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

February 18, 2013

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

1	Introduction	1					
2	Example	1					
	2.1 Data format	1					
	2.2 Model definition	2					
	2.3 Fitting the model	3					
3	Acknowledgements	11					
Koy words: Kingties FOCUS poplinger optimisation							

Key words: Kinetics, FOCUS, nonlinear optimisation

Introduction 1

Many approaches are possible regarding the evaluation of chemical degradation data. The kinfit package (Ranke, 2012a) in R (R Development Core Team, 2012) 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, 2011) for simple data series for one parent compound in one compartment.

The **mkin** package (Ranke, 2012b) 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
            7
               14.6
4 parent
5 parent
                 9.7
           14
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)
+ )</pre>
```

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> SF0 <- mkinmod(parent = list(type = "SFO"))
R> SF0RB <- mkinmod(parent = list(type = "SF0RB"))
R> SF0_SF0 <- mkinmod(
+ parent = list(type = "SF0", to = "m1", sink = TRUE),
+ m1 = list(type = "SF0"))
R> SF0RB_SF0 <- mkinmod(
+ parent = list(type = "SF0RB", to = "m1", sink = TRUE),
+ m1 = list(type = "SF0RB", to = "m1", sink = TRUE),</pre>
```

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, these models can only be used 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 then 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)

Starting values for optimised parameters:

initial type transformed

100.0 state 100.000000 parent_0

0.1 deparm -2.302585 k_parent_sink

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

82.492 parent_0

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 2 7 parent 15.84

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 parent 57.9 60.74233657850939494 -2.842

3 29.9 32.93447683320349029 -3.034parent 7 parent 14.6 9.68209454600386898 4.918

14 parent 9.7 1.13638837430433526 8.564

parent parent 6.6 0.01565459036071199 6.584 28

4.0 0.00000034868159343 4.000 63 91 parent 3.9 0.00000000006616966 3.900

```
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: 0.9.13
R version: 2.15.2

Date of fit: Mon Feb 18 22:55:05 2013
Date of summary: Mon Feb 18 22:55:05 2013

Equations:

[1] d_parent_free = - k_parent_free_sink * parent_free - k_parent_free_bound * parent_free_lound * parent_free - k_parent_bound_free * parent_free_bound * parent_free - k_parent_bound_free * parent_free_bound * parent_free_bound * parent_bound_free * parent_free_bound * parent_free_bound_free * parent_free_bound_

Starting values for optimised parameters:

Fixed parameter values:

value type
parent_bound 0 state

Optimised, transformed parameters:

Estimate Std. Error

```
parent free 0
                    85.0027
                                  0.891
                                 0.036
k_parent_free_sink -0.9288
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
                      4 5
parent 2.662
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
                        0.52169
                                              1.0000
                                                                  0.6693
k_parent_free_sink
k_parent_free_bound
k_parent_bound_free
                        0.18129
                                             0.6693
                                                                  1.0000
                        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
```

```
parent 9.7 9.787 -0.08657
  14
                6.6
                        7.532 -0.93205
  28 parent
  63 parent
                4.0
                       4.033 -0.03269
                        2.447 1.45347
                 3.9
  91
      parent
                 0.6
  119
      parent
                         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: 7148.119
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(SF0_SF0.fit, data=FALSE)
mkin version:
               0.9.13
               2.15.2
R version:
             Mon Feb 18 22:55:05 2013
Date of fit:
Date of summary: Mon Feb 18 22:55:05 2013
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
              100.0 state 100.000000
parent_0
0.1 deparm -2.302585
k_parent_m1
               0.1 deparm -2.302585
k_m1_sink
Fixed parameter values:
 value type
m1 0 state
Optimised, transformed parameters:
           Estimate Std. Error
              99.598
                        1.614
parent_0
```

```
k\_parent\_sink -3.038 0.078 k\_parent\_m1 -2.980 0.041 k\_m1\_sink -5.248 0.136
```

Backtransformed parameters:

Estimate

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 -0.08741 -0.6253 1.00000 -0.06625 1.00000 -0.08741 0.4716 k_parent_m1 -0.17006 -0.62527 0.47164 1.0000 k_m1_sink

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: 18210.81
Model cost at call 14: 18210.81
Model cost at call 16: 1545.842
Model cost at call 17: 1545.841
Model cost at call 24: 949.7984
Model cost at call 25: 949.7984

```
Model cost at call 30: 949.7984
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 : 369.1132
Model cost at call 47: 369.1132
Model cost at call 50:
                       369.1132
Model cost at call 53: 354.8494
Model cost at call 55 : 354.8494
Model cost at call 58: 354.8493
Model cost at call 60 : 353.4189
Model cost at call 62: 353.4189
Model cost at call 65: 353.4189
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: 0.9.13
R version: 2.15.2

Date of fit: Mon Feb 18 22:55:08 2013
Date of summary: Mon Feb 18 22:55:08 2013

Equations:

```
[1] \  \, d\_parent\_free = - \  \, k\_parent\_free\_sink \  \, * \  \, parent\_free - \  \, k\_parent\_free\_bound \  \, * \  \, parent\_free - \  \, k\_parent\_free - \  \,
```

[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:

 $\begin{array}{cccc} & value & type \\ parent_bound & & 0 & state \\ \mathit{m1} & & 0 & state \\ \end{array}$

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:

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:
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
                                           0.9432
                         0.3439
                                                             1.00000
                         0.1950
k_parent_bound_free
                                           0.8179
                                                             0.95433
k_parent_free_m1
                         0.4401
                                           0.9752
                                                             0.96053
                                          -0.2030
k_m1_sink
                        -0.1801
                                                             -0.09286
                  k_parent_bound_free k_parent_free_m1 k_m1_sink
                              0.19500
                                             0.44013 -0.18007
parent_free_0
                              0.81790
                                              0.97519 -0.20304
k_parent_free_sink
k_parent_free_bound
                              0.95433
                                              0.96053 -0.09286
                              1.00000
                                              0.83989 -0.08808
k_parent_bound_free
k_parent_free_m1
                              0.83989
                                              1.00000 -0.03946
                             -0.08808
                                             -0.03946 1.00000
```

3 Acknowledgements

This package would not have been written without me being introduced to regulatory fate modelling of pesticides by Adrian Gurney during my time at Harlan Laboratories Ltd (formerly RCC Ltd). Parts of the package were written during my employment at Harlan.

References

 k_m1_sink

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.

- FOCUS Work Group on Degradation Kinetics. Generic guidance for estimating persistence and degradation kinetics from environmental fate studies on pesticides in EU registration, 1.0 edition, November 2011. URL http://focus.jrc.ec.europa.eu/dk.
- R Development Core Team. R: A Language and Environment for Statistical Computing. R Foundation for Statistical Computing, Vienna, Austria, 2012. URL http://www.R-project.org. ISBN 3-900051-07-0.
- Johannes Ranke. kinfit: Routines for fitting simple kinetic models to chemical degradation data, 2012a. URL http://CRAN.R-project.org.
- Johannes Ranke. mkin: Routines for fitting kinetic models with one or more state variables to chemical degradation data, 2012b. 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/.