

	A	B	C	D	E	F	G	H	I	J
1										
2	Newton-Raphson Method									
3										
4										
5										
6	VBA Code	x(0)	x(1)	x(2)						
7	Equations	x ₁	x ₂	x ₃	RHS					
8	Linear Equation	3	1	1	8					
9	Nonlinear Guess	1			1					
10	Nonlinear Guess		1		1					
11										
12				Gauss Jordan	(run Gauss_Jordan_Macro)					
13										
14					x		Function	Check Using x (eq 4.11 = 0)		
15		1	0	0	1			f ₁ =	0	
16		0	1	0	1			f ₂ =	-5	
17		0	0	1	4			f ₃ =	4	
18										
19		Newton Raphson		Gauss Jordan	(run NR_Gauss_Jordan_Macro)			else set x = x*		
20										
21		$\partial f_i / \partial x_1$	$\partial f_i / \partial x_2$	$\partial f_i / \partial x_3$	β_i					
22	Linear Equation	3	1	1	8					
23	f ₂	0.4999875	6.0001	1	15.5000875					
24	f ₃	2.0001	2.0001	8.0001	32.0006					

FIGURE 4.10

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S
1	Styrene Material Balance Nonlinear Specification																		
2																			
3	Reaction	$C_8H_{10} \rightarrow C_8H_8 + H_2$	Conversion	0.65															
4																			
5		x0	x1	x2	x3	x4	x5	x6	x7	x8	x9	x10	x11	x12	x13	x14	x15	x16	
6		Feed			Reactor In			Reactor Out			Water Out	Organic Out		Vapor	Product		Recycle		
7		N(C8H10)	N(H2O)	N(C8H10)	N(H2O)	N(C8H8)	N(C8H10)	N(H2O)	N(H2)	N(C8H8)	N(H2O)	N(C8H10)	N(C8H8)	N(H2)	N(C8H10)	N(C8H8)	N(C8H10)	N(C8H8)	RHS
8	Feed		1																3000
9	Specs	1																	100
10	Mixer	1		-1													1		0
11	Material		1		-1														0
12	Balances					-1												1	0
13	Reactor			0.35			-1												0
14	Balances				1			-1											0
15				0.65					-1										0
16				0.65		1				-1									0
17	Separator 1						1				-1								0
18								1											0
19									1					-1					0
20										1			-1						0
21	Separator 2										1				-1		-1		0
22												1				-1		-1	0
23											0.01				-1				0
24												0.99				-1			0

(a)

30		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	N(C8H10)	Feed
31		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1386.24	N(H2O)	Feed
32		0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	153.02	N(C8H10)	Reactor In
33		0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	1386.24	N(H2O)	Reactor In
34		0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	1.00469	N(C8H8)	Reactor In
35		0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	53.5578	N(C8H10)	Reactor Out
36		0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	1386.24	N(H2O)	Reactor Out
37		0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	99.4644	N(H2)	Reactor Out
38		0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	100.469	N(C8H8)	Reactor Out
39		0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	1386.24	N(H2O)	Water Out
40		0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	53.5578	N(C8H10)	Organic Out
41		0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	100.469	N(C8H8)	Organic Out
42		0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	99.4644	N(H2)	Vapor Out
43		0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0.53558	N(C8H10)	Product
44		0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	99.4644	N(C8H8)	Product
45		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	53.0222	N(C8H10)	Recycle
46		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1.00469	N(C8H8)	Recycle

(b)

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S
50			1																3000
51		1																	100
52		1		-1													1		0
53			1		-1														0
54					-1													1	0
55				0.35			-1												0
56					1			-1											0
57				0.65					-1										0
58				0.65		1				-1									0
59							1					-1							0
60								1			-1								0
61									1					-1					0
62										1			-1						0
63											1				-1		-1		0
64												1				-1		-1	0
65												0.01			-1				0
66		0	0	0	0	0	0	0	0	0	0	0	0	0	-0.0099	5E-05	-0.0001	0.0187	-1E-13

(c)

FIGURE 4.12a-c

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
29		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	N(C8H10)	Feed
30		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3000	N(H2O)	Feed
31		0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	153.02	N(C8H10)	Reactor In
32		0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	3000	N(H2O)	Reactor In
33		0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0.2855	N(C8H8)	Reactor In
34		0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	53.558	N(C8H10)	Reactor Out
35		0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	3000	N(H2O)	Reactor Out
36		0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	99.464	N(H2)	Reactor Out
37		0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	99.75	N(C8H8)	Reactor Out
38		0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	3000	N(H2O)	Water Out
39		0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	53.558	N(C8H10)	Organic Out
40		0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	99.75	N(C8H8)	Organic Out
41		0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	99.464	N(H2)	Vapor Out
42		0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0.5356	N(C8H10)	Product
43		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	99.464	N(C8H8)	Product
44		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	53.022	N(C8H10)	Recycle
45		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0.2855	N(C8H8)	Recycle

(d)

FIGURE 4.12d

Option Explicit	line 1
Public Sub Gauss_Jordan_Macro()	line 2
Dim C() As Double	line 3
Dim Nrows, Ncolumns As Long	line 4
Nrows = 3	line 5
Ncolumns = 4	line 6
ReDim C(Nrows, Ncolumns)	line 7
'Read augmented matrix from Excel sheet	line 8
Dim i As Integer	line 9
Dim j As Integer	line 10
For i = 0 To Nrows - 1	line 11
For j = 0 To Ncolumns - 1	line 12
If Sheet1.Cells(i + 8, j + 2) = " " Then	line 13
C(i, j) = 0	line 14
Else	line 15
C(i, j) = Sheet1.Cells(i + 8, j + 2)	line 16
End If	line 17
Next j	line 18
Next i	line 19
' Call Gauss-Jordan matrix elimination method	line 20
GJ_Elimination(C, Nrows)	line 21
' Place solution from Gauss-Jordan matrix elimination method on Excel Sheet	line 22
For i = 0 To Nrows - 1	line 23
For j = 0 To Ncolumns - 1	line 24
Sheet1.Cells(i + 12, j + 2) = C(i, j)	line 25
Next j	line 26
Next i	line 27
End Sub	line 28
Public Sub GJ_Elimination(A, row)	line 29
Dim col As Long	line 30
col = row + 1	line 31
Dim nonZerIdx As Integer	line 32
nonZerIdx = 0	line 33
' We first to check if the diagonl element is zero	line 34
Dim i As Integer	line 35
For i = 0 To row - 1	line 36
If A(i, i) = 0 Then	line 37
' If the diagonl element = 0 we need to look at following rows	
' to find a nonzero element in the i column	line 38
Dim i2 As Integer	line 39
For i2 = i + 1 To row - 1	line 40
If A(i2, i) <> 0 Then	line 41
nonZerIdx = i2	line 42
Exit For	line 43
Else	line 44
End If	line 45
Next i2	line 46
' Here we exchange the row with the diagonl element = 0 with the	
' first following row in which the i column has a nonzero value	line 47
Dim j1 As Integer	line 48
For j1 = 0 To col - 1	line 49
Dim tmp As Double	line 50
tmp = A(i, j1)	line 51
A(i, j1) = A(nonZerIdx, j1)	line 52
A(nonZerIdx, j1) = tmp	line 53
Next j1	line 54
Else	line 55
End If	line 56

FIGURE 4.1a

' Here we divide every element of the pivot row	line 57
' by the the diagonol element (the pivot element)	line 58
Dim tmpAii As Double	line 59
tmpAii = A(i, i)	line 60
Dim j As Integer	line 61
For j = 0 To (col - 1)	line 62
A(i, j) = A(i, j) / tmpAii	line 63
Next j	
 ' Here we eliminate (make zero) all elements in the pivot column. This is	
' not done for the pivot row. See equation (4.2) $a_{ij} = a_{ij} - a_{ik} a_{kj}$	line 64
Dim il As Integer	line 65
For il = 0 To (row - 1)	line 66
If il <> i Then	line 67
Dim tmpAil As Double	line 68
tmpAil = A(il, i)	line 69
For j = 0 To (col - 1)	line 70
A(il, j) = A(il, j) - tmpAil * A(i, j)	line 71
Next j	line 72
Else	line 73
End If	line 74
Next il	line 75
Next i	line 76
End Sub	line 77

FIGURE 4.1b

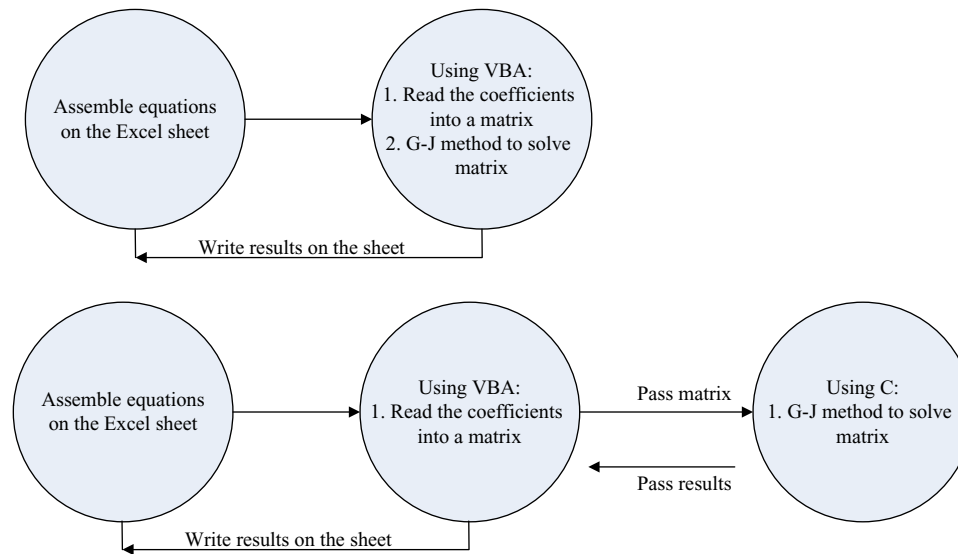


FIGURE 4.3

(a)

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S
1	Styrene Material Balance using Gauss Jordan Elimination - VBA program																		
2																			
3	Reaction	$C_8H_{10} \rightarrow C_8H_8 + H_2$				Conversion	0.65												
4																			
5																			
6		Feed		Reactor In		Reactor Out		Water Out	Organic Out	Vapor	Product		Recycle						
7		N(C8H10)	N(H2O)	N(C8H10)	N(H2O)	N(C8H8)	N(C8H10)	N(H2O)	N(H2)	N(C8H8)	N(H2O)	N(C8H10)	N(C8H8)	N(H2)	N(C8H10)	N(C8H8)	N(C8H10)	N(C8H8)	RHS
8	Feed		1																3000
9	Specs	1																	100
10	Mixer	1		-1													1		0
11	Material		1		-1														0
12	Balances					-1												1	0
13	Reactor			0.35			-1												0
14	Balances				1			-1											0
15				0.65					-1										0
16				0.65		1				-1									0
17	Separator 1						1				-1								0
18								1				-1							0
19									1					-1					0
20										1					-1				0
21	Separator 2										1					-1		-1	0
22												1					-1		0
23												0.01					-1		0
24													0.99				-1		0

(b)

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
30		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	N(C8H10)	Feed
31		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3000	N(H2O)	Feed
32		0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	153.02	N(C8H10)	Reactor In
33		0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	3000	N(H2O)	Reactor In
34		0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	1.0047	N(C8H8)	Reactor In
35		0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	53.558	N(C8H10)	Reactor Out
36		0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	3000	N(H2O)	Reactor Out
37		0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	99.464	N(H2)	Reactor Out
38		0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	100.47	N(C8H8)	Reactor Out
39		0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	3000	N(H2O)	Water Out
40		0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	53.558	N(C8H10)	Organic Out
41		0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	100.47	N(C8H8)	Organic Out
42		0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	99.464	N(H2)	Vapor Out
43		0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0.5356	N(C8H10)	Product
44		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	99.464	N(C8H8)	Product
45		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	53.022	N(C8H10)	Recycle
46		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1.0047	N(C8H8)	Recycle

FIGURE 4.5

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S
1	Styrene Material Balance with Alternative Specification - Augmented Matrix																		
2																			
3	Reaction	$C_8H_{10} \rightarrow C_8H_8 + H_2$			Conversion		0.65												
4																			
5																			
6		Feed			Reactor In			Reactor Out			Water Out	Organic Out	Vapor	Product		Recycle			
7		N(C8H10)	N(H2O)	N(C8H10)	N(H2O)	N(C8H8)	N(C8H10)	N(H2O)	N(H2)	N(C8H8)	N(H2O)	N(C8H10)	N(C8H8)	N(H2)	N(C8H10)	N(C8H8)	N(C8H10)	N(C8H8)	RHS
8	Feed	1																	100
9	Mixer	1		-1													1		0
10	Material		1		-1														0
11	Balances					-1												1	0
12	Reactor			0.35			-1												0
13	Balances				1			-1											0
14				0.65					-1										0
15				0.65		1				-1									0
16	Separator 1						1					-1							0
17								1			-1								0
18									1					-1					0
19										1					-1				0
20	Separator 2											1				-1		-1	0
21													1			-1		-1	0
22												0.01				-1			0
23													0.99				-1		0
24	Alternative Spec			-0.9	0.1	-0.9													0

(a)

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
30		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	N(C8H10)	Feed
31		0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1386.24	N(H2O)	Feed
32		0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	153.02	N(C8H10)	Reactor In
33		0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	1386.24	N(H2O)	Reactor In
34		0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	1.00469	N(C8H8)	Reactor In
35		0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	53.5578	N(C8H10)	Reactor Out
36		0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	1386.24	N(H2O)	Reactor Out
37		0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	99.4644	N(H2)	Reactor Out
38		0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	100.469	N(C8H8)	Reactor Out
39		0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	1386.24	N(H2O)	Water Out
40		0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	53.5578	N(C8H10)	Organic Out
41		0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	100.469	N(C8H8)	Organic Out
42		0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	99.4644	N(H2)	Vapor Out
43		0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0.53558	N(C8H10)	Product
44		0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	99.4644	N(C8H8)	Product
45		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	53.0222	N(C8H10)	Recycle
46		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1.00469	N(C8H8)	Recycle

(b)

FIGURE 4.6

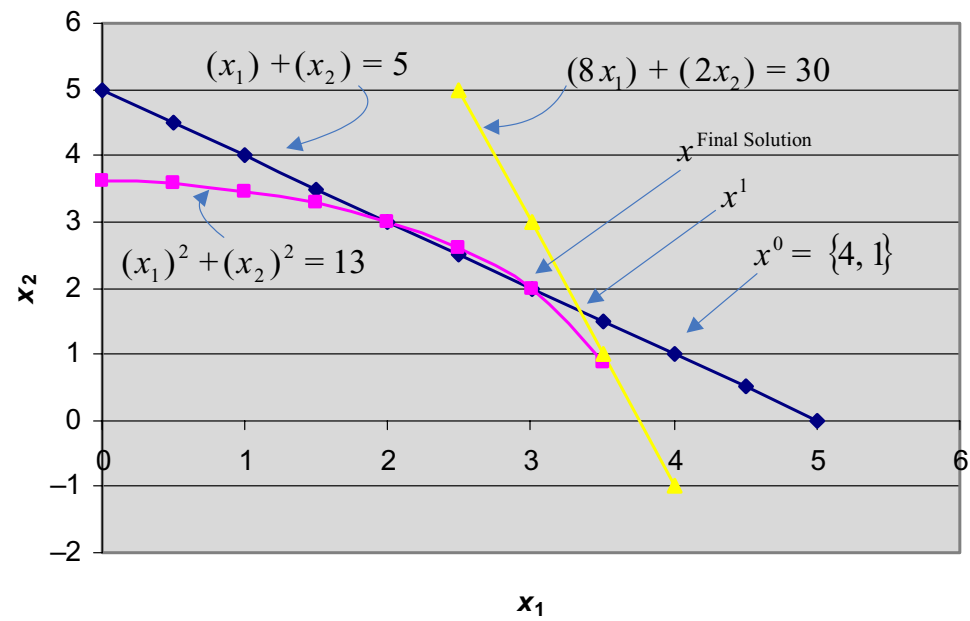


FIGURE 4.7

```

Option Explicit
'path to the Gauss-Jordan matrix elimination method
Public Declare Sub GJ_Elimination_Main Lib "C:\POEA\Bridging Excel and C
Codes\Examples\Simple_C_Matrix_dll\Debug\Simple_C_Matrix_dll.dll" (ByRef Matrix As
Double, ByVal Nrows As Long, ByVal Ncolumns As Long)

Dim Nrows, Ncolumns, cntNLeq, RowStartFirstMatrix, RowStartSecondMatrix,
RowStartThirdMatrix, RowStartNLEqsThirdMatrix As Long

Public Sub Gauss_Jordan_Macro()
    Dim C() As Double

    'The user must specify the number of rows (Nrows);
    'the number of nonlinear equations (cntNLeq);
    'and the row where the first matrix begins on the Excel sheet (RowStartFirstMatrix)
    'we assume all matrices will begin in column 2 - use column one for comments
    Nrows = 3
    Ncolumns = Nrows + 1
    cntNLeq = 2
    RowStartFirstMatrix = 8

    'Here we are keeping a gap of 4 rows between matrices on the Excel sheet
    RowStartSecondMatrix = RowStartFirstMatrix + Nrows + 4
    RowStartThirdMatrix = RowStartSecondMatrix + Nrows + 4

    'Here we identify the starting row in the thrid matrix for the nonlinear equations
    RowStartNLEqsThirdMatrix = RowStartThirdMatrix + Nrows - cntNLeq

    'Here we read the first matrix on the Excel sheet into the VBA matrix C
    ' if the entry on the Excel sheet is blank " " we set the entry to zero
    ReDim C(Nrows, Ncolumns)
    Dim i As Integer
    Dim j As Integer
    For i = 0 To Nrows - 1
        For j = 0 To Ncolumns - 1
            If Sheet1.Cells(i + RowStartFirstMatrix, j + 2) = " " Then
                C(i, j) = 0
            Else
                C(i, j) = Sheet1.Cells(i + RowStartFirstMatrix, j + 2)
            End If
        Next j
    Next i

    ' We call the Gauss-Jordan matrix elimination method which is a C program
    ' and we palce the results in the second matrix on the Excel sheet
    GJ_Elimination_Main C(0, 0), Nrows, Ncolumns

    For i = 0 To Nrows - 1
        For j = 0 To Ncolumns - 1
            Sheet1.Cells(i + RowStartSecondMatrix, j + 2) = C(i, j)
        Next j
    Next i
End Sub
Public Sub NR_Gauss_Jordan_Macro()
    'Here we will use the Newton Raphson method to linearize the NL equations.

    Dim x() As Double
    Dim F() As Double
    Dim D() As Double

    Dim i, j As Integer

    Dim DELTA As Double
    DELTA = 0.0001

    'First we copy all the current coeficients from the first matrix (the all linear matrix)
    'to the third matrix
    'Eventually we will then need to substitute in the linearized NL equations

    For i = 0 To Nrows - 1
        For j = 0 To Ncolumns - 1
            Sheet1.Cells(i + RowStartThirdMatrix, j + 2) = Sheet1.Cells(i +
RowStartFirstMatrix, j + 2)
        Next j
    Next i

    'Get the current solution x = x* from the second matrix
    ReDim x(Nrows)
    Get_X_Values(Nrows, x)

    'The Newton Raphson Method for the NL equations
    ReDim F(cntNLeq)
    ReDim D(cntNLeq, Nrows)

```

FIGURE 4.9a

```

' Evaluate each NL equation at x*
For i = 0 To cntNLEq - 1
    F(i) = NLFunc(i, x)
Next i

' Determine partial derivative for each NL equation wrt each variable at x*
For i = 0 To cntNLEq - 1
    For j = 0 To Nrows - 1
        x(j) = x(j) + DELTA
        D(i, j) = (NLFunc(i, x) - F(i)) / DELTA
        x(j) = x(j) - DELTA
    Next j
Next i

' Place the partial derivatives at x* for each NL equation on the Excel sheet - third
' matrix
For i = 0 To cntNLEq - 1
    For j = 0 To Nrows - 1
        Sheet1.Cells(i + RowStartNLEqsThirdMatrix, j + 2) = D(i, j)
    Next j
Next i

' Calculate Beta for each NL equation and place on Excel sheet - third matrix
Dim TempSum As Double
For i = 0 To cntNLEq - 1
    TempSum = 0
    For j = 0 To Nrows - 1
        TempSum = TempSum + x(j) * D(i, j)
    Next j
    Sheet1.Cells(i + RowStartNLEqsThirdMatrix, Ncolumns + 1) = TempSum - F(i)
Next i

' Read coefficients from the third matrix into the VBA matrix C
Dim C() As Double

ReDim C(Nrows, Ncolumns)

For i = 0 To Nrows - 1
    For j = 0 To Ncolumns - 1
        If Sheet1.Cells(i + RowStartThirdMatrix, j + 2) = " " Then
            C(i, j) = 0
        Else
            C(i, j) = Sheet1.Cells(i + RowStartThirdMatrix, j + 2)
        End If
    Next j
Next i

'Call the Gauss-Jordan matrix elimination method
'and place the results on the Excel sheet in the second matrix
GJ_Elimination_Main C(0, 0), Nrows, Ncolumns

For i = 0 To Nrows - 1
    For j = 0 To Ncolumns - 1
        Sheet1.Cells(i + RowStartSecondMatrix, j + 2) = C(i, j)
    Next j
Next i

End Sub

Private Sub Get_X_Values(ByVal N As Integer, ByRef x() As Double)
' Get the current solution x = x*
Dim i As Integer

For i = 0 To N - 1
    x(i) = Sheet1.Cells(i + RowStartSecondMatrix, Ncolumns + 1)
Next i
End Sub

Private Function NLFunc(ByVal Idx As Long, ByRef x() As Double) As Double
' The NL equations
' --- Remember Index on Functions AND x(i) BOTH start at Zero
If Idx = 0 Then
    NLFunc = x(0) ^ (1 / 2) + (x(1)) ^ 2 + x(1) * x(2) - 11
End If
If Idx = 1 Then
    NLFunc = x(0) * x(0) + x(1) * x(1) + x(2) * x(2) - 14
End If
End Function

```

FIGURE 4.9b

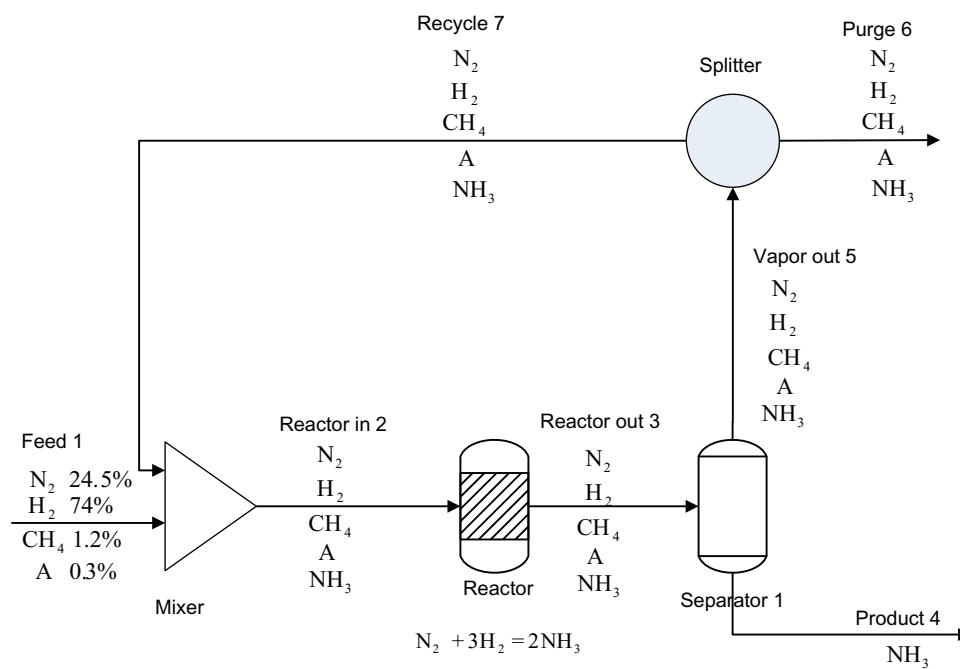


FIGURE p4.10