Reliable Process Modeling Using Interval Analysis

Mark A. Stadtherr Department of Chemical Engineering University of Notre Dame Notre Dame, IN 46556

> Carnegie Mellon University February 1998

Outline

- Motivation
- Background
- Methodology
- Examples
 - Phase Stability Analysis
 - Phase Equilibrium
 - Computation of Azeotropes
 - Other

Computing Technology

- Faster and faster single processor performance
- High performance computing (HPC)
 - Many forms of scalar multiprocessing
 - Vector multiprocessing
 - Metacomputing
- Capability to
 - Solve problems faster
 - Solve larger problems
 - Solve more complex problems
 - Solve problems more reliably

Solving Problems More Reliably

- Global vs. local optimization
- Finding multiple solutions
- Existence and uniqueness of solutions
- Feasibility of NLPs
- Floating point arithmetic problems (e.g., rounding errors)

Common Misconceptions

• Dennis and Schnabel (1983)

"In general, the questions of existence and uniqueness—does a given problem have a solution and is it unique?—are beyond the capabilities one can expect of algorithms that solve nonlinear problems"

• Heath (1997)

"It is not possible, in general, to guarantee convergence to the correct solution or to bracket the solution to produce an absolutely safe method" [for solving nonlinear equations]

Solving Problems More Reliably

- In fact there do exist methods, based on **interval analysis**, that, within given initial bounds on each variable, can:
 - Find (enclose) any and all solutions to a nonlinear equation system to a desired tolerance
 - Determine that there is no solution of a nonlinear equation system
 - Find the global optimum of a nonlinear objective function
- These methods:
 - Provide a mathematical guarantee of reliability
 - Deal automatically with rounding error, and so also provide a computational guarantee of reliability

Rounding Error

• Rump's (1988) problem

$$f(x,y) = 333.75y^{6}$$

+x²(11x²y² - y⁶ - 121y⁴ - 2)
+5.5y⁸ + x/2y

- Evaluate f(x, y) for x = 77617 and y = 33096.
- All inputs are machine numbers (representable exactly in floating point arithmetic), so only rounding errors occur during function evaluation.

Rounding Error

- Evaluation on an IBM S/370 using a FORTRAN program
- Single precision

$$f = 1.172603...$$

• Double precision

 $f = 1.1726039400531\dots$

• Extended precision

 $f = 1.172603940053178\dots$

• The correct answer is

 $f = -0.827396059946\dots$

Background—Interval Analysis

- A real interval $X = [a, b] = \{x \in \Re \mid a \le x \le b\}$ is a segment on the real number line
- An interval vector $\mathbf{X} = (X_1, X_2, ..., X_n)^T$ is an *n*-dimensional rectangle or "box".
- Basic interval arithmetic for X = [a, b] and Y = [c, d] is X op $Y = \{x \text{ op } y \mid x \in X, y \in Y\}$

$$\begin{aligned} X+Y &= [a+c,b+d] \\ X-Y &= [a-d,b-c] \\ X\times Y &= [min(ac,ad,bc,bd),max(ac,ad,bc,bd)] \\ X\div Y &= [a,b]\times [1/d,1/c], \quad 0 \notin Y \end{aligned}$$

- For $X \div Y$ when $0 \in Y$, an extended interval arithmetic is available.
- Computed endpoints are **rounded out** to guarantee the enclosure.

Interval Analysis (continued)

- Interval elementary functions (e.g. $\exp(X)$, $\log(X)$, etc.) are also available.
- The interval extension $F(\mathbf{X})$ encloses all values of $f(\mathbf{x})$ for $\mathbf{x} \in \mathbf{X}$. That is, $F(\mathbf{X}) \supseteq \{f(\mathbf{x}) \mid \mathbf{x} \in \mathbf{X}\}$.
- Interval extensions can be computed using interval arithmetic (the "natural" interval extension), or with other techniques
- If a variable occurs more than once in an expression, the natural interval extension may not tightly bound the true range

Interval Analysis (continued)

- Example: f(x) = x/(x-1) evaluated for the interval X = [2,3]
- The natural interval extension is

$$F([2,3]) = [2,3]/([2,3]-1)$$

= $[2,3]/[1,2] = [1,3]$

• Rearranged f(x) = x/(x-1) = 1 + 1/(x-1), the natural interval extension is

$$F([2,3]) = 1 + 1/([2,3] - 1)$$

= 1 + 1/[1,2]
= 1 + [0.5,1] = [1.5,2]

which is the true range.

• This is the "dependency" problem. In the first case, each occurrence of x was treated as a independent interval in performing interval arithmetic.

Interval Newton Method

- For a system of nonlinear equations $\mathbf{f}(\mathbf{x}) = \mathbf{0}$, find (enclose) all roots in a given initial interval $\mathbf{X}^{(0)}$ or determine that there are none.
- At iteration k, given the interval $\mathbf{X}^{(k)}$, if $0 \in \mathbf{F}(\mathbf{X}^{(k)})$ solve the linear interval equation system

$$F'(\mathbf{X}^{(k)})(\mathbf{N}^{(k)} - \mathbf{x}^{(k)}) = -\mathbf{f}(\mathbf{x}^{(k)})$$

for the "image" $\mathbf{N}^{(k)}$, where $F'(\mathbf{X}^{(k)})$ is an interval extension of the Jacobian of $f(\mathbf{x})$ over the current interval $\mathbf{X}^{(k)}$, and $\mathbf{x}^{(k)}$ is a point inside $\mathbf{X}^{(k)}$.

- Any root $\mathbf{x}^* \in \mathbf{X}^{(k)}$ is also contained in the image $\mathbf{N}^{(k)}$, suggesting the iteration scheme $\mathbf{X}^{(k+1)} = \mathbf{X}^{(k)} \cap \mathbf{N}^{(k)}$ (Moore, 1966).
- It follows that if $\mathbf{X}^{(k)} \cap \mathbf{N}^{(k)} = \emptyset$, then there is no root in $\mathbf{X}^{(k)}$. This is also the conclusion if $0 \notin \mathbf{F}(\mathbf{X}^{(k)})$

Interval Newton Method (continued)

- Interval Newton provides an existence and uniqueness test: If $\mathbf{N}^{(k)} \subset \mathbf{X}^{(k)}$, then:
 - There is a **unique** zero of f(x) in $X^{(k)}$.
 - The interval Newton iteration $\mathbf{X}^{(k+1)} = \mathbf{X}^{(k)}$ $\cap \mathbf{N}^{(k)}$ will converge quadratically to a tight enclosure of the root.
 - The point Newton method will converge quadratically to the root starting from any point in $\mathbf{X}^{(k)}$.
- If a unique root cannot be confirmed $(\mathbf{N}^{(k)} \subset \mathbf{X}^{(k)})$ or ruled out $(\mathbf{X}^{(k)} \cap \mathbf{N}^{(k)} = \emptyset)$, then either:
 - Continue with the next iterate $\mathbf{X}^{(k+1)}$ if it is sufficiently smaller than $\mathbf{N}^{(k)}$
 - Bisect $\mathbf{X}^{(k+1)}$ and perform interval Newton on the resulting intervals

This is the interval Newton/generalized bisection (IN/GB) approach.







^x2





Unique solution in $X^{(k)}$ This solution is in $N^{(k)}$ Point Newton method will converge to it

Interval Newton Method (continued)

- For f(x) = 0, this method can enclose with mathematical and computational certainty any and all solutions in a given initial interval, or can determine that there are none.
- A preconditioned interval Gauss-Seidel-like technique is often used to solve for the image N^(k) (Hansen and coworkers).
- Our implementation is based on modifications of routines taken from the packages INTBIS and INTLIB (Kearfott and coworkers).
- The interval Newton procedure can be performed on multiple intervals independently and in parallel.
- IN/GB was first implemented for process modeling problems by Schnepper and Stadtherr (1990).

Phase Stability Problem

- Will a mixture (feed) at a given T, P, and composition x split into multiple phases?
- A key subproblem in determination of phase equilibrium, and thus in the design and analysis of separation operations.
- Using tangent plane analysis, can be formulated as a minimization problem, or as an equivalent nonlinear equation solving problem.
- Equation system to be solved may have trivial and/or multiple roots (optimization problem has multiple local optima).
- Conventional techniques may fail to converge, or converge to false or trivial solutions.

Tangent Plane Analysis

• A phase at *T*, *P*, and feed composition z is unstable if the Gibbs energy of mixing vs. composition surface

$$m(\mathbf{x}, v) = \Delta g_{mix} = \Delta \hat{G}_{mix}/RT$$

ever falls below a plane tangent to the surface at \mathbf{z}

$$m_{tan}(\mathbf{x}) = m(\mathbf{z}, v_{\mathbf{z}}) + \sum_{i=1}^{n} \left(\frac{\partial m}{\partial x_{i}}\right)\Big|_{\mathbf{z}} (x_{i} - z_{i})$$

• That is, if the *tangent plane distance*

$$D(\mathbf{x}, v) = m(\mathbf{x}, v) - m_{tan}(\mathbf{x})$$

is negative for any composition \mathbf{x} , the phase is unstable.

• In this context, "unstable" refers to both the metastable and classically unstable cases.

Example 0

n-Butyl Acetate—Water, NRTL Model

Gibbs energy of mixing m vs. x_1



Example 0 (continued)

Feed composition $z_1 = 0.95$



Phase of this composition is stable (D is never negative).

Example 0 (continued)

Feed composition $z_1 = 0.62$



Phase of this composition is unstable and can split (D becomes negative).

Optimization Formulation

• To determine if D ever becomes negative, determine the minimum of D and examine its sign

$$\min_{\mathbf{x},v} D(\mathbf{x},v)$$

subject to

$$1 - \sum_{i=1}^{n} x_i = 0$$

$$EOS(\mathbf{x}, v) = 0$$

• Trivial local optimum (minimum or maximum) at the feed composition $\mathbf{x} = \mathbf{z}$; may be multiple nontrivial optima. Need technique <u>guaranteed</u> to find the global minimum.

Equation Solving Formulation

• Stationary points of the optimization problem can be found be solving the nonlinear equation system

$$\left[\left(\frac{\partial m}{\partial x_i} \right) - \left(\frac{\partial m}{\partial x_n} \right) \right] - \left[\left(\frac{\partial m}{\partial x_i} \right) - \left(\frac{\partial m}{\partial x_n} \right) \right]_{\mathbf{z}} = 0,$$

$$i = 1, \dots, n - 1$$

$$1 - \sum_{i=1}^{n} x_i = 0$$

$$EOS(\mathbf{x}, v) = 0$$

 Trivial root at the feed composition x = z; may be multiple nontrivial roots. Need technique guaranteed to find <u>all</u> the roots.

Example 1

CH₄, H₂S, T = 190 K, P = 40 atm, $z_1 = 0.0187$, SRK model. Tangent plane distance D vs. x_1



- Five stationary points (four minima, one maximum).
- Standard local methods (e.g. Michelsen, 1982) known to fail (predict stability when system is actually unstable).

Example 1 (continued)

CH₄, H₂S, T = 190 K, P = 40 atm, $z_1 = 0.0187$, SRK model. Tangent plane distance D vs. x_1 (region near origin)



Some Current Solution Methods

- Various local methods Fast, but initialization dependent (may use multiple initial guesses), and not always reliable
- Some more reliable approaches
 - Exhaustive search on grid (Eubank et al., 1992)
 - Homotopy-continuation (Sun and Seider, 1995)
 - Topological degree (Wasylkiewicz et al., 1996)
 - Branch and bound (McDonald and Floudas, 1995, 1997): Guarantee of global optimum when certain activity coefficient models are used
- Interval analysis
 - Provides a general-purpose, model-independent method for solving phase stability problem with complete certainty.
 - Stadtherr *et al.* (1994,1995), McKinnon *et al.* (1995,1996): Activity coefficient models
 - Hua *et al.* (1995,1996,1997): Equation of state models

Interval Analysis for Phase Stability

- Initial interval includes all physically feasible values of mole fraction and molar volume
- To reduce overestimation in interval extensions due to dependency problem:
 - Identify and use function monotonicity
 - Let monotonicity information be inherited when an interval is bisected
 - Use special properties of mole fraction weighted averages
- "Standard" mixing rules used
 - Quadratic for a
 - Linear for b

Example 1 — Phase Stability

CH_4, H_2S, $T\,=\,190\,$ K, $P\,=\,40\,$ atm, $\,z_1\,=\,0.0187,$ SRK model

Feed (z_1, z_2)	Stationary Points (roots)	
and CPU time	$(x_1,x_2,v \; [cm^3/mol])$	D
(0.0187, 0.9813)	(0.885, 0.115, 36.6)	0.011
0.20 sec	(0.0187, 0.9813, 207.3)	0.0
	(0.031, 0.969, 115.4)	0.008
	(0.077, 0.923, 64.1)	-0.004
	(0.491, 0.509, 41.5)	0.073

- CPU time on Sun Ultra 2/1300.
- All stationary points easily found, showing the feed to be unstable.
- Presence of multiple real volume roots causes no difficulties.

Example 2 — Phase Stability

 CO_2 , CH_4 , T= 220 K, P= 60.8 bar, PR model

	Number of		
	Stationary		CPU time
Feed (z_1, z_2)	Points	D_{min}	(sec)
(0.10, 0.90)	1	0.0	0.11
(0.20, 0.80)	3	-0.007	0.33
(0.30, 0.70)	3	-0.0002	0.36
(0.43, 0.57)	3	-0.001	0.35
(0.60, 0.40)	1	0.0	0.29

CPU times on Sun Ultra 2/1300.

Example 3 — Phase Stability

Green et al. (1993) ternary, T= 400 K, P= 80 atm, VDW model

	Number of		
	Stationary		CPU time
Feed (z_1, z_2, z_3)	Points	D_{min}	(sec)
(0.83,0.085,0.085)	3	-0.0099	0.70
(0.77, 0.115, 0.115)	3	-0.0036	0.76
(0.72,0.14,0.14)	3	-0.0036	0.83
(0.69,0.155,0.155)	3	0.0	0.85

CPU times on Sun Ultra 2/1300.

Example 4 — Phase Stability

 $\mathsf{N}_2\text{, }\mathsf{CH}_4\text{, }\mathsf{C}_2\mathsf{H}_6\text{, }T$ = 270 K, P = 76 bar, PR model

	Number of		
	Stationary		CPU time
Feed (z_1, z_2, z_3)	Points	D_{min}	(sec)
(0.30,0.10,0.60)	3	-0.015	1.3
(0.15,0.30,0.55)	3	-0.001	3.4
(0.08,0.38,0.54)	1	0.0	2.5
(0.05,0.05,0.90)	1	0.0	0.54

CPU times on Sun Ultra 2/1300.

Example 5 — Phase Stability

CH₄, CO₂, H₂S, H₂O, PR model

	Number of		
	Stationary		CPU time
Feed	Points	D_{min}	(sec)
А	3	-0.027	60.4
В	3	-1.201	9.8
С	3	-0.295	10.2
D	3	-0.027	129.2

CPU times on Sun Ultra 2/1300.

It is not really necessary to find **all** the stationary points; only need to find the global minimum.

Finding the global minimum

- Requires evaluation of an interval extension of the objective function *D*. This extra expense does not pay off on small problems.
- There is a known upper bound of zero (the tangent point) on the global minimum of D.
- If interval extension of *D* has positive lower bound over some interval, that interval cannot contain the global minimum and can be discarded.
- If interval extension of *D* has negative upper bound over some interval, global minimum will be negative, proving instability
- This is a special form of interval branch and bound combined with interval Newton
- For feed D in Problem 5, CPU time reduced from 129.2 sec to 2.9 sec.

Incorporating Local Techniques

- If a local method indicates instability then this is the correct answer as it means a point at which D < 0 has been found.
- If a local method indicates stability, however, this may not be the correct answer since the local method may have missed the global minimum in D.
- Combined local/global approach:
 - Use local methods to try to demonstrate instability.
 - If instability not found, only then use global interval method to confirm stability or identify instability.

Approach Used

- If $m(\mathbf{z}, v_{\mathbf{z}}) > 0 \Rightarrow$ unstable
- Evaluate D at pure components. If any $D < 0 \Rightarrow \mbox{unstable}$
- For a number of randomly chosen compositions:
 - If $D < 0 \Rightarrow$ unstable
 - If $D \ge 0$, then start a local solver (Newton) and try to converge to a stationary point. If at termination $D < 0 \Rightarrow$ unstable
- If still not shown unstable, then apply interval approach to confirm stability or find instability missed by local techniques.
- This approach is implemented in the code INTSTAB (Hua *et al.*, 1997)

Effect of Local Approach

• Typical results comparing combined local/global approach with global only approach

Example		CPU time (sec)		
Problem	Stable?	Global	Local/Global	
1	N	0.20	0.002	
3 (feed 1)	N	0.70	0.001	
3 (feed 4)	Y	0.85	0.88	
4 (feed 1)	N	1.3	0.002	
4 (feed 4)	Y	0.54	0.58	

- CPU times on Sun Ultra 2/1300 using INTSTAB.
- For unstable mixtures, instability generally detected in milliseconds.
- For stable mixtures, negligible increase in computation time.

Phase Equilibrium Problem

- Can formulate as global minimization of total Gibbs energy, subject to material balance constraints. May have multiple local minima.
- Can also formulate as equation solving problem: equifugacity equations and material balances. May have multiple solutions.
- Need to seek global solution, but local methods can be applied since phase stability analysis can be used as a global optimality test that can be applied to any local solution (Baker *et al.*, 1982).
- Correct solution of the phase stability problem is thus the key to correct solution of the phase equilibrium problem.
- Interval analysis guarantees correct solution of the phase stability problem, and so can also guarantee correct solution of the phase equilibrium (split) problem.

Global Solution of Phase Equilibrium Problem

- Can combine the global stability analysis with any standard phase split (or flash) algorithm.
- One approach
 - Perform global stability analysis. If unstable, use the local minima in D to generate initial guesses for the solution to the phase split problem.
 - For each such initial guess, use a local optimizer (SQP) to solve the phase split problem and then test for stability.
 - If global solution not found increase number of phases and continue.
- This approach is implemented in the code INTFLASH (Hua *et al.*, 1997)

Example 6 — Phase Equilibrium

CH₄, CO₂, H₂S, T = 282.15 K, P = 59.5 bar, PR model, $z_1 = 0.4995$, $z_2 = 0.0977$, $z_3 = 0.4028$

Phase I	eta^I	0.1748	
(L)	v^{I}	41.95 cm 3 /mol	
	\mathbf{x}^{I}	(0.1047,0.0727,0.8226)	
Phase II	β^{II}	0.8352	
(V)	v^{II}	280.1 cm ³ /mol	
	\mathbf{x}^{II}	(0.5832,0.1030,0.3138)	
CPU	2.05 sec		

CPU times on Sun Ultra 2/1300 using INTFLASH.

Example 7 — Phase Equilibrium

CH₄, CO₂, H₂S, T = 208 K, P = 54.9 bar, PR model, $z_1 = 0.4989$, $z_2 = 0.0988$, $z_3 = 0.4023$

	-		
Phase I	β^{I}	0.0702	
(V)	v^{I}	141.9 cm 3 /mol	
	\mathbf{x}^{I}	(0.9120,0.0417,0.0463)	
Phase II	β^{II}	0.3816	
(L)	v^{II}	53.46 cm 3 /mol	
	\mathbf{x}^{II}	(0.7539,0.0848,0.1613)	
Phase III	β^{III}	0.5482	
(L)	v^{III}	35.69 cm 3 /mol	
	\mathbf{x}^{III}	(0.2685,0.1158,0.6157)	
CPU	9.0 sec		

CPU times on Sun Ultra 2/1300 using INTFLASH.

Computing Homogeneous Azeotropes

- Why
 - Identify limitations in separation operations
 - Construction of residue curve maps for design and synthesis of separation operations
 - Evaluation of thermodynamic models
- How
 - Solve system(s) of nonlinear equations derived from equifugacity condition
 - These equation system(s) often have multiple and/or trivial roots, or may have no solutions

Formulation : Simultaneous Approach

$$x_i \left(\ln P - \ln P_i^{sat} - \ln \gamma_i \right) = 0, \ i \in \mathcal{C}$$

$$1 - \sum_{i \in \mathcal{C}} x_i = 0$$

- ${\mathcal C}$ is the set of all N components
- Ideal vapor phase
- P_i^{sat} and γ_i are functions of T
- All k-ary azeotropes $(k \le N)$ are solutions, as are all of the pure components (trivial roots)
- Need solution method <u>guaranteed</u> to find <u>all</u> solutions

Formulation : Sequential Approach

• If $x_i \neq 0$

$$\ln P - \ln P_i^{sat} - \ln \gamma_i = 0, \ i \in \mathcal{C}_{nz}$$

$$1 - \sum_{i \in \mathcal{C}_{nz}} x_i = 0$$

- C_{nz} is a set of k nonzero components
- All k-ary azeotropes $(k \leq N)$ for the chosen C_{nz} are solutions; there may be no solutions
- Solve (unordered) sequence of problems :

For $k = 2 \rightarrow N$:

For all combinations of k nonzero components, solve for all k-ary azeotropes

 Need solution method <u>guaranteed</u> to find <u>all</u> solutions of <u>all</u> problems, and to determine with certainty when there are no solutions

Formulation : Other Issues

- T dependence of γ_i
 - Treat explicitly using T-dependent parameters in γ_i model
 - Guess a reference temperature T_{ref} and treat T-dependent parameters as constants evaluated at $T_{ref} \Rightarrow$ No guarantee all azeotropes will be found, even if equations solved correctly
- Solutions of equifugacity equations may not be stable phases (liquid may split)
 - Need to check stability of liquid phase at azeotropic composition and temperature
 - Interval analysis also provides guaranteed method to determine stability

Some Current Solution Methods

- Various local methods Fast, but initialization dependent and hard to find all roots
- Fidkowski et al. (1993) use a homotopycontinuation method
 - Simultaneous approach with explicit T-dependence of γ_i
 - Improved reliability but no guarantee that all roots are found
- Harding et al. (1997) use a branch and bound method
 - Simultaneous and sequential approaches, but T_{ref} approach for T-dependence of γ_i
 - Reformulation as a global optimization problem using convex underestimating functions
 - Mathematical guarantee that all roots are found

Example Problems

- Solved using both simultaneous and sequential approaches (with same results for azeotropic composition and temperature)
- Solved for case of T-dependent γ_i -model parameters and for the case of constant γ_i -model parameters
- Problem A1
 - Ethanol, Methyl Ethyl Ketone, Water
 - 1 atm, 10-100 $^{\circ}$ C, Wilson Equation
- Problem A2
 - Acetone, Chloroform, Methanol
 - 16.8 atm, 100-200 $^\circ$ C, NRTL Equation
- Problem A3
 - Acetone, Methyl Acetate, Methanol
 - 1 atm, 10-100 $^{\circ}$ C, Wilson Equation
- Have solved many other problems using Wilson, NRTL and UNIQUAC activity coefficient models with up to N=5

Results - Problem A1

Azeotropes

γ_i parameters	E	MEK	W	T (°C)
	0.49	0.51	0.00	74.1
Constant	0.90	0.00	0.10	78.1
$(T_{ref}=73.7 \ ^{\circ}C)$	0.00	0.68	0.32	73.7
U U	0.23	0.54	0.23	72.8
	0.49	0.51	0.00	74.1
T-dependent	0.91	0.00	0.09	78.2
	0.00	0.68	0.32	73.7
	0.23	0.54	0.23	72.8

CPU Times (Sun Ultra 1/140, sec)

	Constant	T dependent
Sequential	0.21	0.34
Simultaneous	0.90	4.62

 $\mathsf{E}=\mathsf{Ethanol};\,\mathsf{MEK}=\mathsf{Methyl}\;\mathsf{Ethyl}\;\mathsf{Ketone}$ $\mathsf{W}=\mathsf{Water}$

Results - Problem A2

γ_i parameters	А	С	Μ	T (°C)
Constant	0.33	0.67	0.00	181.8
(<i>T_{ref}</i> =152.4°C)	0.29	0.00	0.71	155.3
	0.00	0.41	0.59	151.6
	0.32	0.68	0.00	181.2
T-dependent	0.29	0.00	0.71	155.4
	0.00	0.41	0.59	151.6

Azeotropes

CPU Times (sec)

	Constant	T dependent
Sequential	0.51	0.82
Simultaneous	0.94	6.15

A = Acetone; C = Chloroform; M = Methanol

Results - Problem A3

γ_i parameters	А	MA	Μ	T (°C)
	0.53	0.47	0.00	55.7
$Constant^*$	0.75	0.00	0.25	54.5
	0.00	0.68	0.32	54.4
	0.27	0.47	0.26	54.3
	0.66	0.34	0.00	55.6
T dependent	0.79	0.00	0.21	55.4
	0.00	0.66	0.34	53.6

Azeotropes

CPU Times (sec)

	Constant	T dependent
Sequential	0.40	1.04
Simultaneous	1.63	6.36

A = Acetone(1); MA = Methyl Acetate(2) M=Methanol(3)

*
$$\Lambda_{12}=$$
 0.480, $\Lambda_{21}=$ 1.550, $\Lambda_{13}=$ 0.768
 $\Lambda_{31}=$ 0.566, $\Lambda_{23}=$ 0.544, $\Lambda_{32}=$ 0.650

Other Process Modeling Problems

- 1. Simple ethylene plant
- 2. Mixer/divider network
- 3. Adiabatic CSTR
- 4. Flash with recycle
- 5. Ammonia plant

		Number	
	Number of	of	CPU time
Problem	Equations	Roots	(sec)
1	163	1	3.1
2	146	1	21.8
3	11	3	12.9
4	50		MAX
		1	4.0
5	177	1	1003

CPU times on BBN TC2000 (1 processor).

Concluding Remarks

- Interval analysis is a general-purpose and model-independent approach for solving phase behavior problems, providing a mathematical and computational guarantee of reliability
 - Phase stability
 - Phase equilibrium (split)
 - Homogeneous azeotropes
- Interval analysis provides powerful problem solving techniques with many other applications in the modeling of thermodynamics and phase behavior and in other process modeling problems
- Continuing advances in computing hardware and software (e.g., compiler support for interval arithmetic) will make this approach even more attractive

Acknowledgments

- Students: Carol Schnepper (Air Liquide), James Hua (Shell Chemical), Bill Rooney (CMU), Rob Maier (Notre Dame), Gang Xu (Notre Dame)
- Funding:
 - ACS Petroleum Research Fund
 - National Science Foundation
 - Environmental Protection Agency
 - Department of Energy
 - Sun Microsystems, Inc.