

Optimization in Chemical Engineering
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Lecture - 07
Optimization Problem Formulation (Contd.)



Welcome to lecture 7. In this week we are talking about Optimization Problem Formulations. In the previous lecture we have talked about process models that had used for optimizations what are different types of models, classification of models and we also talked about degrees of freedom analysis. So, now onwards we will talk about formulations of optimization problems.

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Optimization Problem Formulation

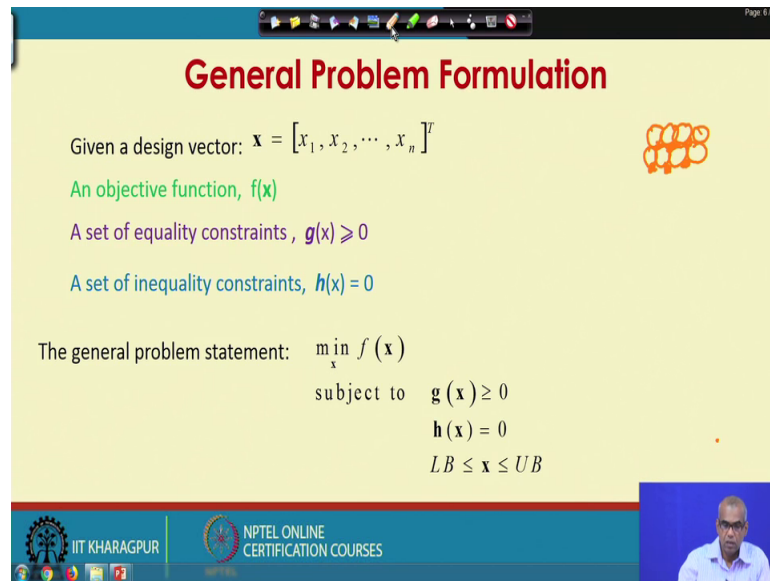
Week 2:

- Models for optimization
- Degrees of freedom analysis
- Optimization problems in chemical/biochemical engineering

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General Problem Formulation

Given a design vector: $\mathbf{x} = [x_1, x_2, \dots, x_n]^T$

An objective function, $f(\mathbf{x})$

A set of equality constraints, $g(\mathbf{x}) \geq 0$

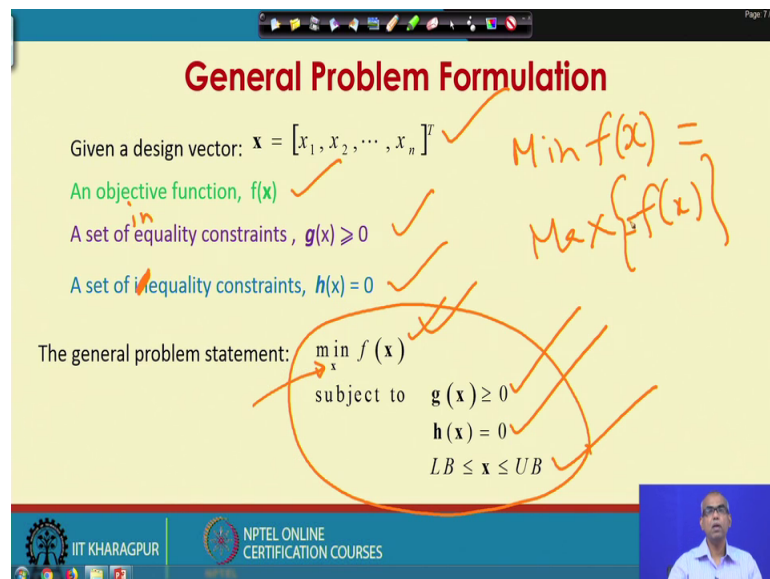
A set of inequality constraints, $h(\mathbf{x}) = 0$

The general problem statement:

$$\begin{aligned} \min_{\mathbf{x}} \quad & f(\mathbf{x}) \\ \text{subject to} \quad & g(\mathbf{x}) \geq 0 \\ & h(\mathbf{x}) = 0 \\ & LB \leq \mathbf{x} \leq UB \end{aligned}$$

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General Problem Formulation

Given a design vector: $\mathbf{x} = [x_1, x_2, \dots, x_n]^T$

An objective function, $f(\mathbf{x})$

A set of equality constraints, $g(\mathbf{x}) \geq 0$

A set of inequality constraints, $h(\mathbf{x}) = 0$

The general problem statement:

$$\begin{aligned} \min_{\mathbf{x}} \quad & f(\mathbf{x}) \\ \text{subject to} \quad & g(\mathbf{x}) \geq 0 \\ & h(\mathbf{x}) = 0 \\ & LB \leq \mathbf{x} \leq UB \end{aligned}$$

Handwritten notes: $\text{Min } f(x) = \text{Max } \{-f(x)\}$

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So, models for optimization and degrees of freedom analysis we have seen let us talk about optimization problems in chemical and biochemical engineering. A general problem formulation is shown here. Given, a decision variable vector or design vector x_1, x_2, \dots, x_n ; given an objective function $f(x)$, given a set of equal set of inequality constant this is inequality and this is equality, $g(x) \geq 0$, and set of equality constant $h(x) = 0$, the general problem statement is expressed as this. So you minimise the objective function $f(x)$ by finding out the decision variables such that the solution obeys the inequality constant, it obeys equality constant, as well as bounds that

exist on the decision variables.

So, the general problem statement or mathematical problem statement in words becomes, find out the set of decision variables that minimises an objective function which satisfy inequality constants, equality constants and bounds that exist on the decision variables. Note that, although we have written the objective function as the minimization problem, we can also write without loss of any generalisation as maximization problem. Because, minimisation of $f x$ is same as maximisation of minus $f x$. So, minimisation of $f x$ and maximization of minus $f x$ are same.

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Optimization Problem Formulation: Understand the Problem

Example:
A manufacturer produces a chemical Q from two raw materials: R_1 and R_2 . Cost of R_1 is Rs. 100 per kg and cost of R_2 is Rs. 50 per kg. Determine the amount of each raw material required to minimize the cost of product Q per kg.

x_1 of R_1
 x_2 of R_2

Cost = $Z = 100x_1 + 50x_2$

Min $Z = 100x_1 + 50x_2$
 x_1, x_2
 $x_1 \geq 0, x_2 \geq 0$
 $x_1 = 0, x_2 = 0 \Rightarrow Z_{min} = 0$

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Now, to introduce the optimization problem formulation let us first consider a very very simple example. By this example will help us to understand the fact that we must have insight about the problem we are trying to work with. The problem is as follows: a manufacturer produces a chemical Q from two raw materials R 1 and R 2. The cost of R 1 is rupees 100 per kg and cost of R 2 is rupees 50 per kg. We need to determine the amount of each raw material required to minimise the cost of product Q per kg.

So, manufacturer produces a chemical Q from two raw materials R 1 and R 2 cost of R 1 is 100 per kg and cost of R 2 is rupees 50 per kg. We have to determine the amount of each raw material required to minimise the cost of product Q per kg. So, let us consider that x_1 amount of R 1 is required, and x_2 of R 2 is required to produce 1 kg of Q. R 1 is rupees 100 per kg and R 2 is rupees 50 per kg.

so the cost of x_1 and x_2 , if I say that Z , Z will be $100x_1$ plus $50x_2$. So I want to minimise this Z , so my optimisation problem formulation will be minimisation by finding out x_2 and x_1 Z equal to $100x_1$ plus $50x_2$. x_1 and x_2 represents the amount of raw material R_1 , and amount of raw materials R_2 , so non negativity constants must be imposed on x_1 and x_2 , so x_1 greater equal to 0 x_2 greater or equal to 0.

So this becomes the problem formulation. What is the solution to this problem? So the mathematical solution to this problem is x_1 equal to 0, x_2 equal to 0 so that Z minimum is equal to 0. Well, this is a true mathematical solution, but this is not a practical solution. So, there was something wrong in our problem formulation or there was problem in our understanding or we did not have the complete information about the problem.

So, you did not have complete information about the problem because we do not know if there is any minimum amount of product Q that must be produced. That means, a minimum amount of demand on Q is not expressed. If we do not have such a restriction that we must produce a some certain amount of Q , minimum amount of product Q , obviously the solution will be you don not produce anything, so you not have to, so cost of production will be minimum that is 0.

So, insufficient information about the problem as late to the mathematically correct solution but practically an useless solution, because to make profit you must produce the chemical. So, it is important that we have insights into the problem, so the information such as the demand of Q should be specified. So, that you know that minimum this much amount of Q has to be produce, perhaps stoichiometry is required how much of x_1 x_2 how much of work to will react together to make the product Q . That means, the kinetic informations, stoichiometric informations maybe important.

So, again we come back to what we learned in our previous lecture that accurate mathematical description of the problem is required for useful optimisation.

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Optimal Design of a Can: The Problem



A cylindrical can with volume at least V_0 is to be designed in such a way as to minimize the total cost of the material in a box of 12 cans, arranged in a 3×4 pattern.

The cost is proportional to surface area of cans and box. It is given as

$$\text{Cost} = c_1 S_1 + c_2 S_2$$

where S_1 is the surface area of the 12 cans and S_2 is the surface area of the box. The constant coefficients c_1 and c_2 are positive.

Another constraint is that no dimension of the box can exceed a given value D_0 .

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Now, let us consider a simple design problem we were talking about optimal design of a can the problem is as follows a cylindrical can with volume at least V_0 is to be designed in such a way as to minimise the total cost of the material in a box of 12 cans arranged in a 3 by four pattern. So, a cylindrical can with volume at least V_0 ; that means, the volume of the can must be at least V_0 problem should be greater or equal to V_0 . So, these are the words we must carefully watch at least V_0 means the volume must be greater or equal to V_0 .

So, cylindrical can with volume at least V_0 is to be designed in such a way as to minimise the total cost of the material in a box of 12 cans arrange in a 3 by 4 pattern. So, you will have a box of 12 cans and the total cost of the material must be minimised. So, what is information about the cost that is available the cost is proportional to surface area of cans in the box. So, that is reasonable more the surface area more amount of may be metal sheet is required to make the cans.

So, the cost is proportional to surface area of cans and surface area of the box and it is given as cost equal to $c_1 S_1$ plus $c_2 S_2$, where S_1 is the surface area of the 12 cans and S_2 is the surface area of the box the constant coefficients c_1 and c_2 are positive there is another constant which says no dimension of the box can exceed a given value D_0 . So, how do I formulate this optimization problem first let us choose the design variables or decision variables I have to design suitable cans.

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Optimal Design of a Can: Formulation

design parameters: $r =$ radius of can, $h =$ height of can ✓

volume constraint: $\pi r^2 h \geq V_0$ ✓

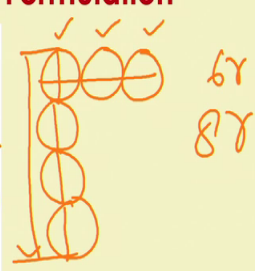
surface area of cans: $S_1 = 12(2\pi r^2 + 2\pi r h) = 24\pi r(r + h)$ ✓

box dimensions: $8r \times 6r \times h$ ✓

surface area of box: $S_2 = 2(48r^2 + 8rh + 6rh) = 4r(24r + 7h)$ ✓

size constraints: $8r \leq D_0, \quad 6r \leq D_0, \quad h \leq D_0$ ✓

nonnegativity constraints: $r \geq 0, \quad h \geq 0$ ✓



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So, the natural decision variables are radius of can and height of can, so let us consider r equal to radius of can, h equal to height of can, the can must have volume greater or equal to V_0 . So, the volume constraint can be written as $\pi r^2 h \geq V_0$. So, each can must have at least volume V_0 . So, now let us compute surface area of can because that is required to find out that cost. So, each can has 2 surfaces at the top and bottom.

So, πr^2 plus πr^2 is $2\pi r^2$, so $2\pi r^2$ is the surface area for the bottom and the top then the curved surface area is $2\pi r h$. So, each can has surface area $2\pi r^2 + 2\pi r h$ for 12 cans you multiply this quantity by 12. So, this becomes $24\pi r(r + h)$. Now, box dimension the box will have 12 cans which are arranged as 3 by 4 let us say 3 by 4. So, this will be $2r$ plus $2r$ plus $2r$ 6r, whereas, these will be $2r$ plus $2r$ plus $2r$ 8r and then height h .

So, the box dimension is $8r$ by $6r$ by h , so surface area of the box will be how do you calculate. So, the box has dimension $8r$ by $6r$ by h . So, we have 2 surface areas with $8r$ by $6r$ dimensions. So, $48r^2$ 2 surface areas of $48r^2$ then there will be 2 surfaces with $8r$ by h . So, that gives you $8rh$ for each surface and then there are 2 surfaces with $6r$ and h , so each has $6rh$ surface area. So, total surface area of the box is this which can be rearranged as $4r$ into $24r + 7h$.

So, the cost can be computed as c_1 into this plus c_2 into this, there was a size constant that no dimension of the box will exceed the value D_0 . So, $8r$ $6r$ h are the 3 dimensions they all must be less or equal to D_0 of course, there will be non negativity constants on r

and h. So, the cost function can be computed easily now. So, the formal formulation can be written as minimum minimise the cost function which is written here.

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Optimal Design of a Can: Formulation

design parameters: r = radius of can, h = height of can

volume constraint: $\pi r^2 h \geq V_0$

surface area of cans: $S_1 = 12(2\pi r^2 + 2\pi r h) = 24\pi r(r + h)$

box dimensions: $8r \times 6r \times h$

surface area of box: $S_2 = 2(48r^2 + 8rh + 6rh) = 4r(24r + 7h)$

size constraints: $8r \leq D_0, 6r \leq D_0, h \leq D_0$

nonnegativity constraints: $r \geq 0, h \geq 0$

The cost function is:

$$f(r, h) = c_1 [24\pi r(r + h)] + c_2 [4r(24r + 7h)]$$

Min $f(r, h)$
 r, h
 subject to:
 $\pi r^2 h \geq V_0$
 $8r \leq D_0, 6r \leq D_0, h \leq D_0$
 $r \geq 0, h \geq 0$

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So, the cost function you can write here you have to find out r and h to minimise this cost function and the solution must satisfy these constants $\pi r^2 h \geq V_0$ which is the volume constant. And then the size constants $8r \leq D_0$ $6r \leq D_0$ $h \leq D_0$ and non negativity constant $r \geq 0$ $h \geq 0$. So, this is the problem formulation for the optimal design of the can.

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Chemical Equilibrium by Gibbs Energy Minimization

Ethane reacts with steam in presence of a catalyst to form hydrogen at 1000 °C temperature and 1 atm pressure. The feed contains 4 moles of steam per mole of ethane. At equilibrium, the following compounds are present in the mixture:

CH ₄	4.61
C ₂ H ₄	28.249
C ₂ H ₂	40.604
CO ₂	-94.61
CO	-47.942
O ₂	0
H ₂	0
H ₂ O	-46.03
C ₂ H ₆	26.13

The Gibbs energy of formation for the compounds present in the mixture are also known at the given reaction condition and shown here next to the compound.

How to determine the composition of the equilibrium mixture?

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Next we will talk about another optimisation problem formulation where we find out the composition of a mixture at equilibrium using Gibbs energy minimisation. Let us consider the problem as follows ethane reacts with steam in presence of a catalyst to form hydrogen at 1000 degree Celsius temperature and 1 atmosphere pressure. The feed contains 4 moles of steam per mole of ethane at equilibrium the compounds that are present are this, CH₄, C₂H₄, C₂H₂, CO₂, CO, O₂, H₂, H₂O, C₂H₆. The Gibbs energy of formation for the compounds present in the mixture are also shown.

So, these are the Gibbs energy of formation for these compounds how do i determine the composition of the equilibrium mixture. So, ethane reacts with steam in presence of catalyst to form hydrogen at 1000 degree Celsius and 1 atmospheric pressure it in the reacts the reaction mixture also contains CH₄, C₂H₄, C₂H₂, CO₂, CO, O₂, H₂, H₂O, C₂H₆.The Gibbs energy of formation for all these compounds are known how do i determine the composition of the equilibrium mixture.

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Chemical Equilibrium by Gibbs Energy Minimization

Problem: Determine the composition of a reacting mixture at equilibrium.

A chemical reaction at a specified temperature and pressure proceeds in the direction of a decreasing Gibbs free energy. The reaction stops and chemical equilibrium is established when the Gibbs free energy attains a minimum value.

Therefore, the composition of a reacting mixture at chemical equilibrium can be determined by formulating a problem that minimizes Gibbs free energy, with atom balance as constraint.

Criteria for chemical equilibrium for a fixed mass at a specified temperature and pressure.

So, the problem imposes determine the composition of reacting mixture at equilibrium, a chemical reaction at a specified temperature and pressure proceeds in the direction of a decreasing Gibbs free energy. The reaction stops and chemical equilibrium is establish when the Gibbs free energy attains a minimum value. Therefore, the composition of a reacting mixture at chemical equilibrium can be determined by formulating a problem that minimises Gibbs free energy with atom balance as constants you have reactants and then products.

So, the condition is this, that the Gibbs free energy will be minimum at equilibrium, so the reacting mixture at equilibrium must satisfy the minimisation of Gibbs free energy it also satisfy the atom balance. So, atom balance will be use as a constant and the objective function will be the Gibbs free energy which will be minimised. So, the figure shows you that this is the equilibrium composition where the Gibbs free energy attains the minimum value, to formulate this optimization problem.

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Chemical Equilibrium by Gibbs Energy Minimization



Let us consider a reacting mixture at equilibrium with m number of elements and n number of compounds.

Let us define,

$x(j)$ = number of moles for compound j , $j = 1, 2, \dots, n$

ν_{ij} = number of atoms of element i in a molecule of compound j

w_i = atomic weight of element i , $i = 1, 2, \dots, m$

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Let us consider the reacting mixture at equilibrium let us consider there are m number of elements and n number of compounds. We define x_j equal to number of moles of compound j , so j varies from 1 to n n number of compounds let us consider ν_{ij} is number of atoms of element i in a molecule of compound j . So, in a molecule of compound j there are number of atoms of element i . So, ν_{ij} is the number of atoms of element i in a molecule of compound j and w_i is the atomic weight of element i i goes from 1 to m because there are m number of elements.

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Chemical Equilibrium by Gibbs Energy Minimization




$$\text{Min}_x f(x) = \sum_{j=1}^n x_j \left[\frac{G_j^0}{RT} + \ln(P) + \ln \frac{x_j}{\sum_{j=1}^n x_j} \right]$$

Gibbs free energy function.
 Here G_j^0 is the Gibbs free energy of pure component j .
 R is the gas constant.

subject to:

$\sum_{j=1}^n \nu_{ij} x_j = w_i, \quad i = 1, \dots, m$ Atom balance constraint ✓ ✓ ✓

$x_j \geq 0, \quad j = 1, \dots, m$ Non-negativity constraint on number of moles ✓

So, the Gibbs free energy function is given by this, in fact, this so $\sum x_j = 1$ to n into G_j^0 by RT plus $\ln P$ plus $\ln x_j$ divided by some of all moles, here G_j^0 is the Gibbs free energy of the pure component j it was given in the problem. So, we can compute P is the pressure R is the universal gas constant. So, this objective function which represents Gibbs free energy has to be minimised. So, you find out number of moles of compound j to minimise the objective function subject to the atom balance constraint.

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Thank You












So, $\sum_{j=1}^n \nu_{ij} x_j = w_i$ where w_i is the atomic weight of the element i . So, this atom balance constraint must be satisfied and of course, non negativity constraint or number of moles, so $x_j \geq 0$. So, the determination of the

equilibrium mixture by minimising the Gibbs free energy can be formulated as this.

With this, we will stop lecture 7 here.