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### Plan



### Uncertainty in low-T kinetic modeling

- Low-temperature chemistry?
- Why do we care about uncertainty?
- Example

2 Management of uncertainties for branching ratios





Luncertainty in low-T kinetic modeling

Low-temperature chemistry?

### Extra-terrestrial and early-earth chemistry

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Tholin formation in Titan's upper atmosphere

Luncertainty in low-T kinetic modeling

Low-temperature chemistry?

### Extra-terrestrial and early-earth chemistry



#### Chimie des hydrocarbures

$CH + H \rightarrow C + H_{1}$	1.4×10
$CH_{2} + H \rightarrow CH + H_{2}$	3.55×10 <sup>-13</sup> T <sup>0.12</sup>
CH-+H+M -+ CH-+M	3.5×10 <sup>-24</sup> , 3×10 <sup>18</sup>
2CH+ C.H. + 2H	2×10 <sup>-10</sup> e <sup>-400/2</sup>
$CH_+H+M \rightarrow CH_+M$	10-29 c 25 MT 4=1013
CH.+CH. (CH.+H	7 - 10 11
$2CH_{+} + M_{-} + C_{+}H_{+} + M_{-}$	0.0028 T-425
$CH_{+} + CH_{-+} C_{-}H_{+} + H_{-}$	3×10 <sup>-1</sup> /T.e <sup>-387</sup>
$C \rightarrow C \Pi \rightarrow C \Pi \rightarrow \Pi$	10-00 T 8.00 -15T
C + C H + C H + H	1.0.10 7 1 18 107
C + C H - C H + H	5-10 # T-50 -SVT
$C_1 = C_1 U_1 = C_1 U_2 = U_1$	DOUTOT THE OUT
$C_2 + C_2 H_1 \rightarrow C_2 H_2 + C_2 H_1$	3 9×10 7 T 1.1 × 947
$C_{2} + C_{11} + C_{312} + C_{213}$	1.2.10.10 - 1997
$C H + C H \rightarrow C H + C H$	1.2010 0
Carrena - Cange Chi	5 5 10-30 -10a7 1 c 101
$C_2H_2 + H + M \rightarrow C_2H_1 + M$	3.3×10 C ,1.0×10
$C_2H_2 + CH \rightarrow C_3H_2 + H$	1.6×10 1 C
$C_2 n_2 = C_2 n \rightarrow C_4 n_2 + n$	8.0×10 1 C
$C_2H_2 + C_3H \rightarrow C_4H_2 + H$	7.6×10 1 e
$C_2H_3 + H \rightarrow C_2H_2 + H_3$	0.0010022.0.1010
$C_2H_1 + H + M \rightarrow C_2H_2 + M$	8×10 1 , 3×10
$C_2H_3 + CH_2 \rightarrow C_2H_2 + CH_3$	3×10
$C_2\Pi_1 + C\Pi_5 \rightarrow C_3\Pi_2 + C\Pi_6$	3,3×10
$C_2H_3 + CH_3 + M \rightarrow C_3H_8 + M$	5×10 1, 10
$C_2H_1 + C_2H_2 \rightarrow C_4H_4 + H$	3.3×10 e
$C_2H_1 + C_2H_1 + M \rightarrow C_4H_5 + M$	1.5×10 <sup>-12</sup> T * e -540°, 10
$2C_2H_3 \rightarrow C_2H_4 + C_2H_2$	3.5×10 <sup>-11</sup>
$2C_2H_5 + M \rightarrow C_4H_6 + M$	R118
$C_2H_4 + H + M \rightarrow C_2H_4 + M$	8×10 <sup>-10</sup> e <sup>-1025</sup> , 1.3×10 <sup>13</sup>
$C_2H_1 + C \rightarrow C_2H + CH_3$	4.6×10 <sup>-10</sup> T -cor

Uncertainty in low-T kinetic modeling

Low-temperature chemistry?

### Extra-terrestrial and early-earth chemistry

### The big picture

- Origins
  - complexification of molecules in cold environments
  - formation of biomolecules or their bricks in the interstellar medium

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- atmosphere of the early earth (Titan as a model)
- apparition of life...

#### At our modest level

predictivity of low-T chemistry models?

Low-temperature chemistry : modelling with very large uncertainties
Uncertainty in low-T kinetic modeling
Why do we care about uncertainty?

### Uncertainty in low-T kinetic modeling

- photochemical models of interstellar or planetary atmospheres are complex (1[-3]D reaction-transport codes with 100s to 1000s of stiff coupled nonlinear equations)
- the chemical equations are based on **empirical parameters**  $A + B \longrightarrow C + D$ ;  $k_{AB}(T, P)$ ;

 $\frac{da(t)}{dt} = -k_{AB}(T, P) a(t) b(t)$ 

- empirical parameters are obtained from experiments and/or extrapolations
  - $\longrightarrow$  they are always evaluated with [ [very] large ] uncertainty
  - → in some models, estimated parameters are numerous
  - → in Titan atmospheric model, less than 10% of reaction rates are measured at relevant temperatures

Low-temperature chemistry : modelling with very large uncertainties
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Luncertainty in low-T kinetic modeling

Why do we care about uncertainty?

# Uncertainty due to extrapolation Arrhenius law for $N(^{2}D) + C_{2}H_{4}$



Luncertainty in low-T kinetic modeling

Why do we care about uncertainty?

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### Uncertainty in low-T kinetic modeling

- What is the impact of empirical parameters uncertainty on the outputs of photochemical models?
- Which are the prioritary lab. experiments to perform in order to reduce prediction uncertainty?
  - Iow-T, Iow-P kinetics experiments are very heavy (time, money)
  - Goal : experimental design alternating simulations and experiments, based on maximization of information gain for target species

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Luncertainty in low-T kinetic modeling

Why do we care about uncertainty?

### The Framework



Sussesses e SQC

### UP on 1D photochemical model



Nominal run

### UP on 1D photochemical model



Uncertainty propagation with "Hébrard et al. (JPPC 2006)" database

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## Sensitivity Analysis

Which input parameters are most affected by the filtering of low  $\mathsf{C}_2\mathsf{H}_4$  densities ?

#### Cross-entropy analysis : only 2 reactions involved !

- $CH + CH_4 \longrightarrow C_2H_4 + H$ ;  $F_a = 12.7$
- $CH + H \longrightarrow C + H_2$ ;  $F_b = 6.8$



### Sensitivity Analysis



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#### Alternative filtering methods

- "Chemical Filtering":  $k_a[CH_4] > k_b[H]$
- Uncertainty reduction :  $F_a = F_b = 2$

### Checking the identified reactions



### Uncertainty propagation with "Hébrard *et al.*" database (M. Dobrijevic *et. al.*, 2008)

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### Checking the identified reactions



### Uncertainty propagation with filtering

(M. Dobrijevic et. al., 2008)

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### Update of database in favor of low-T experiments

# Reduction of uncertainty on all reaction rates measured at low temperature



### Update of database in favor of low-T experiments

# Reduction of uncertainty on all reaction rates measured at low temperature



### Effect of the database update



### Uncertainty propagation with "Hébrard *et al.*" database (E. Hébrard *et. al.*, in prep)

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### Effect of the database update



# Uncertainty propagation updated database

(E. Hébrard et. al., in prep)

# Sensitivity Analysis

# Which reaction(s) responsible for residual bimodality at high altitude?

- Cross-entropy analysis : only 1 reactions involved
  - $\bullet \ \mathsf{C}\mathsf{H} + \mathsf{H} \quad \longrightarrow \mathsf{C} + \mathsf{H}_2$
- This is clearly a key reaction to be better studied...



### Parametric uncertainties of branching ratios

### $A + B \longrightarrow P_1; k$

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Partial rate constants k<sub>i</sub> = k ∗ b<sub>i</sub>; ∑<sub>i</sub> b<sub>i</sub> = 1
Usual representation in databases ("1 line, 1 reaction")

### Parametric uncertainties of branching ratios

$$\begin{array}{rcl} A+B \longrightarrow P_1 \; ; \; k, \; b_1 \\ \longrightarrow P_2 \; ; \; k, \; b_2 \end{array}$$

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### Parametric uncertainties of branching ratios

$$\begin{array}{rcl} A+B \longrightarrow P_1; & k, & b_1 \\ & \longrightarrow P_2; & k, & b_2 \end{array}$$

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- Partial rate constants  $k_i = k * b_i; \sum_i b_{,i} = 1$
- Usual representation in databases ("1 line, 1 reaction")

### Parametric uncertainties of branching ratios

 $\begin{array}{ccc} A+B \longrightarrow P_1 \, ; \ k, \ b_1 \\ \longrightarrow P_2 \, ; \ k, \ b_2 \end{array}$ 

- Reaction rates and branching ratios are mostly measured by different experiments/techniques
  - larger uncertainties for branching ratios (more difficult to measure than rates);
- Keep an explicit separation of uncertainty sources
  - T-dependence of k different from  $b_i$ ;
  - more pertinent sensitivity analysis (key parameters);
  - easier to manage the sum rule wrt. uncertainties.

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### Branching ratios and the sum rule

$$\begin{split} I_1 + M_1 &\longrightarrow P_1; \ k_1, \ b_{11} \\ I_1 + M_1 &\longrightarrow P_2; \ k_1, \ b_{12} \\ I_1 + M_2 &\longrightarrow P_3; \ k_2 \end{split}$$

 $[M_i] \gg [I_i]$  $F_k \ll F_b$ 

Low-temperature chemistry : modelling with very large uncertainties Management of uncertainties for branching ratios

### Branching ratios and the sum rule



Uncorrelated partial rates :  $b_{11} = 0.33 \pm 0.12$ ,  $b_{12} = 0.67 \pm 0.12$ 

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Low-temperature chemistry : modelling with very large uncertainties Management of uncertainties for branching ratios

### Branching ratios and the sum rule



Correlated partial rates :  $\{b_{11}, b_{12}\} \sim \text{Diri}(45 \times \{0.33, 0.67\})$ 

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### Effect of sum constraint on UP for a complex system



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### Effect of sum constraint on UP for a complex system



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Low-temperature chemistry : modelling with very large uncertainties Management of uncertainties for branching ratios

### PDFs for branching ratios

Implementing the sum constraint



Preferred values and precision

$$\{b_i\} \sim \mathsf{Diri}\left(\{lpha_i\}
ight) \quad \propto \prod_i b_i^{lpha_i-1}$$

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### PDFs for branching ratios

Implementing the sum constraint



No preference : total uncertainty

 $\{b_i\} \sim \mathsf{Diri}(1, 1, ..., 1)$ 

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Low-temperature chemistry : modelling with very large uncertainties Management of uncertainties for branching ratios

### PDFs for branching ratios

Implementing the sum constraint



**Preferred intervals** 

 $\{b_i\} \sim \text{Diut}\left(\{b_i^{min}, b_i^{max}\}\right)$ 



### PDFs for branching ratios

Implementing the sum constraint



Partial "total uncertainty"

 $\{b_1, b_2, b_3\} \sim \mathsf{Diri}(\alpha_1, \alpha_2 * \mathsf{Diri}(1, 1))$ 

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### Elicitation of Dirichlet pdf (1)

From data  $\{\overline{b}_i\}$  and global relative uncertainty x

$$\{b_i\} \sim \text{Dirichlet}\left(\gamma \times \left\{\overline{b}_i\right\}\right)$$

•  $\gamma$  is obtained by least squares

$$\gamma = \frac{1}{x^2} \left( \frac{\sum_i \overline{b}_i (1 - \overline{b}_i)}{\sum_i \overline{b}_i \sqrt{\overline{b}_i (1 - \overline{b}_i)}} \right)^2 - 1$$

with additional constraint for unimodality

$$\gamma \geq \left\{ \min\left(\max\left(\overline{b}_{1}, 1 - \overline{b}_{1}\right), \dots, \max\left(\overline{b}_{n}, 1 - \overline{b}_{n}\right)\right) \right\}^{-1}$$

• **sampling** by direct algorithm : draw *n* independent variates  $B_i \sim \text{Gamma}(\hat{\gamma}\bar{b}_i, 1)$ , and normalize  $b_i = B_i / \sum_i B_i$ .

Carrasco et Pernot, JPCA 2007

## Elicitation of Generalized Dirichlet pdf (2)

From data  $\{\overline{b}_i\}$  and standard uncertainties  $\{u_i\}$  $\{b_i\} \sim \text{DirG}(\{\nu_i, \mu_i\})$ 

• with parameters

$$u_i = rac{\overline{b}_i}{u_i^2} ext{ and } \mu_i = rac{\overline{b}_i^2}{u_i^2}$$

- **sampling** by direct algorithm : draw *n* independent variates  $B_i \sim \text{Gamma}(\nu_i, \mu_i)$ , and normalize  $b_i = B_i / \sum_i B_i$ .
  - much more efficient than rejection algorithm to sample over prescribed intervals;

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• but no strict boundaries...

# Partial determination of dissociative recombination products

Products	Branching Ratio
 $C_3N + D$	$0.44 \pm 0.04$
 $DCC + CN$ , $D + C_2 + CN$ , $DCN + C_2$	$0.48 \pm 0.05$
 $C_2N + DC, N + C_3D$	$0.02 \pm 0.01$
 $D + C + C_2 N$	$0.04 \pm 0.02$
 $DC_2N + C$	$0.02 \pm 0.01$
 $ND + C_3$	$0.00\pm0.01$

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W. D. Geppert at al., Astroph. J. (2004)

# Partial determination of dissociative recombination products

Hierarchical Dirichlet modeling (Carrasco et Pernot, JPCA 2007)



 $\{b_{i,j}\} \sim \mathsf{Diri}(99 * \{0.48, 0.52 * \mathsf{Diri}(1, 1, 1)\})$ 

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Low-temperature chemistry : modelling with very large uncertainties
Management of uncertainties for branching ratios

### Hierarchical vs. all-at-once



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Low-temperature chemistry : modelling with very large uncertainties
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# Conclusions

### Uncertainty and photochemical modeling @ low-T

- we have to handle very large uncertainties
  - due to the necessity to extrapolate from room-T measurements
  - due to unspecified products distributions
- explicit enforcement of conservation equations is a necessity for reliable Uncertainty Propagation and Sensitivity Analysis
- we are exploring various elicitation techniques of chemical information through Dirichlet distributions and variants
  - all advices wrt. elicitation, sampling, optimization... are welcomed !

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### Beloved collaborators and funding agencies

- N. Carrasco, E Hébrard (SA, Verrières-le-Buisson)
- S. Plessis thesis (LCP, Orsay)
- M. Dobrijevic, V. Wakelam (LAB, Bordeaux)

- CNRS
- CNES
- EuroPlaNet
- Programme National de Planétologie

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