



Model-Based Experimental Analysis

A Systems Approach to Mechanistic Modeling of Reactive Systems

Wolfgang Marquardt Lehrstuhl für Prozesstechnik RWTH Aachen

MaCKiE Annual Seminar, May 3, 2006, Gent, Belgium











α,λ,κ, μ,σ,D(x)

cf. J.V. Beck, Meas. Sci. Techn. 9 (1998)

- common approach in research and industrial practice
 - coupled phenomena
 - detailed models, numerical case studies
 - comparison of simulation and experimental results
 - evaluation of the model, but no model identification !
- suggested future approach
 - coordinated design of model and experiment
 - model refinement based on experimental evidence
 - accounting for inevitable measurement errors
 - identification of a valid (mechanistic) model (structure & parameters) !



model-based experimental analysis – MEXA: valid models at minimal effort





- 12 research groups with cross-disciplinary expertise
 - biotechnolgy (Ansorge-Schuhmacher)
 - biochemical engineering (Büchs)
 - reaction engineering (Greiner, Leitner)
 - thermal separations (Pfennig)
 - transport phenomena (Kneer)
 - multiphase fluid dynamics (Modigell)
 - computational engineering science (Behr)
 - process systems engineering (Bardow, Marquardt)
 - numerical mathematics (Reusken)
 - scientific computing (Bischof, Bücker)
 - NMR imaging (Blümich, Stapf)
 - optical spectroscopy (Koß, Lucas, Poprawe)



Funded by DFG (Deutsche Forschungsgemeinschaft) since 1999 Director: W. Marquardt













Overall process model $y(x,\theta,t)$ is fitted to experimental data:

$$\min_{\mathbf{\hat{e}}} \frac{1}{2} \sum_{i=1}^{n} w_i \sum_{j=1}^{m} \left(\mathbf{y}(\mathbf{x}, \mathbf{\hat{e}}, \mathbf{t}_j) - \widetilde{\mathbf{y}}(\mathbf{t}_j) \right)$$

s.t. dynamic model & constraints

- What if we do not know any candidate model structure ?
- How to select a suitable model structure ?
- Is bias due to model structure defects or a lack of information content in data ?
- How to deal with very few or very many observations ?
- How to deal with convergence & robustness problems of estimation algorithm?





- computationally efficient (minutes rather than days)
- numerically robust and fully transparent
- a-priori knowledge can be integrated into the identification process
- complex and interacting kinetic phenomena can be identified





- differential methods in reaction kinetics, e.g. Connors (1990)
 → estimate reaction rate by FD, then estimate kinetic parameters
- hybrid modeling, e.g. Psichogios & Ungar (1992), Tholudor & Ramirez (1999)
 → combine first-principles models with neural nets
- inverse problems in population balances, Mahoney, Doyle & Ramkrishna (2002)
 → calculate growth rate as model-based data, correlate with states

- derived from intuition and physical insight
- often ad-hoc methods
- problem-specific solutions

a generice principle ?





Illustratrion wither the street of the stree



(Marquardt, 1998)







What are the ingredients for implementation ?





non-invasive, in-situ measurements of field data

- observation of qualitative behavior
- quantitative characterisation of kinetic phenomena







Most established spectral analysis methods such as

- PCA, PLS or
- classical least squares

are linear and cannot model all nonlinear effects that occur in real mixtures:





Reactive mixtures: restricted extrapolability



Replacement or of measurement device

or varying temperatures



Indirect Hard Modeling: a nonlinear spectral analysis approach

Development of a rigorous mathematical model of the spectrum Consideration of physical effects of the spectrum through phenomenological modeling

Step 1: Modeling of pure component spectra (during calibration)



Generation of **pure component models** using **automatic peak fitting algorithm** (Alsmeyer et al., *Applied Spectroscopy*, 58 (8), 2004)



Step 2: Mixture spectrum is modeled as:

Linear combination of parameterized non-linear pure component models



All non-linear effects are modeled phenomenologically:





Calibration in concentration subspace is possible









What are the ingredients for implementation ?







$$\eta(t) := \delta \sin \frac{n}{\delta} t$$

$$w(t) \quad \frac{dx}{dt} = -ax + w \quad x(t) \quad \frac{dx}{dt} = x_0$$

- a problem is well-posed if
 - a solution exists
 - the solution is unique
 - small errors in the data lead to small errors in the solution

(Hadamard, 1923)





- decide on a set of measurements for best identifiablility
 - at least as many measurements as unknown fluxes (Hirschorn, 1979)
 - > methods for quantification of identifiability (e.g. Asprey, 2003)
- balance information content of measurements and resolution of the flux parameterization
 - choose spatial and temporal resolution of flux function
 - > adaptive discretization methods (e.g. Binder et al. 2000)
- compromise between bias and variance in estimates
 - balanced choice of discretization, early stopping and regularization
 - systematic methods for the selection of regularization operators and multiple regularization parameters (e.g. Ascher, Haber, 2001, Engl et al., 1996, Belge et al. 2002)





What are the ingredients for implementation ?







find the most appropriate functional representation

for the correlation of fluxes and states: structure and parameters

generate candidate model structures

- experience-based, qualitative reasoning, kinetic power laws (Schaich et al., 2001)
- molecular scale modeling (Barrett & Prausnitz, 1975, Liu et al., 1998)
- multivariate regression & data mining (Bates & Watts, 1988, Hastie et al. 2001)

parameter estimation and model structure selection

- error-in-variables formulation (Britt & Lücke, 1978, Boggs et al. 1992)
- inference approach, decision tree & statistical tests (Verheijen, 2003)
- Bayesian a-posteriori probability tests (Stewart et al., 1998)
- combinatorial search (McKay et al., 1997, Skrifvars et al., 1998)





Given: noisy data set S

$$\mathbf{S} = \{ (\mathbf{x}_i, \widetilde{\mathbf{y}}_i) \in \mathbb{R}^d \times \mathbb{R} \}_{i=1}^M \qquad \qquad \widetilde{\mathbf{y}}_i = f(\mathbf{x}_i) + \varepsilon$$

Recover unknown function $f \in V$ from data S "as good as possible"



Restriction to finite dimensional subspace $V_{\rm N}$



Binder *et al.* (2000) Ascher and Haber (2001)

Tikhonov regularization term enforcing smoothness of f_N

Desirable properties

- linear scaling with number of data points (avoid "curse of dimensionality")
- properly exploit information content in data (avoid under-/overfitting)





(Garcke et al., 2001; Brendel & Marquardt, 2003)

- hierarchical d-dimensional finite-element discretization of unknown function with d-linear hat functions, Yserentant (1992)
- significant reduction of number of parameters by successive approximation on subgrids and subsequent linear combination to a sparse grid approximation



approximation quality close to full grid approximation



Incremental Grid Refinement





Model-Based Experimental Analysis



Incremental Grid Refinement





Model-Based Experimental Analysis



Incremental Grid Refinement





Model-Based Experimental Analysis







What are the ingredients for implementation ?







- isothermal semi-batch CSTR experiments
- concentration measurements (ex-situ, e.g. GC; in-situ, e.g. Raman/IR spectroscopy)
- a number of simulated semi-batch reactor experiments, 60 min (cases: noise, sampling ...)





Acetoacetylation of Pyrrole with Diketene

1: P + D	\rightarrow paa
2: D + D	\longrightarrow dha
3: D	\rightarrow OL
4: PAA + [$D \longrightarrow F$

(Brendel, Bonvin, Marquardt, 2006)





RWTH













Propose an $R \ge S$ dimensional stoichiometric matrix N_p with

R = number of reactions

S = number of involved species

Set up a *B* x *S* dimensional data matrix *D*

B = Number of observations

D = can be expressed as $X \cdot N$, where X is a matrix indicating the extents of the R reactions and N is the correct stoichiometric matrix

Singular Value Decomposition $\rightarrow D = \underbrace{U \cdot S}_{A} \cdot \underbrace{V^{T}}_{A}$ = $X_{a} \cdot N_{a}$,

where the rows of N_a represent a basis for the observed stoichiometric space

Discard those stoichiometries of N_p that cannot be approximately described as linear combination of the rows of N_a



Stoichiometry

$$f_{D}^{r} = V(-r_{1} - 2r_{2} - r_{3} - r_{4})$$

$$f_{P}^{r} = V(-r_{1})$$

$$f_{PAA}^{r} = V(r_{1} - r_{4})$$

$$f_{DHA}^{r} = V(r_{2})$$

$$\mathbf{f}^{\mathrm{r}} = \mathbf{V} \mathbf{r} \mathbf{N}$$

Determination of reaction rates

• BLS problem

$$\mathbf{r} = \arg\min\left\|\mathbf{N}\mathbf{r} - \frac{1}{V}\mathbf{f}^{\mathrm{r}}\right\|$$

s.t.
$$r_l \le r \le r_u$$

- **f**^r: reaction fluxes
- r: reaction rates
- N: stoichiometric matrix
- V: volume

Reaction Fluxes \rightarrow Stoichiometry, Reaction Rates

estimated reaction fluxes





estimated reaction rates







Structure Identification of Reaction Rate Function $\hat{c}(t)$ correlation of concentrations and rates $\hat{r}(c)$ $\hat{\mathbf{r}}(\mathbf{t})$ correlation with data-driven methods band of noisy data sets • NN with Bayesian regularization • physical insight 2.5[×]10⁻³ 2.5 ^x 10⁻³ Reaction 2: D+D \rightarrow DHA Reaction 2: D+D \rightarrow DHA true rate true rate data sets data sets 2 2 estimated rate r₂ [mol/l/min] r₂ [mol/l/min] 1.5 1.5 1 1 0.5 0.5 0└─ 0.02 0└─ 0.02 0.06 0.08 c_D [mol/l] 0.06 0.08 c_D [mol/l] 0.1 0.12 0.1 0.12 0.14 0.04 0.14 0.04



















scenario: 3600 data points in each experiment (T_s=1 s), 5% noise







	Incremental Method				Simultaneous Method			
	Reso- lution	# Models	CPU Time	Ident. Corr.	Reso- lution	# Models	CPU Time	ldent. Corr.
STDV = 2%	3 sec	1	30 min	100 %	3 sec	3600	1.7 d	100 %
	30 sec	≈ 1	15 sec	100 %	30 sec	3600	3.8 h	100 %
	5 min	≈ 7	6 sec	100 %	5 min	3600	1.7 h	100 %
STDV = 10%	3 sec	≈ 100	40 min	100 %	3 sec	3600	1.6 d	100 %
	30 sec	≈ 160	3 min	50 %	30 sec	3600	3.9 h	50 %
	5 min	≈ 200	2 min	10 %	5 min	3600	1.1 h	10 %
60 min				mu	ch fastick	entio		

MEXA for Investigation of Diffusive Transport

Why studying diffusion ?

- detrimental for product and process design
- very high experimental effort
- very few multi-component diffusion data available
- validity of diffusion models still a matter of debate





selectivity of heterogeneously catalyzed reactions (Pantelides & Urban, 2004)

- a good model problem
 - for the development of
 - MEXA methodology















\rightarrow error-in-variables regression

moder $\beta + \delta + \delta = 0.01$

Coefficient	D ₁₁	D ₁₂	D ₂₁	D ₂₂
Error [%]	-9.0	-33.4	-10.8	-10.4

estimation of constant diffusion coefficients from a single experiment with good precision











- scaled objective ζ -efficiency measures information per parameter
- one Raman experiment suffices to determine ternary Fick matrix
- two different experiments result in substantial improvement
- experiments should be as distinct as possible ($\phi^{(2)}=\phi^{(1)}+90^\circ$)







- measurements at the wall, i.e. restricted diffusion experiments
- unequal volume of both phases, almost independent of concrete mixture
- short experiments are beneficial





System: 1-Propanol - 1-Chlorobutane - n-Heptane













concentration measurements with Raman spectroscopy and model-based design and evaluation of diffusion experiments

(cyclohexane – toluene – dioxane – chlorobutane)



Marquardi, LPT





high resolution measurements

model-based methods

reduces experimental effort

- ✓ fewer experiments
- ✓ maximum precision
- \checkmark simple design and preparation

- experimentally validated for binary, ternary, quaternary and quinternary mixtures
- concentration dependence of diffusion coefficients

diffusion experiments for

- multi-component mixtures
 - reactive systems
 - electrolytes



- towards reactive and electrolytes mixtures
- further improvement of method
 - diffusion modeling





- falling films are all around:
 - falling film cooler
 - falling film evaporator
 - falling film absorber
 - falling film reactors
- transport phenomena are hardly understood, interaction between
 - fluid dynamics with free surface
 - heat and mass transfer
 - chemical reaction
- first milestone: modelling of heat transfer with effective transport coefficients









Experimental Set-up







Inverse heat conduction problem as a minimization problem:

$$J(q_{foil}) := \int_0^{t_f} \int_{\Gamma_1} \left[T(q_{foil}, x, t) - T_m(x, t) \right]^2 dx \, dt + R(q_{foil}) \to \min$$

s.t. T satisfies the direct heat problem:

$$\frac{\partial T}{\partial t}(x,t) = a\Delta T(x,t)$$

$$T(x,0) = T_0(x)$$

$$-\lambda \frac{\partial T}{\partial n}(x,t) = \bar{q}(x,t) \text{ on } \Gamma_1$$

$$-\lambda \frac{\partial T}{\partial n}(x,t) = q_{foil}(x,t) \text{ on } \Gamma_2$$









measured temperature distributions

estimated heat flux distribution



(Groß, Soemers, Mhamdi, Al-Sibai, Reusken, Marquardt, Renz, 2005)









CG method for the solution of inverse problem embeds DROPS (Reusken u.a., SFB 540) ein.

DROPS employs

adaptive multi grid methods, finite element discretization,

levelset method

and facilitates the numerical simulation of multi-phase flow problems in 3D

at high resolution

of the phenomena at the phase interface,

efficient and error-controlled

with

appropriate flexibility for model extensions.



a droplet rising in a stagnant liquid Pfennig, Reusken u.a., CRC 540



MEXA Business Process – Evaluation







- ជ្រៃរ_
- accept interactions between kinetic phenomena in experiments, but
 isolate them during identification by a suitable decomposition strategy
- high precision calibration of high-resolution measurements (PIV, LIC, LCSM, NMR imaging, Raman / IR spectroscopy etc.) often is a difficult modeling problem in itself
- statistics of measurement errors need to be included in the analysis
- flux estimation is the key to reliable identification

tremendous improvements are possible by systematic cross-disciplinary linking of process systems and experimental skills





- refinement of MEXA work process
 - flux estimation (estimation quality, numerical efficiency)
 - exploit error statistics
 - integrated calibration and kinetics identification
 - tailor optimal experimental design methods to incremental identification
 - assessment of identifiability
 - adjust model parameterization to information content of experiments
- roll-out MEXA strategy from meso- to micro- and macro-scale
 - hybrid modeling on macro-scale
 - model structure generation from molecular simulation results
- application and benchmarking of MEXA work process
 - complicated reaction and transport problems
 - population systems (crystallization, ...)
 - biological systems (metabolic pathways, ...)





Funding

Deutsche Forschungsgemeinschaft, CRC 540

Cooperating partners

F. Al-Sibai	J. Koß
F. Alsmeyer	K. Lucas
A. Bardow	T. Lüttich
D. Bonvin, EPFL	A. Mhamdi
J. Blum	A. Pfennig
M. Brendel	U. Renz
V. Göke	A. Reusken
S. Groß	A. Schuppert, BTS
O. Kahrs	M. Soemers
R. Kneer	S. Stapf

and others