

Using VBA As An Alternative

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Introduction

Many routine calculations carried out using stand-alone systems such as MathCad (1) can be carried out as well in Excel using its macro language Visual Basic for Applications (VBA). The advantages of doing this are discussed in (2). This communication reviews (3) some of the details involved in a VBA implementation of the integration of an n-dimensional system of differential equations.

Earth's Carbon Cycle

A model of the earth's carbon cycle is discussed in (4). The differential equations describing the model together with their initial values are given in Tables 1 and 2. A plot of deforestation ($F_d(t)$) and fossil fuels data ($F_f(t)$) is given in graphical form in Figure 1 (taken from Reference 4). The task is to integrate the differential equations from the year 1850 to 1990. Of particular interest is the growth of atmospheric carbon dioxide over that period of time.

The Excel Spreadsheet

The spreadsheet of the model is given in Figure 2. The step size for the integration (h) and the number of equations to be solved (n) are specified under System Parameters (C5, C6). The model parameters starting in C12 are defined to the left of the main table. The main table begins in location F12 with the year 1850. The initial values of the eight dependent variables are specified on the same line. The value of the CO₂ (P12) concentration is calculated from the value of M1.

The spreadsheet invokes the array function procedure Intc (Figure 3) starting in the year (1850 + h). The initial invocation with the output selected in H13:O13 is

$$= \text{Intc} (\$D\$6, \$D\$7, \$G13, \$H13:\$O13, \$D\$13)$$

Ctrl+Shift+Enter is pressed.

This corresponds to the general calling sequence

$$= \text{Intc} (h, n, x, y, prm)$$

where

h = step size
n = number of equations
x = independent variable
y = dependent variable vector
prm = parameter vector

Entries for the following years are copied from the entry for $1850 + h$.

The VBA Integration and Interpolation Routines

VBA has access to a large number of routines but lacks two that are needed for this application: an n-dimensional integration routine and a one-dimensional interpolation routine that can be extrapolated.

For the integration, the array function Intc invokes the rk4a function. This is a 4th order Runge-Kutta routine utilizing a fixed step size, h (Figure 4). The routine was modified by Pedro L. Claveria (5) from the EMR Technology Library (6). The parameter vector prm was passed from the spreadsheet to rk4a via the Intc function.

Data for $F_f(t)$ and $F_d(t)$ (at 1850, 1860, 1870, etc) was read directly from the plot of Figure 2 in Reference (4). The data was entered using the array function of VBA (7) and is used in the function dydx (Figure 5) which defines the right hand sides of the differential equations. The $F_r(t)$ data (for the reforestation) was taken as zero (Reference (4)).

The interpolation function Interp (Figure 6) was used to interpolate quadratically within the arrays yr, AFFt, AFDt and AFRt

The general calling sequence is

= Interp (nl, x, fx, arg)

where

nl = 1 for linear interpolation, 2 for quadratic interpolation
x = the independent variable vector
fx = the dependent variable vector
arg = the independent variable vector

The years 1991 to 2000 in Figure 2 represents an extrapolation.

Executing the Spreadsheet

The reader may download the spreadsheet

Earth Carbon Cycle.xls

which is available in this issue of CACHE News. The VBA may be brought up by hitting Alt+F11. By modifying the data in dydx for $F_f(t)$, $F_d(t)$ and $F_r(t)$ (AFFt,AFDt,AFRt for years 1850 to 1990) different atmospheric carbon dioxide levels can be predicted for future years (as suggested in Reference (4)).

Results and Conclusions

Table 3 compares the results of the spreadsheet/VBA computations with that given in Reference (4). The results compare favorably considering the different ways the data for $F_f(t)$ and $F_d(t)$ are handled. (In this study interpolation is used on data read from a chart. In Reference (4) curve fitting was employed on original data). Another source of difference may be due to the different integration routines used in this study and that used from MathCad (1).

Excel offers a viable alternative for carrying out routine calculations such as integrating initial value differential equations. This may be done with VBA code or other languages such as FORTRAN (8,9).

References

1. MathCad, <http://www.mathcad.com>
2. Rosen, E. M. "On the Choice of VBA", *CACHE News*, No 56 Spring 2003
3. Rosen, E. M. "The Case for Excel and Visual Basic for Applications", *CACHE News*, No 46 Spring 1998 p 5
4. Schmitz, R. A. "The Earth's Carbon Cycle", *Chemical Engineering Education*, Vol 36, No. 4 Fall, 2002, pp 296
5. Pedro Luis Claveria Vila, Private Communication (circa, April 2002)
6. EMR Technology Group Library, CACHE Corporation
7. Walkenbach, John *Excel 2000 Power Programming with VBA* IDG Books Worldwide, Inc , Foster City, CA. 1999 p 255
8. Rosen, E. M. "Calling FORTRAN Subroutines from Excel 7.0" *CACHE News*, No 47, Fall 1998

9. Rosen, E. M. "On the Use of IMSL Routines in Excel 7.0"
CACHE News No 49, Fall 1999

Table 1

Earth's Carbon Cycle Differential Equations

$$dM_1 / dt = -(k_{12} + k_{13})M_1 - k_{15}M_8 \frac{M_1 - \mathbf{g}}{M_1 + \Gamma} + k_{21}M_2^{b_2} + k_{31}M_3^{b_3} + k_{51}M_5 + k_{61}M_6 + F_f(t) + F_d(t) - F_r(t)$$

$$dM_2 / dt = k_{12}M_1 - (k_{23} + k_{24})M_2 - k_{21}M_2^{b_2} + k_{42}M_4$$

$$dM_3 / dt = k_{13}M_1 + k_{23}M_2 - k_{34}M_3 - k_{31}M_3^{b_3} + k_{43}M_4$$

$$dM_4 / dt = k_{24}M_2 + k_{34}M_3 - (k_{42} + k_{43})M_4$$

$$dM_5 / dt = k_{15}M_8 \frac{M_1 - \mathbf{g}}{M_1 + \Gamma} - (k_{51} + k_{56})M_5 - F_d(t) + F_r(t)$$

$$dM_6 / dt = k_{56}M_5 - k_{61}M_6$$

$$dM_7 / dt = -F_f(t)$$

$$dM_8 / dt = \frac{-[k_d F_d(t) - k_r F_r(t)]}{M_{5,ref}}$$

Table 2
Numerical Values and Units for Model Constants

<u>Symbol</u>	<u>Value</u>	<u>Units</u>
k ₁₂	0.0931	y ⁻¹
k ₁₃	0.0311	y ⁻¹
k ₁₅	147	y ⁻¹
k ₂₁	7.05006E-26	PgC ^(1-β₂) y ⁻¹
k ₂₃	0.0781	y ⁻¹
k ₂₄	0.0164	y ⁻¹
k ₃₁	2.31615E-21	PgC ^(1-β₃) y ⁻¹
k ₃₄	0.714	y ⁻¹
k ₄₂	0.00189	y ⁻¹
k ₄₃	0.00114	y ⁻¹
k ₅₁	0.0862	y ⁻¹
k ₅₆	0.0.0862	y ⁻¹
k ₆₁	0.0333	y ⁻¹
β ₂	9.4	
β ₃	10.2	
?	62	PgC*
G	198	PgC
k _d	0.230	
k _r	1.0	
M _{5,ref}	580	

*PgC, 1 Pg = 10¹⁵ g

Conversion Factor: 2.218 PgC/ppmv

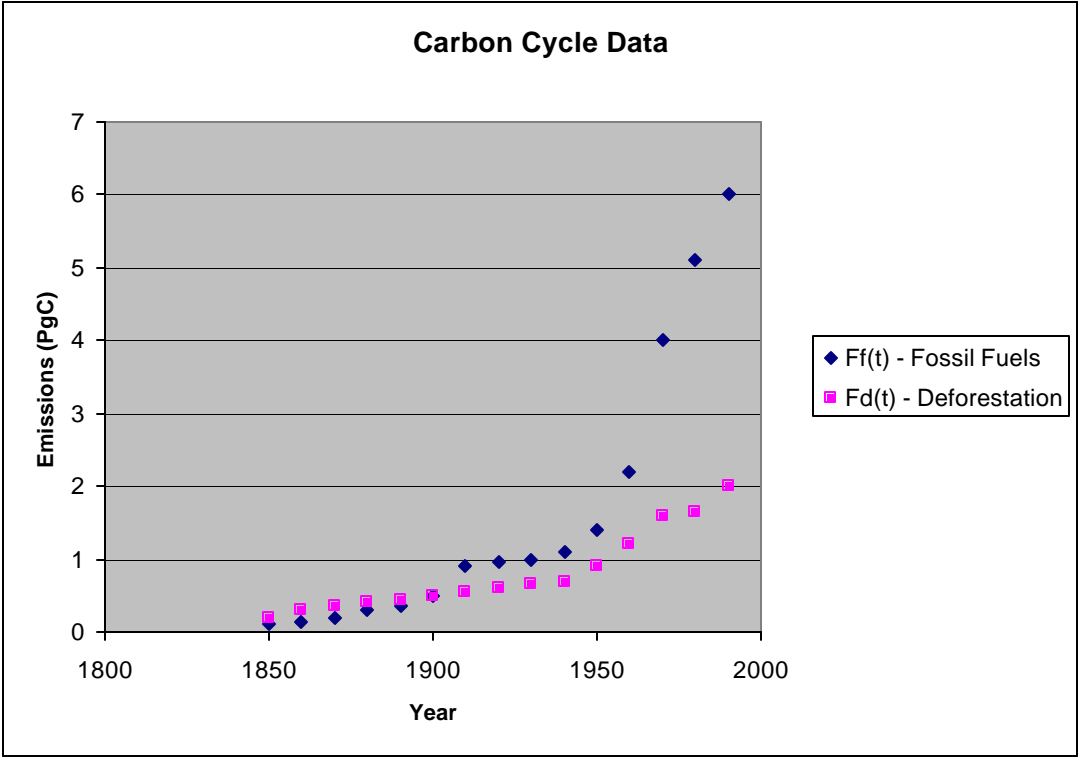


Figure 1
Fossil Fuels and Deforestation Emissions

A/1	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q
2		Earth's Carbon Cycle from Schnitz CEE Vol 36 No 4 Fall 2002														
3																
4																
5		System Parameters		Units												
6		h	1 years													
7		n	8 Number of Equations													
8																
9		Parameters														
10																
11	prm	Symbol	Value	Units	Year	M1	M2	M3	M4	M5	M6	M7	M8	CO2 (ppmv)		
12																
13		1 k12	0.0931	y^-1	1850	612.0	730.0	140.0	37000.0	580.0	1500.0	5300.0	1.0000000	287.6		
14		2 k13	0.0311	y^-1	1851	612.5	730.0	140.1	36999.9	579.7	1500.0	5299.9	0.9999182	287.8		
15		3 k15	147	y^-1	1852	612.9	730.0	140.1	36999.8	579.4	1500.0	5299.8	0.9998317	272.3		
16		4 k21	7.05E-26	PgC^(1-beta2) /y	1853	613.3	730.0	140.1	36999.7	579.1	1500.0	5299.7	0.9997407	288.2		
17		5 k23	0.0781	y^-1	1854	613.7	730.0	140.2	36999.6	578.9	1500.0	5299.6	0.9996452	288.4		
18		6 k34	0.0164	y^-1	1855	614.0	730.1	140.2	36999.6	578.8	1499.9	5299.4	0.9995456	288.5		
19		7 k31	2.32E-21	PgC^(1-beta2) /y	1856	614.4	730.1	140.2	36999.5	578.6	1499.9	5299.3	0.9994420	288.7		
20		8 k34	0.714	y^-1	1857	614.7	730.2	140.2	36999.5	578.5	1499.8	5299.2	0.9993347	288.9		
21		9 k42	0.00189	y^-1	1858	615.0	730.2	140.2	36999.4	578.4	1499.7	5299.0	0.9992238	289.0		
22		10 k43	0.00114	y^-1	1859	615.3	730.2	140.2	36999.4	578.3	1499.6	5298.9	0.9991095	289.2		
23		11 k51	0.0862	y^-1	1860	615.6	730.3	140.2	36999.4	578.3	1499.5	5298.8	0.9989921	289.3		
24		12 k56	0.0862	y^-1	1861	615.9	730.3	140.2	36999.3	578.2	1499.5	5298.6	0.9988721	289.4		
25		13 k61	0.0333	y^-1	1862	616.2	730.3	140.2	36999.3	578.1	1499.4	5298.4	0.9987502	289.6		
26		14 beta2	9.4	y^-1	1863	616.5	730.4	140.2	36999.3	578.1	1499.3	5298.3	0.9986262	289.7		
27		15 beta3	10.2	y^-1	1864	616.8	730.4	140.2	36999.3	578.1	1499.2	5298.1	0.9985003	289.8		
28		16 gamma	62	PgC	1865	617.0	730.4	140.2	36999.2	578.0	1499.1	5298.0	0.9983724	290.0		
29		17 lambda	198	PgC	1866	617.3	730.5	140.2	36999.2	578.0	1499.0	5297.8	0.9982426	290.1		
30		18 kd	0.23		1867	617.6	730.5	140.2	36999.2	578.0	1498.9	5297.6	0.9981107	290.2		
31		19 kr	1		1868	617.8	730.5	140.2	36999.2	577.9	1498.8	5297.4	0.9979769	290.3		
32		20 M5, ref	580		1869	618.1	730.5	140.2	36999.2	577.9	1498.7	5297.2	0.9978411	290.5		
33					1870	618.4	730.6	140.2	36999.2	577.9	1498.6	5297.0	0.9977033	290.6		
					1986	738.1	742.7	142.4	37053.9	579.3	1493.7	5111.9	0.9597859	346.9		
					1987	741.4	743.1	142.5	37055.5	579.5	1493.9	5106.2	0.9590549	348.4		
					1988	744.8	743.4	142.5	37057.2	579.7	1494.1	5100.4	0.9583076	350.0		
					1989	748.2	743.7	142.6	37058.9	579.8	1494.3	5094.5	0.9575428	351.6		
					1990	751.6	744	142.7	37060.6	580.0	1494.5	5088.5	0.9567595	353.2		
					1991	755.1	744.4	142.7	37062.4	580.1	1494.7	5082.5	0.9559562	354.8		
					1992	758.6	744.7	142.8	37064.3	580.2	1495.0	5076.4	0.9551320	356.5		
					1993	762.2	745.1	142.8	37066.1	580.3	1495.2	5070.2	0.9542856	358.2		
					1994	765.9	745.4	142.9	37068.1	580.4	1495.4	5063.9	0.9534158	359.9		
					1995	769.5	745.7	143.0	37070.0	580.5	1495.7	5057.6	0.9525213	361.6		
					1996	773.3	746.1	143.0	37072.0	580.5	1495.9	5051.2	0.9516011	363.4		
					1997	777.1	746.5	143.1	37074.1	580.5	1496.1	5044.7	0.9506540	365.2		
					1998	780.9	746.8	143.2	37076.2	580.4	1496.3	5038.2	0.9496787	367.0		
					1999	784.8	747.2	143.2	37078.3	580.4	1496.5	5031.5	0.9486740	368.8		
					2000	788.7	747.5	143.3	37080.5	580.3	1496.7	5024.9	0.9476388	370.6		

Figure 2
 Spreadsheet for Earth
 Carbon Cycle

```

Option Base 1
Public Function Intc(h, n, x, y, prm)

Dim xx As Single
Dim Irtn As Integer
Dim I As Integer

nn = n + 1

ReDim yy(1 To n) As Single
ReDim ddd(1 To nn) As Single
ReDim fff(1 To n)

xx = x

For I = 1 To n
yy(I) = y(I)
Next I

Irtn = rk4a(n, h, xx, yy, prm)

xx = xx + h

ddd(1) = xx

For I = 2 To nn
ddd(I) = yy(I - 1)
Next I

Intc = ddd

End Function

```

Figure 3

Listing of VBA Array Function Intc


```

        Public Function rk4a(n, h, x, y, prm)
    '
    'Modified from Pedro L. Claveria abril/2002
    'based in EMR Technology Group Library
    '
    '
    'n = number of equations
    'h = step size for integration
    'x = independent variable
    'y = vector of dependent variables
    'prm = vector parameters

    ReDim ccc(n), fff(n)
    ReDim k1(n), k2(n), k3(n), k4(n)
    ReDim y2(n), y3(n), y4(n)

    'Calculation of k1
    muda1 = dydx(x, y, prm, fff)
    For I = 1 To n: k1(I) = fff(I): Next
    'Calculation of k2
    For I = 1 To n: y2(I) = y(I) + 0.5 * h * k1(I): Next
    muda2 = dydx(x + h / 2, y2, prm, fff)
    For I = 1 To n: k2(I) = fff(I): Next
    'Calculation of k3
    For I = 1 To n: y3(I) = y(I) + 0.5 * h * k2(I): Next
    muda3 = dydx(x + h / 2, y3, prm, fff)
    For I = 1 To n: k3(I) = fff(I): Next
    'Calculation of k4
    For I = 1 To n: y4(I) = y(I) + h * k3(I): Next
    muda4 = dydx(x + h, y4, prm, fff)
    For I = 1 To n: k4(I) = fff(I): Next

    'New values of the dependent variables
    For I = 1 To n
        ccc(I) = y(I) + (h / 6) * (k1(I) + 2 * k2(I) + 2 * k3(I) + k4(I))
    Next I

    For I = 1 To n
        y(I) = ccc(I)
    Next I

    rk4a = 0

    End Function

```

Figure 4

Listing of VBA Function Procedure rk4a

```

Public Function dydx(x, y, prm, fff)

'x = independent variable
'y = vector of dependent variables
'prm = parameter vector
'fff = dy/dx

Dim AFFt As Variant
Dim AFDt As Variant
Dim AFRt As Variant
Dim Ayr As Variant

Dim NL As Integer
Dim xx As Single

Dim t1, t2, t3, t4 As Single

yr = Array(1850,1860,1870,1880,1890,1900,1910,1920,1930,1940, _
           1950, 1960, 1970, 1980, 1990)

AFFt = Array(0.1, 0.15, 0.2, 0.3, 0.35, 0.5, 0.9, 0.95, 1#, 1.1, _
            1.4, 2.2, 4#, 5.1, 6#)

AFDt = Array(0.2, 0.3, 0.35, 0.4, 0.45, 0.5, 0.55, 0.6, 0.65, 0.7, _
            0.9, 1.2, 1.6, 1.65, 2#)

AFRt = Array(0#, 0#, 0#, 0#, 0#, 0#, 0#, 0#, 0#, 0#, 0#, 0#, _
            0#, 0#, 0#)

NL = 2
xx = x

FFt = Interp(NL, yr, AFFt, xx)
FDt = Interp(NL, yr, AFDt, xx)
FRt = Interp(NL, yr, AFRt, xx)

t1 = -(prm(1) + prm(2)) * y(1) - prm(3) * y(8) * (y(1) - prm(16)) _
      / (y(1) + prm(17))
t2 = prm(4) * y(2) ^ prm(14)
t3 = prm(7) * (y(3) ^ prm(15)) + prm(11) * y(5) + prm(13) * y(6)
t4 = FFt + FDt - FRt

fff(1) = t1 + t2 + t3 + t4

t1 = prm(1) * y(1) - (prm(5) + prm(6)) * y(2)
t2 = -prm(4) * y(2) ^ prm(14) + prm(9) * y(4)

fff(2) = t1 + t2

```

Figure 5

Listing of VBS Function Procedure dy/dx (page 1)

```

t1 = prm(2) * y(1) + prm(5) * y(2) - prm(8) * y(3)
t2 = -prm(7) * y(3) ^ prm(15) + prm(10) * y(4)

fff(3) = t1 + t2

fff(4) = prm(6) * y(2) + prm(8) * y(3) - (prm(9) + prm(10)) * y(4)

t1 = prm(3) * y(8) * (y(1) - prm(16)) / (y(1) + prm(17))
t2 = -(prm(11) + prm(12)) * y(5) - FDt + FRt

fff(5) = t1 + t2

fff(6) = prm(12) * y(5) - prm(13) * y(6)

fff(7) = -FFt

fff(8) = -(prm(18) * FDt - prm(19) * FRt) / prm(20)

dydx = 0
End Function

```

Figure 5
Listing of VBS Function Procedure dy/dx (page 2)

```

        Public Function Interp(nl, x, fx, arg)

Public Function Interp(n, x, fx, arg)

'Written by EMRosen 6/19/97
'Copyright (c) by EMR Technology Group

'Modified 8/15/97 For Extrapolation

' nl is the order of interpolation -1 for Linear, 2 for second order
' x is the x array of numbers to be used -
'     the name for the range is used in the call
' fx is the array corresponding values of f(x) -
'     the the first element of the range may be used
'arg is the x argument
' The return is the value of f(arg)

xarg = arg

'Nc is the total array length
Nc = Application.Count(x)
'MsgBox "Value of Nc=" & Nc

If (xarg < x(1)) Then
    Num = 1
    GoTo Setn:
End If

If (xarg >= x(Nc) And n = 1) Then
    Num = Nc - 1
    GoTo Setn:
End If

If (xarg >= x(Nc) And n = 2) Then
    Num = Nc - 2
    GoTo Setn:
End If

'Num is the index of the element in the range less than or equal to arg
Num = Application.Match(arg, x, 1)

Setn:

If (n = 2 And Nc < 3) Then
    Interp = 0
    Exit Function
End If

If (n = 1 And Nc < 2) Then
    Interp = 0
    Exit Function
End If

```

Figure 6
Listing of VBS Function Procedure Interp (Page 1)

```

xarg = arg

x1 = x(Num)
fx1 = fx(Num)

x2 = x(Num + 1)
fx2 = fx(Num + 1)

If (n = 2 And Nc >= Num + 2) Then GoTo Second:

If (n = 2 And Nc < Num + 2) Then GoTo Third:

Term1 = (xarg - x2) / (x1 - x2)
Term2 = (xarg - x1) / (x2 - x1)

Interp = Term1 * fx1 + Term2 * fx2

Exit Function
Second:

x3 = x(Num + 2)
fx3 = fx(Num + 2)
GoTo Continue:

Third:

x1 = x(Nc - 2)
fx1 = fx(Nc - 2)

x2 = x(Nc - 1)
fx2 = fx(Nc - 1)

x3 = x(Nc)
fx3 = fx(Nc)

Continue:
Term1 = (xarg - x2) * (xarg - x3) / ((x1 - x2) * (x1 - x3))
Term2 = (xarg - x1) * (xarg - x3) / ((x2 - x1) * (x2 - x3))
Term3 = (xarg - x1) * (xarg - x2) / ((x3 - x1) * (x3 - x2))

Interp = Term1 * fx1 + Term2 * fx2 + Term3 * fx3

End Function

```

Figure 6
Listing of VBS Function Procedure Interp (Page 2)

Table 3

Comparison of Solutions at 1990

	<u>Reference 4</u>	<u>This Work</u>
M ₁	753	751.6
M ₂	744	744.0
M ₃	143	142.7
M ₄	37071	37060.5
M ₅	577	580.0
M ₆	1489	1494.5
M ₇	5086	5088.5
M ₈	0.952	0.9568