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## Numerical Study of the Oregonator Models on the Basis of the Two-Phase Rozenbrock's Method with Complex Coefficients

Rustam D. Ikramov<sup>a,\*</sup> and Svetlana A. Mustafina<sup>b</sup>

Bashkir State University, Russian Federation

E-mail: <sup>a</sup>rustam\_ikramov@mail.ru (Corresponding author), <sup>b</sup>mustafina\_sa@mail.ru

**Abstract.** Chemical transformations typically occur according to multiphase schemes. Changes in the concentrations of the starting materials and intermediates with time are not always described with increasing or decreasing functions. A detailed study of a complex process kinetics showed that at the presence of feedback far from equilibrium there may occur vibrational modes - periodic increase or decrease in the concentration of one of the components in time. In a numerical study of oscillating reactions there appears a problem in solving a rigid system of typical differential equations. The purpose of this study is to develop an algorithm and a program to solve the direct kinetic problem and to investigate multicomponent chemical systems with complex nonlinear dynamics.

**Keywords:** Belousov-Zhabotinsky's reaction, critical reaction, deactivation, Oregonator, oscillations.

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## 1. Introduction

Among the numerous oscillating chemical and biochemical reactions the most famous class of reactions is the class first discovered by the Russian scientists B.P. Belousov and A.M. Zhabotinsky [1]. Belousov-Zhabotinsky's reaction has been studied in hundreds of world laboratories in vessels of various shapes, in a flow, in porous environments, etc.

The mechanism of Belousov-Zhabotinsky's reaction has more than 80 phases. Due to this fact the investigation of the reactions patterns, solutions of the direct and inverse problems as well as the optimization problems are often impossible. In paper [2] there is proposed a simple and abstract model of Belousov-Zhabotinsky's reaction, which turned out to preserve the most important features of this reaction. Such a simplified scheme has been called Oregonator [2].

Model Oregonator describing the behavior of Belousov-Zhabotinsky reaction, found its use not only in chemistry but also in other sciences, such as medicine, geology, and others. For example, the wave structures of the oscillations of the heart muscle have a similar kind of oscillations. Therefore, the study of the model Oregonator and a study of the Belousov-Zhabotinsky reaction is relevant at the moment.

## 2. Data Analyses

We consider several variants of models of Belousov-Zhabotinsky's oscillatory reaction. We assume that the reaction is carried out in a closed vessel. Then the reaction scheme can be presented as follows [3]:



where  $A$  and  $B$  – raw reactants,  $P$  and  $Q$  – products,  $X$ ,  $Y$ ,  $Z$  – intermediates:  $HBrO_2$ ,  $Br^-$  and  $Ce(IV)$  correspondingly. Differential equations describing the dynamics of Belousov-Zhabotinsky's reaction (according to a simplified Oregonator scheme) has the following form [4]:

$$\begin{aligned} \frac{d[X]}{dt} &= k_1[A][Y] - k_2[X][Y] + k_3[B][X] - 2k_4[X]^2, \\ \frac{d[Y]}{dt} &= -k_1[A][Y] - k_2[X][Y] + fk_5[Z], \\ \frac{d[Z]}{dt} &= k_3[B][X] - k_5[Z], \end{aligned} \quad (2)$$

where  $k_1 = 1.34$  mole/s,  $k_2 = 1.6 \cdot 10^9$  mole/s,  $k_3 = 8 \cdot 10^3$  mole/s,  $k_4 = 4 \cdot 10^7$  mole/s,  $A = 0.06$  mole,  $B = 0.06$  mole. Stoichiometric factor  $f$  and rate constant  $k_5$  are parameters related to the consumption of reactants which can be varied [5].

System (2) is characterized by high rigidness coefficient, calculated according to the formula [6]

$$\mu(t) = \frac{\max(\text{Re}(-\lambda_i))}{\min(\text{Re}(-\lambda_i))}, \quad (3)$$

where  $\lambda_i$  – eigenvalues of the Jacobi matrix of the system of differential equations along its solutions and  $\text{Re}(\lambda_i) < 0$ . The rigidness coefficient  $\mu(t)$  for system (2) exceeds  $1.4 \cdot 10^6$  [7].

Thus, for direct kinetic problem Eq. (2) explicit schemes for solving typical differential equations become inapplicable [8]. Therefore, the only possible way to solve problem Eq. (2) is to use implicit methods.

Let's consider another type of an Oregonator model which takes into account the reaction in an isothermal reactor of a constant volume with metabolism (an open system, ideal mixing reactor). A kinetic scheme with a complex limit cycle will consist of six phases [9]:



This reaction involves 7 substances:  $A = BrO_3^-$ ,  $C = M(n)$  – ion of a metal catalyst,  $P = HOBr$ ,  $W = BrO_2$ ,  $X = HBrO_2$ ,  $Y = Br^-$ ,  $Z = M(n+1)$  – an oxidized form of the ion of a metal catalyst. Let's mark the concentration of the reagents in the following way:  $c_1 = [BrO_3^-]$ ,  $c_2 = [Br^-]$ ,  $c_3 = [M(n)]$ ,  $c_4 = [HBrO_2]$ ,  $c_5 = [HOBr]$ ,  $c_6 = [BrO_2]$ ,  $c_7 = [M(n+1)]$ . Since reaction (4) takes place in a constant volume isothermal reactor with metabolism, then the corresponding system of differential equations consists of equations of the form:

$$\begin{aligned}
 c_1' &= -v_1 - v_3 + v_5 + (c_{p1} - c_1) / \Theta, \\
 c_2' &= -v_1 - v_2 + 0.462v_6 + (c_{p2} - c_2) / \Theta, \\
 c_3' &= -v_4 + v_6 + (c_{p3} - c_3) / \Theta, \\
 c_4' &= v_1 - v_2 - v_3 + v_4 - 2v_5 + (c_{p4} - c_4) / \Theta, \\
 c_5' &= v_1 + 2v_2 + v_5 + (c_{p5} - c_5) / \Theta, \\
 c_6' &= 2v_3 - v_4 + (c_{p6} - c_6) / \Theta, \\
 c_7' &= v_4 - v_6 + (c_{p7} - c_7) / \Theta,
 \end{aligned}
 \tag{5}$$

where  $\Theta = v / \lambda$  is the time of the mixture in the reactor,  $v$  – reactor volume,  $\lambda$  – volumetric flow rate of the mixture through the reactor,  $v_i, (i = \overline{1..6})$  are given by:

$$\begin{aligned}
 v_1 &= k_1 c_1 c_2 - k_{-1} c_4 c_3, \\
 v_2 &= k_2 c_2 c_4 - k_{-2} c_5^2, \\
 v_3 &= k_3 c_1 c_4 - k_{-3} c_6^2, \\
 v_4 &= k_4 c_3 c_6 - k_{-4} c_4 c_7, \\
 v_5 &= k_5 c_4^2 - k_{-5} c_1 c_5, \\
 v_6 &= k_6 c_7.
 \end{aligned}$$

Kinetic constants take the following values:  $k_1 = 0.084$  mole/s,  $k_3 = 2 \cdot 10^3$  mole/s,  $k_5 = 2 \cdot 10^3$  mole/s, mole/s,  $k_4 = 1.3 \cdot 10^5$  mole/s,  $k_5 = 4 \cdot 10^4$  mole/s,  $k_6 = 0.65$  mole/s,  $k_{-1} = 10^4$  mole/s,  $k_{-2} = 5 \cdot 10^{-5}$  mole/s,  $k_{-3} = 2 \cdot 10^7$  mole/s,  $k_{-4} = 2.4 \cdot 10^7$  mole/s. Initial conditions are given in the form  $c(0) = c_0$ .

After checking the rigidness of the system of differential equations (5), we obtain that  $\mu(t) \gg 4.5 \cdot 10^5$  [10].

Thus, for a numerical solution of Eq. (2) and Eq. (5) it is necessary to develop an algorithm for solving rigid problems with a wide range of sustainability.

Rosenbrock schemes - a family of methods for solving stiff problems, based on the diagonal implicit methods of Runge-Kutta. Some schemes of this family have increased reliability. In terms of stability, they do not concede implicit methods, but transition to the next time layer is obtained by the solution of system of linear equations with a finite number of steps. Initially, methods were proposed in 1963 by Rosenbrock to circumvent the problem of rigidness.

For a numerical study of Oregonator's models there has been chosen a two-phase Rosenbrock's method with complex coefficients. The realization of this method is difficult and requires a large amount of computation. However, this disadvantage is offset by a high resistance, which is an important quality when choosing a method for solving rigid and superrigid systems of differential equations [11, 12]. The schemes

of Rosenbrock's method for a transition to a new time layer require some solutions of a linear system of equations with a well-conditioned matrix which avoids iterations.

The use of complex coefficients is a non-trivial process to obtain the schemes with better accuracy and stability compared to the scheme with real coefficients. The number of parameters of the schemes is actually doubled.

Rosenbrock's methods can take form [13] in the simplest case:

$$y_{n+1} = y_n + \text{Re}(b_1 g_1 + b_2 g_2), \quad (6)$$

where  $g_1$  and  $g_2$  are obtained from the relevant systems of linear equations:

$$\begin{cases} [E - h\alpha_1 f_y(y_n)]g_1 = hf(y_n), \\ [E - h\alpha_2 f_y(y_n + h\text{Re}(ag_1))]g_2 = hf(y_n + h\text{Re}(dg_1)). \end{cases} \quad (7)$$

Here  $y_n$  – direct numerical solution of the kinetic problem in a time moment  $t$ ,  $h$  – time step,  $E$  – identity matrix,  $f_y$  – Jacobi matrix of system (2) and system (5),  $\alpha_1$ ,  $\alpha_2$ ,  $b_1$ ,  $b_2$ ,  $a$  and  $d$  – complex parameters defining the properties of the scheme. In [13], the following values of the parameters of the method are given:

$$\begin{aligned} \alpha_1 &= 0.09705 + 0.14418i, \\ \alpha_2 &= 0.18866 + 0.06177i, \\ b_1 &= 0.04833 - 0.32059i, \\ b_2 &= 0.95166 - 1.69677i, \\ a &= 0.53597 - 0.96659i, \\ d &= 0.17308 - 0.16940i. \end{aligned}$$

With appropriate parameters Rosenbrock's scheme is L1-stable [14, 15].

The complexity of the algorithm is in the work with complex numbers and matrices of complex numbers. To find vectors  $g_1$  and  $g_2$  we have to solve a system of linear algebraic equations with complex numbers. We have to move from complex numbers to real numbers when realizing the algorithm on a computer. To do this, we introduce the notation for finding vector  $g_1$  (vector  $g_2$  is similar):  $A = [E - h\alpha_1 f_y(y_n)]$  – complex matrix,  $B = hf(y_n)$  – real vector.

First equation of system (7) can be represented in a matrix form:

$$Ag_1 = B. \quad (8)$$

Since matrix  $A$  and vector  $g_1$  contain complex numbers, then Eq. (8) can be represented as follows:

$$(A_{re} + iA_{im})(g_{1re} + ig_{1im}) = (B_{re} + i0),$$

where  $A_{re}$ ,  $g_{1re}$  – real part of complex matrix  $A$  and vector  $g_1$ ,  $A_{im}$ ,  $g_{1im}$  – corresponding complex parts of matrix  $A$  and vector  $g_1$ ,  $i$  – an imaginary unit.

To find vector  $g_1$  it is necessary to solve a system of equations

$$\begin{cases} A_{re} g_{1re} - A_{im} g_{1im} = B_{re}, \\ A_{im} g_{1re} + A_{re} g_{1im} = 0. \end{cases} \quad (9)$$

Its solution can be written in the following way:

$$\begin{cases} g_{1re} = -A_{im}^{-1}(A_{re} g_{1im}), \\ g_{1im} = (-A_{re} A_{im}^{-1} A_{re} - A_{im})^{-1} B_{re}. \end{cases}$$

And we can obtain an explicit formula for the transition to the next time layer by substituting the parameters  $g_1$  and  $g_2$  in the general equation of the method (6).

### 3. Discussion

The results of the integration of the system (2) with initial conditions  $[X]_0 = 5 \cdot 10^{-11}$  mole,  $[Y]_0 = 3 \cdot 10^{-7}$  mole,  $[Z]_0 = 5 \cdot 10^{-8}$  mole,  $f = 1$ ,  $k_5 = 0.5$  are presented in Figs. 1–3 [16]. The integration step is

$h = 10^{-3}$ . The system of differential equations (2) is characterized by periodic changes of concentrations with period  $T \approx 57.58c$ .

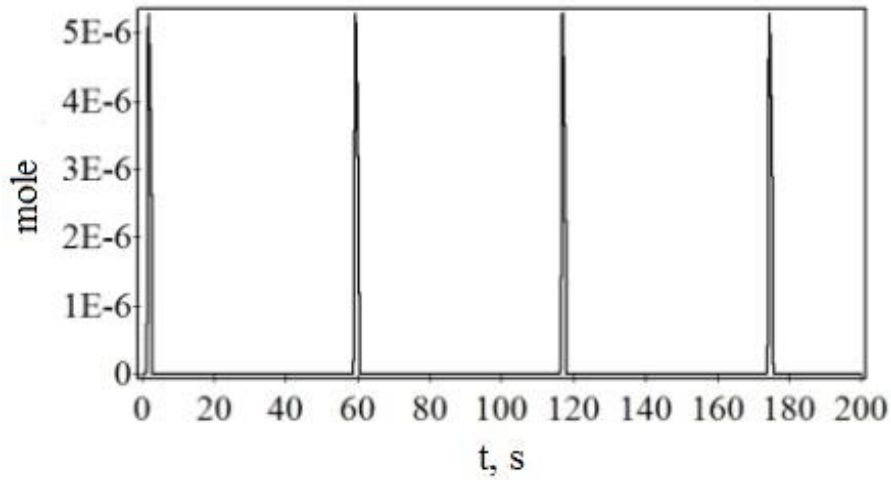


Fig. 1. Oscillating values of X reactant concentrations in reaction (2).

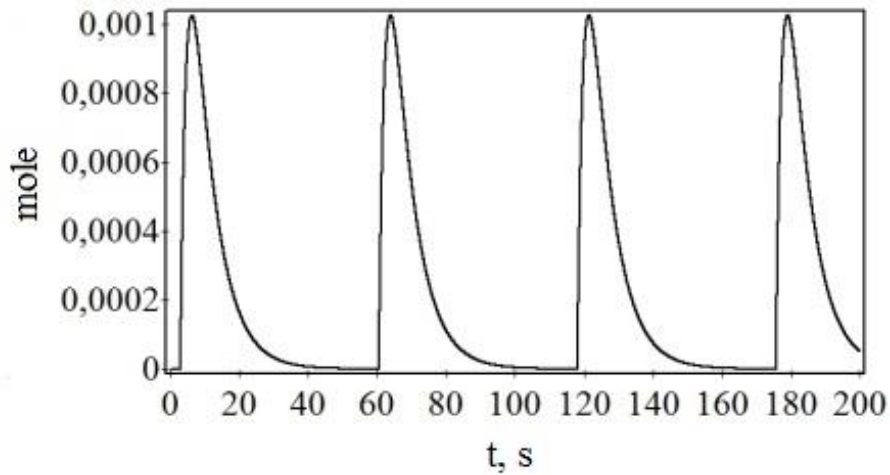


Fig. 2. Oscillating values of Y reactant concentrations in reaction (2).

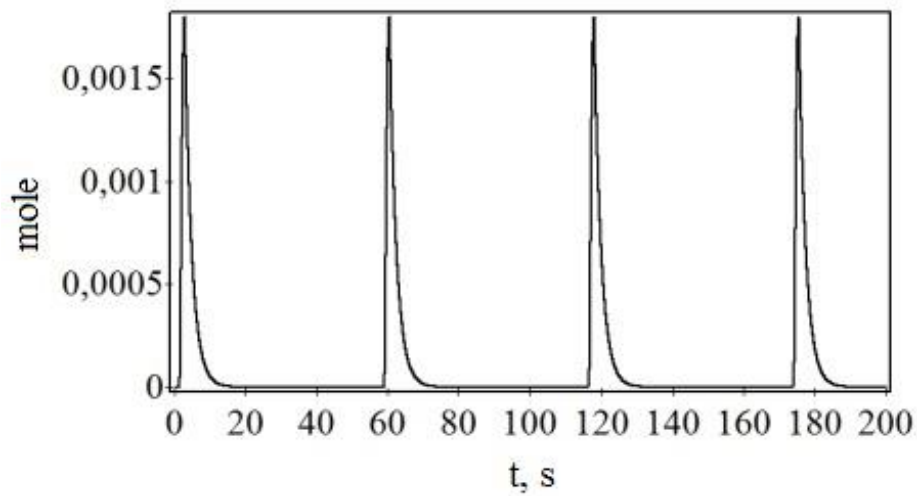


Fig. 3. Oscillating values of Z reactant concentrations in reaction (2).

The results of the integration of the system (5) with initial conditions  $c_1 = 0.1387$  mole,  $c_2 = 1.534 \cdot 10^{-7}$  mole,  $c_3 = 1.176 \cdot 10^{-4}$  mole,  $c_4 = 3.165 \cdot 10^{-8}$  mole,  $c_5 = 1.956 \cdot 10^{-4}$  mole,  $c_6 = 5.814 \cdot 10^{-7}$  mole,  $c_7 = 6.31 \cdot 10^{-6}$  mole are given in Figs. 4–10 [17, 18]. The integration step is  $h = 10^{-3}$ .

According to Figs. 4–10 we can see that kinetic curve of reagent  $c_2, c_3, c_4, c_6, c_7$  is characterized by a complex periodic oscillation mode and kinetic curve of reagent  $c_5$  by a quasisinusoidal oscillation [19, 20].

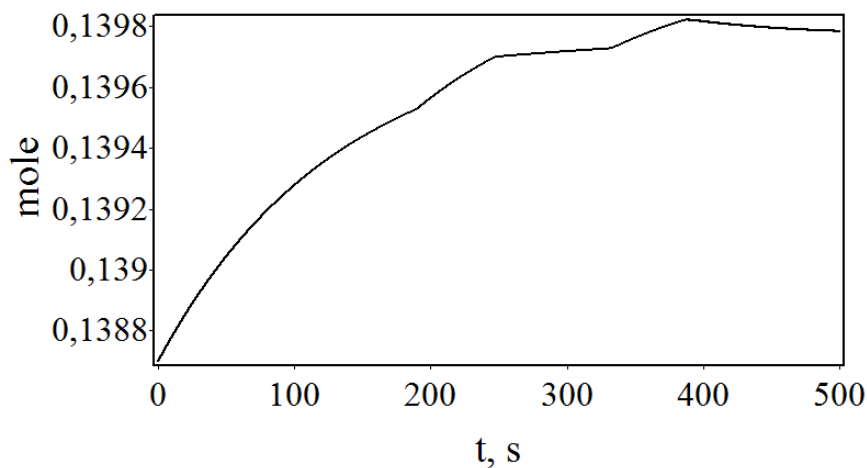


Fig. 4. Fluctuating values of  $c_1$  reagent concentration in reaction (5).

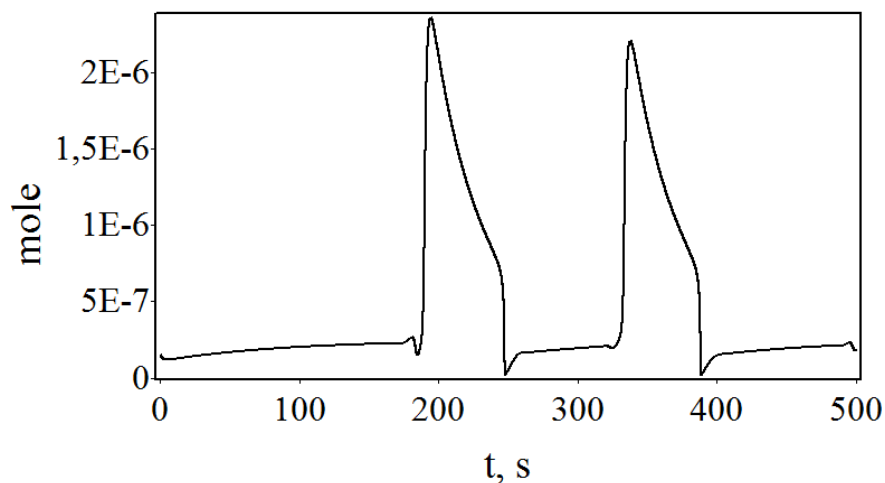


Fig. 5. Fluctuating values of  $c_2$  reagent concentration in reaction (5).

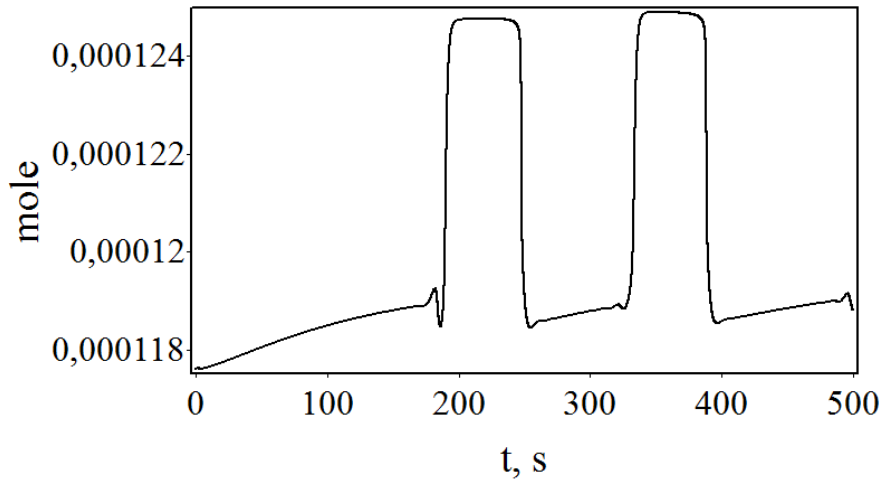


Fig. 6 Fluctuating values of  $c_3$  reagent concentration in reaction (5).

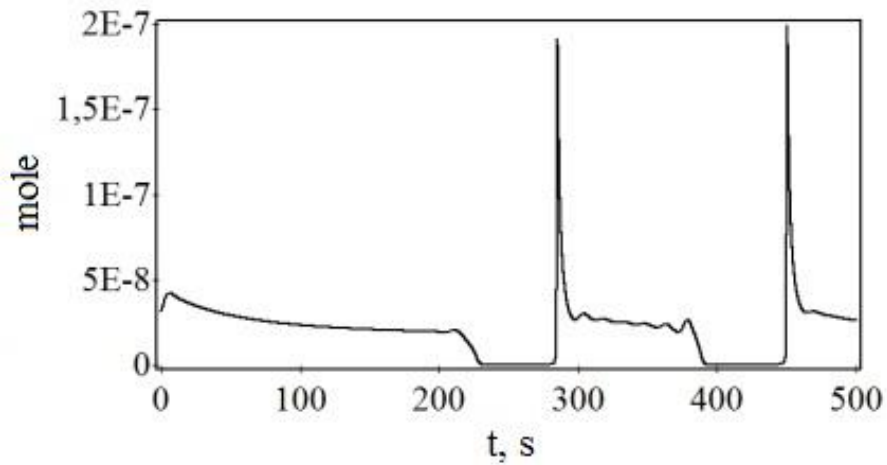


Fig. 7. Fluctuating values of  $c_4$  reagent concentration in reaction (5).

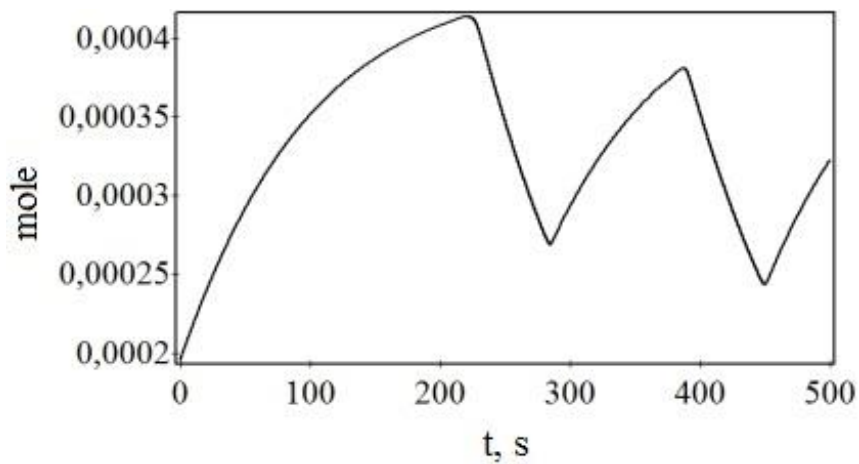


Fig. 8. Fluctuating values of  $c_5$  reagent concentration in reaction (5).

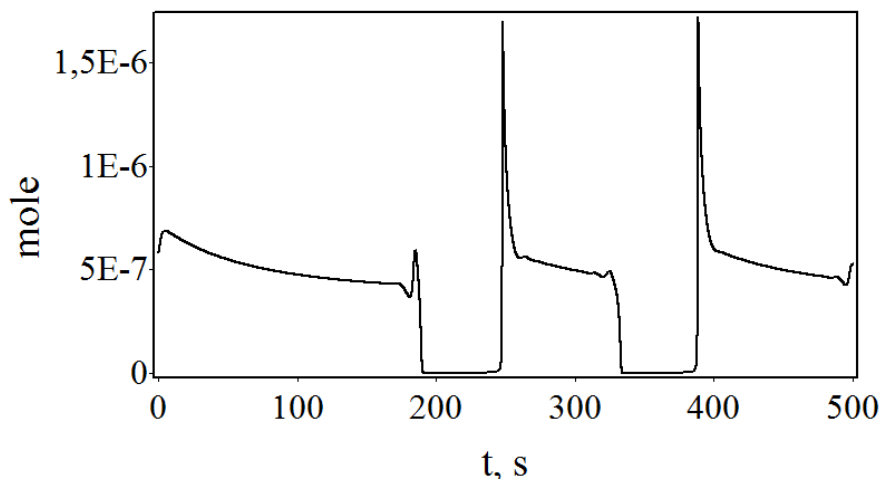


Fig. 9. Fluctuating values of  $c_6$  reagent concentration in reaction (5).

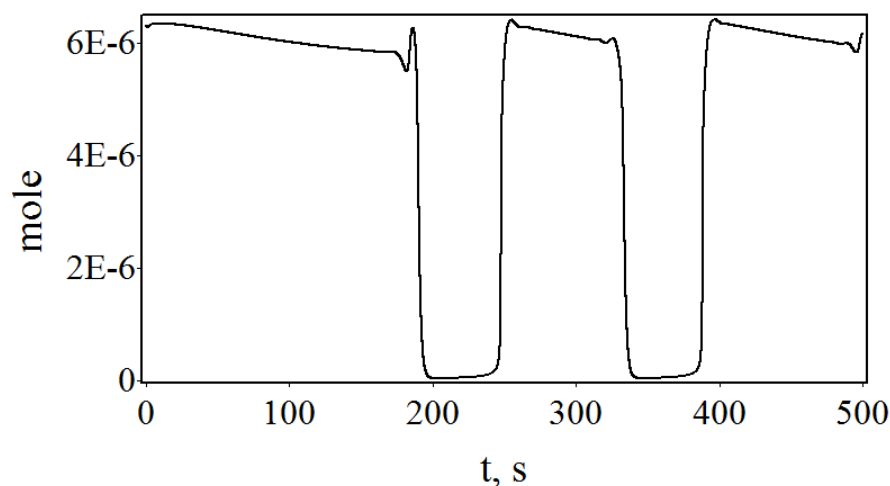


Fig. 10. Fluctuating values of  $c_7$  reagent concentration in reaction (5).

#### 4. Conclusion

The article gives an algorithm for solving the direct kinetic problem based on Rosenbrock's implicit schemes with complex coefficients. An algorithm test has been performed on the famous Belousov-Zhabotinsky's reaction provided with the models taking into account the reactions in a closed and in an isothermal reactor of a constant volume.

A numerical simulation of Belousov-Zhabotinsky's reaction has showed that periodic oscillations of reactant concentrations with period of  $T \approx 57,58c$  can exist in a closed system. Simultaneously, fluctuations in concentrations can be represented by quasi-sinusoidal and complex periodic modes in an isothermal reactor.

There has been worked out a program providing a numerical study of oscillatory reactions in Object Pascal in Lazarus.

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