

# **Sequential Design of Experiments**

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August 2018













## Outline

- What is Sequential Design of Experiments –How can it be helpful?
- Example The Technology Centre Mongstad (TCM) Experiment
  - Implementation of SDoE for Model Calibration and Optimization
- What tools are under development –FOQUS SDoE Module















#### **Statistical Design of Experiments**

# **Statistical Design of Experiments** is a way to accelerate learning by collecting a *strategic* sample of data:

- Help reach required precision or understanding faster
- Help learn more with a fixed set of resources

#### One-shot experiment



#### **Possible Criteria to use from SDoE**

- 1. Exploration
  - Space-filling designs
- 2. Model Calibration
  - Data to check how well the model and observed data match
- 3. Improving the quality of prediction for new observations
  - Using a measure of precision of prediction, seek to improve worst case or average prediction uncertainty (eg. Minimize the width of a confidence interval for new observations)
- 4. Optimization of response value
  - Find the location in the input space that optimizes a performance criteria and verify its performance relative to nearby points







### **Process for Sequential DoE**

#### Planning Phase

- 1. Identify one or more criteria over which to design the experiment.
- 2. Develop a working model of the process to calculate the criteria values based on currently available knowledge and data.
- 3. Define the inputs (with their ranges) to be explored during the experiment.
- 4. Identify candidate input combinations.
- 5. Decide on initial batch of input combinations for experiment setup.
- 6. Develop a working model of the process able to receive data and update the calculated criteria values.
- 7. Determine feasible size of the sequential batches, based on runtime requirements.

#### **During Experiment**

- 8. Run the initial batch of runs [using input combinations from (5).
- 9. Apply data to update the working model in (6) and calculate criteria values.
- 10. Select the next batch of input combinations for next set of runs.
- 11. Repeat steps 8-10 for subsequent batches.





#### **Technology Centre Mongstad Experiment**

- Sequential Design of Experiments was used throughout the 5 weeks of testing at TCM in June-July 2018
- Priorities of the Experiment were:
  - Exploration over the ranges of inputs of interest (initial)
  - Improving the quality of prediction (reducing the worst case uncertainty of predicting new observations – G-optimality)
  - Optimization of a performance metric (finding the most costeffective location to operate the facility subject to constraints)
- There were several different sub-questions that were considered in different portions of the experiment
  - For each of them, we applied a customized version of SDoE





#### **TCM Test Plan**















#### Phase 1 – 24m Absorber Packed Height Goal: Space-filling of 4-D space (minimax)



#### **Phase 2 – Confirmation of Optimal Run Locations**

For each of 8 mol% CO<sub>2</sub> + 10 mol% CO<sub>2</sub> in flue gas, an optimal economic location was identified based on the updated models















#### Phase 3 – Improving the Precision of Prediction Goal: Reduce width of Confidence Intervals for new prediction



# Phase 5 – 12m Absorber Packed Height (rich solvent bypass system)

Goal: Space-filling of 2-D space (minimax)



#### **SDoE in FOQUS**

- A multi-year plan is being implemented to make SDoE capabilities more easily available
- Phase 1 (target: end of 2018):
  - Exploration
  - Model Calibration
  - Improving Quality of Prediction (simple version)
- Phase 2 (target: end of 2019):
  - Improving Quality of Prediction (more advanced version)
  - Optimization of Response Value

# See poster **"Sequential Design of Experiments in FOQUS to Maximize Learning from Experiments"** by T. Ahmed & C. Anderson-Cook **today at 5:30** for more details



#### **GUI Mockup for Phase 1**

sDOE in FOQUS	
Input File Name: Inp.dat Output File Name: sdoe.csv	Summary File : report.log Error Log File : err.log
⊠Generate Candidate (Stage 1)	☑ Candidate to Final Design (Stage 2)
Bed File: Candidate Generator File :   bed.csv candid_gen.dat	Candidate Data File :   Historical Data File:     candidate.csv   hist.csv
Parameters: LU UU L_min L_max Output File Name: candidate.csv Generate Candidate Data	No. of Columns Min Column Values (User Defined) 6 V, G, lldg, L 0.125, 1500.0, 0.15, 3656.0 0.15, 1500.0, 0.25, 4727.0 0.175, 1000.0, 0.3, 5653.0 0.175, 2500.0, 0.1, 9292.0
Design Size : Simul Method : minimax ~ Min Max Simul	ation Size ation Size
Plot ? O No Plot Style scatter V X-axis : 1 V	Y-ax Best Value: 0.509553
	Calculation Time (Seconds) Needed:
Le Constant Constant of Const	

# Conclusions

- Design of experiments is a powerful tool for accelerating learning, by targeting maximally helpful input combinations for experiment goals.
- Sequential DoE incorporates (in near real-time) empirical information from an experiment as it is being run.
- The criteria over which to optimize should be chosen to match the goals of the experiment.
  - a) Exploration
  - b) Model calibration
  - c) Improving the precision of prediction for new observations
  - d) Optimizing the value of responses of interest.
- CCSI2 is developing a set of tools within FOQUS to make running SDoE more straightforward.
- Remember, all experiments are designed just some are poorly designed!











