Modeling & Simulating Chemically Reacting Systems

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Goals for this session

- 1. Build your own ODE integrator module in Python
 - ▶ **Learn** how (generic) state-of-the-art Runge-Kutta time steppers work
 - adaptive time-stepping (performance)
 - implicit time-stepping (stability)
 - ...and implement some of it
- 2. Build your own toy reactor model
 - ▶ **Learn** a template for how to model reacting systems
 - implement a simple reactor model
- 3. Build a simplified ionospheric reaction model (see Schunk [1988])

From finite differences to solving initial value problems: Explicit Euler Initial Value Problem (IVP)

We wish to compute the solution x(t) of the ordinary differential equation (ODE)

$$\frac{dx}{dt}(t) = f(x(t), t), \quad x(t_0) = x_0$$

for some time horizon $[t_0, t_f]$.

The simplest thing that could possibly work: Replace the time-derivative with a finite difference approximation

$$\frac{dx}{dt}(t) = f(x(t), t) \approx \frac{x(t+h) - x(t)}{h}$$

$$\implies x(t+h) \approx x(t) + hf(x(t),t)$$

Exercise 0: Solving a simple IVP with explicit Euler

Question 1

Solve the IVP

$$\frac{dx}{dt}(t) = f(x(t)) = -2x(t), \quad x(0) = 3$$

analytically.

Question 2

Solve the IVP with explicit Euler for $t \in [0,2]$. To that end, iterate the explicit Euler time stepping rule x(t+h) = x(t) + hf(x(t)) with h = 0.01, i.e.,

$$x(h) = x(0) + hf(x(0))$$

$$x(2h) = x(h) + hf(x(h))$$

$$\vdots$$

$$x(Nh) = x((N-1)h) + hf(x((N-1)h))$$

Plot the trajectory obtained with explicit Euler's method against the analytical solution. Try different step sizes h. What do you notice?

A slightly different perspective for generalization

Consider again the IVP

$$\frac{dx}{dt} = f(x, t), \quad x(t_0) = x_0$$

for some time horizon $[t_0, t_0 + h]$.

▶ This problem has an "obvious" solution by the fundamental theorem of calculus

$$x(t_0 + h) = x(t_0) + \int_{t_0}^{t_0+h} f(x(\tau), \tau) d\tau$$

► Explicit Euler is obtained by approximating the integral above by a simple rectangular integration rule

$$\int_{t_0}^{t_0+h} f(x(\tau),\tau) \, \tau \approx h f(x(t_0),t_0)$$

Time-stepping: Runge-Kutta methods

▶ Time-stepping schemes:

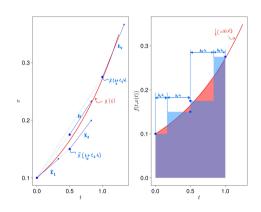
$$x(t+h) = x(t) + \underbrace{\int_{t}^{t+h} f(x(\tau), \tau) d\tau}_{\text{approximate}}$$

► Runge-Kutta method

$$\int_{t}^{t+h} f(x(\tau), \tau) d\tau \approx h \sum_{i=1}^{s} b_{i}k_{i}$$
where $k_{i} = f(x(t) + h \sum_{j=1}^{s} a_{i,j}k_{j}, t + c_{j}h)$

$$\underset{\approx x(t+c_{i}h)}{\underbrace{\sum_{j=1}^{s} a_{i,j}k_{j}, t + c_{j}h}}$$

• Usually $\epsilon_{LTE} = O(h^{p+1})$ with $p \sim s$



tune accuracy/cost trade-off by choosing the right Runge-Kutta method

Time-stepping: Butcher tableaus Explicit Runge-Kutta method

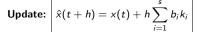
Successively evaluate:

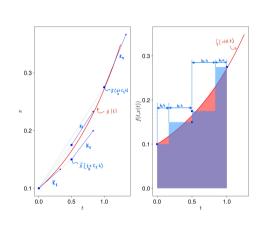
$$k_{1} = f(x(t), t)$$

$$k_{2} = f(x(t) + ha_{2,1}k_{1}, t + c_{2}h)$$

$$\vdots$$

$$k_{s} = f(x(t) + h\sum_{i=1}^{s-1} a_{s,i}k_{i}, t + c_{s}h)$$





Time-stepping: Butcher tableaus

Explicit Runge-Kutta method

Successively evaluate

$$k_{1} = f(x(t), t)$$

$$k_{2} = f(x(t) + ha_{2,1}k_{1}, t + c_{2}h)$$

$$\vdots$$

$$k_{s} = f(x(t) + h\sum_{i=1}^{s-1} a_{s,i}k_{i}, t + c_{s}h)$$

Example: Explicit Euler

$$\begin{array}{c|c} c_1=0 & \\ \hline & b_1=1 \end{array}$$

Evaluate:

$$k_1=f(x(t),t)$$

Update:

$$\hat{x}(t+h) = x(t) + h \sum_{i=1}^{s} b_i k_i$$
$$= x(t) + h f(x(t), t)$$

Update: $\hat{x}(t+h) = x(t) + h \sum_{i=1}^{s} b_i k_i$

Time-stepping: Butcher tableaus Explicit Runge-Kutta method

Successively evaluate:

$$k_{1} = f(x(t), t)$$

$$k_{2} = f(x(t) + ha_{2,1}k_{1}, t + c_{2}h)$$

$$\vdots$$

$$k_{s} = f(x(t) + h\sum_{i=1}^{s-1} a_{s,i}k_{i}, t + c_{s}h)$$

Update: $\hat{x}(t+h) = x(t) + h \sum_{i=1}^{s} b_i k_i$

General/Implicit Runge-Kutta method

Solve nonlinear equation system:

$$k_1 = f(x(t) + h \sum_{j=1}^{s} a_{1,j}k_j, t + c_1h,)$$
 $k_2 = f(x(t) + h \sum_{j=1}^{s} a_{2,j}k_j, t + c_2h)$
 \vdots

$$k_s = f(x(t) + h \sum_{j=1}^{s} a_{s,j} k_j, t + c_s h)$$

Exercise 1: Implementing a generic explicit Runge-Kutta stepper

Question 1

Complete the function explicit_RK_stepper(f,x,t,h,a,b,c) in runge_kutta.py. It takes inputs

- f right-hand-side f(x, t) of the ODE to be integrated.
- \triangleright x current state x(t)
- ▶ t current time t
- ▶ h time step
- a,b,c coefficients of the Runge-Kutta-Method.
 b and c are lists and a is organized as follows: a
 = [[a_21], [a_31, a_32], ..., [a_s1, a_s2, ..., a_s(s-1)]]

and returns the RK prediction $\hat{x}(t+h)$.

Explicit RK update

$$\hat{x}(t+h) = x(t) + h \sum_{i=1}^{s} b_i k_i \text{ where}$$

$$k_1 = f(x(t), t)$$

$$k_2 = f(x(t) + h a_{2,1} k_1, t + c_2 h)$$

$$\vdots$$

$$k_s = f(x(t) + h \sum_{i=1}^{s-1} a_{s,i} k_i, t + c_s h)$$

Exercise 1: Implementing a generic explicit Runge-Kutta stepper

Question 2

Test your integrator by applying it to the test problem

$$\frac{dx}{dt} = -2x(t), \quad x(0) = 3, \ t \in [0, 2]$$

To that end, you only need to complete the function dormand_prince_stepper(f,x,t,h) in main.py. Please use explicit_RK_stepper(f,x,t,h,a,b,c) as implemented in the previous problem to do so.

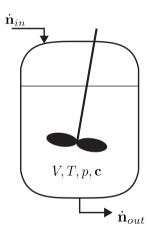
The coefficients for the Dormand-Prince method Dormand and Prince [1980] are provided in the template.

Continuously Stirred Tank Reactors (CSTR)

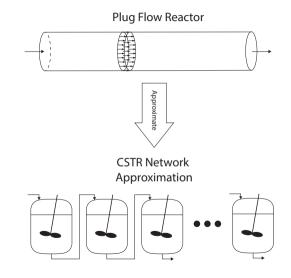
No spatial variations of intrinsic state variables:(T, p, c)

For externally imposed V, T, p the reactor is thermodynamically fully described by mole balances for all species:

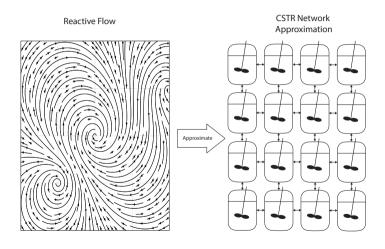
$$\frac{dn_i}{dt} = \dot{n}_{i,in} - \dot{n}_{i,out} + V \sum_{k=1}^{N_R} \underbrace{r_{i,j}(\mathbf{c}, p, T)}_{\text{reactive flux}}$$



CSTRs – The key building blocks for modeling reacting systems



CSTRs – The key building blocks for modeling reacting systems

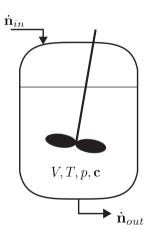


Common CSTR simplifications

▶ isochoric (V = const.) operation (usually implying $\dot{V}_{in} = \dot{V}_{out}$)

▶ Letting $D := \frac{\dot{V}}{V}$ and using that $n_i = Vc_i$ yields

$$\frac{dc_i}{dt} = D\left(c_{i,in} - c_i\right) + \sum_{k=1}^{N_R} r_{i,j}(\mathbf{c}, p, T)$$



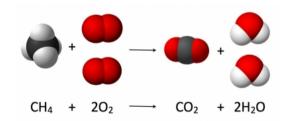
Modeling Reactions - Stoichiometry

Stoichiometry of Chemical Reactions

$$\nu_1^- A_1 + \nu_2^- A_2 + \dots + \nu_N^- A_N \to \nu_1^+ A_1 + \nu_2^+ A_2 + \dots + \nu_N^+ A_N$$

Example: Methane Combustion

$$\begin{array}{ll} {\rm CH_4:} & \nu_{\rm CH_4}^- = 1, \nu_{\rm CH_4}^+ = 0 \\ {\rm O_2:} & \nu_{\rm O_2}^- = 2, \nu_{\rm O_2}^+ = 0 \\ {\rm CO_2:} & \nu_{\rm CO_2}^- = 0, \nu_{\rm CO_2}^+ = 1 \\ {\rm H_2O:} & \nu_{\rm H_2O}^- = 0, \nu_{\rm H_2O}^+ = 2 \end{array}$$



Modeling Reactions - Stoichiometry

▶ Reactive flux of species *i* due to reaction *j*:

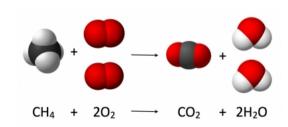
$$\underbrace{r_{i,j}(\mathbf{c},T,p)}_{\text{reactive flux}} = \underbrace{\nu_{ij}^+ r_j(\mathbf{c},T,p)}_{\text{sources}} - \underbrace{\nu_{ij}^- r_j(\mathbf{c},T,p)}_{\text{losses}} = (\nu_{ij}^+ - \nu_{ij}^-) \underbrace{r_j(\mathbf{c},T,p)}_{\text{reaction rate}}$$

Summarize stoichiometry information in stoichiometry matrix

$$\mathbf{S} \in \mathbb{Z}^{\# ext{species} imes \# ext{reactions}}$$
 such that $\mathbf{S}_{i,j} =
u_{i,j}^+ -
u_{i,j}^-$

Example: Methane Combustion

$$\label{eq:Signal} \textbf{S} = \begin{matrix} \mathrm{CH_4} \\ \mathrm{CO_2} \\ \mathrm{CO_2} \\ \mathrm{H_2O} \end{matrix} \qquad \begin{bmatrix} -1 \\ -2 \\ 1 \\ 2 \end{bmatrix}$$



Implications for CSTR model

▶ In vector-valued notation, the mole balances describing a CSTR take a compact and computationally form:

$$\frac{d\mathbf{n}}{dt} = \mathbf{\dot{n}}_{in} - \mathbf{\dot{n}}_{out} + V \qquad \mathbf{Sr}(\mathbf{c}, T, p)$$

$$\begin{bmatrix}
\frac{d\mathbf{n}_{1}}{dt} \\
\frac{d\mathbf{n}_{2}}{dt} \\
\vdots \\
\frac{d\mathbf{n}_{N}}{dt}
\end{bmatrix} = \begin{bmatrix}
\dot{\mathbf{n}}_{1,in} \\
\dot{\mathbf{n}}_{2,in} \\
\vdots \\
\dot{\mathbf{n}}_{N,in}
\end{bmatrix} = \begin{bmatrix}
\dot{\mathbf{n}}_{1,out} \\
\dot{\mathbf{n}}_{2,out} \\
\vdots \\
\dot{\mathbf{n}}_{N,out}
\end{bmatrix} = \begin{bmatrix}
\sum_{j=1}^{N_{R}} r_{1,j}(\mathbf{c}, T, p) \\
\sum_{j=1}^{N_{R}} r_{2,j}(\mathbf{c}, T, p) \\
\vdots \\
\sum_{j=1}^{N_{R}} r_{N,j}(\mathbf{c}, T, p)
\end{bmatrix} = \mathbf{s} \begin{bmatrix}
r_{1}(\mathbf{c}, T, p) \\
r_{2}(\mathbf{c}, T, p) \\
\vdots \\
r_{N_{R}}(\mathbf{c}, T, p)
\end{bmatrix}$$

...or for isochoric operation:

$$\frac{d\mathbf{c}}{dt} = D(\mathbf{c}_{in} - \mathbf{c}) + \mathbf{Sr}(\mathbf{c}, T, p)$$

Modeling Reactions - Reaction Rates

- ▶ The theory of chemical kinetics is deep, rich and beyond the scope of this session.
- ▶ Most commonly mass-action kinetics are used (if appropriate or not ...):

$$r_j(\mathbf{c}, T, p) = k(T, p) \prod_{i=1}^N c_i^{\nu_{i,j}^-}$$

► The temperature variation of the rate coefficient k(T,p) is frequently modeled via the *extended Arrhenius* equation:

$$k(T,p) = A(p)T^{n(p)}e^{-\frac{E_a(p)}{k_BT}}$$

Pressure dependence is hard, so people frequently assume $A(p), n(p), E_a(p) \approx \text{const.}$ in the pressure range of interest.

Exercise 2: Modeling a toy reactor

Toy Reaction Network

$$A \xrightarrow{k_1} B \xrightarrow{k_2} 2 C$$

Assumptions

- ► The reactor is closed: $D = \dot{n}_{i,in} = \dot{n}_{i,out} = 0$.
- ► The fluid volume, temperature and pressure are constant
- ► The reactions follow mass action kinetics with constant rate coefficients:

$$k_1 = 100 \,\mathrm{s}^{-1}, k_2 = 0.25 \,\mathrm{s}^{-1}, k_3 = 1 \,\mathrm{cm}^3/\mathrm{mol/s}$$

Question 1

How does the general CSTR model look like for this setting?

Question 2

State the stoichiometry matrix associated with this network. Implement a numpy array carrying this matrix.

Question 3

Write a function reaction_rates(c,k) that takes in a vector k containing the rate coefficients, and a vector c of the concentrations of species $A,\,B,\,\&\,C$ and returns the reaction rates of the respective reactions as numpy array.

Question 4

Write a function reactor(c,k,S) that computes the right-hand-side of the CSTR model.

Question 5

Simulate the reactor for different step sizes h using the previously implemented interface.

Exercise 2: A fun bonus chemical reaction network!

Toy Reaction Network

$$X \xrightarrow{k_1} 2X$$

$$X + Y \xrightarrow{k_2} 2Y$$

$$Y \xrightarrow{k_2} P$$

Assumptions

- ▶ The reactor is closed: $D = \dot{n}_{i,in} = \dot{n}_{i,out} = 0$.
- The fluid volume, temperature and pressure are constant.
- The reactions follow mass action kinetics with constant rate coefficients:

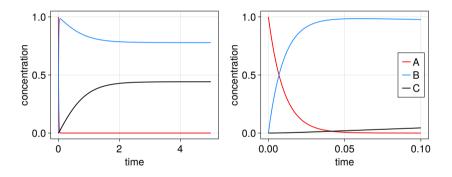
$$k_1 = 1 \,\mathrm{s}^{-1}, \, k_2 = 2 \,\mathrm{cm}^3/\mathrm{mol/s}, \, k_3 = 1 \,\mathrm{s}^{-1}$$

Question 1

Simulate this reaction system from an initial condition $\mathbf{c}(0) = [1.0, 0.25, 0.0]$ over a time horizon $t \in [0, 50.0]$ and plot the concentration traces of species X and Y.

Stiffness – the curse of modeling reactions

Dynamics at different time scales



Small steps are only needed to accurately simulate fast dynamics. Can we adjust our step sizes according to the dynamics on the fly?

Order of Accuracy

Definition (Local Truncation Error)

Given an explicit ODE

$$\frac{dx}{dt}=f(x,t)$$

The local truncation error is defined as the error between the exact solution at x(t+h) and the numerical approximation $\hat{x}(t+h)$ after one time step:

$$\epsilon_{LTE} = \|x(t+h) - \hat{x}(t+h)\|$$

Definition (Consistency & Order)

An integration method is called consistent if $\epsilon_{LTE} = o(h)$. It is called order p if $\epsilon = O(h^{p+1})$.

Order of Accuracy

Example: Explicit Euler

Given an explicit ODE:

$$\frac{dx}{dt} = f(x, t).$$

The explicit Euler integration update is defined

$$\hat{x}(t+h) = x(t) + hf(x(t),t)$$

The exact solution can be Taylor expanded around t (under weak smoothness assumptions)

$$x(t+h) = x(t) + \underbrace{\frac{dx}{dt}\Big|_{t}}_{=f(x(t),t)} h + \frac{1}{2} \frac{d^{2}x}{dt^{2}}\Big|_{t} h^{2} + O(h^{3})$$

Thus, (again under very weak assumptions)

$$\epsilon_{LTE} = \|x(t+h) - \hat{x}(t+h)\| = \left\|\frac{1}{2} \frac{d^2x}{dt^2}\right\|_1 h^2 + O(h^3) = O(h^2)$$

Adaptive Runge-Kutta methods

Idea: Interweave two Runge-Kutta methods with different orders of accuracy to estimate ϵ_{LTE} and choose step size to keep error below threshold.

Recall that

$$\epsilon_{LTE} = \|\hat{x}(t+h) - x(t+h)\|$$

Thus, given $\hat{x}(t+h)$ and $\hat{x}'(t+h)$, we can conclude that

$$\epsilon_{LTE}' = \|\hat{\mathbf{x}}'(t \pm \hat{\mathbf{y}})\| + \mathcal{O}(\epsilon_{LTE})$$

If both methods are order s' < s, respectively, we have that $\epsilon_{LTE} = O(\epsilon'_{LTE})$. Thus, the local truncation error of both methods can be estimated as

$$\epsilon_{LTE}, \epsilon'_{LTE} = O(\|\hat{x}(t+h) - \hat{x}'(t+h)\|)$$

Adaptive Runge-Kutta methods

Solution: Use two Runge-Kutta methods of order p and p-1 that share the same intermediate steps for minimal computation.

Adaptive Runge-Kutta method

Procedure: Simple step size control

- 1: compute RK update x(t+h) and error estimate ϵ
- 2: while $\epsilon > \text{rtol} \cdot ||x(t+h)|| + \text{atol do}$
- 3: half step size: $h \leftarrow h/2$
- 4: recompute x(t+h) and ϵ
- 5: end while
- 6: double step size: $h \leftarrow 2h$
- 7: **return** \times (t+h), h

Error estimate:
$$\epsilon_{LTE} \approx \|\hat{x}(t+h) - \hat{x}'(t+h)\| = \left\|h\sum_{i=1}^{s}(b_i - b_i')k_i\right\|$$

Exercise 3: Implementing an adaptive, explicit Runge-Kutta method

Question 1

Complete the function adaptive_explicit_RK_stepper(f,x,t,h,a,b,c,b_control) in . The inputs shall be understood as

- f right-hand-side f(x, t) of the ODE to be integrated.
- x current state of the ODE
- ▶ t current time
- ▶ h time step
- a,b,c,b_control coefficients of the Runge-Kutta-Method. b, b_control and c are lists and a is organized as follows: a = [[a_21], [a_31, a_32], ..., [a_s1, a_s2, ..., a_s(s-1)]]

The function returns the RK update $\hat{x}(t+h)$ and an estimate of ϵ_{LTE} .

Exercise 3: Implementing an adaptive, explicit Runge-Kutta method

Question 2

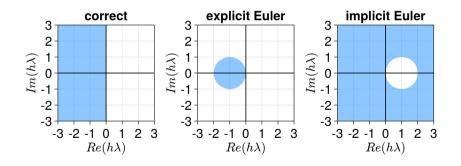
Complete the function adaptive_integrate in runge_kutta.py. It shall implement the integration via an adaptive integrator such that the one implemented in adaptive_explicit_RK_stepper. Follow the pseudo-code below.

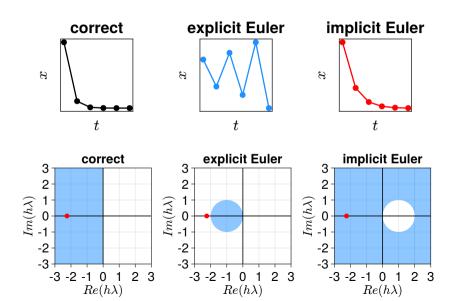
Pseudo-code for adaptive integration:

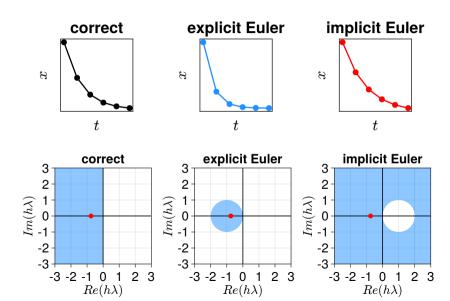
- 1: Given x(t), compute RK update $\hat{x}(t+h)$ and error estimate ϵ_{LTE}
- 2: **if** $\epsilon_{LTE} > \text{rtol} \cdot ||x(t+h)|| + \text{atol then}$
- 3: Reject the step and half step size: $h \leftarrow h/2$
- 4: Go to Line 1
- 5: else
- 6: Accept the step: $t \leftarrow t + h, x(t) \leftarrow \hat{x}(t+h)$
- 7: Double step size: $h \leftarrow 2h$
- 8: Go to Line 1
- 9: end if
- 10: Repeat until end of time horizon is reached.

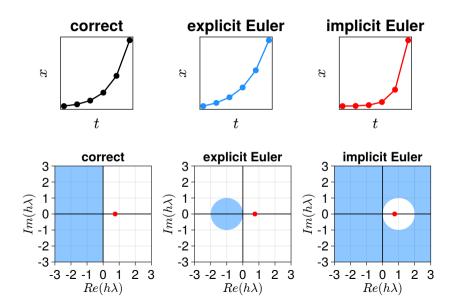
Dahlquist Stability Analysis

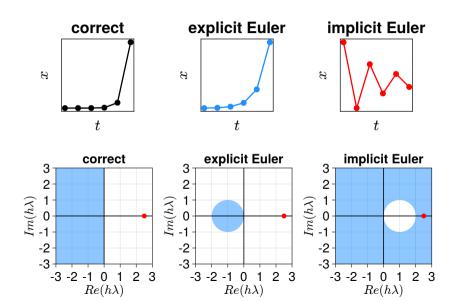
Apply numerical integrator with stepsize h to Dahlquist's test equation $\frac{dx}{dt} = \lambda x$











Implicit time-stepping

Superior stability properties

but need to solve an implicit equation system (find x such that g(x) = 0) Consider for example implicit Euler:

find
$$\hat{x}(t+h)$$
 such that $0 = x(t) + hf(t+h, \hat{x}(t+h)) - \hat{x}(t+h)$

Usually some numerical equation solving technique is required (Newton, fixed-point iteration, . . .)

How to solve implicit equation systems in python

- ▶ We will use scipy.optimize.fsolve to do this
- ▶ To that end, our equation solving problem is to be formulated as

```
find x such that 0 = f(x)
```

 \blacktriangleright We then supply a python function implementing f(x) & an initial guess for the solution x_0 .

```
from scipy.optimize import fsolve
import numpy as np
# right-hand-side
def f(x):
    return np.exp(x) - 4*x
# initial guess
x0 = 2.0
# solve statment assings solution to x
x = fsolve(f, x0)
```

Analogous syntax for vector-valued functions

Exercise 4: Comparing integrators

Question 1

Complete the code template integrators.py and compare the stability and accuracy properties of the integrators below. To that end, plot

- the traces of $c_A(t)$, $c_B(t)$, $c_C(t)$ as predicted by each method
- the time needed for integration
- the accuracy as measured by $|c_A(0.01) c_{A.0}/e|$

for step sizes $h \in \{1 \times 10^{-4}, 1 \times 10^{-3}, 1 \times 10^{-2}, 1 \times 10^{-1}, 1, 1 \times 10^{1}\}$

Method	Time-stepping rule
Explicit Euler	$x_{k+1} = x_k + h f(x_k, t_k)$
Implicit Euler ¹	$x_{k+1} = x_k + hf(x_{k+1}, t_k + h)$
Heun's Method	$y = x_k + hf(x_k, t_k) x_{k+1} = x_k + \frac{h}{2} (f(x_k, t_k) + f(y, t_k + h))$
Crank-Nicolson Method ¹	$x_{k+1} = x_k + \frac{h}{2} (f(x_k, t_k) + f(x_{k+1}, t_k + h))$

¹Hint: use scipy.optimize.fsolve to solve the equation system for the implicit methods.

Disclaimer

- Runge-Kutta methods are not the end of the story
 - ▶ linear multistep methods (Adams-Bashforth, Adams-Moulton, **BDF**)
 - symplectic/geometric integrators
 - low rank integrators
 - **•** ...

- If you can, do **NOT** implement these yourself. Others have done the work for you (and they probably spent a whole lot more time on it than you can afford to)
 - DifferentialEquations.jl in Julia
 - scipy.integrate in Python
 - **.**..

Exercise 5: Simplified ionosphere chemistry (derived from [Schunk, 1988])

Chemistry

$$O^{+} + N_{2} \xrightarrow{k_{1}} NO^{+} + N$$

$$O^{+} + O_{2} \xrightarrow{k_{2}} O + O_{2}^{+}$$

$$O_{2}^{+} + e \xrightarrow{k_{3}} 2 O$$

$$N_{2}^{+} + O \xrightarrow{k_{4}} O^{+} + N_{2}$$

$$N_{2}^{+} + O_{2} \xrightarrow{k_{5}} O_{2}^{+} + N_{2}$$

$$O_{2}^{+} + N \xrightarrow{k_{6}} NO^{+} + O$$

$$NO^{+} + e \xrightarrow{k_{7}} N + O$$

Ionization

$$O \xrightarrow{kg} O^{+} + e$$

$$O_{2} \xrightarrow{k_{11}} O_{2}^{+} + e$$

$$N_{2} \xrightarrow{k_{13}} N_{2}^{+} + e$$

Question

Complete the provided template. Simulate the system at the provided conditions. For simulation, use scipy.integrate.solve_ivp and specify 'LSODA' as method high-performance method.

Rate coefficients

$$\begin{split} k_1(T) &= 1.533 \times 10^{-12} - 5.92 \times 10^{-13} \frac{T}{300 \, \text{K}} + 8.6 \times 10^{-14} \left(\frac{T}{300 \, \text{K}}\right)^2 \\ k_2(T) &= 2.82 \times 10^{-11} \\ k_3(T) &= 1.6 \times 10^{-7} \left(\frac{300 \, \text{K}}{T}\right)^{0.55} \\ k_4(T) &= 1 \times 10^{-11} \left(\frac{300 \, \text{K}}{T}\right)^{0.23} \\ k_5(T) &= 5 \times 10^{-11} \frac{300 \, \text{K}}{T} \\ k_6(T) &= 1.2 \times 10^{-10} \\ k_7(T) &= 1 \times 10^{-11} \left(\frac{300 \, \text{K}}{T}\right)^{0.85} \\ k_8(T) &= k_{10} &= k_{12} = 1 \times 10^{-8} \\ k_9(T) &= k_{11} &= k_{13} = 1 \times 10^{-5} \end{split}$$

Thank you!



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References

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