NEURAL MODELING FOR CRUDE OIL BLENDING

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Abstract: Crude oil blending is an important unit operation in petroleum refining industry. A good model for the blending system is beneficial for supervision operation, prediction of the export petroleum quality and realizing model-based optimal control. Since the blending cannot follow the ideal mixing rule in practice, we propose a static neural network to approximate the blending properties. By input-to-state stability and dead-zone approaches, we propose a new robust learning algorithm and give theoretical analysis. Real data is applied to illustrate the neuro modeling approach.

Keywords: identification, neural networks, crude oil blending

1. INTRODUCTION

Crude oil blending is an attractive solution for those refiners who have the ability to blend different crude types to provide a consistent and optimal feedstock to refinery operations. Optimal crude purchasing is an effective method to improve refinery profits. In general the blending rule is nonlinear, it can be regarded as a linear mixing rule adding a nonlinear term. Crude oil blending is an optimization operations based upon real-time analyzers and process knowledge (Gary and Handwerk, 1994). To address uncertainties in blending operation, real-time optimization (RTO) has been proposed (Singh, *et al.*, 2000). The main drawback of RTO is that it cannot provide optimal set-points from large amounts of history data. In many cases, optimal inlet flow rates based on the history data are required in oil fields. These set-points can be used for decision and supervision control. The exact mathematical model for crude oil blending is too complex to be handled analytically. Many attempts were made to introduce simplified models to construct "model-based" controller (Luyben, 1990). A common method to approximate the blending operation is to use linear (ideal) model (Singh, *et al.*, 2000) or to regard blending operation has a sufficient small nonlinear uncertainty (Alvarez-Ramirez, 2002).

Neuro modeling approach uses the nice features of neural networks, but the lack of mathematical model for the plant makes it hard to obtain theoretical results on stable learning. It is very important to assure the stability of neuro modeling in theory before we use them in some real applications. Lyapunov approach can be used directly to obtain robust training algorithms for continuous-time (Yu, 2001) and discrete-time (Polycarpou, 1992) neural networks. It is well known that normal identification algorithms are stable for ideal plants (Ioannou and Sun, 1996). In the presence of

disturbances or unmodeled dynamics, these adaptive procedures can go to instability easily. Generally, some modifications to the normal gradient algorithm or backpropagation should be applied, such that the learning process is stable. For example, in (Jin and Gupta, 1999) some hard restrictions were added in the learning law, in (Suykens *et al.*, 1999) the dynamic backpropagation was modified with NLq stability constraints. Another generalized method is to use robust modification techniques of robust adaptive control (Ioannou and Sun, 1996). (Kosmatopoulos *et al.*, 1996) applied $\sigma-$modification, (Jagannathan and Lewis, 1996) used modified $\delta-$rule, and (Song, 1998) used dead-zone in the weight tuning algorithms. Input-to-state stability (ISS) is another elegant approach to analyze stability besides Lyapunov method. It can lead to general conclusions on the stability by using input and state characteristics.

In this paper, we propose a novel learning algorithm for discrete-time feedforward neural network. By combining ISS and dead-zone techniques, we analyze the stability of identification error and the parameters. This learning law can guarantee both modelling error and weights bounded. The neuro modelling approach is successfully used to model crude oil blending via real data.

2. CRUDE OIL BLENDING

Crude oils are often blended to increase the sale price or process-ability of a lower grade crude oil by blending it with a higher grade, higher price crude. The objective is to produce blended crude oil to a target specification at the lowest cost using the minimum higher cost crude oil. The crude oil feed-stocks used for blending often vary in quality and for this reason crude oil blenders normally use viscosity or density trim control systems. API (American Petroleum Institute) Gravity is the most used indication of density of crude oil. The lower the API Gravity, the heavier the compound. When the blender is started the required flow rate and component ratio is set by the control system based on the ratio in the recipe. A density or viscosity analyzer, installed at a homogeneous point in the blender header, generates a control signal, which is used to continually optimize the blended product by adjusting the component ratio. This ensures that the blended product remains as specified at all times during the batch. So normal identification for crude oil blending is on-line. In this paper we will discuss an off-line identification method.

We discuss a typical crude oil blending process in PEMEX (Mexican Petroleum Company), it is

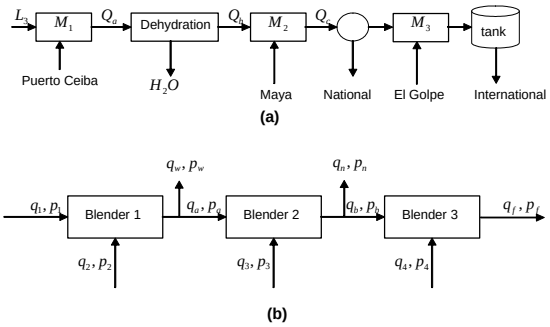

Fig. 1. TMDB crude oil blending process.

called Terminal Marítima de Dos Bocas Tabasco (TMDB). The flow-sheet is shown in Fig.1-(a). It has three blenders (M_1, M_2 and M_3), one dehydration equipment and one tank. We use Fig.1-(b) to describe the static process of the crude oil blending, q_i is flow rate, p_i is the property of ith feed stock, it can be API Gravity. There are four feed-stocks, $L_3\,(q_1, p_1)$, Puerto Ceiba (q_2, p_2), Maya (q_3, p_3) and El Golpe (q_4, p_4). The blended product for national use (q_n, p_n) needs 2 blenders, the product for export (q_f, p_f) needs 3 blenders and is stored in a tank.

For each blender the static properties can be analyzed by thermodynamic. If the partial molar volume of a component in a solution is nearly the same as the molar volume of the pure component, the molar volume is simply the average of the molar volumes of the pure components at the same temperature and pressure. The thermodynamic property is ideal

$$p_a = \sum_{i=1}^{2} p_i x_i, \quad q_a = \sum_{i=1}^{2} q_i, \quad x_i = \frac{q_i}{q_a}$$

where x_i, q_i and p_i are the volume fraction, flow rate and API Gravity of ith feed-stock, p_a and q_a are the flow rate and the API Gravity of the blended product of Blender 1 (M_1). Unfortunately, this equation is correct only in the ideal condition, in order to make it universally valid a correction term Δ is added

$$p_a = \sum_{i=1}^{2} p_i x_i + \Delta \tag{1}$$

where Δ is called the property change of mixing. Several approaches can approximate Δ, for examples

- Interaction model (Singh, *et al.*, 2000), $\Delta = \alpha x_1 x_2$, where α is the interaction coefficient between the two components
- Zahed model (Zahed *et al.*, 1993), $\Delta = \sum_{i=1}^{2} M_i \left(x_i p_i\right)^k$, where M_i and k are constants.

All of above models are only suitable in some special conditions and the parameters of these models should be determined by experience data.

Since all of p_i and q_i in Fig.1-(b) are available, we can model each blender with input/output data, then connect them together, we call this method as *distribute model*. If the mixing rule is given by a interaction model, the total blending is $p_f = \frac{1}{q_f}(p_4q_4 + p_bq_b) + \alpha_3 x_4 x_b$, where $q_f = q_1 + q_2 + q_3 + q_4 - q_w - q_n$, α_i is mixing rule coefficient for i-th blender. We can also regard it as multiple components blending process, we call it as *integrated model*. The model can be expressed as, $p_f = \sum_{i=1}^{4} p_i x_i + \Delta$. If the mixing rule is given by a interaction model, $\Delta = \sum_{i=1}^{4}\sum_{k=i+1}^{4} \alpha_{i,k} x_i x_k$.

3. MODELLING OF CRUDE OIL BLENDING VIA DISCRETE-TIME NEURAL NETWORKS

The mathematical models discussed in Section 2 work only in some special conditions. In real application we have only input/output data, neural network can be applied to identify crude oil blending. Static neural networks can be used to identify the nonlinear parts Δ of the distribute model or the integrated model , it can also identify the whole blender (linear and nonlinear). This section will present a new stable learning algorithm for static neuro identification.

The mixing property can be written in following form $p_f(k) = \Phi[u_1(k), \cdots, u_8(k)]$, or

$$y(k) = \Phi[X(k)] \tag{2}$$

where $X(k) = [u_1(k), \cdots, u_8(k)]^T$, $y(k)$ is the blended API Gravity value at time k, $y(k) = p_f(k)$, $\Phi(\cdot)$ is an unknown nonlinear function representing the blending operation, $u_i(k)$ are measurable scalar inputs, they are API Gravity and flow rates, for example $u_1(k) = \frac{q_1}{q_o}$, $u_2(k) = p_1$, $u_7(k) = \frac{q_4}{q_o}$, $u_8(k) = p_4$. We consider multilayer neural network(or multilayer perceptrons) to model the blending properties as in (2)

$$\widehat{y}(k) = V_k \phi[W_k X(k)] \tag{3}$$

where the scalar output $\widehat{y}(k)$ and vector input $X(k) \in R^{n\times 1}$, the weights in output layer are $V_k \in R^{1\times m}$, the weights in hidden layer are $W_k \in R^{m\times n}$, ϕ is $m-$dimension vector function. The typical presentation of the element $\phi_i(.)$ is sigmoid function. The identified blending system (2) can be represented as

$$y(k) = V^*\phi[W^*X(k)] - \mu(k)$$

where V^* and W^* are set of unknown weights which may minimize the modeling error $\mu(k)$. The nonlinear plant (2) can be also expressed as

$$y(k) = V^0\phi[W^*X(k)] - \delta(k) \tag{4}$$

where V^0 is an known matrix chosen by users, in general, $\|\delta(k)\| \geq \|\mu(k)\|$. Using Taylor series around the point of $W_kX(k)$, the identification error can be represented as

$$e(k) = \widetilde{V}_k\phi[W_kX(k)] + V^0\phi'\widetilde{W}_kX(k) + \zeta(k) \tag{5}$$

where ϕ' is the derivative of nonlinear activation function $\phi(\cdot)$ at the point of $W_kX(k)$, $\widetilde{W}_k = W_k - W^*$, $\widetilde{V}_k = V_k - V^0$, $\zeta(k) = V^0\varepsilon(k) + \delta(k)$, here $\varepsilon(k)$ is second order approximation error of the Taylor series.

In this paper we are only interested in open-loop identification, we can assume that the plant (2) is bounded-input and bounded-output stable, *i.e.*, $y(k)$ and $u(k)$ in (2) are bounded. Since $X(k) = [u(k), u(k-1), u(k-2), \cdots]^T$, $X(k)$ is bounded. By the boundedness of the sigmoid function ϕ, we assume that $\delta(k)$ in (4) is bounded, also $\varepsilon(k)$ is bounded. So $\zeta(k)$ in (5) is bounded. The following theorem gives a new robust learning algorithm and stable analysis for the neural identification. If we use the multilayer neural network (3) to model the crude oil blending (2), the following dead-zone backpropagation-like algorithm

$$\begin{aligned} W_{k+1} &= W_k - \eta_k e(k)\phi' V^{0T} X^T(k) \\ V_{k+1} &= V_k - \eta_k e(k)\phi^T \end{aligned} \tag{6}$$

where $\eta_k = \dfrac{s_k}{1 + \left\|\phi' V^{0T} X^T(k)\right\|^2 + \|\phi\|^2}$, $s_k = \begin{cases} \eta & e(k)^2 \geq \frac{\eta}{\pi}\overline{\zeta} \\ 0 & e(k)^2 < \frac{\eta}{\pi}\overline{\zeta} \end{cases}$, it means when $e(k)^2 < \frac{\eta}{\pi}\overline{\zeta}$, the learning is stop. $1 \geq \eta > 0$, $\pi = \dfrac{\eta}{(1+\kappa)^2} > 0$, $\overline{\zeta} = \max_k\left[\zeta^2(k)\right]$, $\kappa = \max_k\left(\left\|\phi' V^{0T} X^T(k)\right\|^2 + \|\phi\|^2\right)$. This updating law can make the modelling error $e(k)$ and the weights of neural networks bounded

$$\|e(k)\| \in L_\infty, \quad W_k \in L_\infty, \quad V_k \in L_\infty \tag{7}$$

Also the average of the modelling error satisfies

$$J = \limsup_{T\to\infty} \frac{1}{T}\sum_{k=1}^{T} e^2(k) \leq \frac{\eta}{\pi}\overline{\zeta} \tag{8}$$

Proof. If $e(k)^2 \geq \frac{\eta}{\pi}\overline{\zeta}$, the updating law is (6) with $\eta_k = \dfrac{\eta}{1 + \left\|\phi' V^{0T} X^T(k)\right\|^2 + \|\phi\|^2}$. We selected a positive defined matrix L_k as

$$L_k = \left\|\widetilde{W}_k\right\|^2 + \left\|\widetilde{V}_k\right\|^2 \tag{9}$$

where $\widetilde{W}_k = W_k - W^*$, $\widetilde{V}_k = V_k - V^0$, $\left\|\widetilde{W}_k\right\|^2 = \sum_{i=1}^{n} \widetilde{w}_k{}^2 = tr\left\{\widetilde{W}_k^T \widetilde{W}_k\right\}$. From the updating law (6), we have

$$\widetilde{W}_{k+1} = \widetilde{W}_k - \eta_k e(k)\,\phi' V^{0T} X^T(k)$$
$$\widetilde{V}_{k+1} = \widetilde{V}_k - \eta_k e(k)\,\phi^T$$

Since ϕ' is diagonal matrix, and by using (5) we have

$$\begin{aligned}
&\Delta L_k = \left\|\widetilde{W}_k - \eta_k e(k)\,\phi' V^{0T} X^T(k)\right\|^2 \\
&+ \left\|\widetilde{V}_k - \eta_k e(k)\,\phi^T\right\|^2 - \left\|\widetilde{W}_k\right\|^2 - \left\|\widetilde{V}_k\right\|^2 \\
&= \eta_k^2 e^2(k)\left(\left\|\phi' V^{0T} X^T(k)\right\|^2 + \|\phi\|^2\right) \\
&-2\eta_k \|e(k)\| \left\|V^0 \phi' \widetilde{W}_k X(k) + \widetilde{V}_k \phi\right\|
\end{aligned} \tag{10}$$

By (5) we know

$$e(k) = \widetilde{V}_k \phi\left[W_k X(k)\right] + V^0 \phi' \widetilde{W}_k X(k) + \zeta(k)$$

Since $\eta > \eta_k > 0$, the last term in (10) is

$$\begin{aligned}
&2\eta_k \|e(k)\| \left\|V^0 \phi' \widetilde{W}_k X(k) + \widetilde{V}_k \phi\right\| \\
&= 2\eta_k \|e(k)\left[e(k) - \zeta(k)\right]\| \\
&\geq 2\eta_k e^2(k) - 2\eta_k \|e(k)\,\zeta(k)\| \\
&\geq 2\eta_k e^2(k) - \eta_k e^2(k) - \eta_k \zeta^2(k) \\
&\geq \eta_k e^2(k) - \eta \zeta^2(k)
\end{aligned}$$

So

$$\begin{aligned}
&\Delta L_k \leq -\eta_k e^2(k)\left[1\right. \\
&\left.-\eta_k\left(\left\|\phi' V^{0T} X^T(k)\right\|^2 + \|\phi\|^2\right) + \eta \zeta^2(k)\right. \\
&\leq -\pi e^2(k) + \eta \zeta^2(k)
\end{aligned} \tag{11}$$

where π is defined in (8). Because

$$\begin{aligned}
&n\left[\min\left(\widetilde{w}_i^2\right) + \min\left(\widetilde{v}_i^2\right)\right] \leq L_k \\
&\leq n\left[\max\left(\widetilde{w}_i^2\right) + \max\left(\widetilde{v}_i^2\right)\right]
\end{aligned}$$

they are $\mathcal{K}_\infty$-functions, and $\pi e^2(k)$ is an $\mathcal{K}_\infty$-function, $\eta \zeta^2(k)$ is a $\mathcal{K}$-function. From (5) and (9) we know L_k is the function of $e(k)$ and $\zeta(k)$, so L_k admits a smooth ISS-Lyapunov function, the dynamic of the identification error is input-to-state stable . Because the "INPUT" $\zeta(k)$ is bounded and the dynamic is ISS, the "STATE" $e(k)$ is bounded. Also $\Delta L_k \leq 0$, L_k is bounded, so W_k and V_k are bounded.

If $e(k)^2 < \frac{\eta}{\pi}\overline{\zeta}$, $W_{k+1} = W_k$ and $V_{k+1} = V_k$, so W_k and V_k are bounded, $\|e(k)\|^2 < \frac{\eta}{\pi}\overline{\zeta} < \infty$ is also bounded.

For all $e(k)$, (7) is correct.

If $e(k)^2 \geq \frac{\eta}{\pi}\overline{\zeta}$, (11) can be rewritten as

$$\Delta L_k \leq -\pi e^2(k) + \eta \zeta^2(k) \leq \pi e^2(k) + \eta\overline{\zeta} \tag{12}$$

Summarizing (12) from 1 up to T, and by using $L_T > 0$ and L_1 is a constant, we obtain

$$L_T - L_1 \leq -\pi \sum_{K=1}^{T} e^2(k) + T\eta\overline{\zeta}$$

$$\pi \sum_{K=1}^{T} e^2(k) \leq L_1 - L_T + T\eta\overline{\zeta} \leq L_1 + T\eta\overline{\zeta}$$

Combing with $e(k)^2 < \frac{\eta}{\pi}\overline{\zeta}$, for all $e(k)$ (8) is established. ■

Remark 1. V^0 does not effect the stability property of the neuro identification, but it influences the identification accuracy, see (8). We design an off-line method to find a better value for V^0. If we let $V^0 = V_0$, the algorithm (6) can make the identification error convergent, *i.e..*, V_k will make the identification error smaller than that of V_0. V^0 may be selected by following steps:

(1) Start from any initial value for $V^0 = V_0$, $k = 0$.
(2) Update V_t by the learning law (6), until $k = T_0$.
(3) If the $\|e(T_0)\| < \|e(0)\|$, let V_T as a new V^0, $V^0 = V_{T_0}$, go to 2 to repeat the identification process.
(4) If the $\|e(T_0)\| \geq \|e(0)\|$, stop this off-line identification, now V_{T_0} is the final value for V^0.

Remark 2. Since we assume neural networks cannot match nonlinear systems exactly, we can not make the parameters (weights) convergence, we would like only to force the output of neural networks to follow the output of the plant, i.e. the identification error is stable. Although the weights cannot converge to their optimal values, (8) shows that the identification error will convergence to the ball radius $\frac{\eta}{\pi}\overline{\zeta}$.

4. APPLICATION STUDY

In this section, we will use real data of PEMEX and the neural networks proposed in Section 3 to model crude oil blending. The TMDB crude oil blending process in PEMEX is shown in Fig.1, where the analyzers of API and flow rates are installed in every point. The data is recorded in the form of Microsoft Excel daily. Each day, we have input data $[q_1, p_1, q_2, p_2, q_3, p_3, q_4, p_4]^T$ and output data $[q_f, p_f]^T$. We use "a=xlsread(data)" command to transform the data sheet into Matlab. The training data are two years' records, 730 input/output pairs. The testing data, 28 input/output pairs, are one month's records which are in the other year. In this way, we can assure the testing phase is independent of the training phase. The outputs of each blender (M_1,

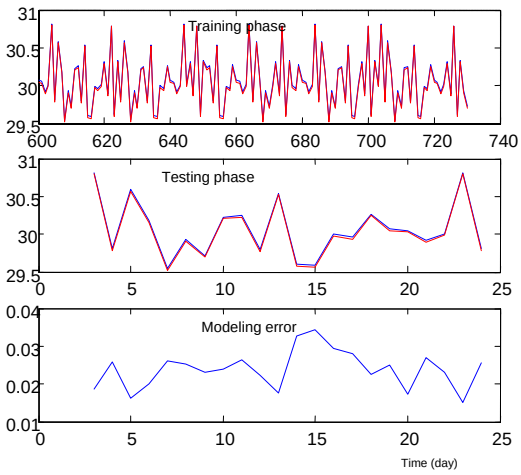

Fig. 2. Identification for nonlinear part.

M_2, M_3) in Fig.1 are changed daily and different. The nonlinearity of the crude oil blending is strong, it is not easy to identify it by a simple model. If we assume the crude oil blending can be expressed as linear and nonlinear parts, $p_f = \sum_{i=1}^{4} p_i x_i + \Delta$. It can be expressed as $p_f - \sum_{i=1}^{4} p_i x_i = \Delta(q_1, p_1, q_2, p_2, q_3, p_3, q_4, p_4)$. We use following neural network model to identify Δ,

$$\widehat{y}(k) = V_k \phi [W_k X(k)] \tag{13}$$

The input to neural network is $X(k)$, the output of neural network corresponds to $\left(p_f - \sum_{i=1}^{4} p_i x_i\right)$, so $X(k) = [q_1, p_1, \cdots q_4, p_4]^T$. We choose the 5 nodes in hidden layer, so $W_k \in R^{5\times 8}$, $V_k \in R^{1\times 5}$, the initial conditions for the elements of W_k and V_k are random numbers in $[0, 1]$. We use the learning algorithm (6) proposed in this paper with $\eta = 1$, $\frac{\eta}{\pi}\overline{\zeta} = 0.2$, $\phi(\cdot) = \tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}$, $\phi'(\cdot) = \sec h(x) = \frac{2}{e^x + e^{-x}}$. 730 pairs $[X(k), y(k)]$ are applied to train the neural networks (13), and other 28 pairs data are used to test the training result, the identification results are shown in Fig.2.

We consider the crude oil blending is a black-box nonlinear process, we use neural network to model the whole system. The plant is

$$p_f = f(q_1, p_1, q_2, p_2, q_3, p_3, q_4, p_4) \tag{14}$$

The input to neural network is $X(k)$, the output of neural network corresponds to p_f. The modelling error is

$$e(k) = \widehat{y}(k) - p_f(k)$$

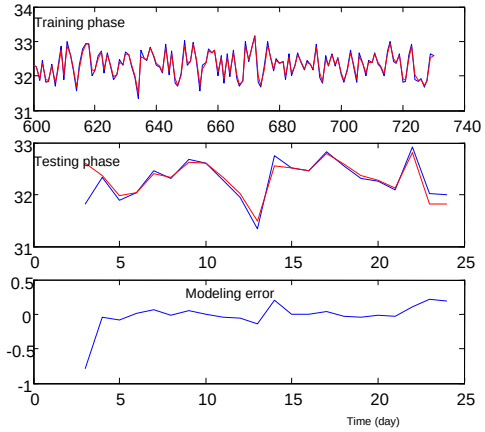

Fig. 3. Black-box identification.

We use the same neural networks and the same algorithm, the identification results are shown in Fig.3.

We define the average identification errors as

$$J_e = \frac{1}{n}\sum_{k=1}^{n} |p_f(k) - \widehat{p}_f(k)|$$

where $\widehat{p}_f(k)$ is the output of the models. For least square method, nonlinear part identification and black-box identification, J_e is 0.6, 0.025, 0.1, respectively. We have the following conclusions:

(1) It is reasonable to divide the blending process into linear and nonlinear parts
(2) The interaction model for the nonlinear part is not suitable in crude oil blending.
(3) Neural networks and the robust learning algorithm proposed in this paper are effective for modelling of crude oil blending.

Now we compare our stable learning algorithm with normal backpropagation algorithm (Narendra and Parthasarathy, 1999) in the training phase. We use the same multilayer neural networks as (Narendra and Parthasarathy, 1999), it is $\Pi_{8,5,1}$ (The numbers of input layer, hidden layer and output layer are 8, 5, 1, respectively.). We use a fixed learning rate $\eta = 0.05$. We found after $\eta > 0.1$ the normal backpropagation algorithm became unstable. The performance comparison can be realized by mean squared errors

$$J(N) = \frac{1}{2N}\sum_{k=1}^{N} e^2(k)$$

The comparison results are shown in Fig.4. We can see that the stable algorithm proposed in this paper has a fast converge rate, $J(730) = 0.005$. The identification error of normal backpropagation algorithm is bigger, $J(730) = 0.078$.

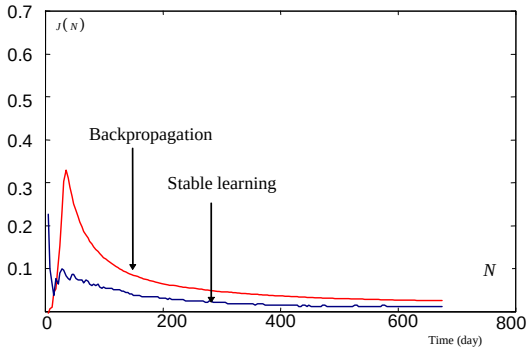

Fig. 4. Comparison of normal learning and stable learning proposed in this paper

5. CONCLUSION

In this paper a new learning algorithm for discrete-time neural network is proposed. The theoretical analysis of stability and convergence of the neural networks are given. A application example is provided to illustrate the neuro modeling approach. We believe that modelling of crude oil blending via neural networks is a very effective method.

(Chapter head:)*

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