5.

**Abbreviations.** ACPB, acyl-coenzyme A-binding protein; FRET, Förster resonance energy transfer; smFRET, single-molecule FRET; GuHCl, guanidinium hydrochloride; PR, proximity ratio; MSM, Markov state model; GPU, graphics processing unit; GBSA, generalized Born-surface area; MBAR, multistate Bennett acceptance ratio; NTL9, N-terminal domain of ribosomal protein L9; rmsd, rootmean-squared deviation; PRE, paramagnetic relaxation enhancement.

## SIMULATION METHODS

Molecular Dynamics Simulation. Distributed molecular dynamics simulations were performed using an accelerated version of  $\text{GROMACS}^{19}$  written specifically for  $\text{GPUs}^{20}$  using the Folding@Home platform.<sup>21</sup> The AMBER ff96<sup>22</sup> forcefield (AMBER  $ff03^{23}$  was also tested) with a popular GBSA implicit solvent model<sup>24</sup> was used for production runs. Up to 10 000 parallel simulations were simulated at 300 K, 330 K, 370 K, and 450 K, started from roughly equal numbers of native, extended, and random-coil starting states (the five different initial coil states used as initial structures were generated from a Monte Carlo procedure rewarding compactness). Starting conformations for the native state of ACBP were taken from the minimized crystal structure (PDB code 1hb6). The aggregate simulation time was 31.7 ms (31.0 ms for the AMBER ff03 simulations). Stochastic integration (Langevin dynamics) was performed using a time step of 2 fs, Berendsen temperature coupling, full nonbonded interactions (no cutoff), a viscosity of 91 ps<sup>-1</sup>, and hydrogen bond lengths constrained using SHAKE; trajectory snapshots were recorded every 1 ns.

Calibration of Simulated Temperature and Experimental Denaturant Concentration. Unfolded-state simulations at increasing temperatures exhibit a globule-to-coil transition (see Figure 6a), allowing us to calibrate each simulation temperature to an effective experimental [GuHCl] using a polymer-theory approach, as described previously.<sup>25,26</sup> This method, similar in spirit to several recent molecular transfer models of denaturant-dependent unfolded-state chain expansion,<sup>26-29</sup> circumvents the inaccuracies of current forcefield models for GuHCl and instead uses a tangible order parameter (the extent of expansion in the denatured-state ensemble) to compare simulated and experimental ensembles. The calibration results were corroborated by direct comparisons of simulated average end-to-end distances against those calculated from experimental FRET efficiencies, as well as comparsions of the Flory  $\chi$  parameter (the monomeric transfer free energy from protein to solvent) obtained from fitting experimental and simulated ensembles to the polymer theory model (see Supporting Information for details). Simulations at 330 K, 370 K, and 450 K were calibrated to 0 M, 0.6-1.0 M, and >6 M GuHCl, respectively.

**Long-Range Contact Propensities in Unfolded-State Ensembles.** Interresidue contact propensities were calculated using 2000 conformations chosen at random from simulated unfolded-state ensembles after 5  $\mu$ s. Two residues were defined to be in contact if their  $C_{\alpha}$  atoms were closer than 8.5 Å. Propensities were calculated as a contact free energy -kT log  $(p_{ij}/p_{ij}^{\text{ref}})$  for residues *i* and *j*, where T = 300 K,  $p_{ij}$  is the probability of contact for residues *i* and *j*, and  $p_{ij}^{\text{ref}}$  is a reference state for contact probabilities averaged over all contacts at sequence separation s = |i - j|, i.e.,  $p_{ij}^{\text{ref}} = \langle p_{kl} \rangle$  where |k - l| = s. Pseudocounts of 1/2000 were added to each  $p_{ij}$  to correct for finite sampling error.

**Modeling Sequence-Dependent Unfolded-State Expansion.** Changes in simulated unfolded-state ensembles upon mutation were computed with a free energy perturbation approach, using a coarse-grained potential with two terms: (1) a statistical potential derived from sequence-dependent backbone dihedral propensities,<sup>30</sup> and (2) interresidue contact energies computed from the Miyazawa–Jernigan<sup>31</sup> matrix. Because this potential is sufficiently smooth, accurate reweighting was possible using 20 000 snapshots (taken after 5  $\mu$ s from ensembles simulated at 370 K). The relative free energy between wild type and mutants were calculated using the MBAR algorithm, with expectation values of intramolecular distances calculated as described in ref 32. Full details are in Supporting Information section B.6.

**Markov State Model (MSM) Construction and Validation.** The MSMBuilder<sup>33</sup> software was used to build MSMs for ACBP under folding conditions (0 M GuHCl, 330K simulations) and unfolding conditions (0.6–1.0 1 M GuHCl, 370 K simulations). We found that a 20 000-microstate decomposition yielded a good balance of state connectivity and adequate transition sampling. Conformations were clustered using a subset of 258 atoms (backbone N, C<sub> $\alpha$ </sub>, and C); 20% of the data was used to generate an initial clustering, and the remaining 80% of the data was assigned to the generators. The 20 000-microstate model was used for predicting experimental observables, while a 2000-macrostate MSM obtained by kinetic-based lumping<sup>34</sup> was used to analyze the distribution of folding pathway fluxes from unfolded to folded states.

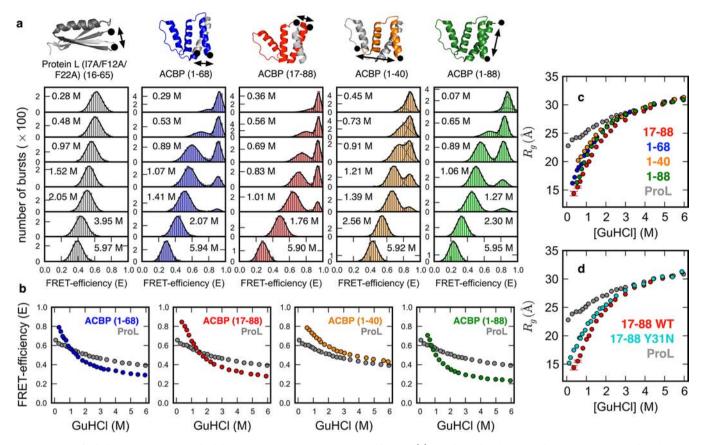
Transition probabilities  $T_{ii}$  of transitioning from state *i* to state *j* (within a lag time  $\tau$ ) are estimated by counting the number of transitions  $n_{ii}$  observed between time *t* and  $t + \tau$ , and normalizing by rows:  $T_{ij} = n_{ij}/(\sum_j n_{ij})$ . To enforce detailed balance, we symmetrize the forward and backward counts as  $(n_{ii})$  $(+ n_{ji})/(\sum_{j} n_{ij} + n_{ji}))$ . Artifacts from symmetrization are mostly limited to transitions with very few counts (and hence low populations that have negligible effects). Sliding-window counts were used to alleviate finite-sampling errors. To validate the robustness of these assumptions in estimating transition rates, we performed importance sampling of the posterior distribution of 2000-macrostate transition matrices, using a reversible conjugate prior for Markov chains as described in ref 35. We generated ~5000 Markov chain realizations (samples of transition counts  $\tilde{n}_{ii}$ , with no sliding window used; calculations are limited by storage space), from which expectation values (mean and variance) of equilibrium populations  $p_i \propto (\sum_i \tilde{n}_{ii})$ were calculated. The expectation equilibrium populations calculated using the reversible prior were very similar to the symmetrization results (Supplementary Figure S7e,f). For example, the native macrostate population  $(p_{nat})$  using this procedure was  $28.13\% \pm 0.069\%$ , whereas the transition matrix constructed directly from from sliding-window counts yielded  $p_{\text{nat}} = 30.3\%$ , a discrepancy of only ~0.07 kT.

A lag time of  $\tau = 20$  ns was determined to be suitable by building a series of MSMs at different lag times to find a region where the spectrum of implied time scales<sup>36,37</sup>  $\tau_i = -\tau/\ln(\lambda_i)$ are relatively insensitive to lag time. To check the accuracy of the MSM, we compared average inter-residue distances over time (17–86, 1–86, and 17–50) seen in the trajectory data, to predictions from the MSM, and found reasonable agreement (see Supporting Information section B.1). While the implied time scales become accelerated after lumping (it is difficult to achieve a perfect separation of time scales), distributions of folding pathway fluxes remain mostly intact for analysis. A Bayesian inference model described in<sup>38</sup> was used to estimate Arrhenius barriers  $\Delta G^{\dagger}_{ij}$  separating microstates and macrostates.

Committor  $(p_{fold})$  values and mean first passage times were computed for each macrostate using methods described in refs 37 and 39. The  $p_{\text{fold}}$  values we compute for MSM macrostates are defined as the probability of reaching the native macrostate before the unfolded extended-chain macrostate. Transition path theory  $(TPT)^{40-42}$  was used to calculate pathways of reactive folding flux, using a modified "greedy backtracking" algorithm (see Supporting Information section B.2). MSM equilibrium population vectors were calculated from the largest eigenvector of the transition matrix, i.e., from  $p_{eq} = p_{eq}T$ . Macrostate free energies  $F_i$  were calculated from MSM equilibrium populations  $p_i$  as  $F_i = -kT \log p_i$  at room temperature. The free energy of folding as a function of the kinetic reaction coordinate  $p_{fold}$  was calculated as  $F(p_{fold}) = -kT \log Z(p_{fold})$  where  $Z(p_{fold}) = \sum_i \chi_i p_i$ and where  $\chi_i$  is a bin indicator variable for bins with left edges  $p_{\text{fold}} = 0, 0.1, 0.15, 0.2, 0.25, 0.3, 0.35, 0.4, 0.45, 0.5, 0.6, 0.7, 0.8,$ 0.9, 0.95.

**Master Equation Formalism.** The continuous-time master equation describing the microstate dynamics is  $d\mathbf{p}/dt = \mathbf{pK}$ , where  $\mathbf{p}$  is the vector of state populations, and  $\mathbf{K}$  is a 20 000 × 20 000 matrix of rate coefficients, related to the discrete-time transition probability matrix by  $\mathbf{T} = \exp(\tau \mathbf{K})$ .<sup>36,43</sup> The solution of the master equation is

$$\mathbf{p}(t) = \sum_{n} \psi^{\mathrm{L}}_{n} [\psi^{\mathrm{R}}_{n} \cdot \mathbf{p}(t=0)] \exp(\lambda_{n} t) = \sum_{n} \mathbf{p}_{n}(t)$$



**Figure 1.** Unfolded-state structure studied by smFRET experiments at equilibrium. (a) Single-molecule FRET histograms measured with sitespecifically labeled ProL (gray, reference) and four ACBP variants (blue, red, orange, green) at various denaturant concentrations. (b) Unfolded-state FRET efficiencies versus denaturant concentration for each variant, shown with the ProL reference (c) FRET-based random coil  $R_g$  estimates for ACBP revealing nonuniform compaction, and compaction to a greater extent than the ProL random-coil reference.  $R_g$  values were normalized to the  $R_g$  estimate of ACBP 17–88 by multiplying by the Flory scaling factor (see Supporting Information section A.4). (d) Mutant Y31N produces a significant expansion of the unfolded state, indicating a disruption of long-range structure. (Data for other mutants shown in Supporting Information Figure S1).

where  $\psi_{n}^{L}$ ,  $\psi_{n}^{R}$ ,  $\lambda_{n}$  are the left and right eigenvectors and eigenvalues of **K**, respectively. The kinetics can thus be described as a superposition of exponential relaxation modes  $\mathbf{p}_{n}(t)$  at implied time scales  $\tau_{n}^{*} = -\lambda_{n}^{-1}$ , each with amplitude  $a_{n} = [\psi_{n}^{R}, \mathbf{p}(t=0)]$ .

MSM Predictions of Observables. Predicted values of observables over time were computed as  $F(t) = \mathbf{p}(t) \cdot \mathbf{f}$ , where  $\mathbf{p}(t)$  is a vector of state populations over time, and **f** is a vector of observables values for each microstate. Uncertainty estimates were propagated assuming statistical independence of each state. For some observables, time courses were obtained by discrete propagation of the transition probability matrix T, using  $\mathbf{p}(t + \tau) = \mathbf{p}(t)\mathbf{T}$ . For others,  $\mathbf{p}(t)$  was calculated from the 1000 slowest relaxation modes of the master equation solution. Rmsd pseudotrajectories were calculated using a simple Monte Carlo algorithm to generate a trajectory of (20 ns) microstate jumps, and selecting at random (uniformly) a simulation snapshot to report observables at each time step (see Supporting Information section B.3 for more examples). Predictions of FRET observables over time were computed with special corrections for FRET probe linkers not present in the simulations (see Supporting Information section B.4), and corrections for native state stability (see below). Trp-Cys quenching rates and intramolecular diffusion coefficients for T17C-W58 and W58-I86C were predicted using methods described in ref 25 from simulated distributions of intramolecular Trp-Cys distances P(r) calculated from simulated unfolded ensembles (330 K, 0 M GuHCl, and 370 K, 0.6–1.0 M GuHCl, starting from extended and coil states, snapshots taken after 1  $\mu$ s), where r is the distance between side-chain centroids (see also Supporting Information section A.5). Intramolecular diffusion coefficients D were computed from trajectory data, by fitting the mean-squared displacements of Trp-Cys distances over time in blocks of 50 ns (sampled in 1-ns intervals), as described previously.<sup>25</sup>

Correcting Predicted FRET Values for Native-State Stability. A consequence of symmetrization of the transition probability matrix is that the equilibrium populations are proportional to the total number of observed counts:<sup>44</sup>  $p_i \propto$  $(\sum_{i} n_{ii})$ . Because of this, our MSM predicts an equilibrium distribution of states with  $\sim$ 2:1 unfolded vs folded populations, even under folding conditions. To correct predicted observables, we compute FRET values by subtracting the equilibrium unfolded-state component of the signal (i.e., we assume that the simulated unfolded state is "invisible"). The stationary state  $\mathbf{p}_{eq} = (\mathbf{n}_{coil} + \mathbf{n}_{ext} + \mathbf{n}_{nat})/(N_{coil} + N_{ext} + N_{nat})$  is the (normalized) number of counts observed in the trajectories, where  $\mathbf{n}_{coil}$ ,  $\mathbf{n}_{ext}$ and  $\mathbf{n}_{nat}$  are the vectors of observed microstate counts for simulations initiated from coil, extended, and native states, respectively, and N =  $N_{\rm coil}$  +  $N_{\rm ext}$  +  $N_{\rm nat}$  is the total number of counts observed in all simulations. We propagate the discretetime transition matrix as described above to get populations

over time, and calculate FRET using a modified projection operator S':

 $S'(\mathbf{p}) = (N/N_{\text{nat}})[S(\mathbf{p}) - S([\mathbf{n}_{\text{ext}} + \mathbf{n}_{\text{coil}}]/N)]$ 

This projection operator has the property that as  $t \rightarrow \infty$ ,  $S'(\mathbf{p}(t \rightarrow \infty)) = S(\mathbf{n}_{nat}/N_{nat})$ . We use this correction for the FRET predictions in Figure 2d, setting the starting configuration  $\mathbf{p}(t = 0)$  to a single microstate corresponding to the extended state. A caveat of this approach is that negative FRET values may be obtained at very early times, when initial popultions are from unfolded states. For all cases we considered, we find that this effect only occurs for  $t < 1 \mu s$ , faster than the time resolution of the mixer experiments to which we make comparisons.

## RESULTS

Experimental Evidence for a Highly Structured Denatured State. To study the denatured-state structure of ACBP under a wide range of experimental conditions, smFRET studies<sup>45,46</sup> were performed. Pairs of Cys residues were engineered into the ACBP sequence (wild type ACBP is Cysfree) that were subsequently labeled with a FRET dye pair (Alexa488/Alexa647). The FRET pairs were positioned such that they report on distance changes within discrete substructures of the four-helix bundle topology (Figure 1a, top). For example, labeling at position 1-68 reports on distance changes within the first three N-terminal helices, while labeling at positions 17-88 reports on changes in the three Cterminal helices. Likewise, ACBP 1-40 reports predominantly on the integrity and interaction of helix 1 (previously reported to be flexible and engaging in little long-range residual structure<sup>4</sup>), while ACBP 1-88 probes end-to-end distance changes (Supporting Information section A.3 for additional information). These FRET-pair variants contained an additional destabilizing W55F mutation to populate the denatured subensemble at very low denaturant concentrations. Comparison with wild type ACBP suggests that the W55F mutation does not significantly perturb residual structure in denatured state, at least under conditions where both mutant and wild type populate the denatured state to measurable quantities (0.8-6 M GuHCl) (Supporting Information Figure S1a).

FRET-efficiency histograms of the four FRET-pair mutants of ACBP exhibit folded (high-FRET) and unfolded (low-FRET) subpopulations that coexist at intermediate denaturant concentration, as expected for a thermodynamic two-state folder with a free energy barrier separating folded and unfolded subpopulations (Figure 1a, bottom). Mean FRET efficiencies of the folded and denatured subpopulations were extracted from Gaussian fitting of the histograms. The mean FRET efficiencies of the denatured subpopulation of each FRET-pair mutant at a particular denaturant concentration are plotted in Figure 1b, together with the mean-FRET efficiency of a highly destabilized and constitutively unfolded triple-Ala variant of ProL (see Supporting Information section A.1 for details), that serves here as a pseudorandom coil reference. Clearly, all four interresidue distances of ACBP probed by smFRET experience significantly larger contractions than the single distance probed in the ProL reference, particularly below 3 M GuHCl, suggesting a compact ensemble of structures under conditions that favor folding.

To compare the mutant effects more quantitatively and to better connect the experimental results with simulation predictions, we next converted the FRET efficiencies into radii of gyration ( $R_{e}$ ), which were then normalized to identical chain length (88 residues) by multiplication with the Flory scaling factor (Figure 1c, Supporting Information section A.2 for additional information). Under strongly denaturing conditions (>3 M GuHCl), all five proteins show (within error) identical polymer behavior, suggesting that under those conditions, chain contraction is sequence-independent and probably unspecific (see Supporting Information section A.3). Below 3 M GuHCl, however, we not only observe a significant shortening of each of the four ACBP distances beyond that measured in the ProL reference (suggesting acquisition of compact residual structure beyond that seen in the ProL random coil), but also significant differences among the ACBP distances themselves, demonstrating nonuniform compaction. The 1-40 distance exhibits the weakest contraction, which is consistent with previous reports<sup>4,47</sup> that helix 1 is more flexible and engages in less residual structure than the remaining three helices. The largest distance change is experienced by 17-88, with 1-68 exhibiting a behavior in between 1 and 40 and 17-88. The latter observation is noteworthy, as the interdye distance in 17-88 (72 residues) and 1-68 (68 residues) is almost identical, the only difference being that 17-88 includes the structured C-terminal helix (45% folded in isolation), while 1-68 includes the weakly structured and more flexible Nterminal helix.

To provide further evidence for residual structure in denatured ACBP, additional mutants were made in the 17-88 FRET-pair context by replacing large, hydrophobic residues that engage in long-range residual structure in folded ACBP (F5A in helix 1, F26A, I27A, Y28A, Y31N in helix 2, and W55L in helix 3; Supporting Information section A.3 for additional information). Indeed, for the nonconservative Y31N mutant, we observe a significant perturbation of residual structure (Figure 1d), a result that is also predicted by reweighting of the simulated unfolding ensembles (Figure 6c, Supporting Information Figure S2). Interestingly, even though the F5A mutation perturbs the same long-range interactions as the Y31N in the folded protein, it does not affect denatured-state structure measureably. Perturbation of nativelike structure in the denatured ensemble is thus likely not to be the cause of the disruptive effect of the Y31N mutant.

We do not see significant denatured-state expansion in the F26A, I27A, and Y28A mutants (Figure S1), which is perhaps surprising, given that the mutated residues F26, I27, Y28, and Y31 are all positioned in helix 2 and are separated by less than two helix turns in the folded protein. This could simply be because Y31N is more disruptive than the other, more conservative, alanine mutations. Another, more provocative, explanation is that these differential disruptive effects are reporting the presence of specific long-range helix-helix contacts in denatured ACBP. Such an interaction was first postulated by Poulsen and co-workers for helix 2 and helix 4 from spin-sensitized NMR experiments, a hypothesis that is supported by more recent molecular dynamics simulations that reveal similar contacts persisting in acid-denatured ACBP (pH 2.3), i.e., conditions where ACBP is >99% unfolded. Such longrange interaction might be favored by the amphipathic nature of the two helices and the high helical propensity of helix 4 (60% folded in isolation) that may act as a hydrophobic docking site for helix 2. Indeed a helical wheel plot suggests that residue Y31 would be positioned right in the center of the putative hydrophobic helix interface, while residues F26, I27, and Y28 would adopt more peripheral positions (Supporting Information Figure S1b). It is therefore plausible that a Y31N

mutation would exert a more perturbing effect. As the ratelimiting step for folding is the formation of side-chain contacts between helices 1, 2, and 4, long-range contacts between helices 2 and 4 in the denatured state might be advantageous for barrier-limited folding.<sup>1</sup> A much more extensive mutational analysis, however, is required to fully support this model.

Surprisingly Slow Formation of Unfolded Structure. We hypothesized that the ~80  $\mu$ s kinetic phase seen previously<sup>7</sup> might reflect a gradual (microsecond time scale) collapse to a heterogeneous ensemble of unfolded, yet highly compact structures, rather than the formation of a classical folding intermediate. Strong support for this hypothesis comes from nonequilibrium FRET experiments measured with the F26A, Y31N, and W55F mutants of ACBP 17–88 in an ultrafast laminar-flow mixing device.

The FRET trajectories of the three mutants, measured upon refolding of denatured protein (6 M GuHCl) into refolding buffer (0 M GuHCl), are biphasic, with a submicrosecond burst phase occurring within the mixing time of the mixer (<4  $\mu$ s), followed by a fast, kinetically resolvable relaxation process occurring on the ~100  $\mu$ s time scale (Figure 2a). The W55F trajectory (Figure 2b, red) is best fit by either a single exponential (relaxation time scale = 48 ± 4  $\mu$ s) or a stretched-

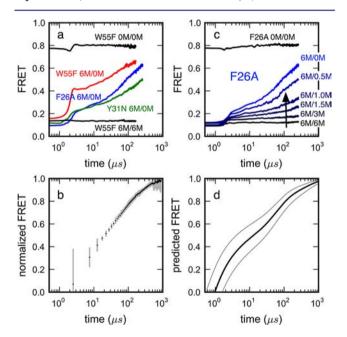


Figure 2. Folding kinetics of hydrophobic core mutants of ACBP 17-88 measured in an ultrafast microfluidic mixer. (a) Mutations F26A and Y31N (shown to disrupt unfolded-state structure in smFRET experiment) decrease the relaxation amplitudes of the fast kinetic phase but do not significantly affect relaxation rates (see Supporting Information Figure S11 and Supporting Information section B.4 for fitting details). Burst-phase amplitudes occurring within the mixing time (<4  $\mu$ s) are evidence of residual structure already formed at early times. (b) Disruption of residual structure induced by chemical denaturant, exemplified by the F26A variant. (c) Average FRET trajectories of the W55F variant measured in separate mixing experiments out to  $\sim 800 \ \mu s$ . Five independent measurements, normalized to initial and final asymptotic values, were averaged, with the error bars representing the standard deviations of this average. (d) MSM predictions of FRET time courses (see below and Simulation Methods) show kinetic time scales in qualitative agreement with experiment. Confidence intervals (thin lines) reflect uncertainty in  $R_0$ and probe distances (see Supporting Information).

exponential (relaxation time scale =  $46 \pm 3 \ \mu s$ ;  $\beta = 0.80$ ; see Supporting Information section A.4 for further details on curve fitting). Additional measurements for the W55F variant at both high and low flow rates were made in separate mixing experiments to extend the time range of FRET trajectories to ~800  $\mu$ s (Figure 2c). The results (after normalization to account for minor differences in detection efficiencies) agree well with the shorter trajectories after 20  $\mu$ s (see Supporting Information section A.4). The full time course of FRET vs time predicted by the MSM (which does not predict a stable folding intermediate, Figure 5) seems to qualitatively reproduce the ~800  $\mu$ s FRET trajectory (Figure 2d). We note that the simulated dynamics predicted by the MSM are slightly faster (~1-10  $\mu$ s). This agreement with experiment is reasonable considering potential systematic error from forcefield and rate estimation effects (see below).

The slow, barrier-limited folding transition occurring on the ~10 ms time scale, and, accounting for the remaining 5–10% of the expected FRET amplitude change upon folding, cannot be resolved at the high flow rates employed in this study. However, previous laminar-flow mixing studies at substantially slower flow rates and different mixer design revealed an additional slower phase with a rate constant (~9 ms) almost identical to the rate constant reported from Trp-fluorescence detection,<sup>7</sup> thus ruling out a major perturbation of the energy landscape by the bulky fluorophores.

Increasing the denaturant concentration in the refolding buffer results in a nonlinear decrease of the amplitude of the kinetically resolvable relaxation process (Figure 2b). The relaxation rates of the three mutants, obtained from single exponential fits and rate spectra analysis (see below) of the FRET trajectories, agree within a factor of 2.5 and are only weakly affected by denaturant, as found previously.<sup>7</sup> Interestingly, mutants Y31N and F26A result in dead-time collapse amplitudes lower than that for the W55F mutant, indicating that there is already long-range residual structure developing within the first few microseconds of refolding. This hypothesis is supported by earlier experiments and simulations that show that contacts between helices 2 and 3 persist at moderately high denaturant concentrations (3 M GuHCl),<sup>4</sup> and our own simulation predictions (see below) that similar interhelical contacts persist at moderately denaturing temperature (370 K, corresponding to 0.6-1.0 M GuHCl) (Supporting Information Figure S3). It is therefore plausible that helix 2–helix 3 contacts form early in the folding process while helix 2-helix 4 contacts (which form at lower denaturant concentrations<sup>4</sup>) form later. Similar fits for F26A and Y31N yield ~90  $\mu$ s and ~120  $\mu$ s, respectively.

To our surprise, we also found that extrapolations of the (normalized) asymptotic FRET efficiencies estimated from nonequilibrium mixing agreed within experimental error with the FRET efficiencies of the denatured subpopulation of ACBP inferred from smFRET experiments at equilibrium (Figure 3). Such good agreement between normalized transient and equilibrium FRET efficiencies is difficult to rationalize in the framework of a transiently populated folding intermediate (see Discussion).

**Trp-Cys Quenching Studies Suggest Slow Intramolecular Diffusion in the Denatured State.** To further probe unfolded-state structure and dynamics, Trp-Cys contact quenching studies were performed. These studies measure the time-resolved decay of the excited triplet state of tryptophan, and its quenching by cysteine in the unfolded state, to give

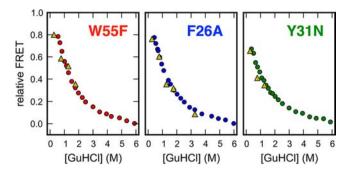
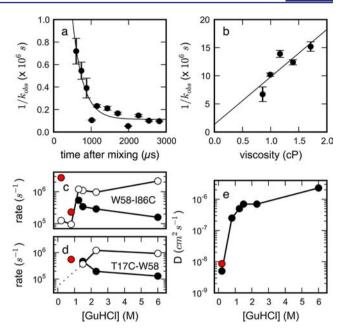


Figure 3. Comparison of relative FRET efficiencies for the denatured subpopulation measured by equilibrium smFRET (circles) and the asymptotic FRET efficiency of the time-resolvable microsecond kinetic phase measured by ultrafast laminar-flow mixing (triangles). A comparison of relative FRET efficiencies was necessary to account for minor differences in detection efficiencies between the microscopic setups used for the smFRET and ensemble mixing experiments and the presence of donor-only species in the ensemble mixing experiment that were digitally removed in the smFRET experiments. For the smFRET experiments, raw FRET efficiencies of the denatured subpopulation at a particular denaturant concentration were normalized to the difference in FRET efficiency between the folded subpopulation at 0 M GuHCl and the FRET efficiency of the denatured subpopulation at 6 M GuHCl. For the ensemble mixing experiments, raw asymptotic FRET efficiencies for the microsecond phase at a particular denaturant concentration were normalized to the difference in FRET efficiency of the denatured protein at 6 M (unfolded baseline in Figure 3a, main text) and the folded protein at 0 M (folded baseline in Figure 3a, main text). Note that some asymptotic FRET values are not shown: W55F (6 to 3 M), Y31N (6 to 1.5 M), and Y31N (6 to 3 M); these traces were poorly fit by a single exponential.

insight into intramolecular dynamics in the unfolded state.48 Studies were performed for two single-cysteine mutants of the same W55F variant of ACBP which were also used for the smFRET and fast mixing experiments. The first mutant contains a single Cys at position 17 and probes intramolecular diffusion within the T17C-W58 loop that comprises helices 2 and 3 and the long connecting loop that connects the two helices. The second mutant contains a Cys at the C-terminus and reports on chain dynamics in the W58-I86C loop, i.e., on dynamics within the two C-terminal helices. Measurements were performed at equilibrium from 1 to 6 M GuHCl, as well as in a fast mixer<sup>49</sup> which diluted denaturant from 5 to 0.2 M and 0.8 M GuHCl (0.8 M GuHCl only for T17C-W58) in order to observe intramolecular diffusion before barrier-limited folding. A previous study has shown good agreement between equilibrium and mixer measurements at the same denaturant concentration.<sup>49</sup> The observed quenching rates  $k_{obs}$  are modeled as resulting from a combination of a reaction-limited rate,  $k_{\rm R}$ , and diffusion-limited rate,  $k_{D+}$ , which can be extracted by varying viscosity and temperature independently. An effective diffusion coefficient can be determined from the measured rates and simulated Trp-Cys distance distributions, using methods described previously<sup>25</sup> (see Supporting Information section A.5). Within the mixer, the observed quenching rate slows down within the mixing time (Figure 4a). The slope of a linear fit of  $1/k_{obs}$  vs viscosity for W58–I86C gives  $k_{D+} = 1.18 \pm 0.41 \times 10^5 \text{ s}^{-1}$  at  $\eta = 1 \text{ cP}$  (Figure 4b).

Qualitatively, the intramolecular dynamics of ACBP exhibits a pattern similar to that of previously studied proteins (protein L, protein G): Decreasing the denaturant concentration induces



Article

**Figure 4.** Trp-Cys quenching studies of ACBP report slow unfoldedstate intramolecular dynamics under folding conditions. (a) Observed quenching rates vs time for loop W58–I86C in a fast mixer after diluting from 5 to 0.2 M GuHCl, shown with an exponential fit to the data. (b) Linear dependence of W58–I86C quenching times (T =23C) with viscosity at ~1.4 ms, shown with a least-squares linear fit,  $R^2$ = 0.729. (T17C–W58 times are not shown, as they are too slow to accurately measure.) (c and d) Reaction-limited  $k_R$  (filled) and diffusion-limited  $k_{D+}$  (open) vs [GuHCl] for (c) W58–I86C and (d) T17C–W58 loops. Red circles denote  $k_R$  predictions from simulation data, and the dotted line reflects a lower limit of D at 0.2 M (see Supporting Information). (e) Intramolecular diffusion coefficients extracted from the W58–I86C data using SSS theory (see Supporting Information section B.4), and the red circle marks D calculated from simulated mean-squared displacements vs time at 300K (0 M GuHCl).

a chain compaction, which increases  $k_{\rm R}$  and decreases  $k_{D+}$ , suggesting less diffusivity (Figures 4c,d). For both loops,  $k_{\rm R}$  and  $k_{D+}$  cross at ~1.5 M GuHCl, near the denaturation midpoint, behavior seen previously for protein L, although the midpoint is much lower for ACBP. For the T17C–W58 loop,  $k_{D+}$  becomes too slow to accurately measure (<4 × 10<sup>4</sup> s<sup>-1</sup>), suggesting this loop is less diffusive than the W58–I86C loop, consistent with the pattern of long-range contacts seen in simulation.

Intramolecular diffusion coefficients at low denaturant concentrations, estimated using experimental rates and a simulated Trp-Cys distribution, were estimated to be  $\sim$ 6 ×  $10^{-9}$  cm<sup>2</sup>/s, suggesting that the unfolded state in the absence of denaturant is highly collapsed and slowly diffusing, though the level of diffusivity may vary across the chain (Figure 4e). Significantly, a independent estimate of the diffusion coefficient entirely from simulation gives the same estimate (red point in Figure 4e), showing agreement between simulation and experiment. This result is  $\sim 10$  times higher than observed for protein L,49 despite the fact that it is more compact (see also Figure 1b). The diffusion coefficient decreases dramatically below the denaturation midpoint. Along with the crossing of  $k_{\rm R}$ and  $k_{D+1}$  and the dramatic increase in FRET from singlemolecule studies at the denaturant midpoint, this behavior shows the unfolded chain becomes compact and undergoes slow dynamics as the probability of folding becomes significant.

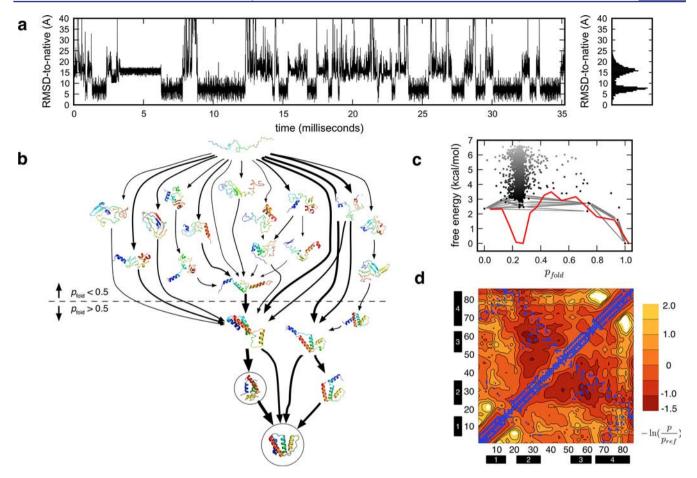


Figure 5. Markov state model (MSM)-based simulation of ACBP folding in all-atom detail on the tens of millisecond time scale. (a) Folding pseudotrajectories generated from the MSM, projected onto a single degree of freedom such as the rmsd- $C_{\alpha}$  to the native crystal structure, suggests cooperative folding to the native state via a simple two-state mechanism, near the millisecond time scale. The MSM, however, is a complex network of metastable states, and the full picture of the folding dynamics is predicted to be more complex. (b) Shown are the 15 highest-flux folding pathways bridging the extended and native states in a 2000-macrostate MSM, as calculated by transition path theory (TPT).<sup>41</sup> Line thicknesses are proportional to pathway folding flux (on a log-scale). Circled are the macrostates corresponding to the native state versus the extended state), plotted for each macrostate (black dots), shows a highly diffuse network of unfolded states, yet a simple basin structure in a 1D projection (red line). Gray edges represent the network of fluxes shown in b. (d) Average inter-residue contact propensities calculated from unfolded-state simulations corresponding to ~1 M GuHCl (see Simulation Methods for details on the conversion of temperature into denaturant concentration), taken after 5  $\mu$ s, show long-range contacts between helices 2 and 3, and helices 2 and 4. Contours show free energies of contacts (units kT) compared to a reference normalized by loop length. Blue squares denote native contacts.

A Markov State Model of ACBP Folding Predicts a Complex Network of Metastable States. Recently, discrete-state master equation or Markov state models (MSMs) have had success at modeling statistical dynamics at long time scales.<sup>11,12,42,43,50</sup> In these kinetic network models, metastable states are identified such that conformational transitions within each state are much faster than transitions between states, so that the process can be considered to be Markovian.<sup>51</sup> The transition rates between states are estimated from molecular dynamics (MD) simulations. If the model can self-consistently reconstruct the statistical dynamics of the trajectories it was constructed from, and if it obeys the Markov property, it can be used to simulate the statistical evolution of a noninteracting ensemble of molecules over time scales much longer than the lengths of the individual trajectories from which it is constructed (validation efforts described in Simulation Methods). MSM dynamics can be directly compared with bulk experimental data by computing observables from the predicted

state populations over time, as expectation values averaged over each state (see Simulation Methods).

We built MSMs from over 30 ms of atomistic MD simulation trajectories<sup>33</sup> (distributions of trajectory lengths are shown in Supporting Information Figure S4), for both folding conditions (330 K, 0 M GuHCl) and unfolding conditions (370 K, 0.6–1.0 M GuHCl). The native state is stable at 330 K, with a ~3 Å rmsd-C<sub>a</sub> to the crystal structure (PDB code 1hb6) maintained after 1  $\mu$ s. Trajectories from the 330 K ensemble, initiated from folded and unfolded conformations, were used to construct a 20 000-microstate MSM. The continuous-time master equation solution of the microstate kinetics gives a spectrum of implied time scales (see Simulation Methods), with the slowest implied time scale corresponding to the overall folding time. The folding time predicted from the MSM is ~3 ms, comparable to the ~9 ms experimental folding time (Supporting Information Figure S5).

Although no complete folding events were observed in any one trajectory, the network of microstates is fully connected by the many unfolding and partial refolding events simulated (Supporting Information Figure S6). The lowest free energy microstate contains the native state and has a cluster center with rmsd- $C_{\alpha}$  to the crystal structure of ~0.6 Å (Supporting Information Figure S7). The average rmsd- $C_{\alpha}$  between pairs of conformations in each microstate (i.e., the microstate radius) is  $6.89 \pm 1.47$  Å, slightly larger than previous MSM models of folding (for example, a 100 000-microstate MSM built from simulations of NTL9  $(1-39)^{11}$  had an average microstate radius) and the correspondingly larger accessible conformational volume.

For comparison, we also built an MSM from the 370 K data. The average microstate radius in this model was  $8.40 \pm 1.88$  Å. The lowest free energy microstate still contains the native state, although the relative free energies of the other microstates are lower (Supporting Information Figure S7). For the discussion below, we will restrict our attention to the 330 K MSM constructed for folding conditions.

Macroscopically, the MSM predicts cooperative transitions between the folded and denatured subpopulations on the millisecond time scale, consistent with experiment (Figure 5a). Microscopically, however, the model is considerably more complex. Consistent with recent simulation and experimental studies showing kinetic heterogeneity,<sup>52</sup> our MSM model predicts a striking heterogeneity of metastable states and folding pathways existing on the mesoscopic scale. MSMs of protein folding for several proteins have previously been reported to have a hublike network of states around the native state.<sup>12,38,53</sup> We report a similar hublike structure for ACBP, consistent with these findings. Mean first passage times (MFPTs) to the native microstate are 3 orders of magnitude faster than MFPTs to non-native states (Supporting Information Figure S8).

A 2000-macrostate MSM obtained from the 20 000-microstate MSM by kinetic-based lumping<sup>34</sup> was used to analyze the distribution of folding pathway fluxes from unfolded to folded states. The highest-flux pathways connecting a fully extended state to the native state show contact formation between helices 1 and 4 that are coupled to the folding transition, consistent with phi-value analysis by Kragelund et al.<sup>1</sup> (Figure 5b). Furthermore, our model predicts a near-native state with a displaced helix 3, corresponding well to a near-native intermediate identified by Teilum et al.<sup>2</sup>

A surprising feature predicted by the MSM is the absence of a single well-defined folding intermediate postulated in earlier kinetic studies. The free energy of folding as a function of the kinetic reaction coordinate  $p_{\text{fold}}$  was calculated as  $F(p_{\text{fold}}) = -kT$ log  $Z(p_{\text{fold}})$  where  $Z(p_{\text{fold}})$  was estimated at 300 K as the sum of equilibrium macrostate populations for binned values of  $p_{\text{fold}}$ (see Simulation Methods). The free energy diagram shows two low free energy basins corresponding to the unfolded and folded state but no other intermediates along the reaction coordinate. Preceding the main folding barrier is a highly diffuse network of compact metastable states with residual unfoldedstate structure (Figure 5c). These states contain both native and non-native contacts, consistent with the predictions of past simulations<sup>11</sup> and a recent analytical model of hublike folding networks.<sup>54</sup>

**Unfolded-State Compaction in Simulated Ensembles.** Simulated unfolded-state ensembles were generated from trajectories starting from fully extended and random-coil conformations and used to compute several observables directly comparable with experiment. The extended ensemble shows significant chain compaction by ~100 ns (see Supporting Information section B.5), reaching a radius of gyration  $(R_g)$  by ~5  $\mu$ s similar to the coil ensemble, although slightly less compact (Figure 6a), in agreement with previous unfolded-state

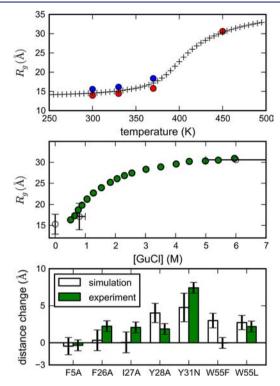


Figure 6. (A) Radius of gyration  $(R_{o})$  vs temperature for simulated unfolded-state ensembles started from extended (blue) and coil (red) conformations (after ~5  $\mu$ s), shown with the best-fit (i.e., maximum likelihood) polymer theory model (crosses, see Supporting Information for details). Note that the  $R_g$  values superimpose at 450 K. (B) Estimated radius of gyration (average of extended and coil values) from simulations (unfilled circles) at 0 M GuHCl (330 K) and ~0.8 M GuHCl (370 K) agree well with experimental  $R_g$  for ACBP 1-88 measured by smFRET (green circles) (see Supporting Information for details of the calibration of simulated temperature with experimental denaturant concentration). Horizontal error bars reflect uncertainty in the calibration, while vertical error bars denote the variance of  $R_{\alpha}$ values across extended and coil ensembles. (C) Predicted (white) versus experimental (green) changes in average end-to-end distances due to perturbing mutations. Changes in the expectation value of interresidue distance 17-86 for several ACBP mutants were calculated from simulated unfolded-state ensembles (370 K, 0.6-1.0 M GuHCl) using coarse-grained FEP calculations (see Simulation Methods, Supporting Information section B.6). The experimental changes in end-to-end distances  $\Delta R_{ee}$ , were calculated from the smFRET  $R_{g}$ values at 0.5 M GuHCl, using the random coil identity  $\langle R_g^2 \rangle = \langle R_{ee}^2 \rangle /$ 6. Error bars for  $\Delta R_{ee}$  are calculated from uncertainties in  $R_{e}$ .

simulations.<sup>25</sup> A polymer theory of the coil–globule transition fits the simulated  $R_g$  values well for simulated ensembles at different temperatures (Figure 6a, see Simulation Methods, Supporting Information section C). While these fits show unrealistically high melting temperatures (as found previously<sup>25</sup>), they are useful in obtaining transfer free energies per monomer as a function of simulation temperature, which can then be used to find experimental denaturant concentrations where ACBP exhibits a similar extent of chain compaction (see Simulation Methods). The comparison of simulated versus experimental  $R_g$  obtained by smFRET at the calibrated denaturant concentrations compares favorably (Figure 6b).

To model the sequence-dependent unfolded-state expansions measured by smFRET, we used a free energy perturbation approach to reweight conformations from simulated unfoldedstate ensembles. By using a sufficiently coarse-grained and smooth potential to model sequence perturbations (see Simulation Methods; Supporting Information section B.6), accurate reweighting was possible using 20 000 snapshots from simulated unfolded-state ensembles (taken after 5  $\mu$ s). We calculated expectation values of interresidue distance 17-86 for the simulated wild type (86-residue) sequence, as well as several mutant sequences characterized by smFRET. Our results generally agree with changes in end-to-end distances observed by smFRET: mutation Y31N is predicted to have the largest disruption of unfolded-state structure, as seen experimentally (Figure 6c). The relatively coarse resolution of our perturbation method, along with effects not accounted for in the model (such as the speculated amphipathic helix packing between helices 2 and 4; see above), are likely the main source of disagreement.

Unfolded-State Structure in Simulated Ensembles. Interresidue contact propensities after 5  $\mu$ s were calculated for unfolded-state ensembles generated from extended starting structures (see Simulation Methods). Similar patterns of unfolded-state structure were found in the low-temperature (330 K, 0 M GuHCl) and high-temperature (370 K, 0.6–1.0 M GuHCl) simulated ensembles. Significant helical secondary structure is predicted for residues in helix 1, 2, and 4 (as calculated by DSSP,<sup>55</sup> Supporting Information Figure S9), in a pattern consistent with chemical shift measurements of the acid-denatured state of ACBP at pH 2.3<sup>56,57</sup> (Supporting Information Figure S10). Consistent with previous NMR chemical shift<sup>3</sup> and PRE<sup>4</sup> studies, our simulations predict longrange contacts in the unfolded-state ensemble between residues in helix 2 and 3, and helix 2 and 4 (Figure 5d, Supporting Information Figure S3). We find fewer contacts involving helix 1, supporting earlier reports that helix 1 is largely detached from the rest of the ACBP structure,<sup>4</sup> only forming experimentally detectable long-range contacts late in folding reaction.<sup>3,58</sup> Average rmsd-to-native values for individual helices over time (at 330 K starting from the extended state) show helix 1 has a relaxation time scale of  $\sim$ 350 ns, while helices 2, 3, and 4 form compact, non-native structures by ~100 ns, with helix folding/unfolding presumably occurring on time scales slower than ~15  $\mu$ s (data not shown).

Slightly more helicity (~20%) and more specific long-range contacts (mostly between residues in helix 2 and 3) are seen in the higher temperature simulations (370K, ~0.6–1.0 M GuHCl). This is likely due to the GBSA solvent model used, which does not model temperature-dependent effects, and to the increased conformational sampling at higher temperature. The exact prediction of helix content has little impact on our polymer theory analysis, as scaling statistics are insensitive to secondary structure content.<sup>59</sup> We note, however, that overestimates of helicity could bias the folding seen in the MSM toward a "diffusion-collision" mechanism.

**Complexity Underlies Simple Kinetics.** The network of transition rates in an MSM model specifies a continuous-time chemical master equation whose solution yields a spectrum of implied time scales, each corresponding to a relaxation mode describing population flux on that time scale.<sup>36,37,43</sup> This spectrum is broad and continuous, reflecting the large number

of dynamic transitions between competing metastable states occurring on many time scales (Supporting Information Figure S5). This kinetic detail may be difficult to fully resolve experimentally, as structural observables typically report ensemble-averaged quantities, sensitive to specific kinds of structural transitions (e.g., FRET is most sensitive to changes in interatomic distances near the Förster radius.)

Which relaxation modes of ACBP are most sensitively reported by FRET probes? To predict the relaxation time scales observable by the ACBP 17–88 FRET probe, we projected the MSM population dynamics onto a proxy observable, the distance between residues 17 and 86, which can be more easily computed from simulations (because our simulations do not include C-terminal Gly-Cys residues 87 and 88). The predicted (ensemble-average) time course of this proxy distance is a superposition of relaxation modes of different amplitudes (Figure 7a, see Simulation Methods). Interestingly, the model

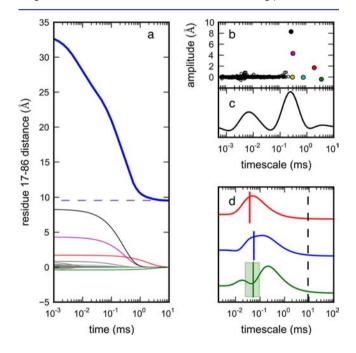


Figure 7. The FRET distance observable is sensitive to two main relaxation time scales. The continuous-time dynamics of the MSM state populations was calculated via the chemical master equation (see Simulation Methods). Observable values over time were computed as the sum of projections to the 1000 slowest relaxation modes. (a) MSM dynamics, starting from initial unfolded populations, projected onto the distance between 17 and 86 (blue, thick), with traces of individual modes shown below this. (Because our simulations do not include the C-terminal Gly-Cys residues, 17-86 is used as a proxy for the FRET distance observable 17-88.) (b) The amplitudes of each mode, plotted versus each implied time scale, reveal that, despite a broad distribution of kinetic time scales in the model, only two regimes contribute appreciably to the observed signal:  $\sim 0.1-3$  ms (folding) and ~10  $\mu$ s (unfolded-state structuring). Note that these time scales are slightly faster than experiment due to forcefield and rate estimation effects. (c) The calculated rate spectrum for the projection in part a shows these two regimes clearly. (d) Rate spectra calculated from experimental FRET mixer traces for W55F, F26A, and Y31N (data from Figure 2a) show relaxations corresponding to unfolded-state structuring on the ~100  $\mu$ s time scale (colored lines and shaded rectangles are time scales, calculated from single-exponential fits to the data, and their uncertainties). The  $\sim 9$  ms folding time scale (black dashed line) is not accessible in the FRET mixer experiments, so peaks corresponding to the global folding rate are absent.

shows only two time scale regimes expected to exhibit a large signal. (We also see a fast collapse phase in the simulations at very early times (<50-100 ns), corresponding to the submicroseond burst phase seen in mixing experiments, omitted here for clarity. See Supporting Information section B.5 for details.) A prudent experimentalist would fit such observed traces to a biexponential curve, postulating a three-state model, even though the underlying dynamics are considerably more complex.

The relaxation modes with significant amplitudes cluster around two important time scale regimes:  $\sim 0.1-3.0$  ms, corresponding to the overall folding relaxation, and time scales near  $\sim 1-10 \ \mu$ s, corresponding to structuring in the unfolded state (Figure 7b). We note that these predicted time scales are faster than experiment by 1 order of magnitude, with a broad spread in the slowest (folding) relaxation time scales, both of which are likely due to forcefield and transition rate estimation effects. The resolution of the MSM can be improved in the future with additional sampling.

To better compare these predictions to experimental FRET traces, we used a new method to calculate spectra of relaxation time scales from time series data.<sup>60,61</sup> These so-called *rate spectra* are obtained by finding a spectrum of rate amplitudes  $a_i$  such that  $\sum_i a_i \exp(-t/\tau_i)$  best fits an observed time course for a set of time scales  $\tau_i$ . The spectra thus obtained are "dynamical fingerprints"<sup>62</sup> of the observed kinetics and can be thought of as a numerical inverse Laplace transform, in which regularization methods are used to avoid overfitting to noise.

The rate spectra of both simulation data (Figure 7c) and mixer traces (Figure 7d) reveal similar kinetic phases. Rate spectra calculated from experimental FRET mixer traces for W55F, F26A, and Y31N (data from Figure 2a) show relaxations corresponding to unfolded-state structuring on the ~100  $\mu$ s time scale. While experimental limitations (e.g., signal-to-noise) limit the resolution of the rate spectra, we see a strong qualitative connection between the complex behavior seen in simulation to experiment, as well as quantitative agreement of the location of the peaks in the experimental rate spectra. In most cases, the relaxation time scales obtained from exponential curve fits match the peaks in the rate spectra, although the rate spectra approach is more robust and less sensitive to noise (Supporting Information Figure S11, see Supporting Information section A.4).

We additionally note the presence of a very small peak at  $\sim 3$  ms in the rate spectrum of the simulated time course, near the slowest implied time scale of the MSM. The existence of this separate peak is likely an artifact due to the broad spread of relaxation time scales ( $\sim 0.1-3$  ms) and should be attributed to the folding transition. Inspection of the transition matrix eigenvectors corresponding to each implied time scale show similar structural events for all of these relaxation modes: ensembles of compact unfolded conformations transitioning to the native state (Supporting Information Figure S12).

## DISCUSSION

We believe that complex, multistate kinetics is a general phenomenon in biopolymer folding studies and find it plausible that a great deal of complexity in protein folding is commonly masked in a macroscopic interpretation of ensemble and even single-molecule experiments.<sup>62</sup> It is very noteworthy that several new single-molecule studies of protein folding have found conformational fluctuations indicating multiple distinct metastable states.<sup>63,64</sup> Even the most sophisticated single-

molecule experiments, however, cannot resolve the entire microscopic complexity of folding due to the limited number of photons that can be detected on the microsecond time scale. It is therefore likely that ensemble and single-molecule fast kinetic observables cannot capture the full complexity of folding, and instead we must turn to computer simulation. We expect Markov state model approaches to be increasingly useful in this regard, as direct comparisons to experiment can made by projecting predicted microscopic dynamics onto macroscopic observables.

Our combined experimental results and MSM of the ACBP folding reaction suggest that residual unfolded-state structure forms on the ~100  $\mu$ s time scale, in the absence of a well-defined intermediate. This time scale agrees well with the rates previously reported by Teilum et al. using Trp-Dansyl FRET and a continuous flow mixer,<sup>7</sup> and thus we believe the same molecular process is observed in the two studies. Even in that study, the putative intermediate was described as being mostly unstructured, with only a ~30% increase in buried of surface area compared to the unfolded state and with the fast ~80  $\mu$ s kinetic phase insensitive to denaturant concentration.

Intriguingly, our results suggest that the slow formation of unfolded-state structure is not due to barrier-limited formation of a folding intermediate but rather due to slow unfolded-state structuring, possibly through a continuum of states. We find strong agreement between the mean-FRET efficiency of the denatured subpopulation at equilibrium and the asymptotic mean-FRET efficiency of the slow, kinetically resolvable phase in the nonequilibrium mixing experiment. In our mixing experiments (from 6 to 0 M GuHCl), the measured FRET reaches ~90% of the native-state FRET over the course of ~200  $\mu$ s. This implies that any intermediate I must have nativelike FRET (as characterized previously<sup>7</sup>), and that the unfolded U state must have low FRET and be highly populated at high denaturant concentrations. But if the time-resolved FRET we observe is indeed due to the relatively slow (~100  $\mu$ s) interconversion of discrete low-FRET and high-FRET states, we would likely see significant line-broadening of the denatured subpopulation in our smFRET experiments. Such line broadening has been shown by Rieger et al.<sup>47</sup> using smFRET with ALEX and a similar confocal transit time to detect an unfolded intermediate of RNase H at ~0.7 FRET, differentiated from the native state (0.8-1.0 FRET). A signature of such an intermediate is a very broad unfoldedstate FRET histogram that results from subpopulation averaging and shot noise. In contrast, our unfolded-state FRET histograms are narrow, comparable with Protein L, which does not populate a folding intermediate. Although we cannot rule out the possibility that U and I substates are obscured by shot noise or fast averaging, and note that we can only make relative comparisons of single-molecule and timeresolved FRET, we believe the weight of the evidence argues against the barrier-limited formation of an intermediate.

Instead, we believe that the changes in FRET over time observed in the mixer must correspond very closely to the unfolded-state compaction seen in decreasing concentrations of denaturant by smFRET. Early events in the folding reaction are predicted by the MSM to be structurally heterogeneous, suggesting collapselike behavior with a gradual acquisition of nonlocal residual structure. Nonspecific hydrophobic collapse has been characterized as occurring on the ~100 ns time scale,<sup>65</sup> so slow collapse in ACBP is surprising, although other studies have characterized nonspecific collapse forming on time

scales less than 150  $\mu$ s.<sup>66–68</sup> Consistent with this picture is slow dynamics in protein unfolded states characterized here and elsewhere,<sup>49</sup> as well as slow dynamics predicted by the MSM. We note that Bayesian estimates of average Arrhenius folding barriers separating MSM metastable states<sup>38</sup> are small, ~1.64 ± 1.04 kcal/mol for the 20k-microstate model (Supporting Information Figure S13), but the overall hublike connectivity structure of the network can contribute to slow kinetics.

It is interesting to compare our predictions of unfolded structure with the results of a recent simulation study by Shaw et al. of the acid-denatured unfolded state of ACBP, in which a single 200  $\mu$ s trajectory was simulated.<sup>47</sup> We utilized tens of thousands of independent trajectories amounting to tens of milliseconds of aggregate simulation time. Not surprisingly, even though both simulations predict long-range structure between helices 2 and 4, we see a great deal more heterogeneity in long-range contacts, reflecting both native and non-native interactions between residues normally participating in the hydrophobic core of ACBP. The relaxation time scales we observe for individual helices is consistent with the faster folding/unfolding time scales of helix 1 observed by Shaw et al.

## CONCLUSION

In this work, we have constructed an MSM model of ACBP folding that reveals a complex network of metastable states with slow dynamics in the unfolded ensemble due to nonrandom residual structure and heterogeneous folding pathways. Validation of this model using smFRET, intramolecular diffusion, and fast microfluidic mixing experiments suggests that the folding reaction for ACBP involves a surprisingly slow acquisition of unfolded-state structure in helix 2, 3, and 4 on the ~100  $\mu$ s time scale, followed by barrier-limited folding to the native state on the ~10 ms time scale.

Moreover, our combined simulation and experimental studies of ACBP show how the microscopic complexity of folding can be reconciled with the simple macroscopic behavior often seen in bulk experiments. Despite its inherent microscopic complexity, our MSM model of ACBP predicts that experimental observables probing intramolecular distance should exhibit simple biexponential kinetics. In many other molecular systems, e.g., vesicle fusion, polymer dynamics, small molecule conformers, etc., complex dynamics may also underlie simpler experimental observations. MSM approaches like those described here may provide a general framework for taming these processes and explaining how their simple macroscopic behavior arises.

## ASSOCIATED CONTENT

#### **S** Supporting Information

Supplementary figures, additional information, and methods. This material is available free of charge via the Internet at http://pubs.acs.org.

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### Notes

The authors declare no competing financial interest.

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