Problem Solving Using Differential Algebraic Equations (DAE) to Optimisation Formulations: Pyrolysis Kinetic and Concentration Profile Study

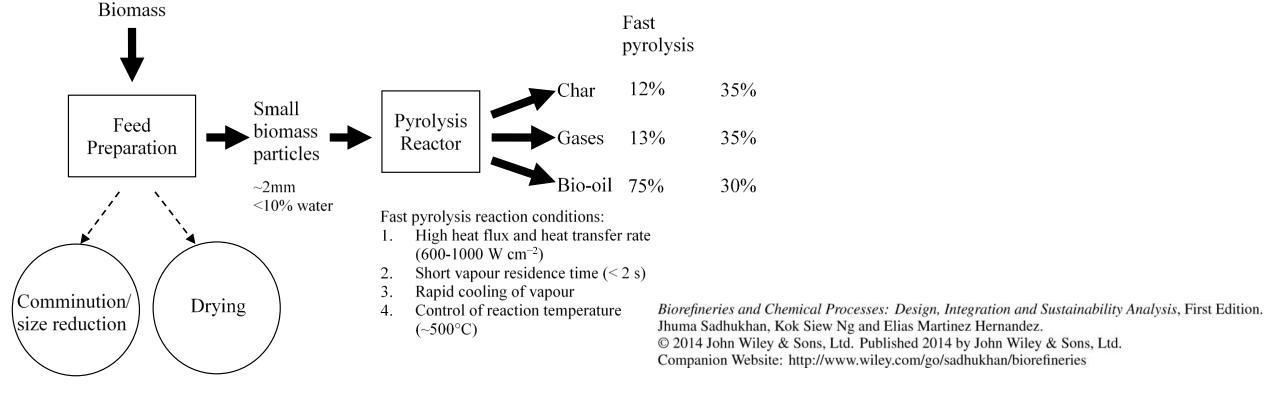
Dr Jhuma Sadhukhan FIChemE, CEng, CSci jhumasadhukhan@gmail.com "A biorefinery is an integrated system with efficient and flexible conversion of biomass feedstocks, through a combination of physical, chemical, biochemical and thermochemical processes, into multiple products."

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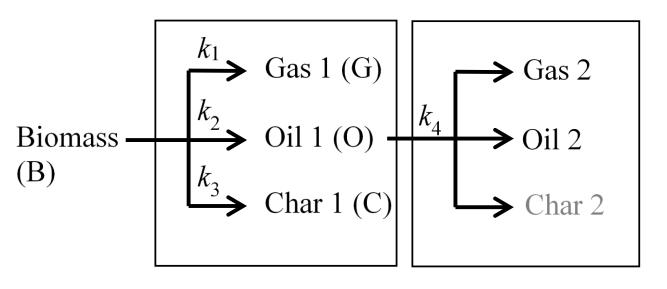
Pyrolysis

- Thermal conversion (destruction) of organics into liquid in the absence of oxygen
- This process does not involve the interaction with air or oxygen and occurs at a temperature around 300-700°C. This is a thermal degradation process, where large molecules are broken down into smaller fragments, producing bio-oil as the main product from the middle, gas from the top and tar from the bottom. Bio-oil is an important platform chemical.



^{*}Slow pyrolysis (also known as carbonisation) has a longer vapour residence time and the reaction occurs at a lower temperature compared to fast pyrolysis, leading to a different distribution of products.

Pyrolysis: Waterloo kinetics



Primary reactions Secondary reactions

$$\frac{dm_B(t)}{dt} = -(k_1 + k_2 + k_3)m_B(t) = -k m_B(t)$$

$$\frac{dm_G(t)}{dt} = k_1 m_B(t) + k_4 m_O(t)$$

$$\frac{dm_O(t)}{dt} = k_2 m_B(t) - k_4 m_O(t)$$

$$\frac{dm_C(t)}{dt} = k_3 m_B(t)$$

At
$$t = 0$$
, $m_B = 1$, $m_G = 0$, $m_O = 0$ and $m_C = 0$

The problem is defined as Initial Value Problem (IVP)

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Waterloo kinetics: Rate constants expressed as Arrhenius equations

$$\frac{dm_B(t)}{dt} = -(k_1 + k_2 + k_3)m_B(t) = -k m_B(t)$$

$$\frac{dm_G(t)}{dt} = k_1 m_B(t) + k_4 m_O(t)$$

$$\frac{dm_O(t)}{dt} = k_2 m_B(t) - k_4 m_O(t)$$

$$\frac{dm_C(t)}{dt} = k_3 m_B(t)$$

$$k_1 = 14300 \exp\left(\frac{-106500}{RT}\right)$$

$$k_3 = \frac{m_{C,\infty}}{1 - m_{C,\infty}} (k_1 + k_2)$$

$$k_4 = 7900 \exp\left(\frac{-81000}{RT}\right)$$

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$$k_5 = k_1 + k_2 + k_3$$

The problem is defined as DAE Initial Value Problem (DAE-IVP)

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Waterloo kinetics: Boundary value conditions

$$\frac{dm_B(t)}{dt} = -(k_1 + k_2 + k_3)m_B(t) = -k m_B(t) \qquad k_1 = 14300 \exp\left(\frac{-106500}{RT}\right)$$

$$\frac{dm_G(t)}{dt} = k_1 m_B(t) + k_4 m_O(t) \qquad k_3 = \frac{m_{C,\infty}}{1 - m_{C,\infty}} \left(k_1 + k_2\right)$$

$$\frac{dm_O(t)}{dt} = k_2 m_B(t) - k_4 m_O(t)$$

$$\frac{dm_C(t)}{dt} = k_3 m_B(t)$$

$$k_4 = 7900 \exp\left(\frac{-81000}{RT}\right)$$

$$k = k_1 + k_2 + k_3$$

Slow pyrolysis	300°C	$m_G = 0.35$	$m_O = 0.3$	$m_C = 0.35$
Fast pyrolysis	500°C	$m_G = 0.13$	$m_O = 0.75$	$m_C = 0.12$

At
$$t = 0$$
, $m_B = 1$, $m_G = 0$, $m_O = 0$ and $m_C = 0$

The problem is defined as DAE Boundary Value Problem (DAE-BVP)

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Waterloo kinetics: Analytical expressions of the differential equations

$$m_{B}(t) = \exp(-kt)$$

$$k_{1} = 14300 \exp\left(\frac{-106500}{RT}\right)$$

$$k_{2} = \frac{k - k_{4}}{k} \left[kk_{1} \exp(-kt) - k_{1}k_{4} \exp(-kt) - k_{2}k_{4} \exp(-kt) + kk_{2} \exp(-k_{4}t) - kk_{1} + k_{1}k_{4} - kk_{2} + k_{2}k_{4}\right]$$

$$k_{3} = \frac{m_{C,\infty}}{1 - m_{C,\infty}} \left(k_{1} + k_{2}\right)$$

$$m_{O}(t) = -\frac{k_{2}}{k - k_{4}} \exp(-k_{4}t) \left[\exp(-t(k - k_{4})) - 1\right]$$

$$k_{4} = 7900 \exp\left(\frac{-81000}{RT}\right)$$

$$m_C(t) = \frac{k_3}{k} [1 - \exp(-kt)]$$
Slow pyrolysis | 300°C | $m_G = 0.35$ | $m_O = 0.3$ | $m_C = 0.35$

 $m_C = 0.35$ $m_G = 0.13 \mid m_O = 0.75 \mid m_C = 0.12$ 500°C Fast pyrolysis

 $k = k_1 + k_2 + k_3$

At
$$t = 0$$
, $m_B = 1$, $m_G = 0$ and $m_C = 0$

There are 8 equations and 9 variables. Hence, the problem is an optimisation problem.

The optimisation problem can be solved for k_2 using the GRG method.

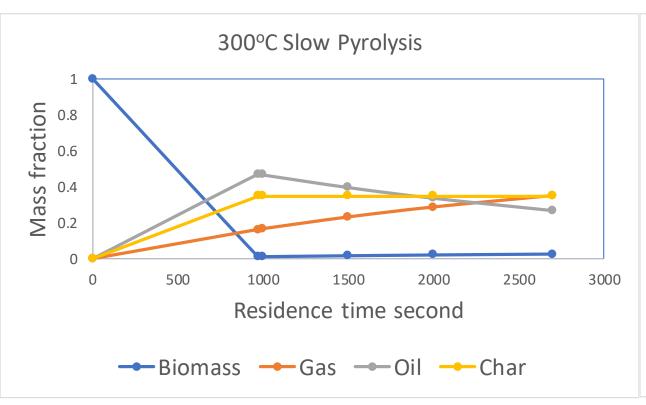
For the generalised reduced gradient method, see Chapter 8 of the reference below.

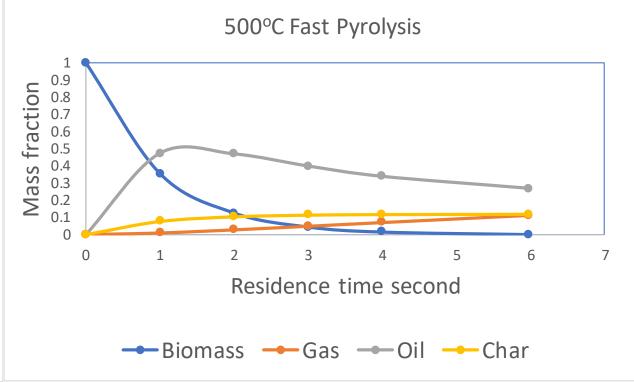
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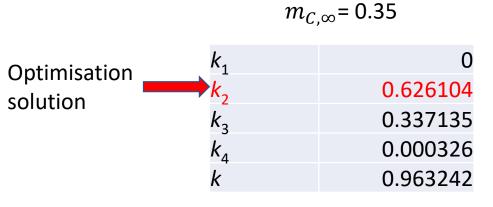
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Optimisation problem solutions using the GRG method







$$k_{1} = 14300 \exp\left(\frac{-106500}{RT}\right)$$

$$k_{3} = \frac{m_{C,\infty}}{1 - m_{C,\infty}} (k_{1} + k_{2})$$

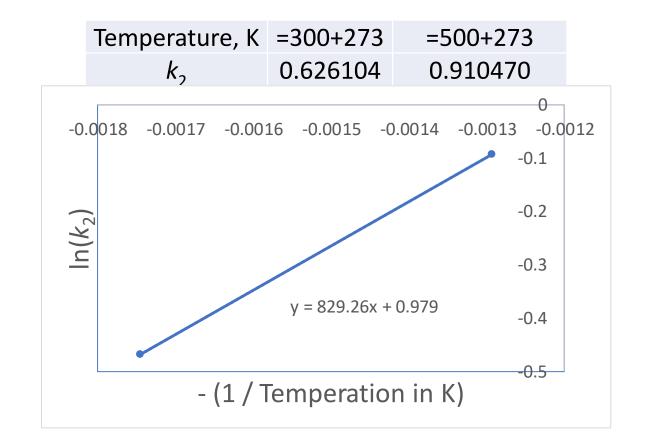
$$k_{4} = 7900 \exp\left(\frac{-81000}{RT}\right)$$

$m_{C_{i}}$,∞= 0.12	
k_1	0.000909	Optimisation
k_2	0.910470	solution
k_3	0.124279	301411011
k ₄	0.026543	
k	1.035657	

k_2 expressed as Arrhenius equations

$$k_2 = k_0 \exp\left(-\frac{A}{RT}\right)$$

$$\ln k_2 = \ln k_0 + \frac{A}{R} \left(-\frac{1}{T} \right)$$



$$k_2 = 2.6618 \exp\left(-\frac{6894.4676}{RT}\right)$$

$$m_B(t) = \exp(-kt)$$

$$m_G(t) = -\frac{k - k_4}{k} \left[kk_1 \exp(-kt) - k_1 k_4 \exp(-kt) - k_2 k_4 \exp(-kt) + kk_2 \exp(-k_4 t) - kk_1 + k_1 k_4 - kk_2 + k_2 k_4 \right]$$

$$m_O(t) = -\frac{k_2}{k - k_4} \exp(-k_4 t) \left[\exp(-t(k - k_4)) - 1 \right]$$
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$$m_C(t) = \frac{k_3}{k} \left[1 - \exp(-kt) \right]$$

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$$k_{1} = 14300 \exp\left(\frac{-106500}{RT}\right)$$

$$k_{2} = 2.6618 \exp\left(-\frac{6894.4676}{RT}\right)$$

$$k_{3} = \frac{m_{C,\infty}}{1 - m_{C,\infty}} (k_{1} + k_{2})$$

$$k_{4} = 7900 \exp\left(\frac{-81000}{RT}\right)$$

$$k = k_{1} + k_{2} + k_{3}$$

Conclusions

- Shows an example of how a DAE problem is eventually revealed as an optimisation problem.
- The whole operation was done in Excel spreadsheet.
- In real world problems, we often face data gaps, such as, in this case, biomass to oil reaction rate constant.
- From the steady state values, we can turn an IVP into a BVP.
- If analytical solutions exist for differential equations, and if the number of equations is less than the number of variables, we need to use optimisation algorithm, such as the GRG method.
- If analytical solution does not exist, we need to use numerical solution methods for DAE problems.
- Ref: https://tesarrec.web.app/modelbench for numerical solution platform.