mkin -
Routines for fitting kinetic models with one or more state variables to chemical degradation data

Johannes Ranke

Eurofins Regulatory AG
Weidenweg 15, CH–4310 Rheinfelden, Switzerland

and

University of Bremen

June 28, 2012

Abstract

In the regulatory evaluation of chemical substances like plant protection products (pesticides), biocides and other chemicals, degradation data play an important role. For the evaluation of pesticide degradation experiments, detailed guidance has been developed, based on nonlinear optimisation. The R add-on package **mkin** implements fitting some of the models recommended in this guidance from within R and calculates some statistical measures for data series within one or more compartments, for parent and metabolites.

Contents

Key words: Kinetics, FOCUS, nonlinear optimisation

1 Introduction

Many approaches are possible regarding the evaluation of chemical degradation data. The **kinfit** package (Ranke, 2010a) in R (R Development Core Team, 2010) implements the approach recommended in the kinetics report provided by the FOrum for Co-ordination of pesticide fate models and their USe (FOCUS Work Group on Degradation Kinetics, 2006) for simple data series for one parent compound in one compartment.

The **mkin** package (Ranke, 2010b) extends this approach to data series with metabolites and more than one compartment and includes the possibility for back reactions.

2 Example

In the following, requirements for data formatting are explained. Then the procedure for fitting the four kinetic models recommended by the FOCUS group to an example dataset for parent only given in the FOCUS kinetics report is illustrated. The explanations are kept rather verbose in order to lower the barrier for R newcomers.

2.1 Data format

The following listing shows example dataset C from the FOCUS kinetics report as distributed with the **mkin** package

```
R> library("mkin")
R> FOCUS_2006_C

    name time value
1 parent    0  85.1
```

```
2 parent     1   57.9
3 parent     3   29.9
4 parent     7   14.6
5 parent    14    9.7
6 parent    28    6.6
7 parent    63    4.0
8 parent    91    3.9
9 parent   119    0.6
```

Note that the data needs to be in the format of a data frame containing a variable `name` specifying the observed variable, indicating the compound name and, if applicable, the compartment, a variable `time` containing sampling times, and a numeric variable `value` specifying the observed value of the variable. If a further variable `error` is present, this will be used to give different weights to the data points (the higher the error, the lower the weight, see the help page of the `modCost` function of the **FME** package (Soetaert and Petzoldt, 2010)). Replicate measurements are not recorded in extra columns but simply appended, leading to multiple occurrences of the sampling times `time`.

Small to medium size dataset can be conveniently entered directly as R code as shown in the following listing

```
R> example_data <- data.frame(
+   name = rep("parent", 9),
+   time = c(0, 1, 3, 7, 14, 28, 63, 91, 119),
+   value = c(85.1, 57.9, 29.9, 14.6, 9.7, 6.6, 4, 3.9, 0.6)
+ )
```

2.2   Model definition

The next task is to define the model to be fitted to the data. In order to facilitate this task, a convenience function `mkinmod` is available.

```
R> SFO <- mkinmod(parent = list(type = "SFO"))
R> SFORB <- mkinmod(parent = list(type = "SFORB"))
R> SFO_SFO <- mkinmod(
+   parent = list(type = "SFO", to = "m1", sink = TRUE),
+   m1 = list(type = "SFO"))
R> SFORB_SFO <- mkinmod(
+   parent = list(type = "SFORB", to = "m1", sink = TRUE),
+   m1 = list(type = "SFO"))
```

The model definitions given above define sets of linear first-order ordinary differential equations. In these cases, a coefficient matrix is also returned.

Other models that include time on the right-hand side of the differential equation are the first-order multi-compartment (FOMC) model and the Hockey-Stick (HS) model. At present, only the FOMC model can only be used, and only for the parent compound.

2.3   Fitting the model

Then the model parameters should be fitted to the data. The function `mkinfit` internally creates a cost function using `modCost` from the **FME** package and the produces a fit using `modFit` from the same package. In cases of linear first-order differential equations, the solution used for calculating the cost function is based on the fundamental system of the coefficient matrix, as proposed by Bates and Watts (1988).

```
R> SFO.fit <- mkinfit(SFO, FOCUS_2006_C)
```

Model cost at call 1 :   4718.953
Model cost at call 4 :   4718.953
Model cost at call 5 :   530.2647
Model cost at call 7 :   530.2647
Model cost at call 8 :   230.7217
Model cost at call 9 :   230.7217
Model cost at call 11 :   198.449
Model cost at call 12 :   198.449
Model cost at call 13 :   198.449
Model cost at call 14 :   196.6458
Model cost at call 15 :   196.6458
Model cost at call 16 :   196.6458
Model cost at call 17 :   196.5401
Model cost at call 18 :   196.5401
Model cost at call 19 :   196.5401
Model cost at call 20 :   196.5338
Model cost at call 21 :   196.5338
Model cost at call 22 :   196.5338
Model cost at call 23 :   196.5334
Model cost at call 24 :   196.5334
Model cost at call 25 :   196.5334
Model cost at call 26 :   196.5334
Model cost at call 28 :   196.5334
Model cost at call 29 :   196.5334

```
R> summary(SFO.fit)
```

mkin version: 0.9.5
R version: 2.15.1
Date of fit: Thu Jun 28 08:18:02 2012
Date of summary: Thu Jun 28 08:18:02 2012

Equations:
*[1] d_parent = - k_parent_sink * parent*

```
Starting values for optimised parameters:
             initial   type transformed
parent_0        100.0  state  100.000000
k_parent_sink     0.1 deparm   -2.302585

Fixed parameter values:
None

Optimised, transformed parameters:
            Estimate Std. Error
parent_0        82.492       4.74
k_parent_sink   -1.184       0.15

Backtransformed parameters:
            Estimate
parent_0        82.492
k_parent_sink    0.306

Residual standard error: 5.299 on 7 degrees of freedom

Chi2 error levels in percent:
         err.min n.optim df
All data   15.84       2  7
parent     15.84       2  7

Estimated disappearance times:
        DT50  DT90
parent 2.265 7.523

Estimated formation fractions:
          ff
parent_sink  1

Parameter correlation:
            parent_0 k_parent_sink
parent_0      1.0000        0.5212
k_parent_sink 0.5212        1.0000

Data:
 time variable observed         predicted residual
    0   parent     85.1 82.49200442159101954    2.608
    1   parent     57.9 60.74233657850939494   -2.842
    3   parent     29.9 32.93447683320349029   -3.034
    7   parent     14.6  9.68209454600386898    4.918
   14   parent      9.7  1.13638837430433526    8.564
   28   parent      6.6  0.01565459036071199    6.584
   63   parent      4.0  0.00000034868159343    4.000
   91   parent      3.9  0.00000000006616966    3.900
```

4

```
   119   parent      0.6  0.00000000000001256    0.600
```

R> SFORB.fit <- mkinfit(SFORB, FOCUS_2006_C)

```
Model cost at call  1 :  10077.99
Model cost at call  4 :  10077.99
Model cost at call  7 :  626.7873
Model cost at call  9 :  626.7873
Model cost at call  11 :  626.7873
Model cost at call  12 :  73.06755
Model cost at call  14 :  73.06754
Model cost at call  17 :  4.939855
Model cost at call  19 :  4.939855
Model cost at call  21 :  4.939854
Model cost at call  22 :  4.363721
Model cost at call  24 :  4.363721
Model cost at call  26 :  4.363721
Model cost at call  27 :  4.362718
Model cost at call  28 :  4.362718
Model cost at call  29 :  4.362718
Model cost at call  31 :  4.362718
Model cost at call  32 :  4.362714
Model cost at call  34 :  4.362714
Model cost at call  36 :  4.362714
Model cost at call  37 :  4.362714
```

R> summary(SFORB.fit)

```
mkin version:    0.9.5
R version:       2.15.1
Date of fit:     Thu Jun 28 08:18:02 2012
Date of summary: Thu Jun 28 08:18:02 2012


Equations:
[1] d_parent_free = - k_parent_free_sink * parent_free - k_parent_free_bound * parent_fr
[2] d_parent_bound = + k_parent_free_bound * parent_free - k_parent_bound_free * parent_

Starting values for optimised parameters:
                   initial    type transformed
parent_free_0        1e+02   state  100.000000
k_parent_free_sink   1e-01  deparm   -2.302585
k_parent_free_bound  1e-01  deparm   -2.302585
k_parent_bound_free  2e-02  deparm   -3.912023


Fixed parameter values:
             value  type
parent_bound     0 state


Optimised, transformed parameters:
                   Estimate Std. Error
```

```
parent_free_0        85.0027      0.891
k_parent_free_sink   -0.9288      0.036
k_parent_free_bound  -2.7871      0.118
k_parent_bound_free  -3.8746      0.181


Backtransformed parameters:
                    Estimate
parent_free_0         85.003
k_parent_free_sink     0.395
k_parent_free_bound    0.062
k_parent_bound_free    0.021


Residual standard error: 0.9341 on 5 degrees of freedom

Chi2 error levels in percent:
          err.min n.optim df
All data   2.662        4  5
parent     2.662        4  5


Estimated disappearance times:
        DT50  DT90
parent 1.887 21.25


Estimated formation fractions:
                   ff
parent_free_sink    1


Estimated Eigenvalues of SFORB model(s):
parent_b1 parent_b2
  0.45956   0.01785


Parameter correlation:
                 parent_free_0 k_parent_free_sink k_parent_free_bound
parent_free_0          1.00000             0.5217              0.1813
k_parent_free_sink     0.52169             1.0000              0.6693
k_parent_free_bound    0.18129             0.6693              1.0000
k_parent_bound_free    0.07644             0.3062              0.6756
                 k_parent_bound_free
parent_free_0                0.07644
k_parent_free_sink           0.30624
k_parent_free_bound          0.67559
k_parent_bound_free          1.00000


Data:
 time variable observed predicted residual
    0   parent     85.1    85.003  0.09727
    1   parent     57.9    58.039 -0.13912
    3   parent     29.9    30.054 -0.15351
    7   parent     14.6    13.866  0.73389
```

```
  14    parent        9.7      9.787 -0.08657
  28    parent        6.6      7.532 -0.93205
  63    parent        4.0      4.033 -0.03269
  91    parent        3.9      2.447  1.45347
 119    parent        0.6      1.484 -0.88424
```

R> SFO_SFO.fit <- mkinfit(SFO_SFO, FOCUS_2006_D, plot=TRUE)

```
Model cost at call  1 :  18994.29
Model cost at call  3 :  18994.29
Model cost at call  7 :  10642.61
Model cost at call  8 :  10642.61
Model cost at call  10 :  10642.61
Model cost at call  12 :  7148.118
Model cost at call  14 :  7148.118
Model cost at call  17 :  412.0354
Model cost at call  18 :  412.0353
Model cost at call  22 :  371.2203
Model cost at call  23 :  371.2203
Model cost at call  25 :  371.2203
Model cost at call  27 :  371.2134
Model cost at call  28 :  371.2134
Model cost at call  30 :  371.2134
Model cost at call  32 :  371.2134
```

R> summary(SFO_SFO.fit, data=FALSE)

```
mkin version:     0.9.5
R version:        2.15.1
Date of fit:      Thu Jun 28 08:18:03 2012
Date of summary:  Thu Jun 28 08:18:03 2012


Equations:
[1] d_parent = - k_parent_sink * parent - k_parent_m1 * parent
[2] d_m1 = + k_parent_m1 * parent - k_m1_sink * m1


Starting values for optimised parameters:
              initial   type transformed
parent_0        100.0  state  100.000000
k_parent_sink     0.1 deparm   -2.302585
k_parent_m1       0.1 deparm   -2.302585
k_m1_sink         0.1 deparm   -2.302585


Fixed parameter values:
   value  type
m1     0 state


Optimised, transformed parameters:
            Estimate Std. Error
parent_0      99.598      1.614
```
```
                         7
```

```
k_parent_sink    -3.038    0.078
k_parent_m1      -2.980    0.041
k_m1_sink        -5.248    0.136


Backtransformed parameters:
            Estimate
parent_0      99.598
k_parent_sink  0.048
k_parent_m1    0.051
k_m1_sink      0.005


Residual standard error: 3.211 on 36 degrees of freedom


Chi2 error levels in percent:
         err.min n.optim df
All data   6.565       4 16
parent     6.827       3  6
m1         4.748       1 10


Estimated disappearance times:
          DT50   DT90
parent    7.023  23.33
m1      131.761 437.70


Estimated formation fractions:
                ff
parent_sink 0.4855
parent_m1   0.5145
m1_sink     1.0000


Parameter correlation:
               parent_0 k_parent_sink k_parent_m1 k_m1_sink
parent_0        1.00000       0.60752    -0.06625   -0.1701
k_parent_sink   0.60752       1.00000    -0.08741   -0.6253
k_parent_m1    -0.06625      -0.08741     1.00000    0.4716
k_m1_sink      -0.17006      -0.62527     0.47164    1.0000
```

R> SFORB_SFO.fit <- mkinfit(SFORB_SFO, FOCUS_2006_D, plot=TRUE)

```
Model cost at call  1 :  19252.94
Model cost at call  3 :  19252.93
Model cost at call  6 :  19252.93
Model cost at call  9 :  18210.81
Model cost at call  10 :  18210.81
Model cost at call  14 :  18210.8
Model cost at call  16 :  1545.841
Model cost at call  17 :  1545.841
Model cost at call  24 :  949.7984
Model cost at call  25 :  949.7983
```

8

```
Model cost at call  30 :  949.7983
Model cost at call  31 :  564.269
Model cost at call  32 :  564.269
Model cost at call  36 :  564.269
Model cost at call  38 :  444.2523
Model cost at call  39 :  444.2523
Model cost at call  45 :  369.1133
Model cost at call  47 :  369.1133
Model cost at call  50 :  369.1133
Model cost at call  53 :  354.8495
Model cost at call  55 :  354.8495
Model cost at call  58 :  354.8495
Model cost at call  60 :  353.419
Model cost at call  62 :  353.419
Model cost at call  65 :  353.419
Model cost at call  68 :  352.4084
Model cost at call  71 :  352.4084
Model cost at call  76 :  352.2537
Model cost at call  77 :  352.2537
Model cost at call  83 :  352.23
Model cost at call  86 :  352.23
Model cost at call  90 :  352.2092
Model cost at call  91 :  352.2092
Model cost at call  92 :  352.2092
Model cost at call  98 :  352.2058
Model cost at call  99 :  352.2058
Model cost at call  101 :  352.2058
Model cost at call  105 :  352.2058
Model cost at call  107 :  352.2058
Model cost at call  112 :  352.2049
Model cost at call  115 :  352.2049
Model cost at call  120 :  352.2049
Model cost at call  121 :  352.2049
Model cost at call  122 :  352.2049
Model cost at call  127 :  352.2049
Model cost at call  130 :  352.2049
Model cost at call  134 :  352.2048
Model cost at call  136 :  352.2048
Model cost at call  142 :  352.2048
Model cost at call  144 :  352.2048
```

R> summary(SFORB_SFO.fit, data=FALSE)

```
mkin version:     0.9.5
R version:        2.15.1
Date of fit:      Thu Jun 28 08:18:06 2012
Date of summary:  Thu Jun 28 08:18:06 2012

Equations:
```

```
[1] d_parent_free = - k_parent_free_sink * parent_free - k_parent_free_bound * parent_fi
[2] d_parent_bound = + k_parent_free_bound * parent_free - k_parent_bound_free * parent_
[3] d_m1 = + k_parent_free_m1 * parent_free - k_m1_sink * m1

Starting values for optimised parameters:
                    initial   type transformed
parent_free_0         1e+02  state  100.000000
k_parent_free_sink    1e-01 deparm   -2.302585
k_parent_free_bound   1e-01 deparm   -2.302585
k_parent_bound_free   2e-02 deparm   -3.912023
k_parent_free_m1      1e-01 deparm   -2.302585
k_m1_sink             1e-01 deparm   -2.302585


Fixed parameter values:
              value  type
parent_bound      0 state
m1                0 state


Optimised, transformed parameters:
                    Estimate Std. Error
parent_free_0       101.0783      2.020
k_parent_free_sink   -2.7477      0.420
k_parent_free_bound  -1.7837      3.062
k_parent_bound_free  -0.6465      1.632
k_parent_free_m1     -2.7238      0.387
k_m1_sink            -5.2566      0.138


Backtransformed parameters:
                    Estimate
parent_free_0        101.078
k_parent_free_sink     0.064
k_parent_free_bound    0.168
k_parent_bound_free    0.524
k_parent_free_m1       0.066
k_m1_sink              0.005


Residual standard error: 3.219 on 34 degrees of freedom

Chi2 error levels in percent:
          err.min n.optim df
All data    6.645       6 14
parent      7.207       5  4
m1          5.123       1 10


Estimated disappearance times:
            DT50   DT90
parent     6.805  24.05
m1       132.971 441.72
```

```
Estimated formation fractions:
                 ff
parent_free_sink 0.494
parent_free_m1   0.506
m1_sink          1.000

Estimated Eigenvalues of SFORB model(s):
parent_b1 parent_b2
   0.7283    0.0933

Parameter correlation:
                 parent_free_0 k_parent_free_sink k_parent_free_bound
parent_free_0           1.0000             0.5432             0.34386
k_parent_free_sink      0.5432             1.0000             0.94318
k_parent_free_bound     0.3439             0.9432             1.00000
k_parent_bound_free     0.1950             0.8179             0.95433
k_parent_free_m1        0.4401             0.9752             0.96053
k_m1_sink              -0.1801            -0.2030            -0.09286
                 k_parent_bound_free k_parent_free_m1 k_m1_sink
parent_free_0                0.19501          0.44013  -0.18007
k_parent_free_sink           0.81790          0.97519  -0.20304
k_parent_free_bound          0.95433          0.96053  -0.09286
k_parent_bound_free          1.00000          0.83990  -0.08808
k_parent_free_m1             0.83990          1.00000  -0.03946
k_m1_sink                   -0.08808         -0.03946   1.00000
```

3   Acknowledgements

References

D.˜Bates and D.˜Watts. *Nonlinear regression and its applications*. Wiley-Interscience, 1988.

FOCUS Work Group on Degradation Kinetics. *Guidance Document on Estimating Persistence and Degradation Kinetics from Environmental Fate Studies on Pesticides in EU Registration. Report of the FOCUS Work Group on Degradation Kinetics*, 2006. URL http://focus.jrc.ec.europa.eu/dk. EC Document Reference Sanco/10058/2005 version 2.0.

R Development Core Team. *R: A Language and Environment for Statistical Computing*. R Foundation for Statistical Computing, Vienna, Austria, 2010. URL http://www.R-project.org. ISBN 3-900051-07-0.

Johannes Ranke. *kinfit: Routines for fitting simple kinetic models to chemical degradation data*, 2010a. URL http://CRAN.R-project.org.

Johannes Ranke. *mkin: Routines for fitting kinetic models with one or more state variables to chemical degradation data*, 2010b. URL http://CRAN.R-project.org.

Karline Soetaert and Thomas Petzoldt. Inverse modelling, sensitivity and monte carlo analysis in R using package FME. *Journal of Statistical Software*, 33(3):1–28, 2010. URL http://www.jstatsoft.org/v33/i03/.