# Host/Guest Interactions and NMR Spectroscopy. A Computer Program for Association Constant Determination

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**Abstract.** A computer program is presented for the computation of association constants for host/guest compounds based on experimental data obtained from the NMR spectra of samples with different host/guest ratios of known concentration.

Key words: Association constant, inclusion complexes, host/guest chemistry.

# 1. Introduction

Research in host/guest chemistry should follow several well defined steps: proof of the inclusion, determination of the complex stoichiometry, determination of the association constant, and, eventually, determination of the inclusion complex geometry. While the first two steps are appropriately solved by experiments, the other two steps are not so well treated in the scientific literature.

Many experimental techniques allow confirmation of the formation of an inclusion complex, and descriptions exist in the literature of procedures for determining the complex stoichiometry. Among these, the Job [1] diagram is probably the most reliable. The determination of the association constant has been widely treated and there are several methods for its determination in a 1 : 1 complex; all based on the consideration of the general equation:

 $Host + Guest \rightarrow Host/Guest$ 

Developing the association constant (K) expression and considering p as the molar fraction of the complexed guest, K adopts the following expression:

$$K = \frac{p}{([\text{host}]_i - p[\text{guest}]_i)(1-p)}$$

NMR spectroscopy is nowadays probably one of the most widely used techniques for host/guest studies. The NMR parameters ( $\delta$  and J) are usually weighted averages

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from all species present; in consequence, when the host/guest complex is in fast equilibrium with the isolated molecules, the experimental  $\delta_{obs}$  corresponding to an intermediate situation can be expressed by the weighted average between the isolated ( $\delta_f$ ) and the complexed ( $\delta_c$ ) chemical shifts. Moreover, the molar fraction of any component can be expressed as the ratio between  $\Delta \delta_i$  ( $\delta_{obs} - \delta_f$ ) and  $\Delta \delta_c$  ( $\delta_c - \delta_f$ ). Introducing these two assumptions into the expression for *K*, it can be transformed into:

$$\mathbf{K} = \frac{\Delta \delta_i / \Delta \delta_c}{([\text{host}]_i - (\Delta \delta_i / \Delta \delta_c) [\text{guest}]_i)(1 - (\Delta \delta_i / \Delta \delta_c))}$$
(1)

The experimental determination of association constants in host/guest compounds usually contains some approximations. The methods due to Scatchard [2], Benesi and Hildebrand [3], and Scott [4] are the most commonly used for the determination of K. All require the graphical representation of experimental parameters and the global consideration of  $[host]_i \gg [guest]_i$ . The graphical representation of data is considered to be an advantage, while the use of data where the concentration for the host has to be much larger than that for the guest is not always either possible or mathematically correct. Experimentally,  $\Delta \delta_i$  is determined for each of the studied protons and, consequently, the use of the corresponding expression for K yields a different K value for each one of the studied protons.

In this article we would like to present the development of a simple computer program to be used with the whole set of studied protons, producing one single K value for the whole process and a set of calculated  $\Delta \delta_c$  values.

#### 2. Results and Discussion

The systematic variation of the chemical shifts for some NMR signals is the data usually employed as unequivocal proof for the host/guest interaction. The methods used for the determination of K need to fulfil the requirement of  $[host]_i \gg [guest]_i$ . When this condition is satisfied, the  $[guest]_i$  is usually very small and the difficulty in determining the chemical shift for a signal increases with its complexity (coupling). In addition, the standard range of work only permits host/guest ratios not usually larger than 9/1, a ratio which mathematically cannot be considered as satisfying  $[host]_i \gg [guest]_i$ .

The development of Equation (1), using A as the [host] and B as the [guest], allows us to obtain a second order equation whose solution is Equation (2).

$$\Delta \delta_i = \frac{\Delta \delta_c}{2B_i} \left[ \left( A_i + B_i + \frac{1}{K} \right) \pm \sqrt{\left( A_i + B_i + \frac{1}{K} \right)^2 - 4A_i B_i} \right].$$
(2)

Only the negative square root solution is to be considered because the ratio  $\Delta \delta_i / \Delta \delta_c$  is always smaller than 1. Moreover, the definition of p restricts the number of

samples to be used because now  $[host]_i$  should be only greater than  $[guest]_i$  (i.e.,  $A_i > B_i$ ) instead of being much greater, and this fact can be accomplished in about one half of the samples studied.

If we define a new variable, *l*, as:

$$l_{i} = \left(A_{i} + B_{i} + \frac{1}{K}\right) - \sqrt{\left(A_{i} + B_{i} + \frac{1}{K}\right)^{2} - 4A_{i}B_{i}},$$
(3)

then Equation (2) is transformed into a simpler one:

$$\Delta \delta_i = \frac{\Delta \delta_c}{2B_i} l_i. \tag{4}$$

This equation presents two variables  $(\Delta \delta_c)$  and  $l_i$  (which is a function of K). Equation (4) must be satisfied for each sample studied, i.e., we have a set of n equations (as many as samples) with two independent variables ( $\Delta \delta_c$  and K). The equation can be solved by using the least squares approximation using the experimental  $\Delta \delta_i$  values as reference values. Obviously, there is not one single pair of  $\Delta \delta_c/K$  values which will verify Equation (4) for all the existing experimental  $\Delta \delta_i$  values corresponding to a determined studied proton.

The best solution was defined as the pair making minimum the first derivative of the least squares function with respect to each independent variable. This mathematical treatment allows us to rewrite Equations (5) and (6).

$$\frac{\partial E}{\partial \Delta \delta_{\rm c}} = 0 \Rightarrow \Delta \delta_{\rm c} \sum \frac{l_i^2}{4B_i^2} = \sum \frac{\Delta \delta_i l_i}{2B_i} \tag{5}$$

$$\frac{\partial E}{\partial K_{\rm c}} = 0 \Rightarrow \Delta \delta_{\rm c} \sum \frac{l_i^2}{2B_i \left(A_i + B_i + \frac{1}{K} - l_i\right)} = \sum \frac{\Delta \delta_i l_i}{A_i + B_i + \frac{1}{K} - l_i} \tag{6}$$

By isolation of  $\Delta \delta_c$  from Equation (5) and its substitution in Equation (6) a new equation is obtained with only one independent variable, K, which can be solved by the Newton–Raphson method [5]. Strictly speaking, we should obtain one equation (or one K) for each of the studied protons of the guest (each set of  $\Delta \delta_i$ ).

Following an analogous procedure but now defining p as the molar fraction of complexed host, equations equivalent to 5 and 6, but now for the host protons, are obtained. The process for the formation of an inclusion complex should be unique for all the protons of the system studied and, in consequence, only one single K with a set of  $\Delta \delta_c$  values (one for each host and guest protons studied) should be obtained. The treatment of the whole set of protons studied yields Equation (7), which represents the least squares deviation for the whole process. The Newton-Raphson method applied to this new equation will afford the expected single K value and the set of  $\Delta \delta_c$  values.

$$E = \sum_{j=1}^{m} \left[ \sum_{i=1}^{n} \left( \Delta \delta_i - \frac{\Delta \delta_c}{2A_i} l_i \right)^2 \right].$$
(7)

			$\Delta \delta_i$				
Sample	$[host] \times 10^2$	$[guest] \times 10^2$	H-o	H-m	H-p	H-3	H-5
1	1.3040	0.3771	-0.0429	0.0188	_	0.0000	0.0000
2	1.0595	0.5679	-0.0342	0.0100	-0.0086	-0.0263	-0.0332
3	0.8965	0.7828	-0.0240	0.0066	-0.0072	-0.0484	-0.0635
4	0.7335	0.8608	-0.0191	0.0051	-0.0057	-0.0616	-0.0812
5	0.5705	1.0950	-0.0079	0.0046	-0.0018	-0.0748	-0.1027
6	0.2445	1.1660	0.0000	0.0000	0.0000	-0.0829	-0.1230

Table I. Host and guest concentrations (mol/L) and induced chemical shifts ( $\Delta \delta$ ) for each of the samples used in the study of the benzoic acid/ $\beta$ -cyclodextrin complex [6].

To solve Equation (7) a computer program (called CALCK) has been developed, written in Fortran (see Appendix), which as input will use the number of protons studied, the number of samples for each studied proton and  $\Delta \delta_i$ , [guest]<sub>i</sub>, and [host]<sub>i</sub>. The value for K and the  $\Delta \delta_c$  for each studied proton will form the output.

It should be noted here that the general behaviour of functions like the first derivative of Equation (7) have a zone where the function presents numerous artificial solutions, when K is very small. After this zone, the function takes negative values and starts to grow slowly until it crosses the axis, giving a single zero value which is the real solution of Equation (7). Thereafter, the function increases and diverges.

This behaviour forces the use of several test entries for K contained in an auxiliary file called CONST.DAT. The program changes the K values automatically and will find the real solution for the variable.

# 3. Illustrative Example

The complex between benzoic acid and  $\beta$ -cyclodextrin has been studied [6]. Table I contains host and guest concentrations, and induced chemical shifts (referred to the position of the cyclodextrin anomeric proton) observed for each of the studied protons (H-o, H-m, and H-p for benzoic acid and H-3 and H-5 for cyclodextrin) in each sample. The input file (INPUT.DAT) for this case is shown in Figure 1 and part of the output file (OUTPUT.OUT) is contained in Figure 2. The calculated association constant for this complex is 48.67 l/mol.

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'BENZOIC AC.'	26
5	1d-2
'H-3B'	1d-1
3	1.d0
0.7335d-2 0.8608d-2 0.0616	1.d1
0.5705d-2 1.095d-2 0.0748	1.d2
0.2445d-2 1.166d-2 0.0829	2.d2
1.D-6 1.7d4	3.d2
1.D-15	4.d2
100	5.d2
'H-5B'	6.d2
3	7.d2
0.7335d-2 0.8608d-2 0.0812	8.d2
0.5705d-2 1.095d-2 0.1027	9.d2
0.2445d-2 1.166d-2 0.1230	1000d0
1.D-6 1.7d4	2000d0
1.D-15	3000d0
100	4000d0
'H-2 '	5000d0
3	6000d0
0.3771d-2 1.3040d-2 0.0429	7000d0
0.5679d-2 1.0595d-2 0.0342	8000d0
0.7828d-2 0.8965d-2 0.0240	9000d0
1.D-6 1.7d4	1.d4
1.D-15	5.d4
100	1.d5
'H-3'	5.d5
3	
0.3771d-2 1.304d-2 0.0188	<b>****</b> ********************************
0.5679d-2 1.0595d-2 0.0100	
0.7828d-2 0.8965d-2 0.0066	
1. <b>D-6</b> 1.7d4	
1.D-15	
100	
'H-4'	
2	
0.5679d-2 1.0595d-2 0.0086	
0.7828d-2 0.8965d-2 0.0072	
1.D-6 1.7d4	
1.D-15	
100	
0.070d0 1.d0	
***************************************	

# **(A)**

**(B)** 

*Figure 1.* Example of INPUT.DAT (A) and CONST.DAT (B) used in the study of the benzoic acid/ $\beta$ -cyclodextrin complex.

COMPLEX: BENZOIC AC \*\* VALUES OF R. EXPLANATION: 1 - OK (MINIMUM) 2 - NOT OK. (MAXIMUM) 3 - NOT OK. (MINIMUM BUT DELTAC SMALLER THAN EXPERIMENT) 9 - NOT OK. (NEGATIVES SOLUTIONS) COMPLEX: BENZOIC AC 1= PROTON:H-3B 2= PROTON:H-5B 3 = PROTON:H-24= PROTON:H-3 5 = PROTON:H-4J K INI. ASSOC. CONSTANT CALCD DELTA ERROR FUNC R \_\_\_\_\_ \*\*\*\*\*\* SEVERAL LINES HAVE BEEN REMOVED \*\*\*\*\* 1 0.1E+02 -0.2199407787E-09 -0.56272E-13 0.52963E-02 3 2 0.1E+02 -0.2199407787E-09 -0.80606E-13 0.52963E-02 3 3 0.1E+02 -0.2199407787E-09 -0.38258E-13 0.52963E-02 3 4 0.1E+02 -0.2199407787E-09 -0.14188E-13 0.52963E-02 3 5 0.1E+02 -0.2199407787E-09 -0.11312E-13 0.52963E-02 3 10.1E+03 0.4867076445E+02 0.24268E+00 0.11081E-03 1 2 0.1E+03 0.4867076445E+02 0.34163E+00 0.11081E-03 1 3 0.1E+03 0.4867076445E+02 0.11146E+00 0.11081E-03 1 4 0.1E+03 0.4867076445E+02 0.40129E-01 0.11081E-03 1 5 0.1E+03 0.4867076445E+02 0.28454E-01 0.11081E-03 1 1 0.2E+03 0.4867076445E+02 0.24268E+00 0.11081E-03 1 2 0.2E+03 0.4867076445E+02 0.34163E+00 0.11081E-03 1 3 0.2E+03 0.4867076445E+02 0.11146E+00 0.11081E-03 1 4 0.2E+03 0.4867076445E+02 0.40129E-01 0.11081E-03 1 5 0.2E+03 0.4867076445E+02 0.28454E-01 0.11081E-03 1 1 0.3E+03 0.4867076445E+02 0.24268E+00 0.11081E-03 1

2 0.3E+03 0.4867076445E+02 0.34163E+00 0.11081E-03 1 3 0.3E+03 0.4867076445E+02 0.11146E+00 0.11081E-03 1 4 0.3E+03 0.4867076445E+02 0.40129E-01 0.11081E-03 1 5 0.3E+03 0.4867076445E+02 0.28454E-01 0.11081E-03 1

\*\*\*\*\* SEVERAL LINES FOLLOW BUT ARE NOT INCLUDED \*\*\*\*\*

*Figure 2.* Example of output file (only parts of OUTPUT.OUT) obtained in the study of the benzoic acid/ $\beta$ -cyclodextrin complex.

#### Appendix

C C PROGRAM CALCK С С PROGRAM FOR OBTAINING THE ASSOCIATION CONSTANT BY С NEWTON-RAPHSON (N-R) METHOD WITH COMPUTATION OF DELTAC С С WORKS WITH ALL PROTONS AT SAME TIME (UP TO 15) С С С C PROGRAM GOAL: C ========== С THIS PROGRAM TRIES TO FIND ASSOCIATION CONSTANTS FOR С COMPLEXES USING SETS OF VALUES FOR THE INITIAL CONCENTRATIONS С OF PRODUCTS AND VARIATIONS OF CHEMICAL SHIFTS. С С C PROGRAM ROUTINES: С С MAIN: READS THE VARIABLES AND DOES THE LOOP FOR EACH INITIAL K. EACH ITERATION OF THIS LOOP IS AN EXECUTION OF N-R. С С CALCULF: FINDS THE VALUES OF FUNCTIONS F AND DF WITCH С DUE TO THEIR COMPLEXITY WILL BE SOLVED IN ANOTHER С С ROUTINE USING AUXILIARY VARIABLES. С ORIGINAL: FINDS THE VALUE FOR FUNCTION FORIG С С C ESCRIURE: WORKING ROUTINE FOR THE PRINTING OF VARIABLES. THIS RUTINE HAS BEEN MAINLY USED FOR THE PROGRAM DEBUGING. С ON THE LAST STATE OF THE PROGRAM IT DOESN'T HAVE ROUTINE ENTITY. С C C RELLEVANT VARIABLES: С ---\_\_\_\_\_ С INTERNAL VARIABLES USED IN EACH ROUTINE ARE NOT CONSIDERED. С С NEITHER WORKING VARIABLES FOR THE PROGRAM. С C C NUMBER OF INITIAL K VALUES TO BE USED IN THE ITERATIONS NKS: KINI(NKS): INITIAL K VALUES IDENTIFICATION NAME (FOR THE PRINTING) С NMOL: C C NPROT: PROTON NAME (FOR THE PRINTTING) NUMBER OF SAMPLES NOBS: C C C A(NOBS): CONCENTRATION OF A CONCENTRATION OF B B(NOBS): DELTA(NOBS): VARIATIONS OF CHEMICAL SHIFT DETECTED TOL: FIXED TOLERANCE TRIED FOR THIS EXECUTION CCCCCCC MAXIMUM NUMBER OF ITERATIONS ALLOWED FOR EACH NMAX: EXECUTION FORIG: ERROR FUNCTION (FOR MINIMIZATION) PARTIAL DERIVATIVE OF FORIG RELATED TO K. F: PARTIAL DERIVATIVE OF F RELATED TO K DF: С

```
C FILES DESCRIPTION:
С
С
  INPUT:
С
  4 CONST.DAT: INITIAL SET OF TRIAL VALUES OF K FOR RUNNING N-R METHOD
С
                 NKS : NUMBER OF INITIAL K TO TRY
С
    LINE I:
С
    LINE 2 A NKS+1: KINI(I) : INITIAL K VALUES
С
С
  5 INPUT.DAT: PROGRAM DATA:
    LINE 1: NMOL : COMPLEX NAME (FOR RESULTS PRINTING)
LINE 2: NPROT : PROTON NAME (FOR RESULTS PRINTING)
С
С
    LINE 3: NOBS : NUMBER OF SAMPLES
С
                          A(I) : CONCENTRATION OF A
С
    LINES 4 A NOBS+3:
С
                          B(I) : CONCENTRATION OF B
C
C
                          DELTA(I): CHEMICAL SHIFTS VARIATIONS
                   KMIN : THIS VALUE IS NOT USED WITHIN THIS PROGRAM:
    LINE NOBS+4:
                          IT REMAINS FOR COMPATIBILITY WITH THE
C
C
C
                          SOFTWARE.
                   KMAX : IDEM
                   TOL : TOLERANCE FIXED FOR THIS EXECUTION
С
    LINE NOBS+5:
C
C
                   NMAX : MAXIMUM ITERATIONS ALLOWED FOR EACH N-R
    LINE NOBS+6:
                                EXECUTION
С
С
  OUTPUT:
Ċ
   11 NEWTON.RES: FILE WHERE PROGRAM WRITES THE RESULT OF
С
С
                    EACH ITERATION OF N-R.
С
   12 OUTPUT.OUT: TABLE A WHERE HAVING A RUNNING SUMMARY WRITTING:
С
C
C
C
                    INITIAL K USED
                    ASSOSIATION CONSTANT FOUND
                    DELTAC FOUND
                    VALUE FOR THE FUNTION ERROR FORIG
С
                    RUNNING RESULT, IT CAN BE:
C
C
C
                    I - OK (MINIMUM)
                    2 - NOK. (MAXIMUM)
С
                    3 - NOK. (MINIMUM BUT DELTAC SMALLER THAN MAXIMUM)
                    9 - NOK. (THERE ARE NEGATIVE SOLUTIONS).
С
С
                    INFORMATION FOR THE USER ABOUT, FOR EXAMPLE.
С
   6: DISPLAY:
                    RESULTS LIKE TIPE "9". THIS INFORMATION IS ALSO ON FILE 11.
С
С
С
  WORKING WITH UP TO 15 PROTONS
С
С
С
  DECLARATION OF VARIABLES
С
С
   REAL*8 TOL,A(15,100),B(15,100),DELTA(15,100),INCREM
   REAL*8 KMIN, KMAX, FORIG, DELTAC(15)
   REAL*8 KINI(100)
   REAL*8 K1,F,DF
   REAL*8 DELTAMIN(15), DELTAMAX(15)
   REAL*8 P.KTEOR
   INTEGER*4 I,J,NOBS(15),NMAX,COUNT,NKS,IRES,IERR,NUPRO
   CHARACTER NOMPROT*10,NOMMOL*10
С
C FILE'S DECLARATIONS
```

```
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```

```
С
   OPEN(4,FILE='CONST.DAT')
   OPEN(5,FILE='INPUT.DAT')
   OPEN(11,FILE='NEWTON.RES')
  OPEN(12,FILE='OUTPUT.OUT')
С
С
  INITIALIZATIONS
С
   DO 77 J=1,15
    NOBS(J)=0
    DELTAC(J)=0.D0
    DO 7 I=1,100
      A(J,I)=0.D0
      B(J,I)=0.D0
      DELTA(J,I)=0.D0
7
     CONTINUE
77 CONTINUE
С
C READING VARIABLES. FROM FILE 4 (CONST.DAT) READ INITIAL K VALUES
С
   WRITE(11,*) 'INPUT NUMBER OF K"S'
   READ(4,*,ERR=101) NKS
   WRITE(11,*) 'NO. OF INITIAL K:',NKS
   IF (NKS .GT. 100) THEN
    WRITE(11,*) 'NUMBER OF KS INIT. > 100: RECOMPILE THE PROGRAM'
    GOTO 101
   ENDIF
   WRITE(11,*) 'INPUT INITIAL VALUES FOR K'
   DO 10 I=1,NKS
     READ(4,*,ERR=101) KINI(I)
     WRITE(11,*) KINI(I)
 10 CONTINUE
С
   READING VARIABLES FROM FILE 5 (INPUT.DAT) AND PREPARING
С
   HEADER OF FILE 12 (OUTPUT.OUT) WHERE WE HAVE A RUNNING SUMMARY.
С
С
    WRITE(11,*) 'INPUT COMPLEX NAME.'
   READ(5,*,ERR=101) NOMMOL
    WRITE(11,*) 'COMPLEX:',NOMMOL
    WRITE(11,*) 'INPUT NUMBER OF PROTONS:'
    READ(5,*,ERR=101) NUPRO
    IF (NUPRO .GT. 15) THEN
    WRITE(11,*) 'ERROR: NUMBER OF PROTONS > 15'
    GOTO 101
    ENDIF
    WRITE(11,*) 'NUMBER OF PROTONS: ',NUPRO
    WRITE(12,*) 'COMPLEX: ',NOMMOL
    WRITE(12,*)'
    WRITE(12,*) '** VALUES OF R. EXPLANATION:'
                   1 - OK (MINIMUM)'
    WRITE(12,*)'
WRITE(12,*)'
                      2 - NOT OK. (MAXIMUM)'
                    3 - NOT OK. (MINIMUM BUT DELTAC '
    WRITE(12,*)'
    WRITE(12,*)'
                          SMALLER THAN EXPERIMENT)'
    WRITE(12,*)'
                      9 - NOT OK. (NEGATIVES SOLUTIONS)'
    WRITE(12,*)''
 С
    WRITE(12,*) 'COMPLEX: ',NOMMOL
    DO I J=1,NUPRO
     WRITE(11,*) 'INPUT PROTON NAME'
```

```
READ(5,*,ERR=101) NOMPROT
   WRITE(11,*) 'PROTON...:',NOMPROT
   WRITE(12,*) J,'= PROTON:',NOMPROT
   WRITE(11,*) 'INPUT NUMBER OF EXPERIMENTAL OBSERVATIONS OR ',
  I 'FI FOR FINNISHING'
   READ(5,*,ERR=100) NOBS(J)
   WRITE(11,*) 'OBSERVATIONS:',NOBS(J)
   IF (NOBS(J) .GT. 100) THEN
    WRITE(11,*) 'ERROR: OBSERVATIONS BIGGER THAN 100'
    GOTO 100
   ENDIF
   WRITE(11,*) 'INPUT CONCENTRATION OF A, B AND SHIFTS'
   WRITE(11,*) 'OBSERVATIONS:'
   DELTAMIN(J)=1.D32
   DELTAMAX(J)=0.D0
   DO 11 I=1,NOBS(J)
    READ(5,*,ERR=101) A(J,I),B(J,I),DELTA(J,I)
    DELTAMIN(J)=MIN(DELTA(J,I),DELTAMIN(J))
    DELTAMAX(J)=MAX(DELTA(J,I),DELTAMAX(J))
     WRITE(11,*) A(J,I),B(J,I),DELTA(J,I)
 11 CONTINUE
   WRITE(11,*) 'MINIMUM DELTA:',DELTAMIN(J)
   WRITE(11,*) 'MAXIMUM DELTA:',DELTAMAX(J)
С
  READING NOW KMIN AND KMAX BUT ONLY FOR FILES COMPATIBILITY
С
  WITH THE DRAWING PROGRAM: THEY ARE NO USED.
C
C
   WRITE(11,*) 'INPUT KMINIMUM AND KMAXIMUM'
   READ(5,*,ERR=101) KMIN,KMAX
   WRITE(11,*) 'K MININUM:',KMIN
   WRITE(11,*) 'K MAXIMUM:',KMAX
C
C READING NOW THE TOLERANCE AND THE MAXIMUM NUMBER OF ITERATIONS
  ALLOWED FOR THE PROGRAM
С
С
   WRITE(11,*) 'INPUT ALLOWED ERROR'
   READ(5,*,ERR=101) TOL
   WRITE(11,*) 'TOLERANCE:', TOL
   WRITE(11,*) 'INPUT MAXIMUM ITERATIONS'
   READ(5,*,ERR=101) NMAX
    WRITE(11,*) 'MAXIMUM ITERATIONS:',NMAX
   CONTINUE
 1
   WRITE(12,*)
   WRITE(12.*)
  I'J K INI. ASSOC. CONSTANT CALCD DELTA ERROR FUNC R'
   WRITE(12,*)
            1'-- ---
С
   NEWTON-RAPHSON METHOD (LOOP FOR EACH INITIAL K VALUE)
C
C
   DO 50 COUNT=1,NKS
    K1=KINI(COUNT)
    WRITE(11,*) '++++
                       WRITE(11,*) 'NEWTON-RAPHSON STARTS'
    WRITE(11,*) 'K INITIAL.....',K1
    IERR=0
    DO 150 I=1,NMAX
      CALL CALCULF(A,B,DELTA,NOBS,K1,F,DF,DELTAC,IERR,NUPRO)
      IF (IERR.EQ. 1) GOTO 2000
```

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```
IF (DABS(F) .LT. TOL) THEN
       WRITE(11,*) 'FINISHED (3)'
       WRITE(11,*) 'ITERATIONS',I
      CALL ESCRIURE(K1,F,NOBS,A,B,DELTA,NUPRO)
      GOTO 1000
     ENDIF
     IF (DABS(DF) .LT. TOL) THEN
       WRITE(11,*) 'DERIVATIVE SMALLER THAN TOLERANCE'
       WRITE(11,*) 'ITERATIONS',I
     ENDIF
     WRITE(11,*) 'ITERATION N-R: ',I
     WRITE(11,*) 'K1:',K1
     INCREM=-F/DF
     CALL ORIGINAL(A,B,DELTA,NOBS,K1,DELTAC,FORIG,IERR,NUPRO)
     WRITE(11,*) 'INCREMENT.....:',INCREM
     WRITE(11,*) 'FUNCTION ORIG......',FORIG
     WRITE(11,*) 'FUNCTION DERIV......',F
     WRITE(11,*) 'SECOND DERIVATIVE..........',DF
     DO 1234 J=1,NUPRO
1234
       WRITE(11,*) 'DELTA C (CALCULATED).....:',DELTAC(J)
     IF (DABS(INCREM) .LT. TOL) THEN
       WRITE(11,*) 'INCREMENTS SMALLER THAN TOLERANCE'
       WRITE(11,*) 'ITERATIONS',I
     ENDIF
     K1=K1+INCREM
150 CONTINUE
    WRITE(11,*) 'MAXIMUM ITERATIONS EXCEDED',NMAX
1000 CONTINUE
    IRES=1
    DO 324 J=1,NUPRO
     IF (DELTAC(J) LT. DELTAMAX(J)) THEN
      WRITE(11,*) 'BE CAREFUL: DELTA FOUND'
      WRITE(11,*) 'IS SMALLER THAN MAXIMUM OBSERVED'
      IRES=3
     ENDIF
     CONTINUE
324
    IF (DF .GT. 0.D0) THEN
C
С
  TESTING OF SOLUTIONS ON INITIAL EQUATION.
Ċ
      WRITE(11,*) 'TESTING SOLUTIONS:'
      DO 250 J=1,NUPRO
      DO 250 I=1,NOBS(J)
       P=DELTA(J,I)/DELTAC(J)
       KTEOR=P/(1-P)/(B(J,I)-P*A(J,I))
       WRITE(11,*) 'P:',P,'K TEOR:',KTEOR
250
       CONTINUE
    ELSE
      WRITE(11,*) 'IT WAS A MAXIMUM'
     IRES=2
    ENDIF
2000 CONTINUE
    IF (IERR.EQ.1) THEN
     WRITE(11,*) 'ERROR: THERE ARE NEGATIVES SOLUTIONS'
     K1=9.9999999999900
     F=9.999999999900
     DF=9.999999999900
     DO 33 J=1.NUPRO
       DELTAC(J)=9.9999999999900
33
```

```
FORIG=9.999999999900
    IRES=9
    ENDIF
    WRITE(11,*) ' END FOR A NEWTON-RAPHSON ITERATION+++++++'
    DO 34 J=1,NUPRO
    WRITE(12,888) J, ',KINI(COUNT),K1,'',DELTAC(J),'',
FORIG,' ',IRES
  Т
    CONTINUE
34
  WRITE(12,*)
50 CONTINUE
100 CONTINUE
  WRITE(11,*) 'END OF JOB'
  STOP
101 CONTINUE
  WRITE(11,*) 'DATA ERROR'
  STOP
888 FORMAT (1X,I2,A1,G7.1,E18.10,A1,E12.5,A1,E12.5,A2,I1)
  END
C*****
          *****
С
С
С
C SUBROUTINES DESCRIPTION
С
С
  CALCULF:
   COMPUTATION OF THE FUNCTION TO BE SOLVED (F) AND OF ITS DERIVATIVE
С
   (DF). IT WORKS WITH ALL THE PROTONS AT ONCE (UP TO 15).
С
   IT IS A LOOP OF CALLS TO SUBROUTINE CALCULFC
С
   (WHICH SOLVES THE EQUATION FOR ONE PROTON).
С
С
С
  CALCULFC:
   COMPUTATION OF THE FUNCTION TO BE SOLVED (F) AND OF ITS DERIVATIVE
С
С
   (DF), WORKING WITH ONE PROTON.
С
C
C
  ORIGINAL:
   COMPUTATION OF THE FUNCTION TO BE SOLVED (FORIG).
С
   WOKS WITH ALL PROTONS SIMULTANEOUSLY (UP TO 15).
С
   THIS SUBROUTINE IS A LOOP OF CALLS TO SUBROUTINE
   ORIGINALC (WHICH WORKS WITH ONE SINGLE PROTON).
С
C
   SUBROUTINE CALCULF(A,B,DELTA,NOBS,K,F,DF,DELTAC,IERR,NUPRO)
   REAL*8 A(15,100),B(15,100),DELTA(15,100)
REAL*8 A2(100),B2(100),DELTA2(100)
   REAL*8 K,F,DF,DELTAC(15)
   REAL*8 F2,DF2,DELTAC2
   INTEGER*4 NOBS(15),I,J,IERR,NUPRO
   INTEGER*4 NOBS2
   IERR=0
   F=0.D0
   DF=0.D0
С
C LOOP, FOR EACH PROTON, INCREASING THE FUNCTION
С
    DO 10 J=1,NUPRO
     NOBS2=NOBS(J)
     DELTAC2=DELTAC(J)
     F2=0.D0
     DF2=0.D0
```

```
DO 20 I=1,NOBS(J)
       B2(1)=B(J,I)
       A2(I)=A(J,I)
      DELTA2(I)=DELTA(J,I)
      CONTINUE
20
     CALL CALCULFC(A2,B2,DELTA2,NOBS2,K,F2,DF2,DELTAC2,IERR)
     IF (IERR.EQ. 1) RETURN
     F=F+F2
     DF=DF+DF2
     DELTAC(J)=DELTAC2
10 CONTINUE
    RETURN
    END
С
C COMPUTATION OF THE FUNCTION FOR EACH OF THE PROTONS AND OF ITS
C DERIVATIVE (DF)
С
   SUBROUTINE CALCULFC(A,B,DELTA,NOBS,K,F,DF,DELTAC,IERR)
   REAL*8 A(100),B(100),DELTA(100)
   REAL*8 K,F,DF,DELTAC,DDELTAC
   REAL*8 L(100),S(100),DS(100),DL(100),Z(100)
   REAL*8 AUX0,AUX1,AUX2,AUX3,AUX4,AUX5,AUX6
   INTEGER*4 NOBS,I,IERR
   IERR=0
C
C COMPUTATION OF INTERMEDIATE VARIABLES: L(I),S(I),Z(I)
C AND OF THEIR PARTIAL DERIVATIVES
С
    DO 10 I=1,NOBS
     S(I)=A(I)+B(I)+(1.D0/K)
     Z(I)=(S(I)*S(I))-(4.D0*A(I)*B(I))
     IF ( Z(I) .LT. 0.D0) THEN
      WRITE(11,*) 'WARNING 1: FOR THIS INITIAL VALUE OF K '
      WRITE(11,*) 'THE PROGRAM DOES NOT CONVERG.'
      WRITE(11,*) 'PROCESS FOLLOWS FOR THE NEXT INITIAL K VALUE.'
      WRITE(11,*) 'Z(I): ',Z(I)
      WRITE(6,*) 'WARNING 1: FOR THIS INITIAL VALUE OF K '
      WRITE(6,*) 'THE PROGRAM DOES NOT CONVERG.'
      WRITE(6,*) 'PROCESS FOLLOWS FOR THE NEXT INITIAL K VALUE.'
      IERR=1
      RETURN
      ENDIF
      Z(I)=DSQRT(Z(I))
      L(I)=S(I)-Z(I)
      DS(I)=-1.D0/K/K
      DL(I)=L(I)/Z(I)/K/K
      AUX6=DS(I)*(1.D0-(S(I)/Z(I)))
      IF (DABS(AUX6-DL(I)) .GT. 1.D-6) THEN
       WRITE(11,*) 'WARNING 2: FOR THIS INITIAL VALUE OF K '
       WRITE(11,*) 'THE PROGRAM DOES NOT CONVERG.'
       WRITE(11,*) 'PROCESS FOLLOWS FOR THE NEXT INITIAL K VALUE.'
WRITE(11,*) 'DL(I): ',DL(I)
       WRITE(11,*) 'AUX6.: ',AUX6
       WRITE(6,*) 'WARNING 2: FOR THIS INITIAL VALUE OF K '
       WRITE(6,*) 'THE PROGRAM DOES NOT CONVERG.'
       WRITE(6,*) 'PROCESS FOLLOWS FOR THE NEXT INITIAL K VALUE.'
       WRITE(6,*) 'DL(I): ',DL(I)
WRITE(6,*) 'AUX6.:',AUX6
       IERR=1
```

```
RETURN
     ENDIF
10 CONTINUE
С
C COMPUTATION OF DELTAC
С
    AUX1=0.D0
    AUX2=0.D0
    DO 20 I=1,NOBS
     AUXI=AUXI+(L(I)*L(I)/A(I)/A(I)/2.D0)
     AUX2=AUX2+(DELTA(I)*L(I)/A(I))
 20 CONTINUE
    DELTAC=AUX2/AUX1
    AUX1=0.D0
    AUX2=0.D0
    DO 30 I=1,NOBS
      AUXI = AUXI + (L(I)*L(I) / A(I) / A(I) / 2.D0 / Z(I))
      AUX2=AUX2+( DELTA(I)*L(I)/ Z(I) / A(I) )
 30 CONTINUE
С
C COMPUTATION OF THE FUNCTION AT THE POINT (F)
С
    F=(DELTAC*AUX1) - AUX2
С
С
    F=DELTAC * F
С
C COMPUTATION F DELTAC DERIVATIVE
С
    AUX1=0.D0
    AUX2=0.D0
    AUX3=0.D0
    AUX4=0.D0
     AUX5=0.D0
     DO 40 I=1,NOBS
      AUXI=AUXI+(DELTA(I) * DL(I) / A(I))
      AUX2=AUX2+(L(I) * L(I) / A(I) / A(I))
      AUX3=AUX3+( L(I) * DL(I) / A(I) / A(I) )
      AUX4=AUX4+(DELTA(I) * L(I) / A(I))
 40 CONTINUE
     AUX5 = AUX2 * AUX2
     DDELTAC= 2.D0 * ( AUX1 * AUX2 - 2.D0 * AUX3 * AUX4 ) / AUX5
С
C COMPUTATION OF THE DERIVATIVE IN THE POINT
С
     AUX0=0.D0
     AUX1=0.D0
     AUX2=0.D0
     AUX3=0.D0
     AUX4=0.D0
     AUX5=0.D0
     DO 50 I=1,NOBS
      AUX1=AUX1+(L(I) * L(I) / 2.D0 / A(I) / A(I) / Z(I))
      AUX0 = 2.D0 * L(I) * Z(I) * DL(I)

AUX0 = AUX0 - (L(I) * L(I) * (DS(I) - DL(I)))
      AUX0 = AUX0 / 2.D0 / A(I) / A(I) / Z(I) / Z(I)
      AUX2=AUX2+AUX0
       AUX0 = DELTA(I) * DL(I) * Z(I)
       AUX0 = AUX0 - (DELTA(I) * L(I) * (DS(I) - DL(I)))
```

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```
AUX0 = AUX0 / Z(I) / Z(I) / A(I)
    AUX3=AUX3+AUX0
50 CONTINUE
   DF = ((DDELTAC * AUX1) + (DELTAC * AUX2) - AUX3)
С
С
   DF = DDELTAC * F + DELTAC * DF
  RETURN
  END
С
C COMPUTATION OF THE FUNCTION TO BE SOLVED (F) AND OF ITS
C DERIVATIVE (DF)
С
  SUBROUTINE ORIGINAL(A,B,DELTA,NOBS,K,DELTAC,FORIG,IERR,NUPRO)
  REAL*8 A(15,100),B(15,100),DELTA(15,100)
  REAL*8 A2(100),B2(100),DELTA2(100)
  REAL*8 K,FORIG,DELTAC(15),DELTAC2
  REAL*8 FORIG2
   INTEGER*4 NOBS(15),I,J,IERR,NUPRO
   INTEGER*4 NOBS2
  IERR=0
C
C LOOP, FOR EACH PROTON, INCREASING THE FUNCTION
С
    FORIG=0.D0
    DO 10 J=1,NUPRO
     NOBS2=NOBS(J)
     DELTAC2=DELTAC(J)
     FORIG2=0.D0
     DO 20 I=1,NOBS(J)
       B2(I)=B(J,I)
       A2(1) = A(J,I)
       DELTA2(I)=DELTA(J,I)
 20
      CONTINUE
     CALL ORIGINAL2(A2,B2,DELTA2,NOBS2,K,DELTAC2,FORIG2,IERR)
     IF (IERR.EQ. 1) RETURN
     FORIG=FORIG+FORIG2
     DELTAC(J)=DELTAC2
 10 CONTINUE
    RETURN
    END
С
C COMPUTATION OF THE FUNCTION ORIGINAL
С
   SUBROUTINE ORIGINAL2(A,B,DELTA,NOBS,K,DELTAC,FORIG,IERR)
   REAL*8 A(100),B(100),DELTA(100)
   REAL*8 K,DELTAC
   REAL*8 L(100),S(100)
   REAL*8 AUX1,AUX2,AUX3,FORIG
   INTEGER*4 NOBS,I,IERR
    IERR=0
    DO 270 I=1,NOBS
      S(I)=A(I)+B(I)+(1.D0/K)
      AUX3=(S(I)*S(I))-(4.D0*A(I)*B(I))
      IF (AUX3 .LT. 0.D0) THEN
       WRITE(11,*) 'WARNING 3: FOR THIS INITIAL VALUE OF K '
       WRITE(11,*) 'THE PROGRAM DOES NOT CONVERG.'
       WRITE(11,*) 'PROCESS FOLLOWS FOR THE NEXT INITIAL K VALUE.'
       WRITE(11,*) 'AUX3.: ',AUX3
```

```
WRITE(6,*) 'WARNING 3: FOR THIS INITIAL VALUE OF K '
     WRITE(6,*) 'THE PROGRAM DOES NOT CONVERG.'
     WRITE(6,*) 'PROCESS FOLLOWS FOR THE NEXT INITIAL K VALUE.'
     WRITE(6,*) 'AUX3.:',AUX3
     IERR=1
     RETURN
    ENDIF
    L(I)=S(I)-DSQRT(AUX3)
270 CONTÍNUE
   AUX1=0.D0
   AUX2=0.D0
   DO 80 I=1,NOBS
     AUXI=AUXI+(L(I)*L(I)/A(I)/A(I)/2.D0)
     AUX2=AUX2+(DELTA(I)*L(I)/A(I))
80 CONTINUE
   DELTAC=AUX2/AUX1
   AUX1=0.D0
   AUX2=0.D0
   DO 380 I=1,NOBS
     AUX1=AUX1+((DELTA(1)-(DELTAC*L(I)/2.D0/A(I))) ** 2)
 380 CONTINUE
   FORIG=AUX1
   RETURN
  END
С
Č
C
   SUBROUTINE ESCRIURE(K,ERR,NOBS,A,B,DELTA,NUPRO)
   REAL*8 ERR,A(15,100),B(15,100),DELTA(15,100),K
   REAL*8 FUNC, DELTAC(15), FORIG, DF
   INTEGER*4 NOBS(15),I,J,IERR,NUPRO
   WRITE(11,*) 'EQUILIBRIUM CONSTANT:',K
   WRITE(11,*) 'ERROR:',ERR
   DO 1001 J=1,NUPRO
     DELTAC(J)=0.D0
     WRITE(11,*) 'J: ',J
     DO 1001 I=1,NOBS(J)
        WRITE(11,*) A(J,I),B(J,I),DELTA(J,I),J,I
 1001
   CALL CALCULF(A,B,DELTA,NOBS,K,FUNC,DF,DELTAC,IERR,NUPRO)
   WRITE(11,*) 'FUNCTION: ',FUNC
   DO 2001 J=1,NUPRO
2001 WRITE(11,*) 'DELTA C: ',DELTAC(J)
   CALL ORIGINAL(A,B,DELTA,NOBS,K,DELTAC,FORIG,IERR,NUPRO)
   WRITE(11,*) 'ORIGINAL FUNCTION FOR THE K FOUND: ',FORIG
   RETURN
   END
```

# HOST/GUEST INTERACTIONS. COMPUTER PROGRAM

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