

# Identification of Alternatives Strengths and Weaknesses during the Conceptual Design of Environmental Systems

Xavier Flores<sup>1</sup>, Manel Poch<sup>1</sup>, Ignasi Rodríguez-Roda<sup>1</sup>, Laureano Jiménez<sup>2</sup> and Rene Bañares-Alcántara<sup>3</sup>

<sup>1</sup> *Laboratory of Chemical and Environmental Engineering, University of Girona, Montilivi Campus s/n 17071. Girona, Spain.*

<sup>2</sup> *Department of Chemical Engineering, University of Barcelona Martí i Franquès 1, 08028 Barcelona, Spain.*

<sup>3</sup> *Department of Engineering Science, University of Oxford, Parks Road, OX1 3PJ Oxford, United Kingdom.*

**Abstract:** The objective of this paper is to present a systematic procedure to support environmental engineers during the evaluation of alternative options, identifying both, the strong and weak points of their decisions. The evaluation of alternative options in the design of environmental systems is complex because several objectives must be considered simultaneously (e.g. environmental, technical, economical, legal), *i.e.* the problem is multicriteria. The systematic procedure presented consists of three steps: 1) multicriteria decision analysis (MCDA), where the best alternative is selected among the most promising options by evaluating the degree of accomplishment of several design objectives; 2) sensitivity analysis, where multidimensional response surfaces are generated to represent the variation of the selected option with respect to the relative importance of the design objectives; and 3) data analysis through the application of classification trees. The resulting set of rules highlights the relationship amongst the design objectives and the selected alternative without requiring a detailed examination of data values. The capability of this new procedure is demonstrated with a case study where the bioreactor of a wastewater treatment plant is designed to achieve simultaneous carbon and nitrogen removal. The results demonstrate how this new procedure supports the systematic evaluation of alternative options during the conceptual design of environmental processes.

**Keywords:** wastewater, environmental systems; multicriteria decision analysis; conceptual design, modelling, machine learning.

## 1. INTRODUCTION

From an economic and environmental point of view the early stages of the design process (conceptual design) must be considered very carefully. Mc Guire and Jones (1989) reported that up to 80% of the capital cost of any process is committed during this design stage. In addition, conceptual design is a complex task, because it is often necessary to evaluate alternative options in detail based on uncertain data and information.

In view of this complexity, there is a major need for tools that support environmental engineers in the appropriate selection of the most suitable system satisfying the design objectives and required process performance.

A novel systematic procedure to identify alternatives strengths and weaknesses during the

conceptual design of environmental processes is presented in this paper. This procedure combines both, multicriteria decision analysis (see for example Vincke, 1992; Belton and Stewart, 2002) and machine learning techniques (ML). As a result, the relationship between options and design objectives are codified in a set of rules, thus avoiding the need of detailed examination of numerical values. The procedure is demonstrated with a case study where the conceptual design of a bioreactor to treat wastewater is carried out. Several design options are proposed and their strong and weak points are identified by rules.

## 2. IDENTIFICATION PROCEDURE OF DECISION MAKING STRENGTHS AND WEAKNESSES

This section details the proposed procedure to identify the strengths and weaknesses of the options being evaluated during multicriteria decision making.

In step 1 [Flores *et al.*, 2005], possible design solutions are represented as alternative options [ $A = \{A_1, \dots, A_m\}$ ]. Different criteria [ $X = \{X_1, \dots, X_n\}$ ] are used to measure the satisfaction of the design objectives [ $OBJ = \{OBJ_1, \dots, OBJ_p\}$ ] and weighting factors are assigned to determine the relative importance of these objectives [ $w = \{w_1, \dots, w_p\}$ ]. Weights are normalized to add to 1 and distributed through the evaluation criteria. The quantification of a design option  $A_j$  with respect to criteria  $X_i$  is indicated by  $x_{j,i}$ . Thus each option can be represented as a n-dimensional score profile [ $A_j = (x_{j,1}, \dots, x_{j,n})$ ].

Value functions [ $v(X_i)$ ] map the score profiles of each design option in a normalized value (1 to 0) in step 2. The 1 and 0 values are associated to the best ( $x_i^*$ ) and worst ( $x_i^*$ ) situations respectively whilst a mathematical function is used to evaluate the intermediate cases. The collection of the best [ $x^* = (x_1^*, \dots, x_n^*)$ ] and worst [ $x_* = (x_{1*}, \dots, x_{n*})$ ] scores for all criteria determine the best [ $v(x^*) = (v(x_1^*), \dots, v(x_n^*)) = 1$ ] and the worst profiles [ $v(x_*) = (v(x_{1*}), \dots, v(x_{n*})) = 0$ ].

Finally, a weighted sum (see eq1) is calculated to obtain a single value for each option  $s(A_j)$  by adding the products of each normalized criterion  $v(x_{j,i})$  times their corresponding weight  $w_i$ .

$$s(A_j) = \sum_{i=1}^n v(x_{j,i}) \cdot w_i \quad (1)$$

The option with the highest weighted sum is the one recommended for implementation.

Once the best alternative is selected, in step 2, a sensitivity analysis of the alternative options with respect to the design objectives is made, the weighted sum is recalculated (eq1), and multidimensional response surfaces are generated to represent the variation of the selected option with respect to the design objectives.

Finally, in step 3 all the data generated in the previous step are processed to extract qualitative knowledge by means of classification trees [Quinlan, 1993]. The set of rules extracted are useful to identify both the strong ( $x_{j,i}^*$ ) and weak points ( $x_{j,i}^*$ ) of each alternative option ( $A_j$ ), avoiding detailed examination of the data generated in the previous step.

### 3. CASE STUDY

This case study shows an application of the proposed procedure during the selection of the bioreactor in a wastewater treatment plant. All the steps of the procedure, including numerical details, are discussed and described hereafter.

#### 3.1 Step 1. Multicriteria decision analysis (MCDA) of the design options

Three activated sludge configurations are evaluated. The first is ( $A_1$ ) the IWA denitrifying simulation benchmark plant [Copp, 2003]. This plant is based on the modified Ludzack-Ettinger configuration. It is comprised of five reactors in series (tanks 1 and 2 are anoxic with a total volume of 2000 m<sup>3</sup>, while tanks 3, 4 and 5 are aerobic with a total volume of 4000 m<sup>3</sup>) linked by an internal recirculation from the 3<sup>rd</sup> aerobic tank to the 1<sup>st</sup> anoxic tank and a settling tank (with a total volume of 6000 m<sup>3</sup>). In the second option ( $A_2$ ) there are two consecutive units, each one with a settler tank (6000 m<sup>3</sup> and 4000 m<sup>3</sup>). The first unit, a conventional plug flow reactor, is approximated using the IWA nitrifying simulation benchmark plant [Copp 2003], i.e. five aerobic reactors in series (tanks 1 and 2 have a total volume of 2000 m<sup>3</sup> and tanks 3, 4 and 5 have a total volume of 4000 m<sup>3</sup>) while the second is an anoxic denitrifying reactor (tanks 6 and 7 have a total volume of 1000 m<sup>3</sup>) with an additional carbon source in the 6<sup>th</sup> reactor. Finally, the third option ( $A_3$ ) is an oxidation ditch. This configuration consists of an oval shaped channel with anoxic (tanks 1, 2 and 3 with a total volume of 4000m<sup>3</sup>) and aerobic (tanks 4, 5 and 6 with a total volume of 4000m<sup>3</sup>) zones present in the same tank and a secondary settler (total volume of 6000 m<sup>3</sup>).

These options are evaluated using five design objectives: minimize environmental impact ( $OBJ_1$ ), minimize economical costs ( $OBJ_2$ ), maximize technical reliability ( $OBJ_3$ ), comply with the limits fixed by the European Directive 91/271/EC ( $OBJ_4$ ) and minimize land occupation ( $OBJ_5$ ). We assume equal importance of all the control objectives ( $w_i = 0.20$ ,  $i = 1$  to 5).

A single criterion is proposed,  $X_1$ , to measure the satisfaction of  $OBJ_1$ , i.e. the global treatment efficiency [Copp, 2003]. Construction costs ( $X_2$ , EPA, 1982) and operation costs ( $X_3$ , Vanrolleghem and Gillot, 2002) are used for  $OBJ_2$ . Plant robustness ( $X_4$ ) and flexibility ( $X_5$ ), control performance ( $X_6$ ) and the sensitivity to separation problems ( $X_{7-1}$  = foaming risk;  $X_{7-2}$  = bulking risk and  $X_{7-3}$  = rising risk) measure the satisfaction of  $OBJ_3$ . A detailed description of  $X_4$  and  $X_5$  can be found in Flores *et al.* (2005), while  $X_6$  and  $X_7$  are

reported in Stephanopoulos (1984) and Comas *et al.* (2005) respectively.  $X_8$ - $X_{11}$  reflect the percentage of time that the concentration of the pollutant exceeds the legal limits, i.e. the time in violation (TIV) for TSS, COD, BOD<sub>5</sub> and TN [Copp, 2003]. Finally, land occupation is approximated by  $X_{12}$  [EPA, 1982].

Criteria  $X_2$  and  $X_{12}$  are calculated with the CAPDET model [EPA, 1982] and the rest of criteria through dynamic simulation. The ASM1 model [Henze, 2002] includes 13 state variables and describes the biochemical carbon removal with simultaneous nitrification and denitrification with 13 non-linear differential equations. The double exponential settling velocity of Takács *et al.* (1991), based on the solid flux concept, was selected as a fair representation of the settling process with a ten layer pattern. A PI control loop for the dissolved oxygen in the aerobic zone is included with a set point of 1 g·m<sup>-3</sup>. All the dynamic simulations are executed after a steady state simulation; this ensures a consistent initial point. Only the data generated during the last seven days are used to quantify the criteria.

Once the criteria are quantified the score profile for each option is obtained. The score profiles for each option are represented in Table 1.

**Table 1.** Score profiles for the three evaluated options

	A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	units
$x_{j,1}$	81.92	85.78	87.21	%
$x_{j,2}$	$4.44 \cdot 10^6$	$4.8 \cdot 10^6$	$4.25 \cdot 10^6$	€
$x_{j,3}$	$8.15 \cdot 10^5$	$1.39 \cdot 10^5$	$5.94 \cdot 10^6$	€y <sup>-1</sup>
$x_{j,4}$	12.36	11.29	9.05	-
$x_{j,5}$	17.36	26.19	12.48	-
$x_{j,6}$	$7.56 \cdot 10^{-6}$	$4.27 \cdot 10^{-6}$	$5.6 \cdot 10^{-4}$	(gO <sub>2</sub> ·m <sup>-3</sup> ) <sup>2</sup> ·day
$x_{j,7-1}$	0	0	0	%
$x_{j,7-2}$	8	6.99	4.32	%
$x_{j,7-2}$	78.42	48.21	0	%
$x_{j,8}$	0	0	0	%
$x_{j,9}$	0	0	0	%
$x_{j,10}$	0	0	0	%
$x_{j,11}$	78.42	8.33	0	%
$x_{j,12}$	8.14	8.34	8.30	ha

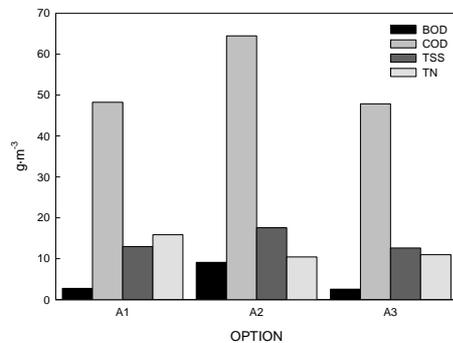
The extreme criteria profiles used in this case study were based on expert judgments :  $v(x)^* = v(x_1^*, \dots, x_{12}^*) = 1 = (x_1^* = 100, x_2^* = 2.5 \cdot 10^5, x_3^* = 8 \cdot 10^5, x_4^* = 25, x_5^* = 25, x_6^* = 0, x_{7-11}^* = 0, x_{12}^* = 8)$  and  $v(x)^* = v(x_1^*, \dots, x_{12}^*) = 0 = (x_1^* = 0, x_2 = 5 \cdot 10^6, x_3^* = 1.5 \cdot 10^6, x_4^* = 10, x_5^* = 10, x_6^* = 1; x_{7-11}^* = 0, x_{12}^* = 9)$ . Then a lineal model between these extreme values is adjusted to calculate intermediate situations (e.g. for criterion  $X_1$  the value function is:  $v(X_1) = 0.01 \cdot X_1$ ).

Finally, the weighted sum is calculated (eq1) using the normalized values for each criterion. The higher the value of the weighted sum, the better the satisfaction of the design objectives.

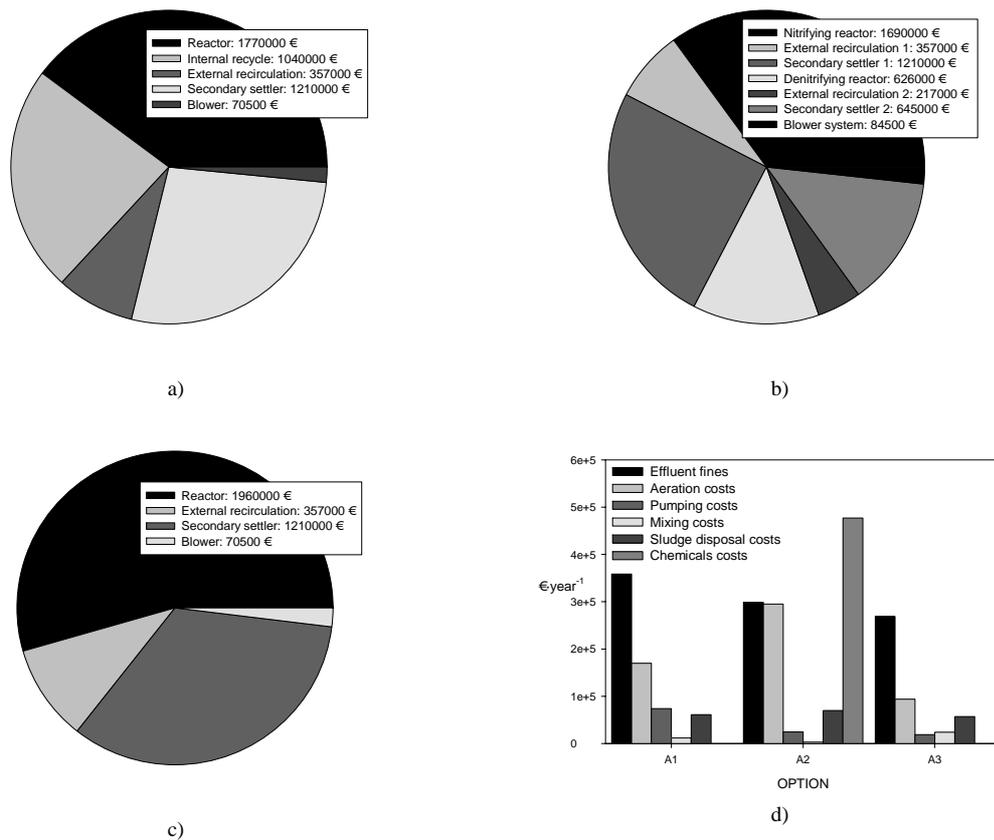
**Table 2.** Normalized criteria and weighted sums

		A <sub>1</sub>	A <sub>2</sub>	A <sub>3</sub>	w <sub>i</sub>
<b>OBJ<sub>1</sub></b>	$v(x_{j,1})$	0.83	0.86	0.87	0.20
<b>OBJ<sub>2</sub></b>	$v(x_{j,2})$	0.36	0.05	0.30	0.10
	$v(x_{j,3})$	0.98	0.16	1.00	0.10
<b>OBJ<sub>3</sub></b>	$v(x_{j,4})$	0.37	0.31	0.20	0.05
	$v(x_{j,5})$	1.00	1.00	0.37	0.05
	$v(x_{j,6})$	1.00	1.00	1.00	0.05
	$v(x_{j,7-1})$	1.00	1.00	1.00	0.017
	$v(x_{j,7-2})$	0.91	0.93	0.96	0.017
	$v(x_{j,7-3})$	0.26	0.52	1.00	0.017
<b>OBJ<sub>4</sub></b>	$v(x_{j,8})$	1.00	1.00	1.00	0.05
	$v(x_{j,9})$	1.00	1.00	1.00	0.05
	$v(x_{j,10})$	1.00	1.00	1.00	0.05
	$v(x_{j,11})$	0.22	0.92	1.00	0.05
<b>OBJ<sub>5</sub></b>	$v(x_{j,12})$	0.86	0.64	0.80	0.20
<b>s(A<sub>j</sub>)</b>		<b>0.78</b>	<b>0.67</b>	<b>0.80</b>	

From the first analysis of the results (Table 2), the recommended option is A<sub>3</sub> (oxidation ditch) and the rejected options are A<sub>1</sub> (modified Ludzack Ettinger) and A<sub>2</sub> (double stage). Note that for this case study  $X_6$ ,  $X_{7-1}$ ,  $X_8$ - $X_{10}$  have the same value, and therefore they are not useful to discriminate among alternatives.



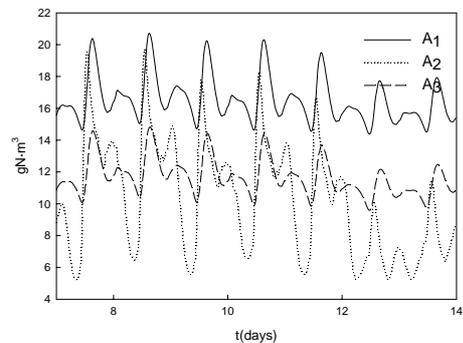
**Figure 1.** Average concentration of the effluent for the three options evaluated



**Figure 2.** Breakdown of construction costs for options A<sub>1</sub> (a), A<sub>2</sub> (b) and A<sub>3</sub> (c) and of operation costs (d).

Option A<sub>2</sub> is the least favored despite its good performance with respect to OBJ<sub>1</sub>, OBJ<sub>3</sub> and OBJ<sub>4</sub> due to its adaptability to long term perturbations (see Table 1 and 2) and high nitrogen removal efficiency (see Figures 1 and 3). Nevertheless, this option has the highest operation costs (see Figure 2d) resulting from its need of periodic purchase of chemicals for the post anoxic denitrification, the high aeration costs (because the entire BOD is completely removed in the aerobic zone), and its highest sludge production due to the addition of methanol (and the costs derived from its disposal). Moreover, construction costs (Figure 2b) are high because of the additional reactor and settler.

The second best option is the modified Ludzack Ettinger (A<sub>1</sub>) because it has the lowest scores for OBJ<sub>1</sub>, OBJ<sub>2</sub> and OBJ<sub>3</sub>. The high construction cost (see Figure 1a) of this option is due to the internal recirculation. Furthermore, partial denitrification (Figures 1 and 3) in the anoxic section causes the plant to operate above the legal limits during most of the time, induces potential problems with rising sludge and damages the receiving water body.



**Figure 3.** Dynamic effluent nitrogen concentration for the three evaluated options

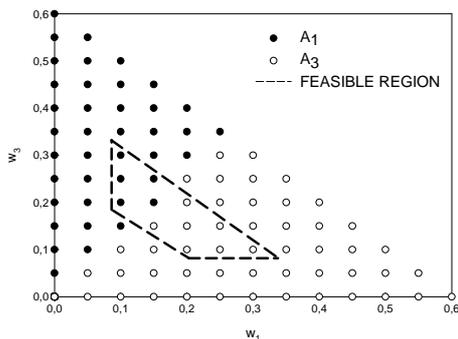
Finally, option A<sub>3</sub> achieves the best punctuation because it scores higher in all the criteria used in OBJ<sub>1</sub> (Figure 1), OBJ<sub>2</sub> (Figures 2c and 2d) and OBJ<sub>4</sub> (Figure 3). This option is recommended, despite the fact that its technical reliability is not the maximum.

### 3.2 Step 2. Sensitivity analysis of the design objectives

Next, a sensitivity analysis with respect to the weights is made for the five design objectives (OBJ<sub>1</sub> to OBJ<sub>5</sub>). The weighted sum is recalculated varying the value of each weight within a defined feasible region defined by  $\pm 0.10$  its initial value (with a 0.05 interval) and the options are ranked again. The result of this analysis in a four dimensional space shows the influence of the weighting factors over the selected option.

Thus, for example, a simplified weight sensitivity analysis is made with OBJ<sub>1</sub>, OBJ<sub>3</sub> and OBJ<sub>5</sub>. The weights for OBJ<sub>2</sub> and OBJ<sub>4</sub> remain constant ( $w_2 = w_4 = 0.20$ ), while the other weights must add up to 0.60 (because the sum of all the weights has to be 1) distributed between OBJ<sub>1</sub> ( $w_1$ ), OBJ<sub>3</sub> ( $w_3$ ) and OBJ<sub>5</sub> ( $w_5$ ). The weighted sum for the three competing options is recalculated to obtain a rank of scores.

As shown in Figure 4, for each pair of objectives (OBJ<sub>1</sub>, OBJ<sub>3</sub>), the option with the best score is plotted to create a two dimensional response surface (note that OBJ<sub>5</sub> is not represented, as it depends on OBJ<sub>1</sub> and OBJ<sub>3</sub> according to the constraint  $w_1 + w_3 + w_5 = 0.60$ ). This surface represents the variation of the selected option with respect to the relative importance (weight) of the design objectives. From these results we can state that high values of  $w_1$  (minimize environmental impact) clearly favours option A<sub>3</sub>. However, as the importance of  $w_3$  increases (maximize technical reliability), the situation is reversed, with option A<sub>1</sub> becoming the best. Finally if  $w_5$  (minimize land occupation) is increased, the selected option depends on the relative importance of  $w_1$  and  $w_3$  as shown in Figure 4.



**Figure 4.** Response surface generated by the simultaneous variation of the weights for OBJ<sub>1</sub>, OBJ<sub>3</sub> and OBJ<sub>5</sub>

### 3.3 Step 3. Classification tree induction and extraction of rules

All the data generated in step 2 are processed and a set of rules is extracted using ML techniques (in this case study we use classification trees). A classification tree predicts the value of a discrete dependent variable (in this case the selected option) based on the values of a set of independent variables (in this case the values of the evaluation weights, within the limits fixed previously). The classification tree is generated by the C4.5 algorithm [Quinlan, 1993]. All the classification experiments are carried out using the WEKA software package and the rules are extracted using the PART decision list. PART builds a partial C4.5 decision tree [Quinlan, 1993] in each iteration and the "best" leaf is transformed into a rule [Frank and Witten, 1998]

A set of 12 rules were extracted. These rules were derived from a data set of 341 cases using five continuous variables ( $w_1$  to  $w_5$ ) that predict whether the selected option is A<sub>1</sub>, A<sub>2</sub> or A<sub>3</sub>. These rules classify accurately 97.31% of the cases, which is a very good predictive capability. For illustration purposes some of the extracted rules for 253 of the 341 studied cases are shown:

Rule 1: *IF*  $w_4 \leq 0.15$  and  $w_3 > 0.15$  *THEN* the selected option would be A<sub>1</sub>. [70]

Rule 2: *IF*  $w_4 > 0.20$  and  $w_3 \leq 0.25$  *THEN* the selected option would be A<sub>3</sub>. [110]

Rule 3: *IF*  $w_3 \leq 0.15$  and  $w_4 > 0.15$  *THEN* the selected option would be A<sub>3</sub>. [30/1]

Rule 4: *IF*  $w_1 > 0.15$  *THEN* the selected option would be A<sub>3</sub>. [14/1]

Rule 5: *IF*  $w_1 \leq 0.15$  and  $w_4 \leq 0.25$  and  $w_5 > 0.2$  *THEN* the selected option would be A<sub>1</sub>. [20]

Rule 6: *IF*  $w_2 > 0.15$  and  $w_3 \leq 0.2$  *THEN* the selected option would be A<sub>3</sub>. [7]

The option preferred for the widest range of situations is A<sub>3</sub>. The advantage of option A<sub>3</sub> is due to a better satisfaction of OBJ<sub>1</sub> (see rule 2), OBJ<sub>2</sub> (see rule 6) and OBJ<sub>4</sub> (see rule 4) that results in a clear advantage with respect to A<sub>1</sub>. In spite of having the lowest risk of rising sludge (Table 1), option A<sub>3</sub> does not adapt well to short and long term perturbations. Moreover, the large bioreactor volumes used in this type of configurations increases land occupation and worsens the accomplishment of OBJ<sub>5</sub>.

On the other hand, option A<sub>1</sub> adapts better to short and long term perturbations and requires less land occupation. This is the reason for its comparative advantage in OBJ<sub>3</sub> and OBJ<sub>5</sub> (see rules 1 and 5). Nevertheless, a lower denitrification capacity (main reason of its high values of rising) due to an insufficient anoxic retention time, and higher operation costs (due to large internal recycle flows) and construction

costs (due to the pumping system) give a comparative advantage to  $A_3$  in  $OBJ_1$ ,  $OBJ_2$  and  $OBJ_3$ .

#### 4 CONCLUSIONS

This paper has addressed the problem of evaluating design options for complex systems, when several design objectives have to be taken into account. The paper contributes to solve this problem by proposing a systematic procedure that combines multicriteria decision analysis (MCDA) and machine learning (ML) techniques to support environmental engineers during the evaluation of alternatives.

The usefulness of this novel procedure has been tested with a case study where the bioreactor of a wastewater treatment plant is designed to achieve simultaneous carbon and nitrogen elimination. For this case study, three activated sludge configurations are evaluated and the best alternative is selected according to its degree of satisfaction of the design objectives.

Several sensitivity analyses are carried out and several response surfaces are generated and studied in order to identify the dependency of the selected design option with respect to the relative importance of the design objectives. Thus, the strong and weak points of the most promising options can be identified without having to analyse the complex behaviour of the multidimensional response surfaces.

To sum up, the proposed procedure supports the understanding of the overall design space, helping environmental engineers to identify the reasons behind the refusal or acceptance of each option.

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