

# Stochastic 3D modeling of three-phase microstructures with fully connected phases

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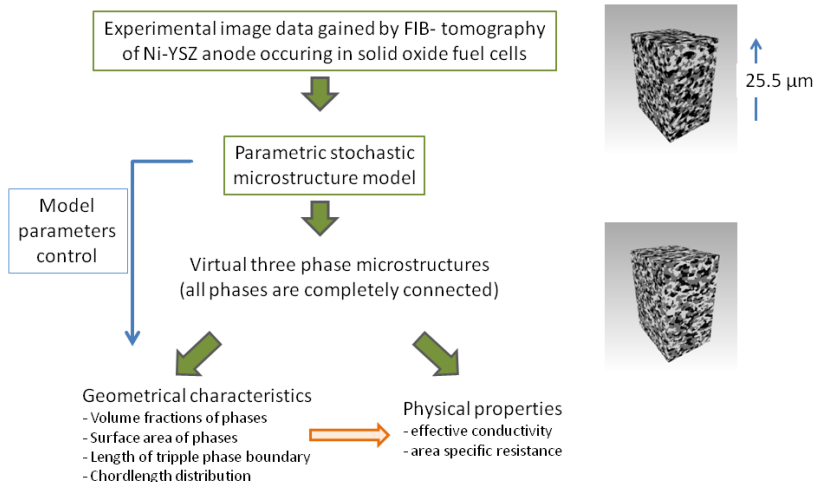
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joint work with

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August 27, 2015

# Motivation



The combination of stochastic modeling and FE simulations generates a large database for an investigation of the relationship between geometrical characteristics and physical properties of such Ni-YSZ anodes

# Stochastic microstructure model

## 1. Modeling idea

- ▶ Model step 1: Start with three random point patterns in a set  $W = [0, w_1] \times [0, w_2] \times [0, w_3]$ , where  $w_1, w_2, w_3 > 0$ .
- ▶ Model step 2: Modeling of three random connected geometric graphs
- ▶ Model step 3: Three phases are modeled such that each graph is contained in the corresponding phase

## 2. Aim: Flexible model with respect to

- ▶ volume fraction of phases
- ▶ length of TPB
- ▶ geodesic tortuosity
- ▶ constrictivity (microstructure characteristic describing bottleneck effects)

## Microstructure characteristics

Consider the three phases: pores, YSZ and Ni phase as a stationary random closed sets denoted by  $\Xi_1, \Xi_2, \Xi_3$ , respectively.

### Volume fractions $p_i$

The volume fraction of  $\Xi_i$  is defined by

$$p_i = \mathbb{E}v_3(\Xi_i \cap W)/v_3(W),$$

where  $v_d$  denotes a  $d$ -dimensional Lebesgue measure.

### Triple phase boundary $tpb$

The length of triple phase boundary per unit volume is defined as

$$tpb = \mathbb{E}\mathcal{H}_1(\Xi_1 \cap \Xi_2 \cap \Xi_3 \cap [0, 1]^3),$$

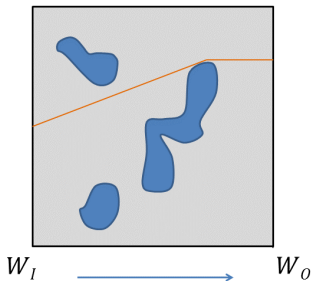
where  $\mathcal{H}_d$  denotes a  $d$ -dimensional Hausdorff measure.

## Microstructure characteristics

### mean geodetic tortuosity $\tau_{i,W}$

Denote  $W_I = \{(x_1, x_2, x_3) \in W : x_1 = 0\}$ ,  $W_O = \{(x_1, x_2, x_3) \in W : x_1 = w_1\}$  and  $l$  the length of the shortest path from a given point  $x \in W_I$  to the opposite side  $W_O$  through the  $i$ -th phase  $\Xi_i$ .

Mean geodesic tortuosity  $\tau_{i,W}$  is the expectation of the mean value of  $\frac{l}{w_1}$  over all possible start points



2D-visualization of the shortest path in  $\Xi_i$ , represented in gray, from  $W_I$  to  $W_O$ .

## Microstructure characteristics

### mean geodesic tortuosity $\tau_{i,W}$

Denote:

- $\mathcal{P}_{\Xi_i}(A, B) = \{\eta : [0, 1] \rightarrow \Xi_i \text{ continuous} : \eta[0] \in A, \eta[1] \in B\}$  the set of all path from a set  $A \subset \mathbb{R}$  to a set  $B \subset \mathbb{R}$  going through the phase  $\Xi_i$ ,
- $L(\eta)$  the Euclidean length of a path  $\eta \in \mathcal{P}_{\Xi_i}(A, B)$ ,
- $W_{l,i} = \{x \in W_l : \mathcal{P}_{\Xi_i}(\{x\}, W_o) \neq \emptyset\}$  the set of all points  $W_l$  from which a path to  $W_o$  through  $\Xi_i$  exists.

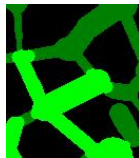
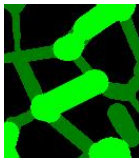
Mean geodesic tortuosity is defined as

$$\tau_{i,W} = \mathbb{E} \left( \frac{1}{w_1 \mathcal{H}_2(W_{l,i})} \int_{W_{l,i}} \min_{\eta \in \mathcal{P}(\{x\}, W_o)} L(\eta) d\mathcal{H}_2(x) \right).$$

## Microstructure characteristics

Constrictivity factor  $\beta_{i,W}$

$$\beta_{i,W} = \left( \frac{r_{min,i}}{r_{max,i}} \right)^2$$



$r_{max,i}$  is the maximal radius  $r$  such that in expectation at least 50% of the  $i$ -th phase can be covered by spheres of radius  $r$ , which are completely contained in the  $i$ -th phase.

$r_{min,i}$  is the maximal radius  $r$  such that in expectation at least 50% of the  $i$ -th phase can be filled by an intrusion of spheres with radius  $r$  in transport direction.

## Microstructure characteristics

### Constrictivity factor $\beta_{i,W}$

Denote:

- $\bar{B}(o, r)$  the closed ball centered at the origin with radius  $r > 0$ ,
- $op_r(A) = (A \ominus \bar{B}(o, r)) \oplus \bar{B}(o, r)$  the opening of the set  $A$  with  $\bar{B}(o, r)$ , where  $\ominus$  and  $\oplus$  denote erosion and dilation, respectively,
- $F_{\Xi_i, W}(r) = \{x \in (\Xi_i \ominus \bar{B}(o, r)) \cap W : \mathcal{P}_{\Xi_i \ominus \bar{B}(o, r)}(W_I, \{x\}) \neq \emptyset\}$  the larger subset of  $(\Xi_i \ominus \bar{B}(o, r)) \cap W$  which is connected to  $W_I$ .

Define

$$r_{\max, i} = \sup\{r \geq 0 : 2\mathbb{E}v_3(op_r(\Xi_i) \cap W) \geq \mathbb{E}v_3(\Xi_i \cap W)\},$$

$$r_{\min, i} = \sup\{r \geq 0 : 2\mathbb{E}v_3(F_{\Xi_i, W}(r) \oplus \bar{B}(o, r)) \geq \mathbb{E}v_3(\Xi_i \cap W)\}$$

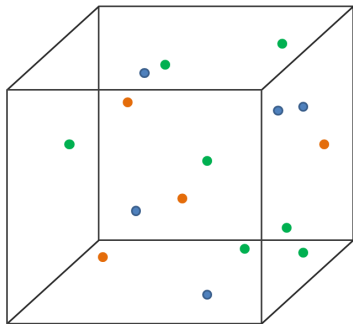
and

$$\beta_{i,W} = \left( \frac{r_{\min, i}}{r_{\max, i}} \right)^2.$$



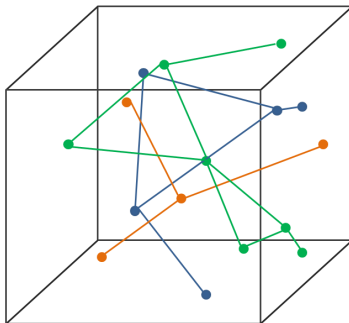
## Model step 1 - Poisson point processes

- Model is defined in  $\mathbb{R}^3$ . For simulation we use a rectangular cuboid  $W$  as observation window.
- Let  $X_i$ ,  $i = 1, 2, 3$ , be independent homogeneous Poisson point processes with intensities  $\lambda_i > 0$ .



## Model step 2 - Beta skeletons

$G_i = (X_i, E_i)$ ,  $i = 1, 2, 3$  random geometric graphs, where the edge sets are formed by  $\beta$ -skeletons.



## Model step 2 - Beta skeletons

### Formal definition

Let  $b \geq 1$ ,  $i \in \{1, 2, 3\}$  and  $x, y$  be points of  $X_i$ . Denote the open ball centered at  $x \in \mathbb{R}^3$  with radius  $r > 0$  by  $B(x, r)$ . Define

$$A_b(x, y) = B(m_{x,y}^{(1)}, |m_{x,y}^{(1)} - y|) \cap B(m_{x,y}^{(2)}, |m_{x,y}^{(2)} - x|),$$

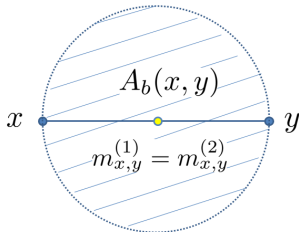
with

$$m_{x,y}^{(1)} = \frac{b}{2}x + \left(1 - \frac{b}{2}\right)y,$$

$$m_{x,y}^{(2)} = \frac{b}{2}y + \left(1 - \frac{b}{2}\right)x.$$

Then,  $x$  and  $y$  are connected by an edge in the beta skeleton  $G_b(X_i) = (X_i, E_b)$  if  $A_b(x, y)$  contains no third point of  $X_i$ .

$$b = 1$$



## Model step 2 - Beta skeletons

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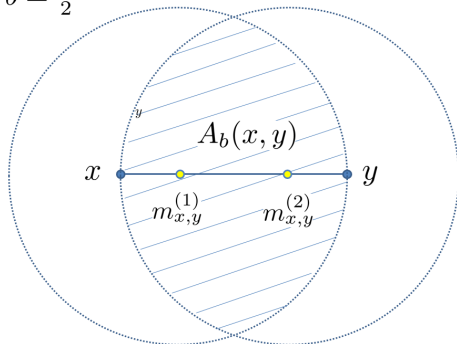
with

$$m_{x,y}^{(1)} = \frac{b}{2}x + \left(1 - \frac{b}{2}\right)y,$$

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$$b = \frac{3}{2}$$



## Model step 2 - Beta skeletons

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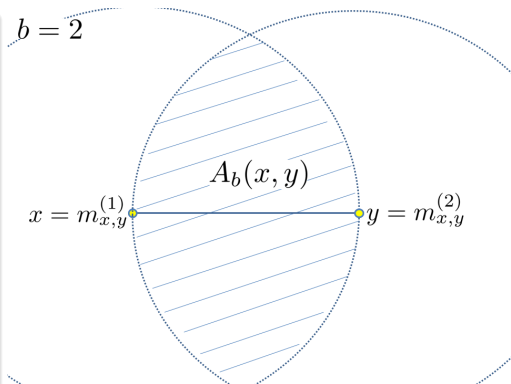
$$A_b(x, y) = B(m_{x,y}^{(1)}, |m_{x,y}^{(1)} - y|) \cap B(m_{x,y}^{(2)}, |m_{x,y}^{(2)} - x|),$$

with

$$m_{x,y}^{(1)} = \frac{b}{2}x + \left(1 - \frac{b}{2}\right)y,$$

$$m_{x,y}^{(2)} = \frac{b}{2}y + \left(1 - \frac{b}{2}\right)x.$$

Then,  $x$  and  $y$  are connected by an edge in the beta skeleton  $G_b(X_i) = (X_i, E_b)$  if  $A_b(x, y)$  contains no third point of  $X_i$ .



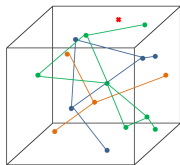
## Model step 2 - Beta skeletons

### Properties of the beta-skeleton

- With increasing  $b$  the connectivity in the beta-skeleton decreases.
- For  $b \in [1, 2]$ , the beta-skeleton of a Poisson point process is completely connected with probability 1.

See Hirsch et al., Advances in Applied Probability, 45 (2013), 20-36

## Model step 3



- $\Xi_1$  ... pores,
- $\Xi_2$  ... YSZ-phase,
- $\Xi_3$  ... Ni-phase.

Denote the obtained beta-skeletons by  $G_1, G_2, G_3$ . The three phases are defined by random closed sets  $\Xi_i$ ,  $i = 1, 2, 3$ , such that

$$x \in \Xi_i \Leftrightarrow d(x, G_i) \leq \min_{j \neq i} d(x, G_j),$$

where  $d(x, G_i)$  is the minimal distance of  $x$  to the graph  $G_i$ .

## Proposition 1

Let  $d \in \mathbb{N}$ ,  $b \in [1, 2]$  and  $X$  be a Poisson process in  $\mathbb{R}^d$  with intensity  $\lambda > 0$ . Let  $G_b(X) = (X, E_b)$  be the beta skeleton on  $X$  with parameter  $b$ . Then the expected edge length  $e_{\lambda, b} = \frac{1}{2} \mathbb{E} \sum_{x_i, x_j \in X}^{\neq} \mathcal{H}_1([x_i, x_j] \cap [0, 1]^d)$  of  $G_b(X)$  in  $[0, 1]^d$  is given by

$$e_{\lambda, b} = \frac{2^{d+1-\frac{1}{d}} \lambda^{1-\frac{1}{d}} \pi^{\frac{1}{2d}}}{b^{d+1} \int_0^{\arccos(1-\frac{1}{b})} \sin^d(t) dt} \frac{\Gamma(\frac{d+1}{2}) \Gamma(\frac{1}{d})}{\Gamma(\frac{d}{2} + 1)},$$

where  $\Gamma$  denotes the gamma function. For  $d = 3$  we get

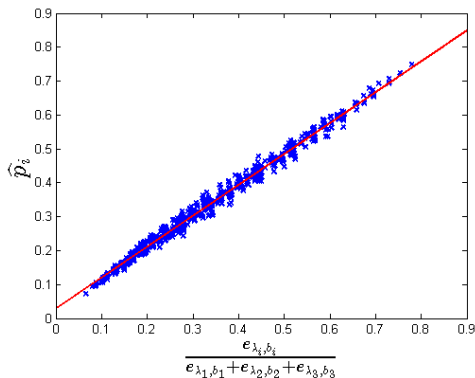
$$e_{\lambda, b} = 8 \Gamma\left(\frac{4}{3}\right) \sqrt[3]{\frac{6\lambda^2}{\pi(3b-1)^4}}.$$



The volume fraction of phases can be predicted by a function of the parameters  $\lambda_1, \lambda_2, \lambda_3, b_1, b_2, b_3$  using a linear regression model.

$$\hat{p}_i = 0.9132 \frac{e^{\lambda_i, b_i}}{e^{\lambda_1, b_1} + e^{\lambda_2, b_2} + e^{\lambda_3, b_3}} + 0,0292 + \epsilon_1,$$

where  $\epsilon_1 \sim N(0, 0.013^2)$ . The coefficient determination  $R^2 = 0.99$



The relationship between model parameters and volume fraction allow us to reduce the number of free parameters in the model under the condition that the volume fractions  $p_1, p_2$  and  $p_3$  are fixed. For a given volume fraction and given model parameters  $\lambda_1, b_1, b_2, b_3$  it holds

$$p_j^n = -0.02929 + 1.10349p_j \approx \frac{\sqrt[3]{\frac{6\lambda_j^2}{(3\beta_j-1)^4}}}{\sqrt[3]{\frac{6\lambda_1^2}{(3\beta_1-1)^4}} + \sqrt[3]{\frac{6\lambda_2^2}{(3\beta_2-1)^4}} + \sqrt[3]{\frac{6\lambda_3^2}{(3\beta_3-1)^4}}}$$

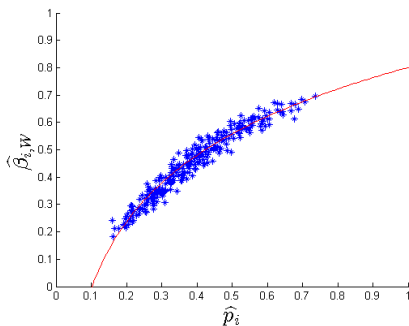
$$\Downarrow$$

$$\frac{p_i^n}{p_j^n} \approx \sqrt[3]{\frac{\lambda_i^2(3\beta_j-1)^4}{\lambda_j^2(3\beta_i-1)^4}}$$

$$\Downarrow$$

$$\lambda_i \approx \lambda_1 \cdot \left( \frac{-0.02929 + 1.10349p_i}{-0.02929 + 1.10349p_1} \right)^{\frac{3}{2}} \cdot \left( \frac{3\beta_i - 1}{3\beta_1 - 1} \right)^2$$

for  $i = 2, 3$ .

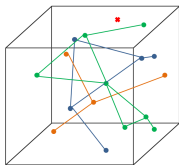


Relationship between volume fractions and constrictivity factors. We can observe, that model is not flexible with respect to constrictivity since there is a strong correlation between volume fraction and constrictivity factor of the same phase. The correlation can be modeled by

$$\hat{\beta}_{i,W} = 0.35 \log \hat{p}_i + 0.8 + \epsilon_2$$

with  $\epsilon_2 \sim N(0, 0.028^2)$ .

## Model step 3



- $\Xi_1$  ... pores,
- $\Xi_2$  ... YSZ-phase,
- $\Xi_3$  ... Ni-phase.

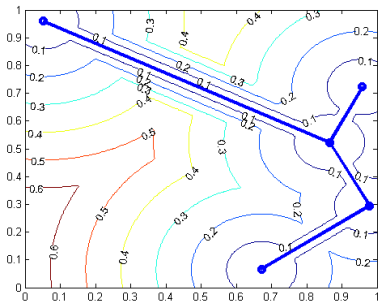
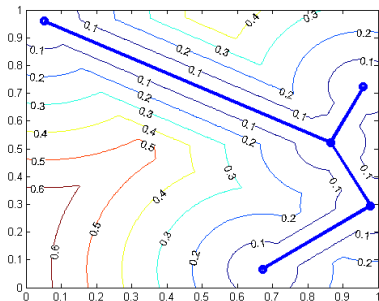
Let  $\gamma_1, \gamma_2, \gamma_3 \geq 1$ . Denote the obtained beta-skeletons by  $G_1, G_2, G_3$ . The three phases are defined by random closed sets  $\Xi_i$ ,  $i = 1, 2, 3$ , such that

$$x \in \Xi_i \Leftrightarrow d_{\gamma}^i(x, G_i) \leq \min_{j \neq i} d_{\gamma_j}^i(x, G_j),$$

where

$$d_{\gamma_i}^i(x, G_i) = \min\{\gamma_i d(x, G_i), d(x, X_i)\}.$$

Here  $d(x, X_i)$  is the minimal distance of  $x$  to the set of vertices  $X_i$  and  $d(x, G_i)$  is the minimal distance of  $x$  to the graph  $G_i$ .

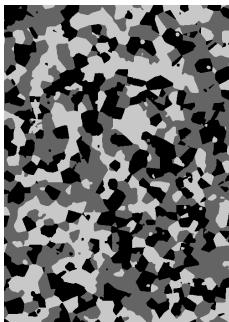


Visualization of the contour lines of the distance to a given graph represented in blue with respect to  $d'_\gamma$ . The parameter  $\gamma$  is 2 on the left and 4 on the right.

## Comparing model to the data

The following fit to experimental image data is obtained by the Nelder-Mead method:

	$p_2$	$p_3$	$\tau_{2,W}$	$\tau_{3,W}$	$\beta_{2,W}$	$\beta_{3,W}$	$tpb$
Image data	0.42	0.32	1.13	1.19	0.41	0.29	0.0033
Simulation	0.40	0.32	1.11	1.14	0.42	0.33	0.0036
Relative error	0.05	0.00	0.02	0.04	0.02	0.14	0.09



2D slices of experimental (left) and virtual (right) microstructures

## Fitted parameters




Fitted data by Nelder-Mead method with cost function

$$3 \sum_{i=2}^3 \frac{|\hat{p}_{i,sim} - p_i|}{p_i} + 2 \sum_{i=2}^3 \frac{|\hat{\beta}_{i,sim} - \beta_i|}{\beta_i} +$$

$$+ 2 \sum_{i=2}^3 \frac{|\hat{\tau}_{i,sim} - \tau_i|}{\tau_i} + \frac{|t\hat{p}b_{sim} - tpb|}{tpb}.$$

Parameters	Fitted values
$\lambda_1$	$29.3\mu m^{-3}$
$\lambda_2$	$39.9\mu m^{-3}$
$\lambda_3$	$32.2\mu m^{-3}$
$b_1$	2.11
$b_2$	1.97
$b_3$	1.94
$\gamma_1$	4.47
$\gamma_2$	4.31
$\gamma_3$	4.12

## References

-  G. Gaiselmann, M. Neumann, O. Pecho, T. Hocker, L. Holzer, and V. Schmidt (2014): Quantitative relationships between microstructure and effective transport properties based on virtual materials testing. *AIChE Journal* 60, 1983–1999.
-  L. Holzer, B. Iwanschitz, T. Hocker, L. Keller, O. Pecho, G. Sartoris, P. Gasser, and B. Muench (2013): Redox cycling of Ni-YSZ anodes for solid oxide fuel cells: Influence of tortuosity, constriction and percolation factors on the effective transport properties. *Journal of Power Sources* 242, 179–194.
-  C. Hirsch, D. Neuhaeuser, and V. Schmidt (2013): Connectivity of random geometric graphs related to minimal spanning forests. *Advances in Applied Probability* 45, 289–298.