

1 Numerical Analysis of Methods for
2 Simulating Clostridium Thermocellum

3 by

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Chapter 1

Model

1.1 History

The tradition biofilm model has been continually developed over many iterations since 1980. Rittmann and McCarty (1980) formulated the steady-state biofilm model, developed using the concept that biofilm growth would be the result of a steady flux from substrate. Since then the model have evolved to include modelling three-dimensional growth of multispecies anaerobic biofilms (Noguera et al. (1999)) and spatially heterogeneous biofilm structures (Eberl et al. (2001)).

The modelling of *Clostridium Thermocellum* is unique because this cellulolytic anaerobic bacteria does not generate an extracellular polymeric substance. This uncharacteristic behaviour means that the mathematical model based on the work of Eberl and Demaret (2007) cannot be used as is. They modelled the biomass density and nutrient concentrations as a two-PDE-coupled system. Recently, Wang et al. (2011), used a cellular automata based model for simulating the growth of *Clostridium Thermocellum*. From this, better results were thought to derive from a continuous differential equation based model. Here the spatial diffusion of the substrait concentration is removed to mimic the carbon substrait that is consumed by *Clostridium Thermocellum*. This results in a PDE-ODE-coupled system. This is based on the work done by Dumitrache (2014), where this same coupling was used and formulated.

1.2 Model Description

The model used for simulations is based on the deterministic model developed in Eberl et al. (2001), which was designed to simulate the development of spatially heterogenous biofilm structures. They modelled the biomass density and nutrient concentration as a two-PDE-coupled system. Here the spatial diffusion of the nutrient concentration is removed to mimic the carbon subtrait that *C.Thermocellum* consumes in growth. This makes a PDE-ODE-coupled system purposed as,

$$M = \nabla_x (d(M)\nabla_x M) + f(C)M \quad (1.1)$$

$$C = -g(C)M \quad (1.2)$$

where

$$d(M) = d \frac{M^\alpha}{(1 - M)^\beta} \quad (1.3)$$

$$f(C) = u \frac{C}{k + C} - n \quad (1.4)$$

$$g(C) = y \frac{C}{k + C} \quad (1.5)$$

Here we have a pair of equations, (1.1) and (1.2), that represent the biomass density and subtrait concentration respectively. The spatial diffusion of the biofilm is modelled with density-dependent diffusion, represented by (1.3), and the growth rate of biomass is given by (1.4). The growth rate is simple Monod kinetic growth with a constant death rate. In (1.2) there is only a consumption term from the bacteria consuming the carbon subtrait. This term is based on the growth of the biomass, differing only by a scalar multiplier.

The dimensions of the parameters and variables are in Tabel 1.1.

Variable/Parameter	Dimensions
t	$[days]$
x	$[meters]$
M	$[\frac{grams}{meters^3}]$
C	$[\frac{grams}{meters^3}]$
d	$[\frac{meters^2}{days}]$
α	$[-]$
β	$[-]$
u	$[days^{-1}]$
k	$[\frac{grams}{meters^3}]$
y	$[\frac{C}{M}]$
n	$[\frac{grams}{meters^3 \cdot days}]$

Table 1.1: List of parameters and their dimensions

1.3 Nondimensionalization

To help facilitate the analyses of this system, the full removal of all physical units is preferred. This process of nondimensionalization involves using known parameters to create substitutions with physical units cancelling. Here the parameters used are: the biomass growth rate, u ; the length of the region, L ; and the maximum density for biomass and substrate, M_∞ and C_∞ . From using the following parameter changes, the system can be made unitless.

$$\chi = \frac{x}{L} \implies Ld\chi = dx \quad (1.6)$$

$$\tau = ut \implies \frac{1}{u}d\tau = dt \quad (1.7)$$

$$\mathcal{M} = \frac{M}{M_\infty} \quad (1.8)$$

$$\mathcal{C} = \frac{C}{C_\infty} \quad (1.9)$$

$$\delta = \frac{1}{uL^2}d \quad (1.10)$$

$$\kappa = \frac{k}{C_\infty} \quad (1.11)$$

$$\nu = \frac{n}{uC_\infty} \quad (1.12)$$

$$\gamma = \frac{M_\infty}{C_\infty}y \quad (1.13)$$

⁷² Using these, (1.1) and (1.2) can be simplified and nondimensionalized into,

$$\mathcal{M}_\tau = \nabla_\chi (D(\mathcal{M})\nabla_\chi \mathcal{M}) + F(\mathcal{C})\mathcal{M} \quad (1.14)$$

$$\mathcal{C}_\tau = -G(\mathcal{C})\mathcal{M}, \quad (1.15)$$

⁷³ where,

$$\begin{aligned} D(\mathcal{M}) &= \delta \frac{\mathcal{M}^\alpha}{(1 - \mathcal{M})^\beta} \\ F(\mathcal{C}) &= \frac{\mathcal{C}}{\kappa + \mathcal{C}} - \nu \\ G(\mathcal{C}) &= \gamma \frac{\mathcal{C}}{\kappa + \mathcal{C}}. \end{aligned} \quad (1.16)$$

⁷⁵ with only $\delta, \kappa, \nu, \gamma$ as model parameters.

1.4 Parameters

Each of the dimensionless parameters in (1.16) have a biological representation based on the transformations done. The parameter δ is the dimensionless constant for diffusion. It affects the change in biomass from adjacent biomass sources, a greater δ results in a greater change. The parameter κ is the half-saturation point, it is exactly the value for which substrate concentration results in 0.5-optimum growth rate. Parameter ν is the death rate of the biomass. Specifically, it is the ratio of biomass growth to death, representing the fraction of biomass density that perishes from natural causes or a lack of substrate. Lastly, γ is the yield ratio. It signifies the ratio of substrate consumed to biomass growth. Here, a larger γ value results in more substrate being consumed to produce the same amount of biomass.

With (1.14) being reduced to four parameters the numerical analysis become more simplified while still retaining the same significance in results.

Chapter 2

Numerics

2.1 Discretization

In order to find the solution for (1.14) spatial and temporal discretizations must be made. First the equations are discretized by time,

$$\frac{M^{k+1} - M^k}{\Delta t} = \nabla_x (D(M^{k+1}) \nabla_x M^{k+1}) + F(C^{k+1}) M^{k+1}, \quad (2.1)$$

$$\frac{C^{k+1} - C^k}{\Delta t} = \frac{h}{2} (G(C^{k+1}) M^{k+1} + G(C^k) M^k). \quad (2.2)$$

Here, (2.1) follows the ideas of the Backwards Euler Method and (2.2) follows Trapezoidal Rule. The index variable k has also been introduced in (2.1 - 2.2) as a time step counting variable.

Now, only (2.1) requires spatial considerations since, according to the biology of our system, the substrate does not diffuse across the region. The spatial discretization will be through the Finite Difference Method as described in Saad (2003). Here a grid will be created over the region and the solution of (2.1) will be approximated at each grid point using a five-point stencil. This results in,

$$\frac{M_{i,j}^{k+1} - M_{i,j}^k}{\Delta t} = \frac{1}{\Delta x^2} \sum_{(s,r) \in \mathbb{A}} \left(D(M_{i+\frac{s}{2},j+\frac{r}{2}}^{k+1}) \cdot (M_{i+s,j+r}^{k+1} - M_{i,j}^{k+1}) \right) + F(C_{i,j}^{k+1}) M_{i,j}^{k+1} \quad (2.3)$$

where $\mathbb{A} = \{(0, \pm 1), (\pm 1, 0)\}$. Now there are two additional indexing variables, i and j . These count out the respective grid point for the spatial discretization. On an $n \times m$ grid, the x_1 and x_2 dimensions would be represented by $i \in (0, n)$ and $j \in (0, m)$ respectively. One item to note is that the index on D is halved because it is the arithmetic average of two adjacent values.

Now (2.2) and (2.3) can be solved as a fixed-point-iteration. In a single time step, the solutions for M and C can be solved using the previous time step solution in the follow manner:

$$\frac{M_{i,j}^{p+1} - M_{i,j}^k}{\Delta t} = \frac{1}{\Delta x^2} \sum_{(s,r) \in \mathbb{A}} \left(D(M_{i+\frac{s}{2}, j+\frac{r}{2}}^p) \cdot (M_{i+s, j+r}^{p+1} - M_{i,j}^{p+1}) \right) + F(C_{i,j}^p) M_{i,j}^{p+1} \quad (2.4)$$

$$\frac{C^{p+1} - C^k}{\Delta t} = \frac{-1}{2} (G(C^{p+1}) M^{p+1} + G(C^k) M^k) \quad (2.5)$$

where $p \in (0, P)$, and for $p = 0$ we have $M^0 = M^k, C^0 = C^k$, and for $p = P$ we have $M^P = M^{k+1}, C^P = C^{k+1}$.

2.2 Solving Method

The basic idea to get a solution for (1.14) is to solve (2.4 - 2.5) as a fixed-point-iteration at each time step. In the current form, the equations can be rearrange and solved by conventional methods.

For (2.4), a linear system of equations can be created following Saad (2003). For each grid point (i, j) a linear system exists, defined as:

$$\begin{aligned} \frac{M_{i,j}^k}{\Delta t} = & \sum_{(i,j) \in \mathbb{A}} \left(\frac{D(M_{i+\frac{s}{2}, j+\frac{r}{2}}^p)}{\Delta x^2} \cdot M_{i+s, j+r}^{p+1} \right) \\ & + \left(\sum_{(i,j) \in \mathbb{A}} \left(\frac{D(M_{i+\frac{s}{2}, j+\frac{r}{2}}^p)}{\Delta x^2} \right) - F(C_{i,j}^p) + \frac{1}{\Delta t} \right) M_{i,j}^{p+1}. \end{aligned} \quad (2.6)$$

120 From (2.6), a five-diagonal matrix can be created defined as,

$$121 \quad A = \begin{pmatrix} M_{i,j} & M_{i+1,j} & & M_{i,j+1} & & \\ M_{i-1,j} & \ddots & \ddots & & \ddots & \\ & \ddots & \ddots & \ddots & & \ddots \\ M_{i,j-1} & & M_{i-1,j} & M_{i,j} & M_{i+1,j} & M_{i,j+1} \\ & \ddots & & \ddots & \ddots & \ddots \\ & & M_{i,j-1} & M_{i-1,j} & M_{i,j} & M_{i+1,j} & M_{i,j+1} \\ & & & \ddots & \ddots & \ddots & \\ & & & & \ddots & \ddots & M_{i+1,j} \\ & & & & & M_{i,j-1} & M_{i-1,j} & M_{i,j} \end{pmatrix} \quad (2.7)$$

122 where each $M_{i,j}$ is the coefficient based on (2.6).

123 Solving (2.7) can be done by use of a linear solver. According to Barrett et al. (1987), if A is positive
124 definite and symmetric then it is best solved using the Conjugate Gradient method.

125 **Proposition 2.2.1.** *The matrix A , defined in (2.7) is positive definite and symmetric.*

126 *Proof.* Matrix A is positive definite if all the eigenvalues are positive. Using the Circle theorem
127 described by Geršgorin (1931), the eigenvalues can be shown to be positive if, independently on all
128 rows, the sum of the off-diagonals values is less then the diagonal value. This can be verified. From
129 (2.6) it can be said that,

$$130 \quad \sum_{(i,j) \in \mathbb{A}} \left(\frac{D(M_{i+\frac{s}{2},j+\frac{r}{2}}^p)}{\Delta x^2} \right) < \left(\sum_{(i,j) \in \mathbb{A}} \left(\frac{D(M_{i+\frac{s}{2},j+\frac{r}{2}}^p)}{\Delta x^2} \right) - F(C_{i,j}^p) + \frac{1}{\Delta t} \right). \quad (2.8)$$

131 This simplifies to,

$$132 \quad F(C_{i,j}^p) < \frac{1}{\Delta t} \quad (2.9)$$

133 which is trivially true given that typically $\Delta t < 10^{-2}$ and $F(C_{i,j}^p) < 1$. Therefore we have that A is
134 positive definite.

135 The symmetry of A can be trivially shown if one considers the formation of the diagonals. On a
 136 single row, each element corresponds to the adjacent grid points of grid i, j . As the grid ordering
 137 counts along, the elements that are equidistance from the diagonal are actually reference to the same
 138 grid point. Therefore we have symmetry. \square

139 Given that A is positive definite and symmetric, the conjugate gradient method can be used to compute
 140 the solution. As an added property, A also happens to be diagonally dominate. This means that it
 141 could be solved using Bi-Conjugate Gradient Method. However the Conjugate Gradient method has
 142 a faster computation time then Bi-Conjugate Gradient method for this problem and is used for this
 143 reason (Barrett et al. (1987)).

144 For solving (2.5), the equation can be rearranged into a quadratic form, substituting in $G(C)$ from
 145 (1.16)

$$146 \quad (C^{p+1})^2 + \left(\kappa - C^k + \frac{h}{2} \gamma M^{p+1} + \frac{h}{2} \frac{\gamma C^k M^k}{\kappa + C^k} \right) C^{p+1} + \left(-\kappa C^k + \frac{h}{2} \frac{\gamma \kappa C^k M^k}{\kappa + C^k} \right) = 0. \quad (2.10)$$

147 Using the quadratic equation results in,

$$148 \quad C^{p+1} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \quad (2.11)$$

149 for which,

$$150 \quad \begin{aligned} a &= 1 \\ b &= \kappa - C^k + \frac{h}{2} \gamma M^{p+1} + \frac{h}{2} \frac{\gamma C^k M^k}{\kappa + C^k} \\ c &= -\kappa C^k + \frac{h}{2} \frac{\gamma \kappa C^k M^k}{\kappa + C^k} \end{aligned} \quad (2.12)$$

151 To determine which branch of (2.11) to use, a physical situation is used. Specifically the case where
 152 there exist no biomass, $M = 0$. The expected outcome is that no substrate is consumed and thus
 153 the substrait concentration will remain constant as a function of τ . When the equations in (2.12) are

154 evaluated at $M = 0$, the result it,

$$155 \quad a = 1, \quad b = \kappa - C^k, \quad c = -\kappa C^k, \quad (2.13)$$

156 which can be used to evaluate (2.11) as,

$$\begin{aligned} C^{p+1} &= \frac{-(\kappa - C^k) \pm \sqrt{(\kappa - C^k)^2 - 4(-\kappa C^k)}}{2} \\ 157 \quad &= \frac{1}{2} \left(C^k - \kappa \pm \sqrt{\kappa^2 + 2\kappa C^k + (C^k)^2} \right) \\ &= \frac{1}{2} (C^k - \kappa \pm (\kappa + C^k)) . \end{aligned} \quad (2.14)$$

158 Now, if the positive branch is used the above equation evaluates to $C^{p+1} = C^k$. This means that
 159 between any two distinct times, the substrait concentration will remain constants, which was expected.
 160 To further this confirmation, the negative branch results in $C^{p+1} = -\kappa$, a non-positive substrate
 161 concentration, which is not physically relavent.

$$162 \quad C^{p+1} = \frac{-b + \sqrt{b^2 - 4ac}}{2a} \quad (2.15)$$

163 where a , b , and c are defined in (2.12).

164 Now that computable solutions for M and C at a single time step have been found, an algorithm to
 165 solve for the next time step can be esestablished. Algorithm 1 shows the organizations of solving (2.5
 166 - 2.4). Note that Algorithm 1 actually describes both a fully- and semi- implicate method for solving
 167 (1.14). If $P = 1$ then only a single iteration of the algorithm is applied. This would result in a change
 168 similar to how the Gauss-Seidal method changes the Jacobi method; the values used would no longer
 169 be updated in a single timestep when $P = 1$.

Data: M^k and C^k is previous timestep solutions.
 M^p and C^p are temporary solutions defined such that
 $M^p \rightarrow M^{k+1}$ and $C^p \rightarrow C^{k+1}$ as $p \rightarrow P$.
 ϵ_{sol} is a tolerance set for a desired accuracy.

```

begin
  while  $C_{diff} + M_{diff} > \epsilon_{sol}$  do
    Solve for  $M^{p+1}$  using  $C^p$  and  $M^k$ ;
    Solve for  $C^{p+1}$  using  $M^{p+1}$ ,  $C^k$ , and  $M^k$ ;
    Let  $C_{diff} = (C^{p+1} - C^p)$ ;
    Let  $M_{diff} = (M^{p+1} - M^p)$ ;
    Let  $C^p = C_{p+1}$ ;
    Let  $M^p = M_{p+1}$ ;
    Let  $p = p + 1$ ;
  end
end

```

Algorithm 1: Algorithm for the fully-implicit solving of (1.14)

2.3 Implementation

The implementation of Algorithm 1 was done with Fortran. The matrix system was converted into a 1D array by use of a bijective mapping defined as:

$$\begin{aligned}
 \pi : \{0, \dots, n\} \times \{0, \dots, m\} &\rightarrow \{1, \dots, (n+1)(m+1)\} \\
 (i, j) &\rightarrow \pi(i, j)
 \end{aligned} \tag{2.16}$$

The matrix was stored in diagonal format since A is a five-diagonal matrix.

All the computations were run on a custom built workstation with an Intel Xeon CPU E5-2650 (1.2 GHz, 20MB cache size) and 32 GB RAM under Red Hat Enterprise Linux Server release 6.5 (Santiago). Running the computations with OpenMP, took advantage of 6 out of the 16 processors of the Intel Xeon CPU, each with 2 threads. The GNU Fortran compiler, version 4.4.7, was used for all computations; the compiler arguments were

```
-O3 -fdefault-real-8 -fopenmp
```

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