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Title: Parameter sensitivity analysis of a mechanistic model to simulate microalgae growth

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Abstract: In this paper, sensitivity analysis is applied to a mechanistic model developed to simulate microalgae growth. The Morris method of Elementary Effects (EEs) is applied to evaluate the sensitivity of model outputs with respect to a subset of key input parameters. For an easier interpretation, results were plotted as distributions of elementary effects means and standard deviations for each input parameter. The model outputs were very sensitive with respect to the maximum specific growth rate of microalgae (μ_{ALG}). Results of the sensitivity analysis indicate that the transfer of ammonia (K_a, NH_3) and carbon dioxide (K_a, CO_2) have a non-linear relation with nitrogen uptake and carbonate concentrations, respectively. This analysis helped identify the parameters with the greatest impact on simulation outputs. The results indicated that maximum specific growth rate of microalgae (μ_{ALG}) was the most critical parameter to calibrate properly.

Tables

Table 1. List of model outputs.

Model outputs	Description
X_{ALG}	Concentration of microalgae biomass. It increases with growth processes and decreases by endogenous respiration and inactivation.
$S_{NH3}+S_{NH4}$	Concentration of nitrogen present in the water as ammonium and ammonia. Nitrogen as ammonium (S_{NH4}) is produced through the processes of endogenous respiration and through inactivation of microalgae. It is consumed through the growth of microalgae. Nitrogen in form of ammonia (S_{NH3}) is in chemical equilibrium with ammonium (S_{NH4}). Its concentration decreases by volatilization to the atmosphere.
S_{NO3}	Nitrogen available as nitrate. It is consumed by microalgae (X_{ALG}).
$S_{HCO3}+S_{CO2}$	Concentration of carbon as carbon dioxide and bicarbonate. Carbon as carbon dioxide (S_{CO2}) is consumed by microalgae and is produced through the processes of endogenous respiration and inactivation. Carbon as bicarbonate (S_{HCO3}) is in chemical equilibrium with carbon dioxide (S_{CO2}) and carbonate (S_{CO3}).
S_{CO3}	Carbon in the form of dissolved carbonate. It is in chemical equilibrium with bicarbonate (S_{HCO3}) and carbon dioxide (S_{CO2}). Carbonate is not used by microalgae as carbon source.

Table 2. Sensitivity measures of input parameter at $r=10$ for each output variables.

X_{alg}				pH				$S_{NH3}+S_{NH4}$			
Parameters	μ	σ	μ^*	Parameters	μ	σ	μ^*	Parameters	μ	σ	μ^*
μ_{alg}	0.876	0.128	0.876	μ_{alg}	0.981	0.121	0.981	μ_{alg}	0.141	1.185	1.039
$K_{a,O2}$	0.073	0.116	0.079	$K_{a,O2}$	0.037	0.153	0.040	$K_{a,O2}$	-0.392	1.006	0.920
$K_{a,CO2}$	-0.040	0.093	0.068	$K_{a,CO2}$	-0.075	0.071	0.075	$K_{a,CO2}$	-0.592	1.218	1.142
$K_{a,NH3}$	0.034	0.254	0.152	$K_{a,NH3}$	0.011	0.080	0.050	$K_{a,NH3}$	0.029	1.694	1.700
S_{NO3}				$S_{HCO3}+S_{CO2}$				S_{CO3}			
Parameters	μ	σ	μ^*	Parameters	μ	σ	μ^*	Parameters	μ	σ	μ^*
μ_{alg}	-0.827	0.064	0.827	μ_{alg}	-1.548	2.790	1.548	μ_{alg}	-0.223	1.454	1.446
$K_{a,O2}$	-0.069	0.022	0.075	$K_{a,O2}$	-0.002	0.002	0.002	$K_{a,O2}$	-0.414	0.610	0.487
$K_{a,CO2}$	0.050	0.082	0.065	$K_{a,CO2}$	-0.098	0.322	0.116	$K_{a,CO2}$	1.049	0.757	1.049
$K_{a,NH3}$	-0.078	0.227	0.179	$K_{a,NH3}$	-0.001	0.003	0.004	$K_{a,NH3}$	0.309	1.254	1.124

Figures

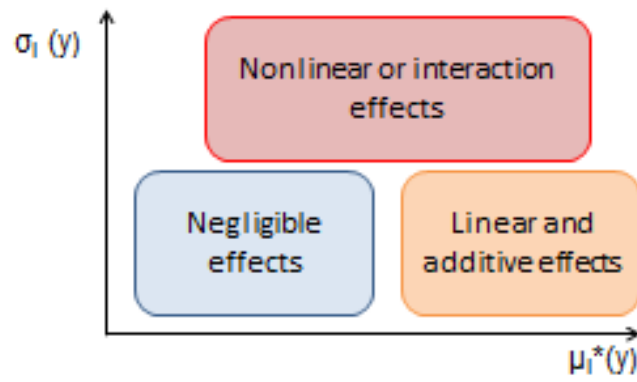
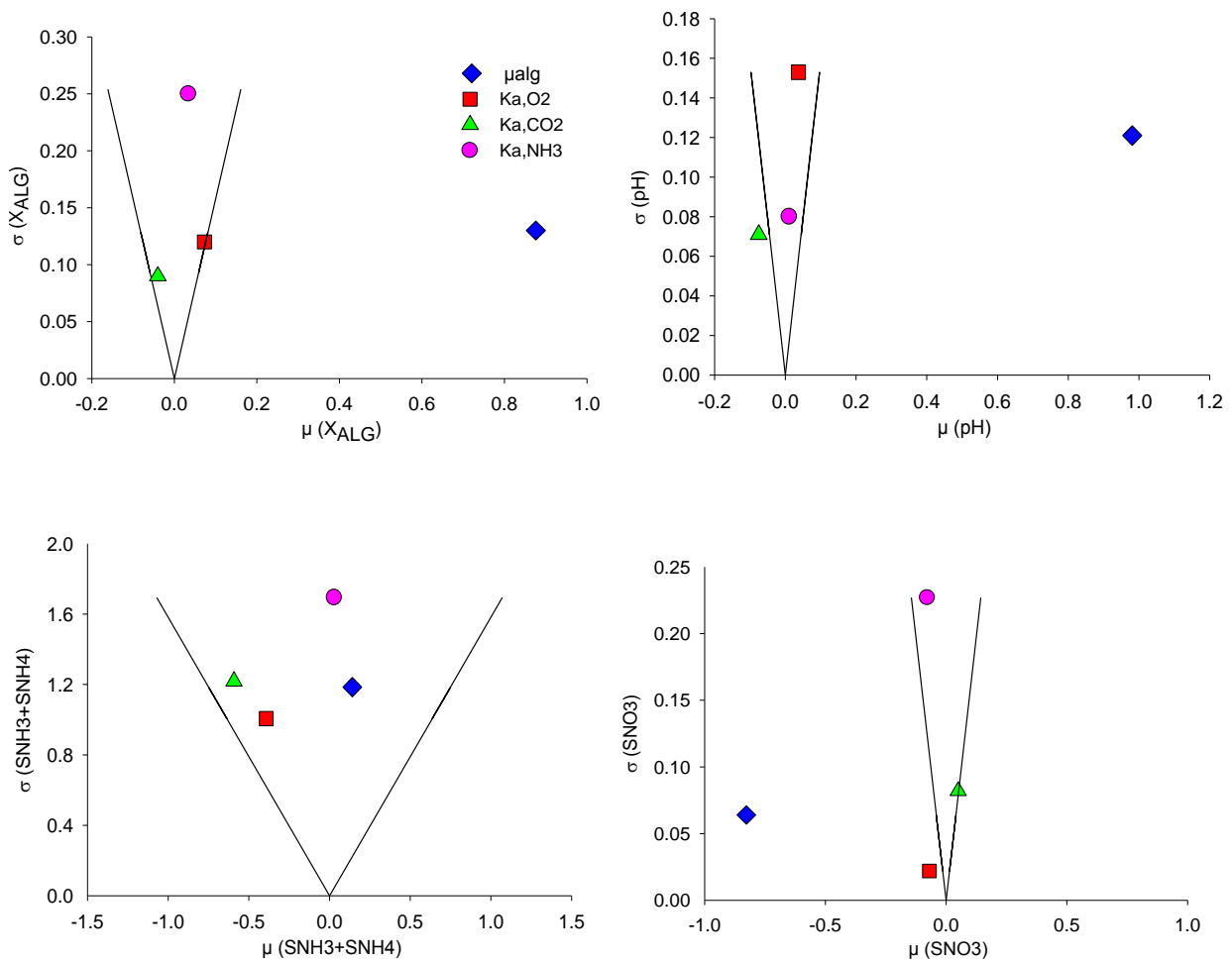


Fig. 1. Schematic representation of theoretical disposition of means μ_i^* and standard deviations σ_i of the effects distribution (Adapted from Santiago et al.,[22]).



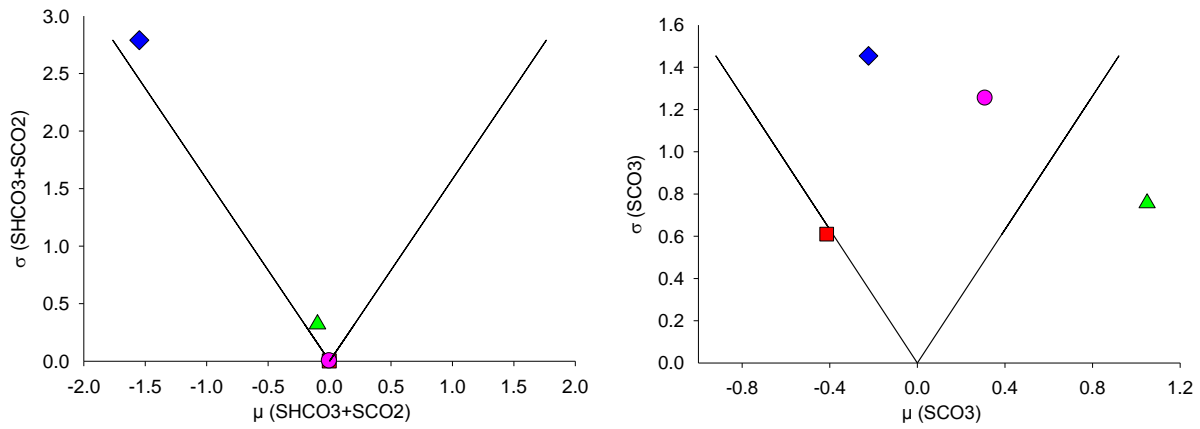
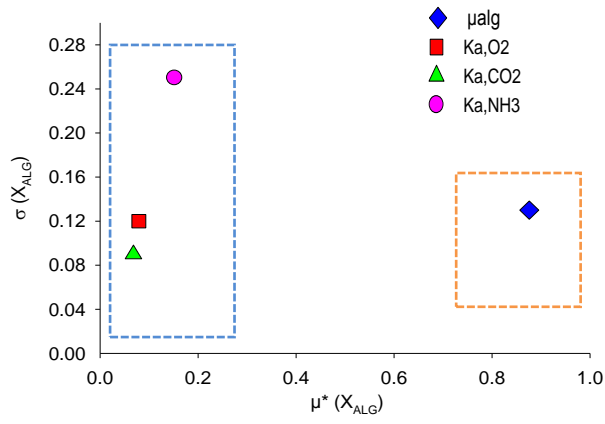
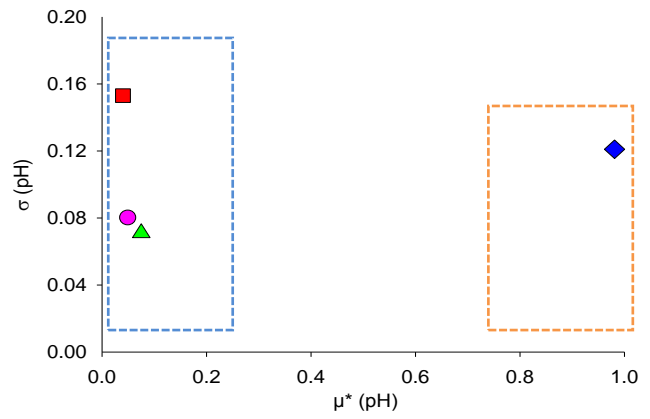


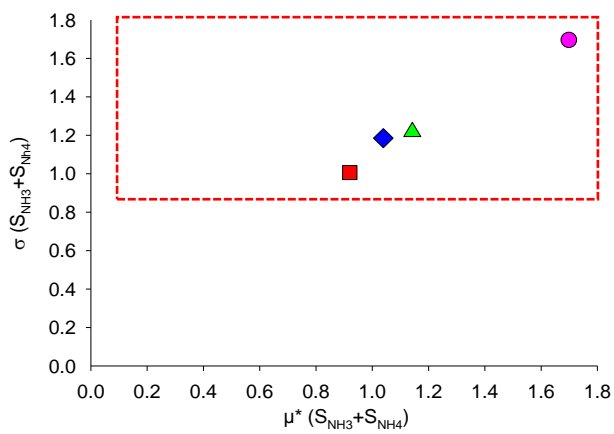
Fig. 2. Sensitivity measures of the distribution of elementary effects of the inputs on the model outputs a) X_{alg} , b) pH, c) $S_{NH_3}+S_{NH_4}$, d) S_{NO_3} , e) $S_{HCO_3}+S_{CO_2}$, f) S_{CO_3} . Lines correspond to $\mu_i = \pm 2SEM_i$. **Figure legends for graphics shown in the upper right graph.**



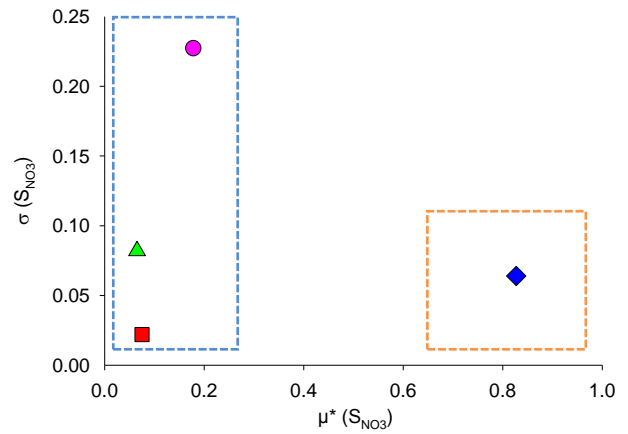
a)



b)



c)



d)

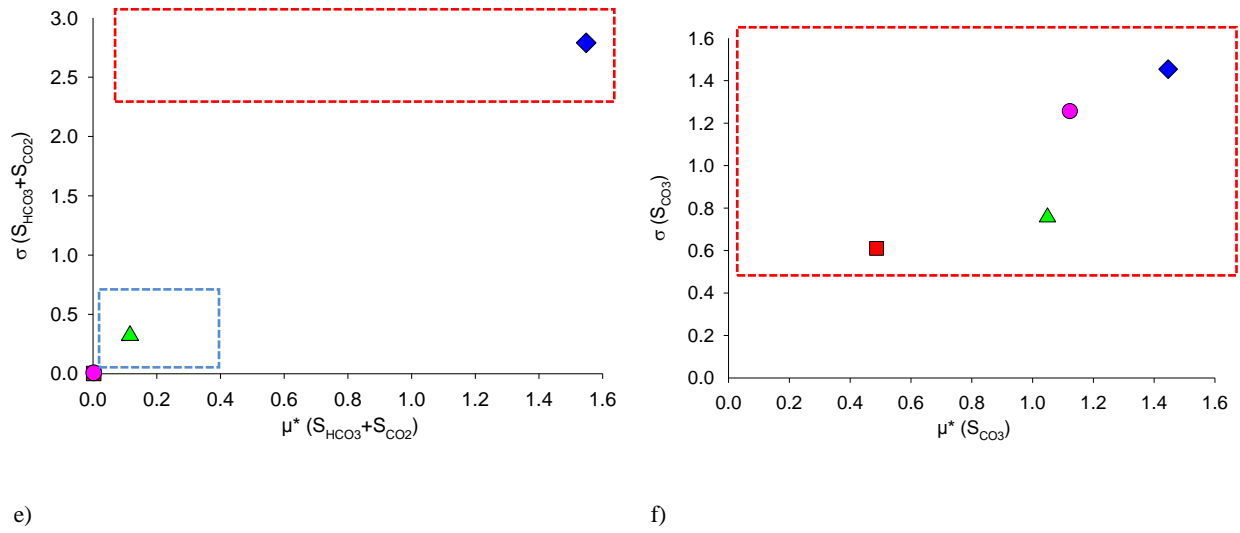
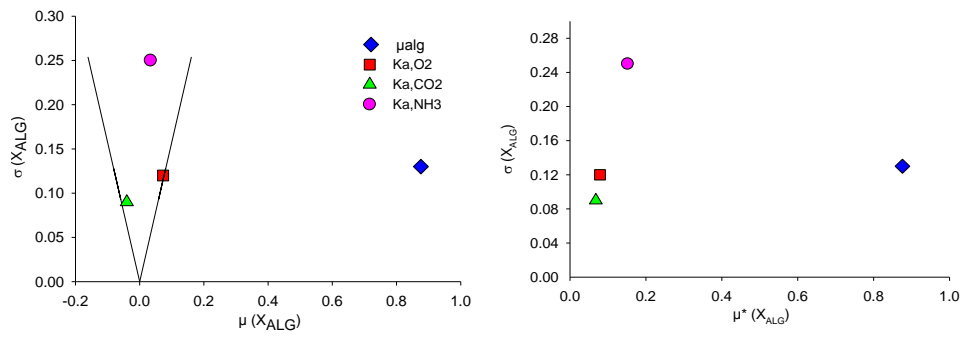


Fig. 3. Sensitivity measures $\mu_{i,j}^*$ versus $\sigma_{i,j}$ for the model outputs a) X_{alg} , b) pH, c) $S_{\text{NH}_3} + S_{\text{NH}_4}$, d) S_{NO_3} , e) $S_{\text{HCO}_3} + S_{\text{CO}_2}$, f) S_{CO_3} . Dotted lines represent the theoretical distribution of effects: negligible effects (blue dotted line), non-linear effects (red dotted line) and linear effect (orange dotted line). **Figure legends for graphics shown in the upper right graph.**

Supplementary Material

[Click here to download Supplementary Material: Solimeno et al., Morris Method.xlsx](#)

Graphical abstract



Highlights:

- Morris's method: procedure and sensitivity measurements.
- Application of Morris's method to the microalgae growth model.
- The maximum specific growth rate of microalgae is the most sensitive parameter.

Parameter sensitivity analysis of a mechanistic model to simulate microalgae growth

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Abstract

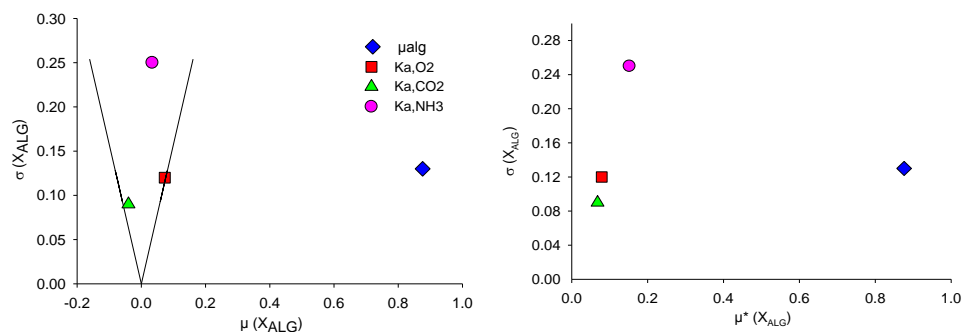
In this paper, sensitivity analysis is applied to a mechanistic model developed to simulate microalgae growth. The Morris method of Elementary Effects (EEs) is applied to evaluate the sensitivity of model outputs with respect to a subset of key input parameters. For an easier interpretation, results were plotted as distributions of elementary effects means and standard deviations for each input parameter. The model outputs were very sensitive with respect to the maximum specific growth rate of microalgae (μ_{ALG}). Results of the sensitivity analysis indicate that the transfer of ammonia ($K_{a,NH3}$) and carbon dioxide ($K_{a,CO2}$) have a non-linear relation with nitrogen uptake and carbonate concentrations, respectively. This analysis helped identify the parameters with the greatest impact on simulation outputs. The results indicated that maximum specific growth rate of microalgae (μ_{ALG}) was the most critical parameter to calibrate properly.

Keywords: Morris screening, mathematical modeling, one-at-time, sensitivity, microalgae, wastewater.

Highlights:

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Graphical abstract



34 1. Introduction

35 Full-scale microalgae cultures are used to produce a variety of compounds for
36 different economic sectors such as: aquaculture and animal feed; human nutrition;
37 cosmetics and nutraceuticals; and pharmaceuticals [1,2]. Moreover, mixed cultures of
38 microalgae and bacteria are being used for wastewater treatment in ways that may
39 convert “conventional wastewater treatment plants” into “resource recovery plants”,
40 able to produce purified water and by-products such as biodiesel [3,4].

41 A thorough understanding of the internal functioning of microalgae-based
42 technologies is essential to predict performance and update design guidelines. The
43 physical, chemical, and biological processes that occur in microalgae cultures systems
44 are difficult to study because most of them take place simultaneously and are strongly
45 interdependent. In addition, the rates of many of these processes depend on
46 environmental variables such as light intensity and temperature. In the case of
47 wastewater treatments with mixed cultures, it is very challenging to understand a
48 microbiological system where metabolic processes such as photoautotrophy and
49 heterotrophy coexist.

50 The increasing number of applications of microalgae-based technologies has
51 encouraged the development of new mathematical models to study the main processes,
52 factors and variables that influence microalgae growth in different types of cultures,
53 including wastewaters. In the last decade, an array of mathematical models that predict
54 microalgae biomass production has been developed [5,6]. One general limitation of
55 these models is the use of very few parameters to describe the inherent complexity of
56 algal cultures, especially in the particular case of microalgae grown in wastewaters,
57 where carbon and/or nitrogen limitation can be significant.

58 Recently, a complex mechanistic model to simulate microalgae growth in
59 various cultures was developed [7]. This model is a part of a more ambitious project
60 through which we intend to develop a complete model to simulate mixed cultures of
61 microalgae and bacteria treating wastewater (e.g. high rate algal ponds). Therefore, in
62 this first version of the model, only microalgal processes were included, while bacterial
63 processes were not taken into account.

64 River Water Quality Model 1 (RWQM1) of the International Water Association
65 [8] was used as a reference for the new model. Carbon-limited microalgae growth,
66 transfer of gases to the atmosphere and photorespiration, photosynthesis kinetics and
67 photoinhibition were not included in RWQM1, but were considered as candidate
68 parameters for new model. Furthermore, we felt that growth of microalgae would be
69 dependent on light intensity, temperature, and availability of nitrogen and carbon
70 species.

71 The model was calibrated using experimental data from a case study based on
72 the cultivation of different microalgae species in a culture medium simulating treated
73 urban wastewater (secondary effluent).

74 Sensitivity analysis is an important step during model development, promotes
75 better understanding of the complex interactions of engineered systems [9], and can be
76 an important tool for building a the mechanistic model for microalgae growth. With

77 this in mind, the aim of the present study was to identify the parameters that have the
78 greatest impact on a new model for microbial culture. Sensitivity analysis of whole set
79 of model parameters (31) is quite an unattainable objective unless high-end
80 computational facilities are available. For this reason, a subset of the most influential
81 parameters on output model was analysed. These subset parameters were selected
82 because they turned out the parameters that most influenced the results obtained with
83 the model and are therefore likely to be changed during calibration.

84 The Morris method of Elementary Effects (EEs) [10] was selected over other
85 commonly used global sensitivity analysis methods [11] based on previous work by
86 Ruano et al. [12] for screening the most influential parameters in wastewater treatment
87 plant models. The Morris method corresponds to a typically randomized One-At-a-Time
88 (OAT) approach. OAT designs are an efficient technique in which the factors are varied
89 individually by the same relative amount around the nominal point [13]. The basic idea
90 is to reproduce individually randomized experiments that evaluate the elementary
91 effects along trajectories obtained by changing one parameter at a time.

92 The work described here was necessary to complete the model of Solimeno et al.
93 [7]. Little information was available for several additional parameters related to
94 microbial growth that were thought to be necessary for development of this model.

95 After model calibration was optimized, the sensitivity analysis described here
96 promoted interpretation of model outputs, and refined our understanding of which
97 parameters were required. As a result, the model provided new insight into the
98 functioning of microalgae cultures, and promoted investigation of the many factors that
99 may influence microalgae growth.

101 2. Material and methods

102 2.1. Theoretical background

103 The Elementary Effects method represents an effective screening strategy to
104 identify the most important factors in highly parametrized models [14], and is
105 summarized here.

106 Here is presented a summary of the method following the explanation by
107 Campolongo et al. [15].

108 Suppose a general model, the model output $y=y(\mathbf{x})$ is a scalar function of k -
109 dimensional factors (parameters and input values) constituting a general vector \mathbf{x} that
110 identify an exact point in the experimental domain Ω of k -dimensional factor, which
111 corresponds to an exact value of y . The vector $\mathbf{x}=\{x_1, x_2, \dots, x_k\}$ has k components, x_i , each
112 of which can be take p level in the set $\{0, 1/(p-1), 2/(p-1), 3/(p-1), \dots, (p-2)/(p-1), 1\}$.
113 This assume that range of any k -dimensional factors has been scaled to the set levels $\{0,$
114 $1/(p-1), 2/(p-1), \dots, 1\}$. The region of experimentation Ω is thus a k -dimensional p -level
115 grid.

116 Morris defines the elementary effect of the i th input parameter at given value of
117 $\mathbf{x} \in \Omega$ [10]:

$$118 \quad EE_i(\mathbf{x}) = [y(x_1, x_2, \dots, x_{i-1}, x_{i+\Delta}, x_{i+1}, \dots, x_k) - y(\mathbf{x})]/\Delta \quad (1)$$

119 where Δ is the magnitude of step length that can be assumed value in the set
 120 $\{1/(p-1), \dots, 1-1/(p-1)\}$ so that $\mathbf{x}+\Delta$ is still in Ω .

121 2.1.1. Trajectory construction

122 The basic principle of Morris's method [10] was applied to build r random
 123 orientation in the region of experimentation, Ω , constituted by p levels. The magnitude
 124 of the experiment step, Δ , is a multiple of $1/(p-1)$. It will be convenient to restrict
 125 attention to the case in which p is even and $\Delta = p/[2(p-1)]$ for more economical design
 126 construction [16].

127 A base value, \mathbf{x}^* , is randomly chosen from the vector \mathbf{x} values ranging from 0 to
 128 $1-\Delta$, so that increasing by Δ one of the k components, the vector $\mathbf{x}^{(1)}$ that it still in Ω .

129 After calculating the elementary effect of the i th component of $\mathbf{x}^{(1)}$ following the
 130 Eq. 1., $k+1$ new sampling points are selected such that two consecutive points differ in
 131 just one component and the elementary effect for each factor are calculated.

132 The vector so created $\mathbf{x}^{(1)}, \mathbf{x}^{(2)}, \dots, \mathbf{x}^{(k+1)}$ define a trajectory in the parameter
 133 space, and an orientation matrix B^* .

134 The final trajectory matrix, B^* , as given in the following equation is:

$$135 \quad B^* = (J_{m,1} \mathbf{x}^* + \Delta B') P^* \quad (2a)$$

$$136 \quad B^* = (J_{m,1} \mathbf{x}^* + (\Delta/2)[(2B - J_{m,k})D^* + J_{m,k}]) P^* \quad (2b)$$

137
 138 where

- 139 - J is $(m \times I)$ unit matrix;
- 140 - D^* is a k -dimensional diagonal matrix which the diagonal elements may be
- 141 take a value of +1 or -1 with the same probability [17].
- 142 - P^* is a k -dimensional matrix where each column and row contains only single
- 143 element equal to 1 and the rest 0's. The random location of the 1's changes the
- 144 order that the variables are perturbed, and increases the number of trajectories
- 145 [17].
- 146

147
 148 To determine the random directions of the trajectory the matrix B' was created:

$$149 \quad B' = (1/2) [(2B - J_{m,k}) D^* + J_{m,k}] \quad (3)$$

150 where:

- 151 - J is $(m \times k)$ unit matrix with $m=k+1$;
- 152 - B is a random $(m \times k)$ lower left triangle unit matrix with two rows that differ in
- 153 only one element;
- 154

155 The design matrix X is constructed by changing the base value \mathbf{x}^* , or the random
 156 selected matrices B, D^* and P^* r times. The total number of simulations (N) needed in
 157 the Morris's method is $N = r \times (k + 1)$.

158 159 2.1.2. Morris's method indices

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To obtain a non-dimensional measure in this study, the scaled elementary effects $SEE_{i,j}$ proposed by Sin et al. [18] were applied. The unscaled elementary effect $EE_{i,j}$ given by Eq. (1) yields an incorrect classification of parameters for the model, especially when model outputs differ by an order of magnitude [18,19]. This condition justifies the use of the scaled elementary effects:

$$SEE_{i,j}(\mathbf{x}): [y_j(x_1, x_2, \dots, x_{i-1}, x_{i+\Delta}, x_{i+1}, \dots, x_k) - y_j(\mathbf{x})] / \Delta * \sigma_i / \sigma_y \quad (4)$$

where σ_i and σ_y are the standard deviations of the parameters x_i and model outputs y_j . The finite distribution of the $SEE_{i,j}$ due to the i th input variable on j th model output is denoted as $F_{i,j}$.

The method proposed by Morris provides a global sensitivity measure (mean and standard deviation) of the finite distribution of p^{k-1} elementary effects associated with each input [16]. Each $F_{i,j}$ contains r independent scaled elementary effects built by sampling \mathbf{x} from Ω . The mean μ Eq. (5) and standard deviation σ Eq. (6) of the distribution $F_{i,j}$ provide an approximate global sensitivity measure. Mean and standard deviation carried out information about the impact of the i th input factor on the output j th and the dependence of its sensitivity on the values of other parameters [13].

A high mean, μ , indicates a parameter with an important overall effect on the output. A high standard deviation, σ , indicates a parameter with a non-linear effect on the output, or one which interacts with other parameters [20]. Campolongo et al. [21] modified the calculation of μ , denoted μ^* Eq. (7), when the distribution $F_{i,j}$ is non-monotonic.

$$\mu_i = \frac{\sum_{n=1}^r SEE_n}{r} \quad (5)$$

$$\sigma_i = \sqrt{\frac{1}{r} \sum_{n=1}^r (SEE_n - \mu_i)^2} \quad (6)$$

$$\mu_i^* = \frac{\sum_{n=1}^r |SEE_n|}{r} \quad (7)$$

Based on the values of μ_i^* and σ_i , the Morris method identifies factors having: negligible effects, linear and additive effects, or nonlinear or interactions effects [22]. Fig. 1 illustrates this interpretation of the values μ_i^* and σ_i .

To identify the most influential parameters, these sensitivity measures were interpreted using the graphical approach proposed by Morris [10]. In this approach, the value of $\mu_{i,j}$ and $\sigma_{i,j}$ obtained for all the $F_{i,j}$ distributions are displayed together with two lines corresponding to $\mu_{i,j} \pm 2SEM_{i,j}$, where $SEM_{i,j}$ represents the standard error of the mean that can be estimated as $SEM_{i,j} = \sigma_{i,j} / \sqrt{r}$. Parameters that lie inside the “wedge” created by the two lines are deemed as non-influential or negligible. Parameters that lie outside the wedge have significant effect on the output [10,18].

202 2.2. Parameter selection, additional parameterization, and sensitivity analysis:
203 computational experiment

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205 2.2.1. Parameter selection

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207 The mechanistic model developed by the authors includes a total of 31
208 parameters [7]. The values of 16 parameters were taken from RWQM1 [8]. Because
209 RWQM1 does not include the parameters related to transfer of gases to the atmosphere,
210 temperature, photorespiration, or carbon limitation on microalgae growth; values of
211 these parameters were obtained from other literature [23,24,25,3].

212 The subset parameters evaluated were: the maximum specific rate of microalgae
213 growth (μ_{ALG}) and those related to the transfer of gases to the atmosphere (oxygen:
214 K_{a,O_2} , carbon dioxide: K_{a,CO_2} and ammonia: K_{a,NH_3}). The effects of these parameters
215 were investigated respect to the model outputs (Table 1). Note that these four
216 parameters were selected because a global sensitivity analysis of whole set of model
217 parameters (31) is quite an unattainable objective unless high-end computational
218 facilities are available. These four demonstrated to be the parameters that most
219 influenced the results obtained with the model and are therefore likely to be changed
220 during calibration [7].

221 The global sensitivity analysis was carried out using the same initial conditions,
222 parameters value and geometry (Solimeno et al. [7]).

223
224 2.2.2. Implementation of the Morris's method

225
226 The software used for the sensitivity analysis was COMSOL Multiphysics™
227 v4.3b. As noted above, the total number of simulations (N) needed in the Morris's
228 method is $N = r \cdot (k + 1)$, and previous studies have demonstrated that using $p = 4$ levels
229 and $r = 10$ produces satisfactory results [15]. Therefore, we used $k = 4$ uncertain
230 parameters for the screening, and $r = 10$ repetitions of elementary effects to obtain a
231 good balance between computational cost and results robustness. Thus, fifty-five
232 simulations were required. Processing time was determined to be 16 seconds per
233 simulation (PC computer, 3.4 GHz Intel Core i7_3770 processor).

234 The elementary effects were calculated using Eq. 4, which provides random
235 observations of the distribution function $F_{i,j}$.

236 The parameters of the experiment were set to $p = 4$, $\Delta = p/[2(p-1)] = 2/3$ and $r =$
237 10. Four different levels ($p = 4$) for each factor were considered. So, the p values in the
238 set $\{0, 1/(p-1), 2/(p-1), \dots, 1\}$ would be equivalent to $\{0, 1/3, 2/3, 1\}$ in our experiment.

239 Following Morris's method, 10 orientation matrices were generated, and the
240 respective elementary effects for 4 different factors per orientation matrix were
241 estimated from the model output.

242 The first base values $\mathbf{x}^* = \{0, 1/3, 0, 1/3\}$ were randomly selected from the
243 possible combinations of $\mathbf{x} = \{0, 1/3, 2/3, 1\}$ ranging from 1 to $1 - \Delta$. After that the
244 matrices presented in Eq. 2 and 3 were defined:

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$$251 \quad \mathbf{B}_{(5,4)} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \end{pmatrix} \quad (8)$$

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$$253 \quad \mathbf{J}_{(5,4)} = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{pmatrix} \quad (9)$$

254

$$255 \quad \mathbf{D}^*_{(4,4)} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix} \quad (10)$$

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$$258 \quad \mathbf{P}^*_{(4,4)} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \quad (11)$$

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260 The modified sampling matrix \mathbf{B}' is shown in below.

261

$$262 \quad \mathbf{B}'_{(5,4)} = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 \end{pmatrix} \quad (12)$$

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\mathbf{B}' is then multiplied by $\Delta = 2/3$ defined earlier, to create the following matrix:

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$$266 \quad \Delta \mathbf{B}'_{(5,4)} = \begin{pmatrix} 0 & 2/3 & 0 & 2/3 \\ 2/3 & 2/3 & 0 & 2/3 \\ 2/3 & 0 & 0 & 2/3 \\ 2/3 & 0 & 2/3 & 2/3 \\ 2/3 & 0 & 2/3 & 0 \end{pmatrix} \quad (13)$$

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Matrices \mathbf{D}^* and \mathbf{P}^* define the orientation of trajectory (for $k = 4$, there are 2^4 different possibilities for \mathbf{D}^* each one with probability $1/16$ and $4! = 24$ possibilities for \mathbf{P}^* each one with probability $1/24$). Then \mathbf{B}^* becomes:

271

$$272 \quad \mathbf{J}_{(4,1)} \mathbf{x}^* + \Delta \mathbf{B}' \mathbf{P}^* = \left\{ \begin{pmatrix} 1/3 & 0 & 1/3 & 0 \\ 1/3 & 0 & 1/3 & 0 \\ 1/3 & 0 & 1/3 & 0 \\ 1/3 & 0 & 1/3 & 0 \\ 1/3 & 0 & 1/3 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 2/3 & 0 & 2/3 \\ 2/3 & 2/3 & 0 & 2/3 \\ 2/3 & 0 & 0 & 2/3 \\ 2/3 & 0 & 2/3 & 2/3 \\ 2/3 & 0 & 2/3 & 0 \end{pmatrix} \right\} \mathbf{P}^* = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

273

$$= \begin{pmatrix} 1/3 & 2/3 & 1/3 & 2/3 \\ 1 & 2/3 & 1/3 & 2/3 \\ 1 & 0 & 1/3 & 2/3 \\ 1 & 0 & 1 & 2/3 \\ 1 & 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \quad (14)$$

275

276

277 Finally, matrix B^* becomes

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$$B^* = \begin{pmatrix} 1/3 & 1/3 & 2/3 & 2/3 \\ 1 & 1/3 & 2/3 & 2/3 \\ 1 & 1/3 & 0 & 2/3 \\ 1 & 1 & 0 & 2/3 \\ 1 & 1 & 0 & 0 \end{pmatrix} \quad (15)$$

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281

282 Each row of B^* design the factorization of k parameters. Applying Eq. (4), an
 283 elementary effect will be estimated for each input factor. In order to get an estimation of
 284 the distribution of elementary effects for each input factor, the process was repeated $r =$
 285 10 times. As a result, the design matrix for the entire experiment becomes:

286

$$X = \begin{pmatrix} B_1^* \\ B_2^* \\ \dots \\ B_{10}^* \end{pmatrix} \quad (16)$$

288

289 In supplementary material readers can find an Excel file which contains a
 290 simplified numerical example of trajectory construction of Morris method. In this
 291 example only 2 trajectories out of the 10 selected in this paper are described to make it
 292 easier.

293

294 4. Results

295

296 The Morris's method results were evaluated by comparing the means and
 297 standard deviations of the distribution function $F_{i,j}$ for each input. Table 2 shows the
 298 resulting sensitivity measures ($\mu_{i,j}$, $\mu_{i,j}^*$ and $\sigma_{i,j}$) of input parameters (μ_{alg} , $K_{a,O2}$, $K_{a,CO2}$,
 299 $K_{a,NH3}$) for each output variable analysed at $r = 10$.

300 Means and standard deviations of the 4 input parameters were plotted in Fig. 2
 301 for the 6 output variables considered (X_{ALG} , pH, $(S_{NH3}-S_{NH4})$, S_{NO3} , $(S_{HCO3}-S_{CO2})$, S_{CO3}).

302 In addition there are two lines corresponding to $\mu_{i,j} = \pm 2SEM_{i,j}$ to facilitate the
 303 interpretation of the results. Parameters that lie inside the wedge obtained by the two
 304 lines are deemed as non-influential or negligible. Otherwise, if the parameters lie
 305 outside the wedge, it indicates to have significant effect on the output [10,18].

306 Furthermore, Fig. 3 includes the mean effect measures $\mu_{i,j}^*$ and the standard
 307 deviations $\sigma_{i,j}$ of the distribution of input parameters on model outputs, and illustrates
 308 the linearity and interaction effects of the parameters.

309

310 5. Discussion

311

312 Despite the mechanistic model includes more than 31 parameters, only the
313 sensitivity related to the maximum specific growth rate of microalgae (μ_{ALG}) and the
314 parameters of gas transfer to the atmosphere (K_{a,O_2} , K_{a,CO_2} and K_{a,NH_3}) were analysed the
315 ranges of those obtained from literature were totally unknown unlike the parameters
316 obtained from RWQM1. Moreover, RWQM1's parameters have already been subjected
317 to sensitivity analyses [26].

318 From the graphical Morris approach (Fig. 2) it was clear that the maximum
319 specific growth rate of microalgae (μ_{ALG}) had the greatest influence on microalgae
320 biomass output (X_{ALG}) (Fig. 2-a).

321 This parameter was distributed outside of the “wedge” formed by $\mu_{i,j} = \pm 2$
322 $SEM_{i,j}$, indicating that model output was very sensitive to this parameter. Altering this
323 parameter by +/- 60% caused a change in microalgae concentration of +/- 32%. Nitrate
324 and pH were also very sensitive to microalgae growth rate.

325 The model was not very sensitive to the transference of gases to the atmosphere.
326 The majority of these parameters (K_{a,O_2} , K_{a,CO_2} and K_{a,NH_3}) were distributed inside the
327 wedge formed by $\mu_{i,j} = \pm 2 SEM_{i,j}$, indicating that their effects on model output were
328 negligible (Fig. 2-b, c, d, e). Only the transfer of carbon dioxide (K_{a,CO_2}) had a clear
329 effect on carbonate in the model output (Fig. 2-f).

330 To evaluate with more details the effects of these parameters on model outputs,
331 the values of the sensitivity measures $\mu_{i,j}^*$ and $\sigma_{i,j}$ were reported in Fig. 3. Maximum
332 specific growth rate of microalgae (μ_{ALG}) was the most sensitive input parameter
333 exhibiting a linear relationship with microalgae (X_{ALG}), pH and nitrate (S_{NO_3}), indicated
334 by high $\mu_{i,j}^*$ and low $\sigma_{i,j}$ (Fig. 3-a, b, d). Otherwise, μ_{ALG} exhibited non-linear effects
335 with nitrogen as ammonium and ammonia, and with (dissolved) carbon species (Fig. 3-
336 c, e, f).

337 It is important to note that these simulation outputs were sensitive to pH, which
338 in turn was influenced by K_{a,NH_3} and K_{a,CO_2} . Thus the transfer of ammonia (K_{a,NH_3}) and
339 carbon dioxide (K_{a,CO_2}) presented a non-linear or interaction effect on nitrogen
340 ($S_{NH_3}+S_{NH_4}$) uptake and carbonate concentrations.

341 The effect of growth rate on pH and nitrate in the model was mediated through
342 microalgae biomass (X_{ALG}): growth of microalgae consumes substrates (nitrogen and
343 inorganic carbon) and releases hydroxide ions that increase pH. Similarly, the
344 concentration of nitrate depended exclusively on microalgae uptake, in contrast with
345 ammonia which was also affected by transfer to the atmosphere.

346 Although parameters related to dissolved carbon were also influenced by values
347 of other parameters (i.e., K_{a,O_2} , K_{a,CO_2} and K_{a,NH_3}) through interactions effects, the
348 effects of the transfer of gases to the atmosphere (K_{a,O_2} , K_{a,CO_2} and K_{a,NH_3}) directly on
349 model outputs were typically negligible. The exceptions to this included transfer of
350 ammonia (K_{a,NH_3}) and carbon dioxide (K_{a,CO_2}) with respect to carbonate and ammonium
351 and ammonia concentrations, respectively; these were characterized by high mean and
352 standard deviations outputs.

353 The value ($\mu_{ALG} = 1.5 \text{ [d}^{-1}\text{]}$) used during the calibration of the model was in
354 agreement within literature ranges $[0.4\text{-}2 \text{ d}^{-1}]$ [8]. Despite model results obtained during
355 the calibration, the results from sensitivity analysis have shown that the model was not
356 sensitive to the parameters related to the transfer of gases to the atmosphere (K_{a,O_2} ,
357 K_{a,CO_2} and K_{a,NH_3}). The range of these parameters for 0D geometry is not known.
358 Because transfer of gases to atmosphere depends on the dimensions of the air-water
359 interface, we initially applied a range of $144\text{-}408 \text{ d}^{-1}$ for 2D geometry [27].

360 In this case, model outputs were very sensitive to parameters related to transfer
361 of these gases to the atmosphere. Subsequently, we determined an optimal range $[0.7\text{-}4$
362 $\text{d}^{-1}]$ for 0D geometry during model calibration. However, as a result of the present
363 study, we found that the parameters related to the transfer of gases to the atmosphere
364 may vary $\pm 60\%$ of the optimal range with negligible effect on model outputs.

365 366 **6. Conclusions**

367
368 A sensitivity analysis of the maximum specific rate of microalgae growth (μ_{ALG})
369 and the parameters related to the transfer of gases to the atmosphere (K_{a,O_2} , K_{a,CO_2} ,
370 K_{a,NH_3}) was conducted on a mechanistic model developed to simulate microalgae
371 growth in wastewater. The Morris method was used to identify the sensitivity of model
372 outputs to 4 parameters calibrated during model building.

373 The results of the sensitivity analysis indicated that model outputs were
374 especially sensitive to the maximum specific growth rate of microalgae (μ_{ALG}), while the
375 parameters related to transfer of ammonia (K_{a,NH_3}) and carbon (K_{a,CO_2}) to the
376 atmosphere had a non-linear effect on the nitrogen uptake and carbonate concentrations.
377 Thus, maximum specific growth rate of microalgae (μ_{ALG}) must be calibrated with great
378 accuracy. The results of this paper have to be considered as a conceptual exercise that
379 has to be verified experimentally.

380 381 **Bibliography**

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