Solving Partial Differential Algebraic Equations and reactive transport models

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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.

Chemical model Transport model Coupling

Mass action laws

Aqueous reactions

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

$$(1)$$

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Chemical model Transport model Coupling

Mass action laws

Aqueous reactions

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

Sorption reactions

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

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(2)

Precipitation reactions

$$\Pi_{i}(c) = \mathcal{K}_{\rho i} \prod_{j=1}^{N_{c}} c_{j}^{E_{ij}}, \quad i = 1, \dots N_{\rho}$$
(3)

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Chemical model Transport model Coupling

Mass conservation laws

Chemical variables and functions

$$X = \begin{pmatrix} c \\ s \\ p \end{pmatrix}, \quad \Phi(X) = \begin{pmatrix} c + S^{T}x(c) + A^{T}y(c,s) + E^{T}p \\ s + B^{T}y(c,s) \\ \Pi(c) \end{pmatrix}$$
(4)

Chemical model Transport model Coupling

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(4)

Chemical model

$$\begin{cases} \Phi(X) = \begin{pmatrix} T \\ W \\ 1 \end{pmatrix}, \\ c \ge 0, \\ s \ge 0, \\ p > 0. \end{cases}$$
(5)

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

Advection-Dispersion operator

$$\mathcal{L}(u) = \nabla \cdot (vu - D\nabla u)$$
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Transport of mobile species

$$C(X) = c + S^{T} x(c)$$
(6)

$$\omega \frac{\partial T_i}{\partial t} + \mathcal{L}(C_i) = Q_i, \quad i = 1, \dots, N_c$$
(7)

with boundary and initial conditions

Chemical model Transport model Coupling

Transport model

Advection-Dispersion operator

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Transport of mobile species

$$C(X) = c + S^{T} x(c) \tag{6}$$

$$\omega \frac{\partial T_i}{\partial t} + \mathcal{L}(C_i) = Q_i, \quad i = 1, \dots, N_c$$
(7)

with boundary and initial conditions

Space discretization

with (for example) a finite difference method

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

(8)

Chemical model Transport model Coupling

Coupling transport with chemistry

Semi-discrete reactive transport model

$$\begin{pmatrix} \omega \frac{dT_i}{dt} + LC_i(X) = Q_i + G_i, & i = 1, \dots, N_c, \\ \Phi(X_j) - \begin{pmatrix} T_j \\ W_j \\ 1 \end{pmatrix} = 0 \quad j = 1, \dots, N_m, \\ \text{(9)}$$
initial condition for T ,

Chemical model Transport model Coupling

Coupling transport with chemistry

Semi-discrete reactive transport model

$$\begin{cases}
\omega \frac{dT_i}{dt} + LC_i(X) = Q_i + G_i, \quad i = 1, \dots, N_c, \\
\Phi(X_j) - \begin{pmatrix} T_j \\ W_j \\ 1 \end{pmatrix} = 0 \quad j = 1, \dots, N_m, \\
\text{(9)}$$
initial condition for T ,

DAE formulation

$$\omega \frac{d \operatorname{vec} T}{dt} + (L \otimes I) \operatorname{vec} C(X) - \operatorname{vec} Q - \operatorname{vec} G = 0, \quad i = 1, \dots, N_c, \quad (10)$$
$$\operatorname{vec} \Phi(X) - (I \otimes N) \operatorname{vec} T - \operatorname{vec} F = 0$$

Implicit time discretization GRT3D software

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DAE Global approach with substitution

Time discretization: BDF scheme

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

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

Implicit time discretization GRT3D software

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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

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

Implicit time discretization GRT3D software

DAE Global approach with substitution

Time discretization: BDF scheme

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

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

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

$$J_R(X) = rac{\Delta t}{a\omega} (L \otimes N) \operatorname{diag} (rac{dC}{dX}(X_j)) + \operatorname{diag} (J_{\Phi}(X_j)).$$

Nonlinear system

$$R(X) = 0$$

solved with Newton method

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Implicit time discretization GRT3D software

GRT3D software

Transport modules

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

Implicit time discretization GRT3D software

GRT3D software

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Chemistry modules

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

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GRT3D software

Transport modules

- The velocity v is computed with MODFLOW
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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 $J_R(X)$
- The DAE solver IDA in SUNDIALS using Newton-LU method
- The sparse linear solver UMFPACK

Implicit time discretization GRT3D software

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Versions of GRT3D

First version with logarithms

No elimination of T and C

Implicit time discretization GRT3D software

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 GRT3D software

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

Optimized version without logarithms

Elimination of T and C in the linearized equations

Andra qualification test Numerical results

Numerical experiment

Andra qualification test

Injection of alcaline water NaOH in a porous medium with quartz SiO₂



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

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Andra qualification test Numerical results

Chemistry conditions

Chemistry equations

H_2O	\leftrightarrow	$H^+ + OH^-$	$K_1 = 10^{-14}$	
$H_4 SiO_4$	\leftrightarrow	$H_3 \mathrm{Si} O_4^- + H^+$	$K_2 = 10^{-9.8}$	(11)
H ₄ SiO ₄	\leftrightarrow	$SiO_2(s) + 2H_2O$	$K_3 = 10^{3.6}$	

Andra qualification test Numerical results

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Stoichiometric coefficients

	Na ⁺	OH ⁻	H4SiO4
H^+	0	-1	0
H3SiO4 ⁻	0	1	1
SiO2	0	0	1

Andra qualification test Numerical results

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	Na ⁺	OH^-	H4SiO4
H^+	0	-1	0
H3SiO4 ⁻	0	1	1
SiO2	0	0	1

Initial values

	Na ⁺	OH^-	SiO2
Outside M	0	0	10.
At M	10^{-2}	10^{-2}	10.

Andra qualification test Numerical results

Accuracy results

Accuracy of computed pH

$$E_{H^+} = \|\tilde{x}_{H^+} - x_{H^+}\|$$

Mesh	first GRT3D	reduced GRT3D	optimized GRT3D
21×14	1.333005E-11	1.591450E-11	8.040057E-11
41×28	2.489791E-09	2.489787E-09	8.113751E-11
81×56	7.640456E-09	7.640825E-09	3.055914E-10
71×101	7.747011E-09	7.746415E-09	4.161827E-10
161×112	7.9736E-09	7.9738E-09	2.6672E-10
322x224	-	3.0871E-09	4.3067E-10

Andra qualification test Numerical results

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

Andra qualification test Numerical results

Comparison results

Performance/Accuracy results

Comparison with an analytical solution

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



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Conclusion

Summary

- The DAE global approach (implicit scheme and Newton method) is very efficient
- Substitution is very efficient
- The model without logarithms is more efficient than with logarithms

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Future work

- Precipitation-dissolution with vanishing p
- Parallel computations