# Stochastic numerics for the gas-phase synthesis of nanoparticles

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> > March 2011





# Outline

# 1 Introduction

Motivation

#### 2 Model

- Type space
- Particle processes
- Algorithm

#### 3 Numerical study

#### 4 Conclusion







#### What are nanoparticles? Why are they important?

- Particles sized between 1-100 nm.
- Both inorganic and organic nanoparticles find wide applications in various fields.
- Why model nanoparticle systems?
  - To optimise industrial operations and to obtain products of highly specific properties for sensitive applications.
  - To understand the molecular level properties that are difficult to be observed experimentally.





Salient features of the current model:

- Fully-coupled multidimensional stochastic population balance model.
- Describing various properties of nanoparticles at an unprecedented level of detail.
- Tracking properties not only at macroscopic level but also at a molecular level.





Silica nanoparticles are amorphous and have Si:O = 1:2.

Their applications include:

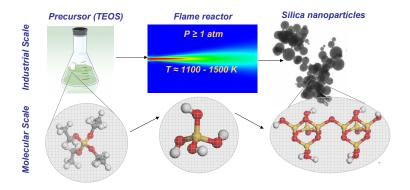
- Catalysis
- Bio-medical applications
- Support material for functional nanoparticles
- Fillers/Binders
- Optics





# Physical system

To describe the system at a macroscopic level it is essential to understand it at a molecular level.







#### Type space I

Each particle is represented as:

$$P_q = P_q(p_1,\ldots,p_{n(P_q)},\mathbf{C}).$$

Particle  $P_q$  consists of  $n(P_q)$  primary particles  $p_i$  with  $i \in \{1, \ldots, n(P_q)\}$  and  $q \in \{1, \ldots, N\}$ , where N is the total number of particles in the system.

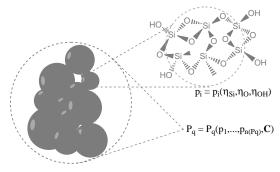


Figure: Type Space.

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• Each primary particle  $p_i$  is represented as:

$$p_i = p_i(\eta_{\rm Si}, \eta_{\rm O}, \eta_{\rm OH})$$

where  $\eta_x$  ( $\eta_x \in \mathbb{Z}$  with  $\eta_x \ge 0$ ) is the number of chemical units of type  $x \in {\text{Si, O, OH}}$ .





**C** is a lower diagonal matrix of dimension  $n(P_q) \times n(P_q)$  storing the common surface between two primary particles:

$$\mathbf{C}(P_q) = \begin{pmatrix} 0 & \cdots & 0 & \cdots & 0 \\ C_{21} & \ddots & 0 & \cdots & 0 \\ \vdots & \ddots & \ddots & \cdots & \vdots \\ C_{i1} & \cdots & C_{ij} & \ddots & \vdots \\ \vdots & \cdots & \vdots & \cdots & \vdots \end{pmatrix}$$

The element  $C_{ij}$  of matrix **C** has the following property:

$$C_{ij} = \begin{cases} 0, \text{ if } p_i \text{ and } p_j \text{ are non-neighbouring}, \\ C_{ij} > 0, \text{ if } p_i \text{ and } p_j \text{ are neighbouring}. \end{cases}$$



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Particles are transformed by the following processes:

- Inception
- Surface reaction
- Coagulation
- Sintering
- Intra-particle reaction





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#### Inception

Two molecules in gas phase collide to form a particle consisting of one primary.

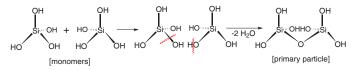


Figure: Inception of primary particles from gas-phase monomers.

An inception event increases the number of particles in the system

molecule + molecule  $\rightarrow P_N(p_1, \mathbf{C}),$ 

$$C = 0$$

■ Initial state of primary *p*<sub>1</sub> given by:

$$p_1 = p_1(\eta_{\rm Si} = 2, \eta_{\rm O} = 1, \eta_{\rm OH} = 6),$$



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Inception rate for each particle (Pq) calculated using the free molecular kernel:

$$R_{\mathrm{inc}}(P_q) = rac{1}{2} \mathcal{K}^{\mathrm{fm}} N_{\mathrm{A}}^2 C_{\mathrm{g}}^2,$$

 $N_{\rm A}$  is Avogadro's constant,  $C_{\rm g}$  is the gas-phase concentration of the incepting species (Si(OH)\_4),

$$\mathcal{K}^{\mathrm{fm}} = 4\sqrt{rac{\pi k_{\mathrm{B}}T}{m_{\mathrm{g}}}}(d_{\mathrm{g}}^2),$$

 $k_{\rm B}$  is the Boltzmann constant,  ${\cal T}$  is the system temperature,  $m_{\rm g}$  and  $d_{\rm g}$  are the mass and diameter respectively of the gas-phase molecule Si(OH)\_4.





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# Surface reaction

 Dehydration reaction between gas-phase monomer and particle surface:

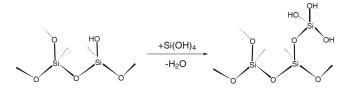


Figure: Surface reaction between a particle and a gas-phase molecule.

Surface reaction transforms particle as:

$$P_q + ext{molecule} 
ightarrow P_q(p_1,.,p_i',..,p_{n(P_q)},\mathbf{C}'),$$

$$p'_i 
ightarrow p_i(\eta_{\mathrm{Si}}+1,\eta_{\mathrm{OH}}+1,\eta_{\mathrm{OH}}+2).$$



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- $\blacksquare$  Surface reaction also alters the common surface (C  $\rightarrow$  C').
- Net common surface area of *p<sub>i</sub>* changes due to volume addition:

$$\Delta s(p_i) = (v(p_i') - v(p_i)) \frac{2\sigma}{d_p(p_i)},$$

where  $\sigma$  is the surface smoothing factor ( $0 \le \sigma \le 2$ ). • C' is given by:

 $C'_{ij} = \begin{cases} 0, \text{ if } p_i \text{ and } p_j \text{ are non-neighbouring}, \\ C_{ij} + \Delta s(p_i), \text{ if } p_i \text{ and } p_j \text{ are neighbouring}. \end{cases}$ 





Surface reaction rate calculated using equation of Arrhenius form:

$$R_{\mathrm{surf}}(P_q) = A_{\mathrm{surf}} \exp\left(-\frac{E_{\mathrm{a}}}{RT}\right) \eta_{\mathrm{OH}}(P_q) N_{\mathrm{A}} C_{\mathrm{g}},$$

 $A_{
m surf}$  is pre-exponential factor (obtained from collision theory),  $E_{
m a}$  is activation energy,  $\eta_{
m OH}(P_q)$  is the total number of –OH sites on particle  $P_q$ .





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Two particles collide and stick to each other:

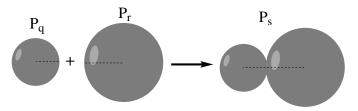


Figure: Coagulation between two particles.

• Coagulation of particles  $P_q$  and  $P_r$  forms new particle  $P_s$  as:

$$P_q + P_r \rightarrow P_s(p_1, ..., p_{n(P_q)}, p_{(n(P_q)+1)}, ..., p_{n(P_q)+n(P_r)}, \mathbf{C}).$$





- Primary  $p_i$  from particle  $P_q$  and primary  $p_i$  from  $P_r$  are assumed to be in point contact.
- The matrix  $C(P_s)$  is calculated as:

$$\mathbf{C}(P_s) = \begin{pmatrix} & & \vdots & \\ & \mathbf{C}(P_q) & \cdots & C_{ij} & \cdots \\ & \vdots & & \vdots & \\ & & \ddots & \mathbf{C}_{ji} & \cdots & \mathbf{C}(P_r) \\ & & \vdots & & \end{pmatrix}$$

and has dimension  $n(P_s) \times n(P_s)$ , where  $n(P_s) = n(P_a) + n(P_r)$ .





#### Coagulation rate

Coagulation rate between P<sub>q</sub> and P<sub>r</sub> calculated using transition coagulation kernel:

$$\mathcal{K}^{\mathrm{tr}}(\mathcal{P}_q, \mathcal{P}_r) = rac{\mathcal{K}^{\mathrm{sf}}(\mathcal{P}_q, \mathcal{P}_r)\mathcal{K}^{\mathrm{fm}}(\mathcal{P}_q, \mathcal{P}_r)}{\mathcal{K}^{\mathrm{sf}}(\mathcal{P}_q, \mathcal{P}_r) + \mathcal{K}^{\mathrm{fm}}(\mathcal{P}_q, \mathcal{P}_r)},$$

where the slip-flow kernel is:

$$\begin{aligned} \mathcal{K}^{\rm sf}(P_q,P_r) &= \frac{2k_{\rm B}T}{3\mu} \left( \frac{1+1.257 \, \textit{Kn}(P_q)}{d_{\rm c}(P_q)} + \frac{1+1.257 \, \textit{Kn}(P_r)}{d_{\rm c}(P_r)} \right) \\ &\times \left( d_{\rm c}(P_q) + d_{\rm c}(P_r) \right), \end{aligned}$$

and the free molecular collision kernel is:

$$K^{\rm fm}(P_q, P_r) = 2.2 \sqrt{\frac{\pi k_{\rm B} T}{2}} \left(\frac{1}{m(P_q)} + \frac{1}{m(P_r)}\right)^{\frac{1}{2}} (d_{\rm c}(P_q) + d_{\rm c}(P_r))^2$$





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#### Sintering

Sintering described using viscous-flow model.

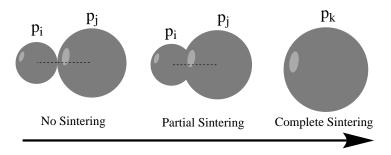


Figure: Evolution of sintering process with time.

Sintering between  $p_i$  and  $p_j$  of a single particle  $P_q$  calculated on a primary particle-level.





Sintering level defined to represent degree of sintering between p<sub>i</sub> and p<sub>j</sub>:

$$s(p_i, p_j) = rac{rac{S_{
m sph}(p_i, p_j)}{C_{ij}} - 2^{rac{1}{3}}}{1 - 2^{rac{1}{3}}}.$$

 $S_{\rm sph}(p_i, p_j)$  is the surface area of a sphere with the same volume as the two primaries.

- $P_q$  conditionally changes depending on the sintering level  $s(p_i, p_j)$ .
- Two types are defined depending upon a threshold (95%):

Partial sintering  $s(p_i, p_j) < 0.95$ Complete sintering  $s(p_i, p_j) \ge 0.95$ 





#### Partial sintering

- Surface areas of primaries are reduced by a finite amount.
- -OH sites at contact surface react to form Si-O-Si bonds:

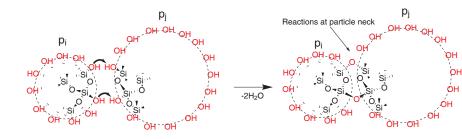


Figure: Dehydration reaction due to sintering.





Surface density of -OH sites assumed constant throughout sintering.
The change in the internal variables of primaries *p<sub>i</sub>* and *p<sub>j</sub>* given by:

$$\Delta \eta_{\mathrm{OH}}(\mathbf{p}_i) = \Delta \eta_{\mathrm{OH}}(\mathbf{p}_j) = \rho_{\mathrm{s}}(P_q) \Delta C_{ij}/2,$$

$$\Delta \eta_{\rm O}(p_i) = \Delta \eta_{\rm O}(p_j) = -0.5 \times \Delta \eta_{\rm OH}(p_i),$$

$$\Delta \eta_{\mathrm{Si}}(p_i) = \Delta \eta_{\mathrm{Si}}(p_j) = 0.$$





Particle continuously transforms due to partial sintering as:

$$P_q(p_1,\ldots,p_{n(P_q)},\mathbf{C}) \rightarrow P_q(p_1,\ldots,p_i',p_j',\ldots,p_{n(P_q)},\mathbf{C}')$$

where,

$$p'_i = p_i(\eta_{\mathrm{Si}}, \eta_{\mathrm{O}} - \Delta \eta_{\mathrm{O}}(p_i), \eta_{\mathrm{OH}} - \Delta \eta_{\mathrm{OH}}(p_i)),$$
  
 $p'_j = p_j(\eta_{\mathrm{Si}}, \eta_{\mathrm{O}} - \Delta \eta_{\mathrm{O}}(p_j), \eta_{\mathrm{OH}} - \Delta \eta_{\mathrm{OH}}(p_j)).$ 

Element of **C**' given by:

$$C_{ij}^{\prime}=C_{ij}-rac{\Delta t}{ au(p_i,p_j)}\left(C_{ij}-S_{\mathrm{sph}}(p_i,p_j)
ight),$$

where  $\Delta t$  is a time interval.





- $p_i$  and  $p_j$  replaced by new primary  $p''_k$ .
- Particle transforms due to complete sintering as:

$$P_q(p_1,\ldots,p_{n(P_q)},\mathsf{C}) 
ightarrow P_q(p_1,\ldots,p_k'',\ldots,p_{n(P_q)},\mathsf{C}''),$$

where new primary:

 $p_k'' = p_k'' \left( \eta_{\mathrm{Si}}(p_i) + \eta_{\mathrm{Si}}(p_j), \eta_{\mathrm{O}}(p_i) + \eta_{\mathrm{O}}(p_j), \eta_{\mathrm{OH}}(p_i) + \eta_{\mathrm{OH}}(p_j) \right).$ 





• C is changed by removing columns and rows *i* and *j* and adding new column and row *k*:

$$\mathbf{C}'' = \begin{pmatrix} 0 & \cdots & 0 & \cdots & 0 \\ \vdots & \ddots & \vdots & \vdots & \vdots \\ C''_{k1} & \cdots & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ C_{(n(P_q)-1)1} & \cdots & C''_{(n(P_q)-1)k} & \cdots & 0 \end{pmatrix}.$$





Sintering rate between *p<sub>i</sub>* and *p<sub>j</sub>* equivalent to rate of change of their common surface Δ*C<sub>ij</sub>* in time Δ*t*:

$$rac{\Delta C_{ij}}{\Delta t} = -rac{1}{ au(p_i,p_j)}(C_{ij}-S_{
m sph}(p_i,p_j)),$$

 $S_{\rm sph}(p_i,p_j)$  is the surface area of a sphere with the same volume as the two primaries.





• Characteristic sintering time of  $p_i$  and  $p_j$  is:

$$au(p_i, p_j) = A_{\mathrm{s}} \times d_{\mathrm{p}}(p_i, p_j) \times \exp\left(\frac{E_{\mathrm{s}}}{T}\left(1 - \frac{d_{\mathrm{p,crit}}}{d_{\mathrm{p}}(p_i, p_j)}\right)\right),$$

where  $d_p(p_i, p_j)$  is the minimum diameter of  $p_i$  and  $p_j$ , and  $A_s$ ,  $E_s$  and  $d_{p,crit}$  are sintering parameters.





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#### Intra-particle reaction

■ Reaction of two adjacent –OH sites on one particle:

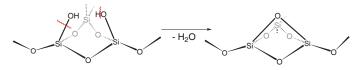


Figure: Intra-particle reaction.

Intra-particle reaction transforms particle as:

$$P_q(p_1,..,p_i,..,p_{n(P_q)},C) \to P_q(p_1,..,p_i',..,p_{n(P_q)},C),$$

where

$$p'_i \rightarrow p_i(\eta_{\mathrm{Si}}, \eta_{\mathrm{O}} + 1, \eta_{\mathrm{OH}} - 2).$$





Deduce rate of intra-particle reaction from surface reaction rate and avergae sintering rate such that Si/O ratio of 1/2 is attained:

$$\begin{aligned} R_{\rm int}(P_q) &= A_{\rm surf} \exp\left(-\frac{E_{\rm a}}{RT}\right) \eta_{\rm OH}(P_q) N_{\rm A} C_{\rm g} \\ &- \frac{\rho_{\rm s}(P_q)}{2} \left[\sum_{i,j=1}^{n(P_q)} \frac{C_{ij} - S_{\rm sph}(p_i, p_j)}{\tau(p_i, p_j)}\right], \end{aligned}$$

where  $ho_{
m s}(P_q)=\eta_{
m OH}(P_q)/S(P_q)$  is the surface density of active sites.



### Algorithm

**Input**: State of the system  $Q_0$  at initial time  $t_0$  and final time  $t_f$ . **Output**: State of the system Q at final time  $t_f$ .  $t \leftarrow t_0, Q \leftarrow Q_0$ ; while  $t < t_f$  do

Calculate an exponentially distributed waiting time au with parameter;

$${\it R}_{
m tot}({\it Q}) = {\it R}_{
m inc}({\it Q}) + {\it R}_{
m coag}({\it Q}) + {\it R}_{
m surf}({\it Q}) + {\it R}_{
m int}({\it Q}).$$

Choose a process m according to the probability

$$P(m) = rac{R_m(Q)}{R_{
m tot}(Q)},$$

where  $R_m$  is the rate of the process  $m \in \{\text{inc, coag, surf, int}\};$ Perform process m; Update sintering level of all particles; Increment  $t \leftarrow t + \tau$ ;





For a given property of the system ξ calculated using N<sub>sp</sub> computational particles and L number of independent runs, the empirical mean is:

$$\mu_1^{(N_{\rm sp},L)}(t) = \frac{1}{L} \sum_{l=1}^{L} \xi^{(N_{\rm sp},l)}(t).$$

• The empirical variance is:

$$\mu_2^{(N_{\rm sp},L)}(t) = \frac{1}{L} \sum_{l=1}^{L} \xi^{(N_{\rm sp},l)}(t)^2 - \mu_1^{(N_{\rm sp},L)}(t)^2.$$





The confidence interval I<sub>P</sub> within which there is a probability P of finding the true solution is then given by:

$$egin{aligned} &I_P = \left[ \mu_1^{(N_{
m sp},L)}(t) - c_P, \mu_1^{(N_{
m sp},L)}(t) + c_P 
ight]. \ &c_P = a_P \sqrt{rac{\mu_2^{(N_{
m sp},L)}(t)}{L}}. \end{aligned}$$

• We use  $a_P = 3.29$  which corresponds to P = 0.999(99.9%)







#### The error *e* is:

$$e^{(N_{\mathrm{sp}},L)}(t) = \left| \mu_1^{(N_{\mathrm{sp}},L)}(t) - \zeta^\infty(t) \right|,$$

- $\zeta^{\infty}(t)$  is an approximation for the true solution which is obtained from a "high-precision calculation" with a very large number of particles.
- The average error over the entire simulation time is:

$$ar{e}(N_{\mathrm{sp}},L) = rac{1}{M}\sum_{j=1}^{M}e^{(N_{\mathrm{sp}},L)}(t_j),$$

where the *M* time steps  $t_j$  are equidistant.





 $\mathsf{M}_0$ 

• The zeroth moment is the particle number density:

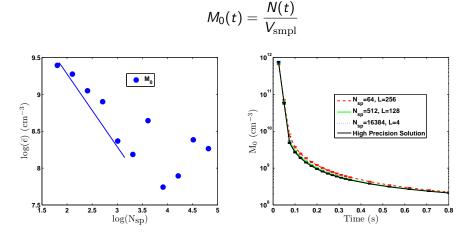


Figure: Convergence of zeroth moment ( $N_{\rm sp} \times L = 65536$ ). Solid line indicates slope of -1.



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#### Volume

• The average particle volume:

$$V(t)=rac{1}{N(t)}\Sigma_{q=1}^{N(t)}V(P_q(t))$$

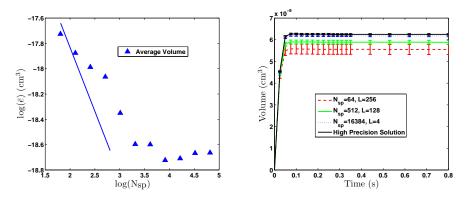


Figure: Convergence of average volume ( $N_{\rm sp} \times L = 65536$ ). Solid line indicates slope of -1.

#### Collision diameter

GROUP

• The average collision diameter of a particle:

$$D_{\rm c}(t) = \frac{1}{N(t)} \Sigma_{q=1}^{N(t)} d_{\rm c}(P_q(t))$$

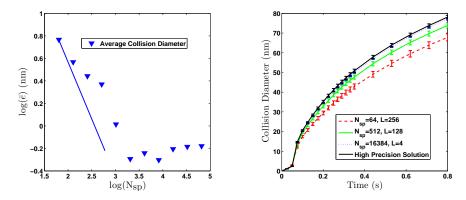


Figure: Convergence of average average collision diameter ( $N_{\rm sp} \times L = 65536$ ). Solid line indicates slope of -1.

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# Computational time

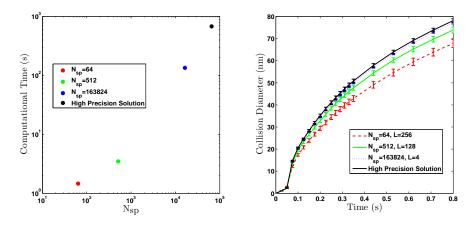


Figure: Computational time for different  $N_{\rm sp}.$ 





## Computer-generated TEM

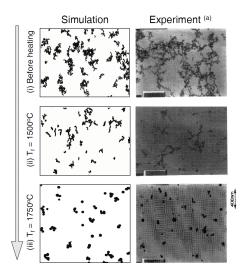


Figure: TEM images generated by projecting particles onto a plane. Experimental values from Seto *et al.* (1995). UNIVERSITY OF CAMBRIDGE

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- Description of a detailed population balance model.
- Numerical studies performed.
- Demonstrated feasibility of using first-principles to model complex nanoparticle synthesis processes.





#### Thank You!



#### Welcome from the CoMo Group!



Welcome to the website of the Computational Modelling Groupl We develop and apply modern numerical methods to problems arising in Chemical Engineering. The overall aim is to shorten the development period from research bench to the industrial production stage by providing insight into the underlying physics and supporting the scale-up of processes to industrial level.

The group currently consists of 25 members from various backgrounds. We are keen to collaborate with people from both within industry and academia, so please get in touch if you think you have common interests.

The group's research divides naturally into two inter-related branches. The first of these is research into mathematical methods, which consists of the development of stochastic particle methods, computational fluid dynamics and quantum chemistry. The other branch consists of research into agglications, using the methods we have developed in addition to well established techniques. The main application areas are reactive flow, combustion, engine modelling, extraction, nano particle synthesis and dynamics. This research is <u>grooms</u> group on various levels by the UK\_EU, and industry.

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Markus Kraft - Head of the CoMo Grou



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