A global reactive transport model

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MOMAS, Marseille, November 2014



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2 Physical model

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2 Physical model

3 DAE global approach





2 Physical model

- ③ DAE global approach
- 4 Numerical experiment



- 2 Physical model
- ③ DAE global approach
- 4 Numerical experiment



Water resources



Pictures: Yves Chaux, Rennes, France Diagram: http://www.ec.gc.ca/water/f_main.html

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Reactive transport modeling

- Coupling transport by advection-dispersion with geochemistry
- System of Partial Differential Algebraic equations
- Model with thermodynamic equilibrium
- $\bullet\,$ Method of lines: first discretize in space then in time $\Rightarrow\,$ DAE system
- Explicit scheme (SNIA): decoupling but stability restrictions
- Implicit scheme (Global): stability but nonlinear coupled system

Our method: global approach GDAE

- S. Kräutle, P. Knabner, (2005); A new numerical reduction scheme for fully coupled multicomponent transport-reaction problems in porous media; Water Resources Research, Vol. 41, W09414, 17 pp.

S. Molins, J. Carrera, C. Ayora, Carlos and M.W. Saaltink, (2004); A formulation for decoupling components in reactive transport problems; Water Resources Research, Vol.40, W10301, 13 pp.



C. de Dieuleveult, J. Erhel , M. Kern; A global strategy for solving reactive transport equations; Journal of Computational Physics, 2009.

Numerical example

Andra qualification test

Injection of alcaline water NaOH in a porous medium with quartz SiO_2



Mugler, G. and Bernard-Michel, G. and Faucher, G. and Miguez, R. and Gaombalet, J-and Loth, L. and Ghavant, C), Project ALLIANCES: plan de qualification ; CEA, ANDRA, EDF.

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Chemistry conditions

Chemistry equations

H_2O	\leftrightarrow	$H^+ + OH^-$	$K_1 = 10^{-14}$	
$H_4 SiO_4$	\leftrightarrow	$H_3 { m Si} O_4^- + H^+$	$K_2 = 10^{-9.8}$	(1)
H ₄ SiO ₄	\leftrightarrow	$\operatorname{Si}O_2(s) + 2H_2O$	$K_3 = 10^{3.6}$	

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Stoichiometric coefficients

	Na ⁺	OH^-	H ₄ SiO ₄
H^+	0	-1	0
$H_3SiO_4^-$	0	1	1
SiO ₂	0	0	1

Chemistry conditions

Chemistry equations

H_2O	\leftrightarrow	$H^+ + OH^-$	$K_1 = 10^{-14}$	
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Initial values

	Na ⁺	OH^-	H ₄ SiO ₄
Outside M	0	0	10.
At M	10^{-2}	10^{-2}	10.

Chemical model Transport model Coupling

Mass action laws

Aqueous reactions

$$x_i(c) = K_{ci} \prod_{j=1}^{N_c} c_j^{S_{ij}}, \quad i = 1, \dots N_x$$
 (2)

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Chemical model Transport model Coupling

Mass action laws

Aqueous reactions

$$x_i(c) = K_{ci} \prod_{j=1}^{N_c} c_j^{S_{ij}}, \quad i = 1, \dots N_x$$
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Sorption reactions

$$y_i(c,s) = K_{si} \prod_{j=1}^{N_c} c_j^{A_{ij}} \prod_{j=1}^{N_s} s_j^{B_{ij}}, \quad i = 1, \dots N_y,$$
(3)

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Chemical model Transport model Coupling

Mass action laws

Aqueous reactions

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(3)

Precipitation reactions

$$\Pi_{i}(c) = \mathcal{K}_{\rho i} \prod_{j=1}^{N_{c}} c_{j}^{E_{ij}}, \quad i = 1, \dots N_{\rho}$$
(4)

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Chemical model Transport model Coupling

Mass conservation laws

Chemical variables and functions

$$X = \begin{pmatrix} c \\ s \\ p \end{pmatrix}, \quad \Phi(X) = \begin{pmatrix} c + S^{T}x(c) + A^{T}y(c,s) + E^{T}p \\ s + B^{T}y(c,s) \\ \Pi(c) \end{pmatrix}$$
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Chemical model Transport model Coupling

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(5)

Chemical model

$$\begin{cases} \Phi(X) = \begin{pmatrix} T \\ W \\ 1 \end{pmatrix}, \\ c \ge 0, \\ s \ge 0, \\ p > 0. \end{cases}$$
(6)

Chemical model Transport model Coupling

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Transport model

Advection-Dispersion operator

$$\mathcal{L}(u) = \nabla \cdot (vu - D\nabla u)$$
$$D = d_m I + \alpha_T ||v|| I + (\alpha_L - \alpha_T) \frac{vv^T}{||v||}$$

Chemical model Transport model Coupling

Transport model

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Transport of mobile species

$$C(X) = c + S^{T} x(c) \tag{7}$$

$$\omega \frac{\partial T_i}{\partial t} + \mathcal{L}(C_i) = Q_i, \quad i = 1, \dots, N_c$$
(8)

with boundary and initial conditions

Chemical model Transport model Coupling

Transport model

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with boundary and initial conditions

Space discretization

with (for example) a finite difference method

$$T=(T_1,\ldots,T_{N_m})$$

(9)

Chemical model Transport model Coupling

Coupling transport with chemistry

Semi-discrete reactive transport model

$$\omega \frac{dT_i}{dt} + LC_i(X) = Q_i + G_i, \quad i = 1, \dots, N_c,$$

$$\Phi(X_j) - \begin{pmatrix} T_j \\ W_j \\ 1 \end{pmatrix} = 0 \quad j = 1, \dots, N_m,$$
(10)
initial condition for *T*, positivity constraints for Φ

Chemical model Transport model Coupling

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 (10)
initial condition for T , positivity constraints for Φ

DAE formulation

$$\omega \frac{d \operatorname{vec} T}{dt} + (L \otimes I) \operatorname{vec} C(X) - \operatorname{vec} Q - \operatorname{vec} G = 0, \quad i = 1, \dots, N_c,$$

$$\operatorname{vec} \Phi(X) - (I \otimes N) \operatorname{vec} T - \operatorname{vec} F = 0$$
(11)

Implicit time discretization Newton method GRT3D software

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DAE Global approach with substitution

Time discretization: BDF scheme

$$\frac{d\text{vec }T}{dt} \simeq \frac{a}{\Delta t}\text{vec }T + \frac{1}{\Delta t}\text{vec }Z,$$

$$\begin{cases} \frac{a\omega}{\Delta t}\text{vec }T + (L\otimes I)\text{vec }C(X) - \dots = 0, \\ -(I\otimes N)\text{vec }T + \text{vec }\Phi(X) - \dots = 0, \end{cases}$$

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Substitution

$$R(X) = \frac{\Delta t}{a\omega} (L \otimes N) \operatorname{vec} C(X) + \operatorname{vec} \Phi(X) - \dots$$

The Jacobian of R is

$$J_{\mathcal{R}}(X) = \frac{\Delta t}{a\omega}(L \otimes N) \operatorname{diag}\left(\frac{dC}{dX}(X_j)\right) + \operatorname{diag}(J_{\Phi}(X_j)).$$

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$$J_{R}(X) = \frac{\Delta t}{a\omega}(L \otimes N) \operatorname{diag}\left(\frac{dC}{dX}(X_{j})\right) + \operatorname{diag}(J_{\Phi}(X_{j})).$$

Nonlinear system

$$R(X)=0$$

solved with Newton method

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Newton method

Jacobian matrix

$$J_{\Phi}(X) = \begin{pmatrix} I + S^{T} \frac{dx}{dc} + A^{T} \frac{\partial y}{\partial c} & A^{T} \frac{\partial y}{\partial s} & E^{T} \\ B^{T} \frac{\partial y}{\partial c} & I + B^{T} \frac{\partial y}{\partial s} & 0 \\ \frac{d\Pi}{dc} & 0 & 0 \end{pmatrix}$$

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Newton method

Jacobian matrix

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Difficulties

- The derivatives $\frac{dx}{dc}$, etc, are not easy to compute
- The positivity constraints must be satisfied at each time step

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Chemistry with logarithmic variables

Change of variables

- assuming c > 0, s > 0, use $\hat{X} = (\log(c), \log(s), p)$
- The positivity constraints are satisfied
- The Jacobian is easy to compute

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Chemistry with logarithmic variables

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Jacobian matrix with logarithmic variables

$$J_{\hat{\Phi}}(\hat{X}) = \begin{pmatrix} \operatorname{diag}(\exp(\hat{c})) + S^{\mathsf{T}}\operatorname{diag}(x)S + A^{\mathsf{T}}\operatorname{diag}(y)A & A^{\mathsf{T}}\operatorname{diag}(y)B & E^{\mathsf{T}}\\ B^{\mathsf{T}}\operatorname{diag}(y)A & \operatorname{diag}(\exp(\hat{s})) + B^{\mathsf{T}}\operatorname{diag}(y)B & 0\\ E & 0 & 0 \end{pmatrix}$$

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Difficulties

- Concentrations can become very small
- The matrix becomes almost singular for a component with almost null concentration

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Precipitation Dissolution

Complementary problem

 $\Pi(c) = 1$ and p > 0 replaced by

$$\left(egin{array}{c} (1-\Pi(c)) imes p=0,\ 1-\Pi(c)\geq 0 ext{ and } p\geq 0 \end{array}
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Chemistry model

$$\begin{cases} c + S^{T}x(c) + A^{T}y(c,s) + E^{T}p = T, \\ s + B^{T}y(c,s) = W, \\ \min(1 - \Pi(c), p) = 0, \\ c \ge 0, s \ge 0, 1 - \Pi(c) \ge 0 \text{ and } p \ge 0 \end{cases}$$

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Precipitation Dissolution

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Semismooth Newton method

- Generalized derivative of min function
- The positivity constraints must be satisfied

Implicit time discretization Newton method GRT3D software

GRT3D software

Transport modules

- The velocity v is computed with MODFLOW
- The transport operator L is computed with MT3D

Implicit time discretization Newton method GRT3D software

GRT3D software

Transport modules

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Chemistry modules

- The functions $\Phi(X)$ and C(X)
- The derivatives $J_{\Phi}(X)$ and dC(X)/dX

Implicit time discretization Newton method GRT3D software

GRT3D software

Transport modules

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Chemistry modules

- The functions $\Phi(X)$ and C(X)
- The derivatives $J_{\Phi}(X)$ and dC(X)/dX

Coupling modules

- The function R(X)
- The derivative J_R(X)

Implicit time discretization Newton method GRT3D software

GRT3D software

Transport modules

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Chemistry modules

- The functions $\Phi(X)$ and C(X)
- The derivatives $J_{\Phi}(X)$ and dC(X)/dX

Coupling modules

- The function R(X)
- The derivative $J_R(X)$

Solving modules

- The DAE solver IDA in SUNDIALS using Newton-LU method
- The sparse linear solver UMFPACK

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Versions of GRT3D

First version with logarithms

No elimination of T and C

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Versions of GRT3D

First version with logarithms

No elimination of T and C

Reduced version with logarithms

Elimination of T and C in the linearized equations

Implicit time discretization Newton method GRT3D software

Versions of GRT3D

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No elimination of T and C

Reduced version with logarithms

Elimination of T and C in the linearized equations

Optimized version without logarithms

Elimination of T and C in the linearized equations

Andra qualification test Benchmark of MoMaS group

Andra test case: performance results

CPU time of GRT3D

Computations done on two six-core Intel Xeon processors X5690, with a frequence of 3.46 GHz and 4GB of RAM per core.

Mesh	first GRT3D	reduced GRT3D	optimized GRT3D
21×14	18 s	4 s	2 s
48x28	1 min 36 s	21 s	8s
81×56	6 min 33 s	1 min 53 s	50 s
71×101	11 min 55 s	3 min 28 s	1 min 21 s
161×112	32 min 43 s	16 min 30 s	4 min 32 s
322x224	-	1 h 52 min	37 min 38 s

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Andra test case: comparison results

Performance/Accuracy results

Comparison with an analytical solution

$$E_{Na^+} = [rac{1}{N_m N_t} \sum_{n,j} (ilde{x}_{Na^+}(m_j,t_n) - x_{Na^+}(m_j,t_n))]^{1/2}$$



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Numerical experiment: MoMaS 2D easy test case

Geometry and computed velocity field



J. Carrayrou, M. Kern and P. Knabner, Reactive transport benchmark of MoMaS, Comput. Geo., 2010

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MoMaS benchmark: transport conditions

Flow and transport data

Data	Medium A	Medium B
Porosity ω	0.25	0.5
Permeability $K(L, T-1)$	10^{-2}	10^{-5}
Molecular diffusion d_m	0	0
Dispersivity $\alpha_L(L)$	10^{-2}	6.10^{-2}
Dispersivity $\alpha_T(L)$	10^{-3}	6.10^{-3}

MoMaS benchmark: Flow and transport boundary conditions

Inflow	Outflow	Other
velocity = $2.2510^{-2}(LT^{-1})$	head = 1(L)	no flow
Injection period $0 \le t \le 5000$	no diffusive flux	no total flux
Leaching period $t \ge 5000$	any time	any time

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Chemistry conditions

Stoichiometric coefficients

	C 1	C 2	C 3	C 4	5	K
<i>x</i> ₁	0	-1	0	0	0	10^{-12}
<i>x</i> ₂	0	1	1	0	0	1
<i>X</i> 3	0	-1	0	1	0	1
<i>x</i> ₄	0	-4	1	3	0	0.1
<i>X</i> 5	0	4	3	1	0	10 ⁶
<i>y</i> 1	0	3	1	0	1	10 ⁶
<i>y</i> ₂	0	-3	0	1	2	10^{-1}

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<i>x</i> ₄	0	-4	1	3	0	0.1
<i>X</i> 5	0	4	3	1	0	10 ⁶
<i>y</i> 1	0	3	1	0	1	10 ⁶
<i>y</i> ₂	0	-3	0	1	2	10^{-1}

The component c_1 is a spectator ion.

Modified benchmark: the constant K_5 is changed from 10^{35} to 10^6 .

Andra qualification test Benchmark of MoMaS group

Chemistry conditions

Total W of fixed compone	ent	
	Medium A	Medium B
	1	10

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Chemistry conditions

Total	W	of	fixed	component
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Medium A	Medium B
1	10

Initial and boundary conditions of total aqueous components

	T_1	T_2	<i>T</i> ₃	T_4
Initial value	0	-2	0	2
Injection value	0.3	0.3	0.3	0
Leaching value	0	-2	0	2

$$T_i = 0 \rightarrow c_i = 0$$
 for $i = 1, 3, 4$

Andra qualification test Benchmark of MoMaS group

Performance results

Results with GRT3D ; Mesh size 40×84

GRT3D version	with c1		without <i>c</i> 1	
	CPU time	system size	CPU time	system size
First version	9h 52 mn	43680	7h 20 mn	33600
Reduced	4h 44 mn	16800	4h 4 mn	13440
Optimized	3h 9 mn	16800	2h 12 mn	13440

Results with GRT3D ; Mesh size 80×168

GRT3D version	with	C 1	without <i>c</i> 1		
	CPU time	system size	CPU time	system size	
First version	135 h 12 mn	174720	66 h 22 mn	134400	
Reduced	83 h 24 mn	67200	54 h 56 mn	53760	
Optimized	50 h 12 mn	67200	32 h 20 mn	53760	

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Andra qualification test Benchmark of MoMaS group

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with logarithms, c > 0 but when $c \simeq 0$, the Jacobian is ill-conditioned

Andra qualification test Benchmark of MoMaS group

MoMaS test: movies

components c2 and s

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Conclusion

Summary: accuracy and efficiency

- DAE global approach (implicit scheme and Newton method)
- Control of time step and Newton iterations
- Substitution
- No logarithms but positivity constraints

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- DAE global approach (implicit scheme and Newton method)
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Future work

- Precipitation-dissolution with vanishing p
- Parallel computations
- Adaptive mesh refinement