Analysis of four Monte Carlo methods for the solution of population balances in dispersed systems

H. Zhao, A. Maisels, T. Matsoukas, C. Zheng

Abstract

Monte Carlo (MC) constitutes an important class of methods for the numerical solution of the general dynamic equation (GDE) in particulate systems. We compare four such methods in a series of seven test cases that cover typical particulate mechanisms. The four MC methods studied are: time-driven direct simulation Monte Carlo (DSMC), stepwise constant-volume Monte Carlo, constant number Monte Carlo, and multi-Monte Carlo (MMC) method. These MC’s are introduced briefly and applied numerically to simulate pure coagulation, breakage, condensation/evaporation (surface growth/dissolution), nucleation, and settling (deposition). We find that when run with comparable number of particles, all methods compute the size distribution within comparable levels of error. Because each method uses different approaches for advancing time, a wider margin of error is observed in the time evolution of the number and mass concentration, with event-driven methods generally providing better accuracy than time-driven methods. The computational cost depends on algorithmic details but generally, event-driven methods perform faster than time-driven methods. Overall, very good accuracy can be achieved using reasonably small numbers of simulation particles, \( O(10^3) \), requiring computational times of the order \( 10^2 \)–\( 10^3 \) s on a typical desktop computer.

Keywords: Population balance; Monte Carlo; Coagulation; Breakup; Nucleation

1. Introduction

Dynamic phenomena in dispersed systems, such as particle birth (nucleation etc.), death (settling, or saying, deposition), size enlargement (coagulation, surface growth, etc.), and disintegration (breakage, surface dissolution, etc.) are of great importance for both natural and laboratory systems. Indeed, these processes are inherent for aerosols, particulate matter, colloidal suspensions, nanoparticles, emulsions, polymers, galaxies, etc. For example, trace metal enrichment on particulate matter (PM) for pulverized-coal-fired power plants is dominated by condensation, coagulation and nucleation [1]; both coagulation and breakage, take place simultaneously during long chain polymer synthesis in chemical engineering, leading to an equilibrium distribution [2]; PM inside a turbulent exhaust plume of a diesel engine is formed by a number of processes including homogeneous nucleation and coagulation [3]. The particle size distribution (PSD) usually evolves in both time and space under the influence of these dynamic events. Since many important properties of dispersed particles, such as light scattering, electrostatic charging, toxicity, radioactivity, sedimentation, capturing strategy, etc, depend on their size distribution, the time evolution of size distribution is issue of fundamental interest.

The evolution of the particle size distribution is mathematically represented by the population balance equation (PBE). In the presence of coagulation, breakage, nucleation, surface
growth/dissolution (condensation/evaporation) and settling (deposition) this equation is as follows:

\[
\frac{\partial n(v)}{\partial t} = \frac{1}{2} \int_0^v \beta(v-u,u) n(v) n(u) du - \int_v^\infty \beta(v,u) n(v) n(u) du + \int_0^v \Gamma(v|u) S(u) n(u) du - S(v) n(v) + J(v) \delta(v_{\text{nuc}}, v) + \cdots
\]

Here, \( v \) is the particle volume (m\(^3\)), taken to represent size; \( n(v) \) (m\(^{-6}\)) is the size distribution such that \( n(v) dv \) (m\(^{-3}\)) is the number concentration of particles in the size range \( v \) to \( v+dv \); \( \beta(v,u) \) is the coagulation rate constant between sizes \( v \) and \( u \) (m\(^3\)/s); \( S(v) \) (s\(^{-1}\)) is the breakage rate of size \( v \); \( \Gamma(v|u) \) (m\(^{-3}\)) is the number concentration of fragments of size \( v \) to \( v+dv \) produced by the breakage of size \( u \); \( J(v) \) (m\(^{-6}\) s\(^{-1}\)) is the nucleation rate; \( v_{\text{nuc}} \) (m\(^3\)) is the size of the nucleus; \( C_S \) (m\(^3\)/s) is the rate of surface deposition onto particles of size \( v \); \( v_S \) (m\(^3\)) is the volume of the condensing species; and \( E(v) \) (s\(^{-1}\)) is the rate of loss of particles with size \( v \) by settling or other mechanisms.

This equation can, in principle, be solved once the initial conditions and all rate laws are specified. In practice, this is a complex task due to the integro-differential nature of the equation which requires discretization in both time and size. The methodologies available for its solution can be divided into deterministic and stochastic. On the deterministic front, the possible choices include the method of moments [4–15], sectional method [16], discrete method [17] and discrete-sectional method [18,19]. In these methods the required integrals are calculated either through a discrete discretization scheme, or by quadrature. In contrast to deterministic integration, stochastic methods utilize Monte Carlo (MC) to simulate the evolution of a finite sample of the particle population [20–36].

The discrete nature of MC method, which is based on the physical model of dispersed systems, adapts itself naturally to dynamic process. Population balance problems and MC methods are integrated seamlessly into a single framework as they both have deal with discrete events. Several applications of MC to population balances have appeared in recent years, including agglomeration [37], coalescence [20,38], restructuring [39,40], higher-dimensionality problems [41], multi-component aerosols [42], coating [31], chemical reaction [43], crystallization [44], bipolar charging [45], fractal aggregation [46] and wet scavenging [33]. In MC-based methods, discretization of the size distribution is not required. This simplifies the programming effort significantly compared to deterministic methods and allows the inclusion of multiple mechanisms (coagulation, breakup, etc.) in a straightforward manner. The simultaneous solution of population balances and the Navier–Stokes equations is also possible if fluid mechanics are treated in a stochastic manner [47]. With regards to multicomponent — and multivar-

iate, in general — problems, Monte Carlo essentially represents the only practical choice for obtaining distributions that depends on more than one size coordinate [48]. At present, the main disadvantage of MC methods is that they cannot be easily interfaced with standard process simulators, which generally implement deterministic integration routines.

MC methods can be divided into two classes according to the treatment of the time step. These are referred to as “time-driven” and “event-driven” MC. In time-driven simulations a time step is specified, then the simulation implements all possible events within that step [23]. In event-driven, first an event is implemented, then the time is advanced by an appropriate amount [22]. Monte Carlo methods can be further classified according to whether or not the total number of simulation particles is changed during the course simulation. In the classical approach [22], the simulation tracks a constant reaction volume in which the number of particles varies depending on the mechanisms that transform the particle distribution. For example, in coagulation the number of particles decreases continuously while in fragmentation it increases. A practical difficulty with this implementation is that prolonged simulation causes the number of particles to exceed the bounds of the simulation box, as when coagulation reduces the number of particles to one, or when fragmentation produces more particles than the size of the simulation box. This problem can be avoided by “regulating” the number of particles, periodically or continuously, so as to maintain the number of simulated particles within bounds [23,24,31]. These features may be combined to construct Monte Carlo variants that implement event- or time-driven MC with regulated or variable number of simulation particles. This has created a situation in which the potential user is left with no firm basis for selecting the most suitable method for a given problem. Limited comparisons have appeared in the literature [32], however, a comprehensive study of different Monte Carlo methods on a wide range of problems is lacking. The purpose of this paper is to provide such comparison and to develop criteria that may guide the user through the selection of the appropriate techniques. To this end, we test four algorithms and their variations over a common set of problems that include coagulation, breakup, condensation/evaporation (surface growth/ dissolution), nucleation and settling (deposition). The four methods studied are:

- Constant number MC: this is an event-driven method in which the number of particles remains constant and equal to a value specified at the beginning of the simulation [24–26].
- Stepwise constant-volume MC: this method is also event-driven and regulates the number of particles periodically in order to keep them within the bounds of the simulation box [31,32].
- Direct simulation Monte Carlo developed by Lifman [23] (noted as time-driven DSMC). This is a time-driven simulation with periodic regulation of the number of particles.
- Multi-Monte Carlo: This method is time-driven and combines elements of constant-number and constant-volume Monte Carlo [33–36].

These methods are described in the next section.
2. Introduction of four MC methods

2.1. Constant-number MC

The constant number method [24–26] is an event-driven simulation. In the context of population balances, “event” refers to a specific action (transformation) involving particles, for example, aggregation of particles $i$ and $j$, breakup of particle $k$, surface deposition onto particle $l$, etc. At each step of the simulation, a single event is implemented, the size of the simulation box is adjusted and the time increment is computed. The special feature of this method is the restoration of the simulation box to the same before and after restoration. It is possible to derive an alternative set of equations by enforcing a similar requirement for the number concentration. Lin et al. [26] have shown that this approach is less accurate, therefore, it is not considered in the present study.

2.2. Stepwise constant-volume method

This is an event-driven method that operates in constant-volume mode but which periodically adjusts the number of particles in the simulation box. During the constant-volume part, the simulation box contains $N$ particles, whose number varies according to the particulate event that is implemented in each step. The number concentration that corresponds to the number of particles in the box is

$$C = \frac{N}{N_0} C_0$$  \hspace{1cm} (5)

where $C_0$ is the particle concentration at time zero and $N_0$ is the initial number of particles in the simulation box. The mass concentration is $V=CV$ and the time increment is obtained from

$$\Delta t = \frac{C_0}{N_0} \frac{1}{\sum_i R_i}$$ \hspace{1cm} (6)

The number of particles is regulated periodically following a procedure used by Liffman [23] and extended by Maisels et al. [32]: if the number of particles during simulation increases, it is halved once it reaches the value $2N_0$, if the number in the simulation box decreases, then it is doubled when it reaches $N_0/2$. With each doubling or halving of the simulation box, the right-hand sides of Eqs. (5) and (6) must be multiplied with $2^{\pm 1}$ (with the − sign for doubling and the + sign for halving) to ensure that concentrations and time are not affected by the change in the simulation box. We also note that in the case of coagulation, the doubling of the sample creates a new sample with identical statistics, thus avoiding the noise introduced by the random selection of the particles to fill the box, as done in constant $-N$ MC.

2.2.1. Selection of events

Event-driven methods require the selection of an event at each time step. This is done in a two-step fashion. First, it is decided which process (coagulation, fragmentation, etc.) is to take place. This decision is made with a probability $P_r$, given by

$$P_r = \frac{R_i}{\sum_i R_i}$$ \hspace{1cm} (7)

where $R_i$ is the rate per unit volume (m$^{-3}$s$^{-1}$) of each process ($l$=coagulation, fragmentation, etc.) and $\sum_i R_i$ the sum of all rates. Expressions for the probability of the various processes considered in this study are summarized in Table 1. Once a process has been chosen, the simulation must choose a specific particle or particle pair that must undergo the transformation specified by the process. Two common methods by which this may be accomplished are the acceptance/rejection method, and the so-called inverse (or cumulative probability) method. Both are briefly explained below, using coagulation as an example. In the acceptance/rejection method, a pair of particles, $(i,j)$, is selected at random and is accepted for coagulation with probability

$$P_{ij} = \frac{\beta(v_i, v_j)}{\sum_{i,j} \beta(v_i, v_j)}$$ \hspace{1cm} (8)
in which the numerator is the coagulation kernel for the selected particles and the denominator is the normalizing factor. The pair is accepted if the condition, \( \text{rnd} \leq P_{ij} \), is met, where \( \text{rnd} \) is a random number from a uniform distribution in the interval \([0, 1]\). If the condition is not met, the pair is rejected and the process is repeated until the acceptance condition is met. The method is simple to program but suffers from high rejection rates for certain types of kernels. The acceptance ratio can be improved if the denominator in Eq. (8) is replaced by the maximum term of the summation. This increases the absolute value of \( P_{ij} \) while ensuring that is less than unity. This substitution results in additional savings in computational time as the double summation in the denominator of Eq. (8) is not required.

The inverse method avoids the problem of rejections by always accepting the selected pair. This is done by constructing the cumulative distribution of \( P_{ij} \) from Eq. (8) (see for example Ref. [22]). A random number \( \text{rnd} \) in the interval \([0, 1]\) is drawn and the double summation \( \sum_{i=1}^{N} \sum_{j=i+1}^{N} P_{ij} \) is built sequentially, until the condition

\[
\sum_{i=1}^{j'} \sum_{j=i+1}^{j} P_{ij} \leq \text{rnd}
\]

is violated for some pair \((i', j')\). The last pair \((i, j)\) to satisfy this condition is the one selected to coagulate. While no time is wasted in rejections, the inverse method requires the computation of the double summations in Eqs. (8) and (9) after each event and demands overall more programming effort compared to the acceptance/rejection.

### 2.3. Time-driven direct simulation MC (DSMC) with particle regulation

This method was described by Liffman [23] for coagulation and has been extended here to include other particulate mechanisms. This MC belongs to time-driven methods and uses a periodic regulation of the number of particles in the simulation box. In time-driven MC, the time increment, \( \Delta t \), is fixed, and every simulation particle is tracked to determine whether it participates in an event within that time interval. For example, particle \( i \) undergoes coagulation if the following condition is met:

\[
\text{rnd} < 1 - \exp\left[-\Delta t/2\tau_{\text{coag},i}\right]
\]

where

\[
\tau_{\text{coag},i} = \sum_j V_s \beta(v_j)
\]

is the mean coagulation time of particle \( i \), \( V_s \) is the volume of the simulated system, and \( \text{rnd} \) is a random number in the interval \([0, 1]\). The coagulation partner of particle \( i \), particle \( j \), is determined with probability

\[
P'_{ij} = \frac{\beta(v_i, v_j)}{\sum_j \beta(v_i, v_j)}
\]

using the method of cumulative probabilities. The time increment, \( \Delta t \), is computed as

\[
\Delta t = \alpha \min_i \{\tau_{\text{coag},i}\}
\]

where \( \alpha \) is a small multiplicative constant, typically \( \alpha \leq 0.01 \). By setting the time increment to an interval smaller than the fastest process in the simulation ensures that at most one event occurs within time \( \Delta t \). The precise choice of the parameter \( \alpha \) requires some trial so as to improve the accuracy of the calculation. The number of particles in the simulation box is regulated by periodic doubling or halving, using the same procedure of the stepwise constant-volume method.

### 2.4. Multi-Monte Carlo (MMC)

This Monte Carlo method belongs to the time-driven variant. The main departure in this algorithm is the use of a statistical weight, \( k_{\text{wt}} \), that characterizes each simulation particle. In all of the methods discussed so far, a particle in the simulation box can be thought to represent \( C/N \) particles in the real system, where \( N \) is the number of particles in the simulation box, and \( C \) is the number of particles in the real system. This scale factor is the same for all particles in the simulation box. In the MMC method, a simulation particle is viewed to represent a group of particles with a weight factor \( k_{\text{wt}} \) that represents the number of real particles in that group [33–36]. The MMC method is based on time-driven MC technique, the main idea of which is similar to time-driven DSMC except that the simulation also tracks the weight factors, \( k_{\text{wt}} \).

The method is briefly outlined here using breakage as an example. First, the time step, \( \Delta t \) is set as in Eq. (13) based on the fastest breakup time in the system. Breakage of particle \( i \) is implemented if the condition

\[
\text{rnd} < S(v_i) \Delta t
\]
is met, where \( \text{rnd} \) is a random number in the interval \([0,1]\). Upon fragmentation, all fragments inherit the weight factor of the parent particle. To regulate the number of particles, one fragment is stored in the position of the parent particle and all others are merged with simulation particles whose mass most closely matches that of the fragment; if more than one such simulation particles match the mass of the fragment, one is chosen randomly. Suppose, for example, that particle \( i \) generates fragments \( i_1 \) and \( i_2 \). The first fragment replaces the parent particle while the second fragment replaces a particle \( j \) whose mass most closely matches \( v_{i_2} \). The masses and weight factors of the particles that now occupy the positions \( i \) and \( j \) are computed as follows:

\[
(v_i)_{\text{new}} = v_{i_1}; \quad (v_j)_{\text{new}} = (v_j)_{\text{old}};
\]

and

\[
(k_{\text{wt}})_{\text{new}} = (k_{\text{wt}})_{\text{old}} + k_{\text{wt},j} \tag{15}
\]

The first equation replaces the mass of particle \( i \) with the mass of the first fragment; the second equation increases the weight factor of particle \( j \) by that of the second fragment. In this method, the number of simulation particles remains constant while concentrations are tracked via the weight factors of the particles.

### 3. Results

#### 3.1. The test cases

The four methods are applied to a set of standard problems involving coagulation, breakage, surface deposition (condensation), nucleation, and settling. These represent a wide range of particulate mechanisms and result in population balance equations whose right-hand side ranges from integral form, to differential, to algebraic. The seven cases examined in this paper are summarized below:

**Case 1.** Coagulation with size-independent coagulation kernel,

\[
\beta(v_i, v_j) = \beta_0 = 10^{-10} \text{m}^3\text{s}^{-1}
\]  \tag{16}

and with initial particle concentration \( C_0 = 10^{10} \text{m}^{-3} \).

**Case 2.** Coagulation with linear kernel,

\[
\beta(v_i, v_j) = \beta_0 \frac{v_i + v_j}{v_0}
\]  \tag{17}

with \( \beta_0 = 10^{-10} \text{m}^3\text{s}^{-1} \) and initial particle concentration \( C_0 = 10^{10} \text{m}^{-3} \).

**Case 3.** Coagulation with quadratic kernel,

\[
\beta(v_i, v_j) = \beta_0 \frac{v_i v_j}{v_0^2}
\]  \tag{18}

with \( \beta_0 = 10^{-10} \text{m}^3\text{s}^{-1} \) and initial particle concentration \( C_0 = 10^{10} \text{m}^{-3} \).

**Case 4.** Breakage into 12 equal-size fragments with power-law breakage rate,

\[
S(v) = S_0 \left( \frac{v}{v_0} \right)^{1.8}, \quad S_0 = 1 \text{ s}^{-1}
\]  \tag{19}

and with initial particle concentration of \( 3 \times 10^3 \text{m}^{-3} \).

**Case 5.** Surface growth. In this model, a chemical precursor with dimensionless size \( v/v_0 = 1 \) deposits onto the surface of seed particles with a growth rate that has linear dependence on the size of the particle, \( K_g(v) = 10^{-10} v \text{ m}^3\text{s}^{-1} \). The initial concentration of the precursor molecules is \( 10^{10} \text{m}^{-3} \) and the concentration of seed particles is \( C_0 = 10^{10} \text{m}^{-3} \). The same model with minor modification applies to dissolution processes, however, the simulations shown here are only for surface deposition.

**Case 6.** Nucleation via first-order chemical reaction:

\[
A_0 \rightarrow A_1
\]

where \( A_0 \) is a precursor species and \( A_1 \) is the nucleus formed by the reaction, and \( K_N \) is the first-order constant for the nucleation reaction. The simulations are run with \( K_N = 5 \times 10^{-6} \text{s}^{-1} \), and an initial precursor concentration \( 10^5 \text{m}^{-3} \), an initial nucleus concentration \( C_0 = 3000 \text{m}^{-3} \) and dimensionless size \( v/v_0 = 1 \).

**Case 7.** Gravitational settling with rate,

\[
E(v) = E_0 \left( \frac{v}{v_0} \right)^{2/3}, \quad E_0 = 10^{-5} \text{s}^{-1}
\]  \tag{20}

with initial particle concentration \( C_0 = 10^{10} \text{m}^{-3} \).

The simulation tracks the dimensionless particle mass, \( v/v_0 \), and in all cases the initial state is monodisperse with \( v/v_0 = 1 \).

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<th>Table 2: Computational details</th>
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Memory allocation (all cases): \( O(N) \)

\( ^\dagger \) For stepwise constant-\( N \) and time-driven DSMC, \( N \) refers to the initial number of particles in the simulation.

\( ^\dagger \) Using acceptance/rejection method; \( ^\dagger \) Using inverse method; in all other cases, step-wise constant-\( N \) implements inverse method while constant-\( N \) implements acceptance/rejection.
For all test cases we compute the number and mass concentrations as a function of time, as well as the size distributions for cases 1–4 (in cases 6 and 7 the size distribution remains monodisperse and in case 5 nearly monodisperse). The results shown represent the average of three simulations with different seeds for the random number generator. Additional computational details are reported in Table 2. Unless stated otherwise, the stepwise constant-$V$ method is implemented using the inverse method and the constant-$N$ method using the acceptance/rejection method.

3.2. Coagulation (cases 1, 2, 3)

The three coagulation kernels examined here are the so-called classical kernels whose analytic solution is known [49]. Detailed results for the constant kernel are shown in Figs. 1–3 (case 1). The linear and quadratic kernels (cases 2 and 3) exhibit very similar behavior and are not shown. Fig. 1a shows the size distribution at $t=10t_{coag}$, where $t_{coag}=1/C_0\beta$. All methods track the size distribution well. In all cases the fluctuations of the computed distributions increase at the high-end of the distribution because of the smaller number of particles in this size range. Among the four methods, MMC exhibits the least error at the high-end of the size distribution. This is a result of the statistical weights, $k_{wt}$, which effectively increase the number of particles tracked by the MMC method.

To compare the relative performance on a quantitative basis, we compute the overall error in the size distribution, $\sigma_d$, as follows:

$$\sigma_d = \left\{ \frac{1}{K} \sum_{k=1}^{K} \frac{(n_k-n_{th}k)^2}{n_{tot}^2} \right\}^{1/2}$$

where $n_k$ is the number of clusters containing $k$ primary particles, $n_{th}^k$ is the theoretical value, $n_{tot}$ is the total number of particles in the simulation and $K$ is the total number of particle masses in the simulation. Values of $\sigma_d$ are averaged over three runs and the results are shown in Fig. 1b. Initially, the event-driven methods perform more accurately but for times longer than about $t/t_{coag} \sim 1$ the error for all four methods practically collapses onto a single curve that slowly increases with time. In this regime, all methods yield nearly identical error.

Fig. 2a shows the evolution of the number distribution in the form of the ratio $C/C_{theory}$. The associated error, $\sigma_C$, shown in Fig. 2b, is calculated as the standard deviation of the fluctuations seen in Fig. 2a, averaged over three independent runs.
runs. A similar analysis of the mass concentration is shown in Fig. 3. Stepwise constant-$V$ is in exact agreement with the mass concentration, and gives the smallest error in the number concentration. The constant-$N$ method is exact for the mass concentration but shows a larger error in the number concentration. The two time-driven methods produce error with respect to both the number and mass concentrations. This varied behavior reflects the different approaches by which each method advances time. In time-driven methods the time step is specified by the user. As with any standard integration technique, the accuracy improves if the integration step is reduced, but this improvement comes at the expense of computational time. Event-driven methods, on the other hand, do not specify the time step: instead, this step is given by the mean time that elapses between events. In event-driven methods that regulate the particle number continuously, there is added flexibility to fine-tune the calculation of the time step. For example, the time increment in the constant-$N$ method can be improved if it is calculated as suggested in Lee and Matsoukas [25]:

$$\Delta t' = \frac{v_k}{\bar{v}} \frac{C}{N} \frac{1}{\sum_i R_i}$$  \hspace{1cm} (22)$$

where $v_k$ is the particle mass that is chosen to fill the vacancy in the simulation box after a coagulation event. This expression, which represents a variation on Eq. (4) is indeed more accurate, as Fig. 2b shows. Such detailed considerations are, however, beyond the scope of this study and for this reason we will continue to use the simpler Eq. (4) in the implementation of the constant-$N$ method.

Fig. 3. Results for constant kernel (case 1): (a) mass concentration; (b) error in mass concentration.

Fig. 4. Results for linear kernel (case 2): (a) linear kernel, error in distribution; (b) linear kernel, error in number concentration; (c) linear kernel, error in mass concentration.
Fig. 4 shows the errors in the distribution, number concentration and mass concentration for coagulation with the linear kernel. Similar graphs for the quadratic kernel are shown in Fig. 5. Qualitatively, the behavior of all kernels is the same: the error in the size distribution appears to converge for all four methods, while the error in the concentration (number and mass) is larger for the time-driven methods. We have further used the quadratic kernel as a test case for the relative performance of the acceptance/rejection and the inverse methods. For this purpose, the two event-driven algorithms, constant-\(N\) and stepwise constant-\(V\), were tested with both acceptance/rejection and inverse method and the results are shown in Fig. 5. As we see, the error is not affected by the methodology that is chosen to select events. What is affected, however, is the computational time (see Table 2). In the case of the quadratic kernel, the acceptance/rejection method remains somewhat faster both in stepwise constant-\(V\) MC (12.43 s) and constant-\(N\) MC (49.97 s) compared to the inverse method (14.81 s in stepwise constant-\(V\) MC, and 54.18 s in constant-\(N\) MC).

### 3.3. Breakage (case 4)

This breakage model produces 12 equal-size fragments and results in sharp increase of the number of particles with time and in the formation of a wide size distributions. The analytic solution for this model is reported in [50]. The size distribution is shown in Fig. 6 at \(t=0.5t_{brk}\) and \(t=50t_{brk}\), where \(t_{brk}=1/S_0\). Because all fragments of a parent particle are of equal size, the distribution is sparse as it contains particles only at masses that are powers of \(1/12\). The distribution is predicted very well by all methods. The corresponding error, is shown in Fig. 6b, and, as in coagulation, we

![Image](https://example.com/image.png)

Fig. 5. Results for quadratic kernel (case 3): (a) quadratic kernel, error in distribution; (b) quadratic kernel, error in number concentration; (c) quadratic kernel, error in mass concentration.

![Image](https://example.com/image.png)

Fig. 6. Results for breakage (case 4): (a) size distributions; (b) error in size distributions.
notice that all four methods converge to remarkably similar error after \( t \approx 10 \text{brk} \). The number concentration is predicted very well by the event-driven methods and with somewhat larger error by the time-driven methods (Fig. 7a). We further notice that constant-\( N \) and MMC conserve the mass of the particles with great accuracy, while stepwise constant-\( V \) and time-driven DSMC exhibit larger errors, which, however, remain smaller than 4% (Fig. 7b). This discrepancy originates from the peculiarities of halving the population, specifically, from the fact that the number of particles in the simulation box cannot be exactly doubled when breakage in twelve pieces is considered. As a result, several particles must be added or discarded randomly to restore the sample size after halving. This problem can be avoided if \( N \) is divisible by \( m - 1 \), where \( m \) is the number of fragments after each breakage.

### 3.4. Surface growth (case 5)

In this model, a chemical precursor, of size \( v_S \) and with initial concentration \( C_{S0} \), deposits on the surface of particles with linear growth law. The concentration of particles is \( C \) and the initial particle size is \( v_0 = v_S \). The analytical solution for the number and mass concentrations is

\[
C = C_0, \quad V = C_0 v_S e^t, \quad t_S = 1/C_0 K_S(v_S)
\]  

(23)

The size distribution for this model is nearly monodisperse and the number concentration remains, by model assumption, constant. Therefore, results are shown only for the mass concentration, \( C \) (see Fig. 8). All methods here have very high precision for linear condensation case. This is largely a
consequence of the fact that the number of particles remains constant, thus no regulation of the sample size is required. The two event-driven methods are equivalent in this case and lead to identical results. The two time-driven methods are equivalent if every particle in the MMC simulation is tracked (i.e. if $k_{nl}=1$ for all particles). The small differences between the time-driven methods are due to the different value of $a$ used (0.001 in MMC, 0.01 in time-driven DSMC).

3.5. Nucleation (case 6)

In this model we consider the formation of new particles fueled by a first-order chemical reaction, in the absence of any other growth mechanism. The number concentration, $C$, and the mass concentration, $V$, are given by

$$C = C_0 + A_0(1-e^{-t/t_{nucl}})$$

$$V = v_{nucl}C$$ (24)

where $C_0$, $V_{nucl}$, are the number concentration and size of nuclei present at time zero, $A_0$ is the precursor concentration at time zero, and $t_{nucl}=1/K_N$. Since particle number and volume concentration differ only by a multiplicative constant, results are only shown for the error in the number concentration, $\sigma_C$ (Fig. 9). All four MC’s describe the dynamic evolution of nucleation very well and while the error increases with time, it remains below 0.01%.

3.6. Gravitational settling (case 7)

In this model, particles are assumed to exit the reactor volume with a rate that is proportional to the 2/3 power of the particle mass. The number concentration, $C$, and mass concentration, $V$, are given by

$$C = C_0e^{-t/t_E}$$

$$V = v_0C$$ (26)

where $v_0$ is the particle size, $t_E=1/E_0$, and $E_0$ is the rate constant for settling. In this model the particle size distribution remains monodisperse and the mass distribution is directly proportional to the number distribution. Fig. 10 shows the error in the number concentration. The result is very similar to that seen in case 5 (surface growth) with the event-driven methods showing much less error than the time-driven methods.

4. Discussion

The effect of the number of particles on accuracy has been previously studied for both constant-$N$ [24] and stepwise constant-$V$ [31,32] and as in all Monte Carlo methods in general, it was found that increasing the number of simulation particles increases the accuracy of the calculation. To provide a common basis for comparison, we have conducted the present simulations with comparable numbers of particles. Given the peculiarities of the algorithms, it is not possible to keep the number of particles exactly the same in all methods; in stepwise constant-$V$ and in time-driven DSMC, for example, the number of simulation particles oscillates between $N$ and $2N$ (or $N/2$) and is not constant. For these two methods, the reported number of particles (see Table 2) is that at the beginning of the simulation. Perhaps the most important conclusion of this study is that the error in the size distribution is very similar for all four methods, when comparable numbers of simulation particles are used. This conclusion stands both in coagulation and in breakage problems.

The second observation is that performance overall depends on whether the method is event- or time-driven. The two event-driven methods, constant-$N$ and stepwise constant-$V$ are very similar in concept and perform at nearly identical levels of accuracy. In the constant-$N$ method, the size of the simulation box is adjusted after each and every event so as to contain $N$ particles. The stepwise method begins with $N_0$ particles and the simulation box is readjusted when the number of particles reaches $2N_0$ or $N_0/2$, as the case may be. The artificial regulation of the simulation box introduces some noise in the simulation. In the constant-$N$ method, this happens at the end of each event, whenever a particle is added or removed. In the stepwise constant-$V$ method it only happens with mechanisms that increase the number of particles because the halving of the simulation box does not necessarily decrease all size classes by a factor of 2. With respect to mass concentration, constant-$N$ and stepwise constant-$V$ perform with high accuracy, both with mechanisms that conserve the mass of the particle population (coagulation, breakage) and with those that do not (surface growth, nucleation, settling). With respect to the number concentration, the relative performance depends on the particular problem (stepwise constant-$V$ performs better in coagulation, but constant-$N$ performs better in breakage) but such differences can be minimized if refinements such as Eq. (22) are used.

Time-driven methodologies calculate the size distribution with comparable accuracy as the event-driven methods. These methods, however, tend to larger error in the number and mass distribution, especially at longer simulation times. The main source for this error is the fact that dynamic events within the time step $\Delta t$ may depend on each other and are not uncoupled. This error can be reduced by decreasing the multiplicative constant $\alpha$ but this also leads to longer computational times. It is worth noting that the MMC method is capable of tracking the size distribution to larger sizes compared to all other methods. This is attributed to the weight factors, $k_{wl}$, which effectively increase the number of particles beyond the nominal number in the simulation box.

The computational costs are summarized in Table 2, and all of simulation are taken in the same desktop PC equipped with Athlon XP2500+, 512M, Visual Fortran 6.0 and Windows XP professional. The CPU times reported should only be compared within the same case because the simulation time varies among cases. The CPU time depends on the number of simulation particles and for the time-driven methods on the parameter $\alpha$ as well. Since the number of simulation particles is not the same in
all methods, direct comparisons are not entirely appropriate. In stepwise constant-\(V\) and time-driven DSMC the number of simulation particles varies with time: in coagulation it ranges from \(N_0\) initially to \(N_0/2\) but in breakage from \(N_0\) to \(2N_0\). As a result these methods tend to be faster in coagulation but slower in breakage when compared to their counterparts. For these reasons the reported CPU times should be understood as qualitative indicators of the required computational effort. It can be seen that overall, event-driven methods are faster than time-driven methods.

The algorithms studied in this paper represent four Monte Carlo variants that are in common use for solving population balances. All of the methods implement some method of controlling the number of particles within predetermined bounds and thus are capable of tracking population balances over arbitrarily long simulation times. Event-driven methods retain the straightforward logic of Monte Carlo and lead to equally straightforward numerical code. An important feature of these methods is that the time increment is not fixed as it is given by the inverse of all rates. This is not a concern if the simulation is a stand-alone computation. If the purpose is to simulate a particular population within a larger unit operation, event-driven methods are at a disadvantage because process simulators work with standard integrators that are time-driven. Time-driven MC is more suitable in this case and could lead to large scale simulations that would not only capture particulate mechanisms but also the space evolution of PSD, boundary conditions and even gas-particle dynamics coupling with two-phase flow models.

5. Conclusions

Four MC methods, constant-\(N\), stepwise constant-\(V\), time-driven direct simulation, and multi-Monte Carlo simulation, were employed numerically to simulate the dynamic evolution in a variety of mechanisms that typically appear in particulate processes. The methods have been compared with respect to accuracy in the distribution, accuracy in the number and mass concentration of particles, as well as with respect to CPU requirements. For the first time, the accuracy of MC methods has been quantified on basis of standard deviations in calculation of properties of particle size distribution. This approach can be used for accuracy analysis of new and modified MC methods. With respect to the size distribution, there is remarkable similarity in accuracy among all four methods, despite the fact that each method regulates differently the number of particles in the simulation. Thus we conclude that the error in the calculated size distribution is primarily controlled by the number of simulation particles. The larger variability seen with respect to the time evolution of the number or mass concentration depends mainly on the details of how the time increment is implemented rather than the size of the simulation box. With regards to the computational time, event-driven methods have an advantage over time-driven methods because an event is by design guaranteed to happen in each step, thus advancing the simulation further in time. The choice between step-wise constant-\(V\) and constant-\(N\) methods may be made on the basis of expected behavior of the particle number concentration. If it is expected that particle number concentration increases during the process, constant-\(N\) method should perform better than stepwise constant-\(V\) method. The situation is reversed if the number concentration is expected to decrease — the stepwise constant-\(V\) method would be faster and more accurate than constant-\(N\) method. Time-driven algorithms are more suitable in cases where the population balance equation is to be solved within a larger process simulator that performs explicit integrations in time. Overall, very good accuracy can be achieved using reasonably small numbers of simulation particles, \(O(10^3)\), requiring computational times of the order \(10^2–10^3\) s in typical desktop systems.

**Notation**

- \(C\): Number concentration, (m\(^{-3}\))
- \(E\): Rate of settling, (s\(^{-1}\))
- \(C_{\text{theory}}\): Number concentration in exact solution, (m\(^{-3}\))
- \(K_0(v)\): Rate of deposition onto particles of size \(v\) (m\(^{-3}\) s\(^{-1}\))
- \(k_{\text{coag},i}\): Statistical weight of particle \(i\)
- \(N_0\): Initial number of simulation particles
- \(n(v)\): Size distribution (m\(^{-6}\))
- \(n_k\): Number distribution of simulation particles of size \(v = kV_0\)
- \(P\): Probability
- \(R_l\): Specific rate of event \(l\) (m\(^{-3}\) s\(^{-1}\))
- \(S(v)\): Breakage rate of size \(v\) (s\(^{-1}\))
- \(S_0\): Pre-factor of breakage rate of size \(v\) (s\(^{-1}\))
- \(t\): Time (s)
- \(t_{\text{coag}}\): Characteristic coagulation time (s)
- \(t_{\text{coag},i}\): Coagulation time of particle \(i\) (s)
- \(t_{\text{break}}\): Characteristic breakup time (s)
- \(t_s\): Characteristic surface growth time (s)
- \(t_{\text{nucl}}\): Characteristic nucleation time (s)
- \(t_f\): Characteristic settling time
- \(V\): Mass concentration of particles (kg m\(^{-3}\))
- \(V_{\text{theory}}\): Mass concentration — exact solution (kg m\(^{-3}\))
- \(\bar{v}\): Average particle mass (m\(^3\))
- \(V_0\): Particle mass at time 0 (m\(^3\))
- \(v_x\): Mass of particle added to or removed from simulation box (m\(^3\))
- \(v_S\): Volume of the condensing species (m\(^3\))
- \(V_s\): Volume of the simulated system (m\(^3\))
- \(V_{\text{nucl}}\): Size of the nucleus (m\(^3\))

**Greek letters**

- \(\alpha\): Parameter controlling the time increment in time-driven MC
- \(\beta(v_i,v_j)\): Coagulation kernel between sizes \(v_i\) and \(v_j\), m\(^3\) s\(^{-1}\)
- \(\beta_0\): Pre-factor of coagulation kernel, m\(^3\) s\(^{-1}\)
- \(\Gamma(u)\): Fragments with size in \((v; v+\delta v)\) produced from size \(u\), (m\(^{-1}\))
- \(\delta_{\text{event}}\): Change in mass due to event
- \(\Delta t\): Time increment (s)
- \(\sigma_d\): Error in size distribution
- \(\sigma_{\text{conc}}\): Error in number concentration
- \(\sigma_V\): Error in mass concentration
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References


