Tanase G. Dobre and José G. Sanchez Marcano

Chemical Engineering

Chemical Engineering. Tanase G. Dobre and José G. Sanchez Marcano Copyright © 2007 WILEY-VCH Verlag GmbH & Co. KGaA, Weinheim ISBN: 978-3-527-30607-7

1807–2007 Knowledge for Generations

Each generation has its unique needs and aspirations. When Charles Wiley first opened his small printing shop in lower Manhattan in 1807, it was a generation of boundless potential searching for an identity. And we were there, helping to define a new American literary tradition. Over half a century later, in the midst of the Second Industrial Revolution, it was a generation focused on building the future. Once again, we were there, supplying the critical scientific, technical, and engineering knowledge that helped frame the world. Throughout the 20th Century, and into the new millennium, nations began to reach out beyond their own borders and a new international community was born. Wiley was there, expanding its operations around the world to enable a global exchange of ideas, opinions, and know-how.

For 200 years, Wiley has been an integral part of each generations journey, enabling the flow of information and understanding necessary to meet their needs and fulfill their aspirations. Today, bold new technologies are changing the way we live and learn. Wiley will be there, providing you the must-have knowledge you need to imagine new worlds, new possibilities, and new opportunities.

Generations come and go, but you can always count on Wiley to provide you the knowledge you need, when and where you need it!

William I. Resce

William J. Pesce President and Chief Executive Officer

1 2 Broth Willey

Peter Booth Wiley Chairman of the Board

Tanase G. Dobre and José G. Sanchez Marcano

Chemical Engineering

Modelling, Simulation and Similitude



WILEY-VCH Verlag GmbH & Co. KGaA

The Authors

Prof. Dr. Ing. Tanase G. Dobre

Politechnic University of Bucharest Chemical Engineering Department Polizu 1-3 78126 Bucharest, Sector 1 Romania

Dr. José G. Sanchez Marcano

Institut Européen des Membranes, I. E. M. UMII, cc 0047 2, place Bataillon 34095 Montpellier France All books published by Wiley-VCH are carefully produced. Nevertheless, authors, editors, and publisher do not warrant the information contained in these books, including this book, to be free of errors. Readers are advised to keep in mind that statements, data, illustrations, procedural details or other items may inadvertently be inaccurate.

Library of Congress Card No.: applied for

British Library Cataloguing-in-Publication Data

A catalogue record for this book is available from the British Library.

Bibliographic information published by Die Deutsche Bibliothek

Die Deutsche Nationalbibliothek lists this publication in the Deutsche Nationalbibliografie; detailed bibliographic data are available in the Internet at <http://dnb.d-nb.de>.

© 2007 WILEY-VCH Verlag GmbH & Co. KGaA, Weinheim

All rights reserved (including those of translation into other languages). No part of this book may be reproduced in any form – by photoprinting, microfilm, or any other means – nor transmitted or translated into a machine language without written permission from the publishers. Registered names, trademarks, etc. used in this book, even when not specifically marked as such, are not to be considered unprotected by law.

Typesetting Kühn & Weyh, Freiburg Printing Strauss GmbH, Mörlenbach Bookbinding Litges & Dopf GmbH, Heppenheim Cover Design Adam-Design, Weinheim Wiley Bicentennial Logo Richard J. Pacifico

Printed in the Federal Republic of Germany. Printed on acid-free paper.

ISBN 978-3-527-30607-7

To Christine, Laura, Benjamin and Anaïs, for their love and ongoing support To Marie, Raluca, Diana and Fineta for their confidence and love

Contents

Preface XIII

1 Why Modelling? 1

- 1.1 Process and Process Modelling 2
- 1.2 Observations on Some General Aspects of Modelling Methodology 6
- 1.3 The Life-cycle of a Process and Modelling 10
- 1.3.1 Modelling and Research and Development Stage 11
- 1.3.2 Modelling and Conceptual Design Stage 12
- 1.3.3 Modelling and Pilot Stage 13
- 1.3.4 Modelling and Detailed Engineering Stage 14
- 1.3.5 Modelling and Operating Stage 14
- 1.4 Actual Objectives for Chemical Engineering Research 16
- 1.5 Considerations About the Process Simulation 20
- 1.5.1 The Simulation of a Physical Process and Analogous Computers 20 References 22

2 On the Classification of Models 23

- 2.1 Fields of Modelling and Simulation in Chemical Engineering 24
- 2.1.1 Steady-state Flowsheet Modelling and Simulation 25
- 2.1.2 Unsteady-state Process Modelling and Simulation 25
- 2.1.3 Molecular Modelling and Computational Chemistry 25
- 2.1.4 Computational Fluid Dynamics 26
- 2.1.5 Optimisation and Some Associated Algorithms and Methods 27
- 2.1.6 Artificial Intelligence and Neural Networks 27
- 2.1.7 Environment, Health, Safety and Quality Models 28
- 2.1.8 Detailed Design Models and Programs 28
- 2.1.9 Process Control 28
- 2.1.10 Estimation of Parameters 29
- 2.1.11 Experimental Design 29
- 2.1.12 Process Integration 29
- 2.1.13 Process Synthesis 30
- 2.1.14 Data Reconciliation 30
- 2.1.15 Mathematical Computing Software 30

Chemical Engineering. Tanase G. Dobre and José G. Sanchez Marcano Copyright © 2007 WILEY-VCH Verlag GmbH & Co. KGaA, Weinheim ISBN: 978-3-527-30607-7 VIII Contents

| 2.1.16 2.2 | Chemometrics <i>31</i> Some Observations on the Practical Use of Modelling and |
|---------------|---|
| | Simulation 31 |
| 2.2.1 | Reliability of Models and Simulations 31 |
| 2.2.2 | The Role of Industry as Final User of Modelling and Simulation 32 |
| 2.2.3 | Modelling and Simulation in Innovations 32 |
| 2.2.4 | Role of Modelling in Technology Transfer and Knowledge Management 33 |
| 2.2.5 | Role of the Universities in Modelling and Simulation |
| | Development 33 |
| | References 34 |
| 3 | Mathematical Modelling Based on Transport Phenomena 35 |
| 3.1 | Algorithm for the Development of a Mathematical Model of a |
| | Process 43 |
| 3.1.1 | Some Observations about the Start of the Research 46 |
| 3.1.2 | The Limits of Modelling Based on Transport Phenomena 48 |
| 3.2 | An Example: From a Written Description to a Simulator 50 |
| 3.3 | Chemical Engineering Flow Models 69 |
| 3.3.1 | The Distribution Function and the Fundamental Flow Models 70 |
| 3.3.2 | Combined Flow Models 75 |
| 3.3.3 | The Slip Flow Effect on the Efficiency of a Mechanically Mixed Reactor |
| | in a Permanent Regime 80 |
| 3.3.4 | Dispersion Flow Model 83 |
| 3.3.5 | Examples 87 |
| 3.3.5.1 | Mechanically Mixed Reactor for Reactions in Liquid Media 88 |
| 3.3.5.2 | Gas Flow in a Fluidized Bed Reactor 90 |
| 3.3.5.3 | Flow in a Fixed Bed Catalytic Reactor 92 |
| 3.3.6 | Flow Modelling using Computational Fluid Dynamics 95 |
| 3.4 | Complex Models and Their Simulators 97 |
| 3.4.1 | Problem of Heating in a Zone Refining Process 100 |
| 3.4.2 | Heat Transfer in a Composite Medium 108 |
| 3.4.3 | Fast Chemical Reaction Accompanied by Heat and Mass Transfer 123 |
| 3.5 | Some Aspects of Parameters Identification in Mathematical |
| | Modelling 136 |
| 3.5.1 | The Analytical Method for Identifying the Parameters of a Model 140 |
| 3.5.1.1 | The Pore Radius and Tortuosity of a Porous Membrane for |
| | Gas Permeation 141 |
| 3.5.2 | The Method of Lagrange Multiplicators 146 |
| 3.5.2.1 | One Geometrical Problem 146 |
| 3.5.3 | The Use of Gradient Methods for the Identification of Parameters 147 |
| 3.5.3.1 | Identification of the Parameters of a Model by the Steepest |
| | Slope Method 150 |
| 3.5.3.2 | Identifying the Parameters of an Unsteady State Perfectly |
| | Mixed Reactor 152 |

- 3.5.4 The Gauss–Newton Gradient Technique 159
- 3.5.4.1 The Identification of Thermal Parameters for the Case of the Cooling of a Cylindrical Body 162
- 3.5.4.2 Complex Models with One Unknown Parameter 167
- 3.5.5 Identification of the Parameters of a Model by the Maximum Likelihood Method 176
- 3.5.5.1 The Kalman Filter Equations 179
- 3.5.5.2 Example of the Use of the Kalman Filter 185
- 3.6 Some Conclusions 186
 - References 187

4 Stochastic Mathematical Modelling 191

- 4.1 Introduction to Stochastic Modelling 191
- 4.1.1 Mechanical Stirring of a Liquid 193
- 4.1.2 Numerical Application 198
- 4.2 Stochastic Models by Probability Balance 206
- 4.2.1 Solid Motion in a Liquid Fluidized Bed 207
- 4.3 Mathematical Models of Continuous and Discrete Polystochastic Processes 216
- 4.3.1 Polystochastic Chains and Their Models 217
- 4.3.1.1 Random Chains and Systems with Complete Connections 217
- 4.3.2 Continuous Polystochastic Process 220
- 4.3.3 The Similarity between the Fokker–Plank–Kolmogorov Equation and the Property Transport Equation 229
- 4.3.3.1 Stochastic Differential Equation Systems for Heat and Mass Molecular Transport 232
- 4.4 Methods for Solving Stochastic Models 234
- 4.4.1 The Resolution of Stochastic Models by Means of Asymptotic Models 235
- 4.4.1.1 Stochastic Models Based on Asymptotic Polystochastic Chains 235
- 4.4.1.2 Stochastic Models Based on Asymptotic Polystochastic Processes 237
- 4.4.1.3 Asymptotic Models Derived from Stochastic Models with Differential Equations 241
- 4.4.2 Numerical Methods for Solving Stochastic Models 242
- 4.4.3 The Solution of Stochastic Models with Analytical Methods 247
- 4.5 Use of Stochastic Algorithms to Solve Optimization Problems 255
- 4.6 Stochastic Models for Chemical Engineering Processes 256
- 4.6.1 Liquid and Gas Flow in a Column with a Mobile Packed Bed 257
- 4.6.1.1 Gas Hold-up in a MWPB 270
- 4.6.1.2 Axial Mixing of Liquid in a MWPB 272
- 4.6.1.3 The Gas Fraction in a Mobile Flooded Packed Bed 278
- 4.6.2 Species Movement and Transfer in a Porous Medium 284
- 4.6.2.1 Liquid Motion Inside a Porous Medium 286
- 4.6.2.2 Molecular Species Transfer in a Porous Solid 305
- 4.6.3 Stochastic Models for Processes with Discrete Displacement 309

X Contents

| 4.6.3.1 | The Computation of the Temperature State of a Heat Exchanger 312 |
|---------|--|
| 4.6.3.2 | Cellular Stochastic Model for a Countercurrent Flow with |
| | Recycling 318 |
| | References 320 |
| 5 | Statistical Models in Chemical Engineering 323 |
| 5.1 | Basic Statistical Modelling 325 |
| 5.2 | Characteristics of the Statistical Selection 333 |
| 5.2.1 | The Distribution of Frequently Used Random Variables 337 |
| 5.2.2 | Intervals and Limits of Confidence 342 |
| 5.2.2.1 | A Particular Application of the Confidence Interval to a Mean |
| | Value 344 |
| 5.2.2.2 | An Actual Example of the Calculation of the Confidence Interval |
| | for the Variance 346 |
| 5.2.3 | Statistical Hypotheses and Their Checking 348 |
| 5.3 | Correlation Analysis 350 |
| 5.4 | Regression Analysis 353 |
| 5.4.1 | Linear Regression 354 |
| 5.4.1.1 | Application to the Relationship between the Reactant Conversion and |
| | the Input Concentration for a CSR 358 |
| 5.4.2 | Parabolic Regression 361 |
| 5.4.3 | Transcendental Regression 362 |
| 5.4.4 | Multiple Linear Regression 362 |
| 5.4.4.1 | Multiple Linear Regressions in Matrix Forms 366 |
| 5.4.5 | Multiple Regression with Monomial Functions 370 |
| 5.5 | Experimental Design Methods 371 |
| 5.5.1 | Experimental Design with Two Levels (2 ^k Plan) 371 |
| 5.5.2 | Two-level Experiment Plan with Fractionary Reply 379 |
| 5.5.3 | Investigation of the Great Curvature Domain of the Response Surface: |
| | Sequential Experimental Planning 384 |
| 5.5.4 | Second Order Orthogonal Plan 387 |
| 5.5.4.1 | Second Order Orthogonal Plan, Example of the Nitration of an Aro- |
| | matic Hydrocarbon 389 |
| 5.5.5 | Second Order Complete Plan 395 |
| 5.5.6 | Use of Simplex Regular Plan for Experimental Research 398 |
| 5.5.6.1 | SRP Investigation of a Liquid–Solid Extraction in Batch 402 |
| 5.5.7 | On-line Process Analysis by the EVOP Method 407 |
| 5.5.7.1 | EVOP Analysis of an Organic Synthesis 408 |
| 5.5.7.2 | Some Supplementary Observations 413 |
| 5.6 | Analysis of Variances and Interaction of Factors 414 |
| 5.6.1 | Analysis of the Variances for a Monofactor Process 415 |
| 5.6.2 | Analysis of the Variances for Two Factors Processes 418 |
| 5.6.3 | Interactions Between the Factors of a Process 422 |
| 5.6.3.1 | Interaction Analysis for a CFE 2^n Plan 426 |
| 5.6.3.2 | Interaction Analysis Using a High Level Factorial Plan 432 |

5.6.3.3 Analysis of the Effects of Systematic Influences 437 5.7 Use of Neural Net Computing Statistical Modelling 451 Short Review of Artificial Neural Networks 451 5.7.1 Structure and Threshold Functions for Neural Networks 453 5.7.2 5.7.3 Back-propagation Algorithm 455 5.7.4 Application of ANNs in Chemical Engineering 456 References 459 6 Similitude, Dimensional Analysis and Modelling 461 6.1 Dimensional Analysis in Chemical Engineering 462 6.2 Vaschy–Buckingham Pi Theorem 465 Determination of Pi Groups 466 6.2.1 Chemical Engineering Problems Particularized by Dimensional 6.3 Analysis 477 6.3.1 Dimensional Analysis for Mass Transfer by Natural Convection in Finite Space 477 6.3.2 Dimensional Analysis Applied to Mixing Liquids 481 6.4 Supplementary Comments about Dimensional Analysis 487 Selection of Variables 6.4.1 487 Variables Imposed by the Geometry of the System 488 6.4.1.1 6.4.1.2 Variables Imposed by the Properties of the Materials 488 6.4.1.3 Dynamic Internal Effects 488 6.4.1.4 Dynamic External Effects 489 Uniqueness of Pi Terms 490 6.5 Identification of Pi Groups Using the Inspection Method 6.6 491 Common Dimensionless Groups and Their Relationships 6.7 493 6.7.1 Physical Significance of Dimensionless Groups 494 6.6.2 The Dimensionless Relationship as Kinetic Interface Property Transfer Relationship 496 6.6.3 Physical Interpretation of the Nu, Pr, Sh and Sc Numbers 504 Dimensionless Groups for Interactive Processes 6.6.4 506 6.6.5 Common Dimensionless Groups in Chemical Engineering 511 6.7 Particularization of the Relationship of Dimensionless Groups Using Experimental Data 519 One Dimensionless Group Problem 520 6.7.1 6.7.2 Data Correlation for Problems with Two Dimensionless Groups 521 6.7.3 Data Correlation for Problems with More than Two Dimensionless Groups 525 Physical Models and Similitude 526 6.8 6.8.1 The Basis of the Similitude Theory 527 Design Aspects: Role of CSD in Compensating for Significant Model 6.8.2 Uncertainties 533 6.8.2.1 Impact of Uncertainties and the Necessity for a Control System Design 535

- XII Contents
 - 6.9 Some Important Particularities of Chemical Engineering Laboratory Models 539 References 541

Index 543

Preface

Scientific research is a systematic investigation, which establishes facts, and develops understanding in many sciences such as mathematics, physics, chemistry and biology. In addition to these fundamental goals, scientific research can also create development in engineering. During all systematic investigation, modelling is essential in order to understand and to analyze the various steps of experimentation, data analysis, process development, and engineering design. This book is devoted to the development and use of the different types of mathematical models which can be applied for processes and data analysis.

Modelling, simulation and similitude of chemical engineering processes has attracted the attention of scientists and engineers for many decades and is still today a subject of major importance for the knowledge of unitary processes of transport and kinetics as well as a fundamental key in design and scale-up. A fundamental knowledge of the mathematics of modelling as well as its theoretical basis and software practice are essential for its correct application, not only in chemical engineering but also in many other domains like materials science, bioengineering, chemistry, physics, etc. In so far as modelling simulation and similitude are essential in the development of chemical engineering processes, it will continue to progress in parallel with new processes such as micro-fluidics, nanotechnologies, environmentally-friendly chemistry processes and devices for non-conventional energy production such as fuel cells. Indeed, this subject will keep on attracting substantial worldwide research and development efforts.

This book is completely dedicated to the topic of modelling, simulation and similitude in chemical engineering. It first introduces the topic, and then aims to give the fundamentals of mathematics as well as the different approaches of modelling in order to be used as a reference manual by a wide audience of scientists and engineers.

The book is divided into six chapters, each covering a different aspect of the topic. Chapter 1 provides a short introduction to the key concepts and some pertinent basic concepts and definitions, including processes and process modelling definitions, division of processes and models into basic steps or components, as well as a general methodology for modelling and simulation including the modes of model use for all the stages of the life-cycle processes: simulation, design, parameter estimation and optimization. Chapter 2 is dedicated to the difficult task of

classifying the numerous types of models used in chemical engineering. This classification is made in terms of the theoretical base used for the development or the mathematical complexity of the process model. In this chapter, in addition to the traditional modelling procedures or computer-aided process engineering, other modelling and simulation fields have also been introduced. They include molecular modelling and computational chemistry, computational fluid dynamics, artificial intelligence and neural networks etc.

Chapter 3 concerns the topic of mathematical models based on transport phenomena. The particularizations of the property conservation equation for mass, energy and physical species are developed. They include the usual flow, heat and species transport equations, which give the basic mathematical relations of these models. Then, the general methodology to establish a process model is described step by step – from the division of the descriptive model into basic parts to its numerical development. In this chapter, other models are also described, including chemical engineering flow models, the distribution function and dispersion flow models as well as the application of computational fluid dynamics. The identification of parameters is approached through various methods such as the Lagrange multiplicators, the gradient and Gauss-Newton, the maximum likelihood and the Kalman Filter Equations. These methods are explained with several examples including batch adsorption, stirred and plug flow reactors, filtration of liquids and gas permeation with membranes, zone refining, heat transfer in a composite medium etc.

Chapter 4 is devoted to the description of stochastic mathematical modelling and the methods used to solve these models such as analytical, asymptotic or numerical methods. The evolution of processes is then analyzed by using different concepts, theories and methods. The concept of Markov chains or of complete connected chains, probability balance, the similarity between the Fokker–Plank– Kolmogorov equation and the property transport equation, and the stochastic differential equation systems are presented as the basic elements of stochastic process modelling. Mathematical models of the application of continuous and discrete polystochastic processes to chemical engineering processes are discussed. They include liquid and gas flow in a column with a mobile packed bed, mechanical stirring of a liquid in a tank, solid motion in a liquid fluidized bed, species movement and transfer in a porous media. Deep bed filtration and heat exchanger dynamics are also analyzed.

In Chapter 5, a survey of statistical models in chemical engineering is presented, including the characteristics of the statistical selection, the distribution of frequently used random variables as well as the intervals and limits for confidence methods such as linear, multiple linear, parabolic and transcendental regression, etc. A large part of this chapter is devoted to experimental design methods and their geometric interpretation. Starting with a discussion on the investigation of the great curvature domain of a process response surface, we introduce sequential experimental planning, the second order orthogonal or complete plan and the use of the simplex regular plan for experimental research as well as the analysis of variances and interaction of factors. In the last part of this chapter, a short review of the application in the chemical engineering field of artificial neural networks is given. Throughout this chapter, the discussion is illustrated by some numerical applications, which include the relationships between the reactant conversion and the input concentration for a continuously stirred reactor and liquid–solid extraction in a batch reactor.

Chapter 6 presents dimensional analysis in chemical engineering. The Vaschy– Buckingham Pi theorem is described here and a methodology for the identification and determination of Pi groups is discussed. After this introduction, the dimensional analysis is particularized for chemical engineering problems and illustrated by two examples: mass transfer by natural convection in a finite space and the mixing of liquids in a stirred vessel. This chapter also explains how the selection of variables is imposed in a system by its geometry, the properties of the materials and the dynamic internal and external effects. The dimensional analysis is completed with a synthetic presentation of the dimensionless groups commonly used in chemical engineering, their physical significance and their relationships. This chapter finishes with a discussion of physical models, similitude and design aspects. Throughout this chapter, some examples exemplify the analysis carried out; they include heat transfer by natural convection from a plate to an infinite medium, a catalytic membrane reactor and the heat loss in a rectification column.

We would like to acknowledge Anne Marie Llabador from the Université de Montpellier II for her help with our English. José Sanchez Marcano and Tanase Dobre gratefully acknowledge the ongoing support of the Centre National de la Recherche Scientifique, the Ecole Nationale Supérieure de Chimie de Montpellier, Université de Montpellier II and Politehnica University of Bucharest.

February 2007

Tanase G. Dobre José G. Sanchez Marcano