INSTITUT NATIONAL DE RECHERCHE EN INFORMATIQUE ET EN AUTOMATIQUE



centre de recherche PARIS - ROCQUENCOURT

Coupled formulations and coupling algorithms for reactive transport in porous media

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Laboratoire de Mathématiques Appliquées de Compiègne November 16, 2010





Motivations

Basic models and methods

- Flow model
- Transport model
- Chemistry

3 Formulations and solution methods

- Reactive transport
- Algorithms

4 Examples

- Ion exchange
- CO2 example

Conclusions

Outline

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Nuclear waste storage (1)

- Assess safety of deep geological nuclear waste storage (clay layer)
- Long term simulation of radionuclide transport (one million years)
- Wide variation of scales : from package (meter) to regional (kilometers)
- Geochemistry : large number of species
- Strong government regulation



- Main actors : AND
- Research in mathematical and numerical modeling is conducted in the CNRS MOMAS group (Director A. Ern).

Nuclear waste storage (2)

Present choice in France : a sedimentary geological formation (Bures, in the Meuse region)





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Motivations

A 3D far field model (V. Martin)



Blown-up 30 times vertically

Difficulties

- Distorted geometry (horizontal \approx 40 km, vertical 700 m)
- Strong heterogenities (permeability varies by 8 orders of magnitude)
- General hexahedral mesh
- Simulation over 500 000 years

CO₂ sequestration





Geological model, BRGM (21 million grid points)

- Long term capture of CO₂ in saline aquifer
- Simulation to understand CO₂ migration through salt
- Coupling of liquid and gas phase, reactive transport

ANR SHPCO2 project High Performance Simulation of CO₂ sequestration Motivations

CO₂ sequestration : a synthetic model

Minimal chemical system that still "looks" realistic for CO₂ storage



Dissolution of CO_2 in water, dissolution of calcite. Gas assumed immobile (capillary trapping), decouples flow from reactive transport.

Chemical system

•
$$H_2O \Longrightarrow H^+ + OH^-$$

•
$$CO_{2(g)} \rightleftharpoons CO_{2(aq)}$$

- $H_2O + CO_{2(aq)} \Longrightarrow HCO_3^- + H^+$
- $CaCO_3 + H^+ \rightleftharpoons Ca_2^+ + HCO_3^-$

water dissociation

gas dissolution

dissociation of aqueous CO₂

Dissolution of calcite

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Basic models and methods

Transport and chemical phenomena



Flow model

Flow equations

 $q = -K\nabla h$ Darcy's law *h* piezometric head $\nabla \cdot q = 0$ incompressibility *q* Darcy velocity *K* permeability tensor (heterogeneous, anisotropic)

Mixed finite elements

- Approximate both head and velocity
- Continuous flux across element faces
- Locally mass conservative
- Allows full diffusion tensor



Pressure and velocity for CO2 example (A. Fumagalli, M. Franco)





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Transport model

Convection-diffusion equation

$$\phi \frac{\partial c}{\partial t} - \operatorname{div}(\mathbf{D}\operatorname{grad} c) + \operatorname{div}(\mathbf{q}c) + \phi \lambda c = f$$

$$\operatorname{dispersion} \operatorname{advection}$$

• ϕ : porosity [–]

• λ radioactive decay [s⁻¹]

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Dispersion tensor

$$\mathbf{D} = d_e \mathbf{I} + |\mathbf{q}| [\alpha_I \mathbf{E}(\mathbf{q}) + \alpha_t (I - \mathbf{E}(\mathbf{q}))], \quad E_{ij}(\mathbf{q}) = \frac{q_i q_j}{|\mathbf{q}|}$$

 α_l, α_t dispersivity coeff. [m], d_e molecular diffusion [m/s²]

Notation div $(\mathbf{q}_{c} - \mathbf{D} \operatorname{grad}_{c}) + \phi \lambda_{c} = L_{def}$

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Solution by operator splitting

Advection step

Explicit, finite volumes / discontinuous Galerkine

- Locally mass conservative
- Allows unstructured mesh
- CFL condition : use sub-time-steps



Dispersion step

Like flow equation (time dependent) : mixed finite elements (implicit)

See Ackerer et al., Putti et al., Arbogast et al., ...

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Condense transport solver, one time step			
$\boldsymbol{C}^{n+1} = \boldsymbol{\Psi}_{T}(\boldsymbol{f}^{n},\boldsymbol{C}^{n})$			

Transport for synthetic CO₂ example



Left T = 1 day, right T = 6 days



Left T = 12 day, right T = 37 days



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Classification of chemical reactions

According to nature of reaction

Homogeneous In the same phase (aqueous, gaseous, ...) Examples : Acid base, oxydo-reduction

Heterogeneous Involve different phases Examples : Sorption, mineral precipitation / dissolution, gas dissolution, ...



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Slow reactions Irreversible, modeled using kinetic law

Fast reactions Reversible, modeled using equilibrium

Depends on relative speed of reactions and transport.

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This talk : only equilibrium reactions



Sorption processes

Definition

Sorption is the accumulation of a fluid on a solid at the fluid-solid interface.

Main mechanism for exchanges between dissolved species and solid surfaces.



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Several possible mechanisms

Surface complexation Formation of bond between surface and aqueous species, due to electrostatic interactions. Depends on surface potential.

Ion exchange Ions are exchanged between sorption sites on the surface. Depends on Cationic Exchange Capacity.

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Can be modeled as mass action law

General chemical reactions : N_s species, N_r reactions

$$\sum_{j=1}^{N_{\rm s}} v_{ij} \mathbf{Y}_j \leftrightarrows \mathbf{0}, \quad i = 1, \dots, N_r$$

 v_{ii} stoichiometric coefficients. Matrix equation vY = 0



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Assumption

v has full rank : Rank $v = N_r$.

Basis for null-space of v has dimensions $N_c = N_s - N_r$.



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Partition $v = \begin{pmatrix} G & N \end{pmatrix}$, $B \in \mathbf{R}^{N_r \times N_r}$ invertible, $N \in \mathbf{R}^{N_c \times N_r}$. Let $H = -G^{-1}N$ General solution of v Y = 0: $Y = \begin{pmatrix} x \\ c \end{pmatrix}$, x = Hc. $c \in \mathbf{R}^{N_c}$, $x \in \mathbf{R}^{N_r}$.

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Morel formalism : $\frac{(c, \bar{c}) \text{ primary species } | (x, \bar{x}) \text{ secondary species }}{(c, x) \text{ mobile species } | (\bar{c}, \bar{x}) \text{ fixed species }}$

Chemical equilibrium (aqueous and sorption reactions)

Chemical reactions, mass action laws

$$\begin{array}{ll} \mathbf{x}_i \leftrightarrows \sum_{j=1}^{N_c} S_{ij} \mathbf{c}_j, & i = 1, \dots, N_x, \\ \\ \mathbf{\bar{x}}_i \leftrightarrows \sum_{j=1}^{N_c} A_{ij} \mathbf{c}_j + \sum_{j=1}^{N_s} B_{ij} \mathbf{\bar{c}}_j, & i = 1, \dots, N_y, \end{array}$$



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System of non-linear equations

· · ·		
Mass action law	$\log x = S \log c + \log K,$ $\log \bar{x} = A \log c + B \log \bar{c} + \log \bar{K}.$	
Mass conservation	$c + S^T x + A^T \overline{x} = T,$ $\overline{c} + B^T \overline{x} = W,$	<i>T</i> known from transport<i>W</i> imposed
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Mineral reactions

Dissolution of solid, precipitation of aqueous species. Reactions with threshold : which species appear unknown a priori.

Solubility product $\Pi = \log K_p + S_p \log c$

$$\begin{cases} \boldsymbol{p} = \boldsymbol{0} & \text{if } \boldsymbol{\Pi} < \boldsymbol{0} \\ \boldsymbol{\Pi} = \boldsymbol{0} & \text{otherwise} \end{cases}$$



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Solution methods

- Standard procedure : combinatorial search
- Reformulate as complementarity problem
- Interior point algorithm (Saaf et al. ('96), MK (05))
- Also semi-smooth Newton (Kräutle)

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Remark

Same treatment for gas, with Henry's law

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Numerical solution of nonlinear problem

Take concentration logarithms as main unknowns Use globalized Newton's method (line search, trust region).



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Role of chemical model

Given totals T (and W, known), split into

Mobile
$$C = c + S^T x$$
,
Fixed $F = A^T \overline{x} + S_p^T p$.

total concentrations

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Result of chemical problem

$$F = \Psi_C(T)$$

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Reactive transport model

Balance equations

$$\phi \partial_t \mathbf{c} + L \mathbf{c} = S_{mm}^T R_e^a + S_{mf}^T R_e^h$$

$$\phi \partial_t \overline{\mathbf{c}} = S_{ff}^T R_e^h$$

R_e equilibrium rates unknown,


Reactive transport model

Balance equations

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R_e equilibrium rates unknown,

Elimination of equilibrium rates

$$\begin{split} \phi \frac{\partial T^{ic}}{\partial t} + L(C^{ic}) &= 0, \quad ic = 1, \dots, N_c \\ T^{ic}_{ix} &= C^{ic}_{ix} + F^{ic}_{ix} \qquad ic = 1, \dots, N_c \text{ and } ix = 1, \dots, N_x \\ F_{ix} &= \Psi_C(T_{ix}) \qquad ix = 1, \dots, N_x. \end{split}$$

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Fixed point (aka OS) Yeh–Tripathi, Carrayrou et al., Carrera et al.

- + easy to program, code reuse
- not robust, small time steps



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Direct substitution Lichtner et al., Saaltink et al.

- + accurate, robust,
- - difficult to code, large non-linear system



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DAE formulation Erhel and de Dieuleveult

- + use quality DAE software, accurate
- - expensive

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Elimination technique Knabner et al.

- + Efficient, accurate,
- difficult to code

Algorithms

A global method from the fixed-point formulation (1)

Discrete non-linear system

$$\begin{pmatrix} \boldsymbol{C}^{n+1} = \Psi_T \left(\boldsymbol{\phi} \frac{\boldsymbol{F}^n - \boldsymbol{F}^{n+1}}{\Delta t}, \boldsymbol{C}^n \right) \\ \boldsymbol{F}^{n+1} = \Psi_C (\boldsymbol{C}^{n+1} + \boldsymbol{F}^{n+1}) \end{pmatrix}$$



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Can be solved by block Gauss Seidel or by Newton's method

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Residual computation • Apply Ψ_{τ} : solve transport for each species, Apply Ψ_C : solve chemistry for each grid cell.

A global method from the fixed-point formulation (2)

- + Non-intrusive approach
- + Precipitation can be included
- One chemical equilibrium solve for each function evaluation

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Jacobian structure

A global method from the fixed-point formulation (2)

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Solution by Newton-Krylov method

- Solve the linear system by an iterative method (GMRES)
- Requires only jacobian matrix by vector products, Jacobian not stored
- Keep transport and chemistry as black-boxes (up to Jacobian computation)



Newton-Krylov method

Used for CFD, shallow water, radiative transfer(Keyes, Knoll, JCP 04), and for reactive transport (Hammond, Valocchi, Lichtner, Adv. Wat. Res. 05)



Newton-Krylov method

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Inexact Newton

- Approximation of the Newton's direction $||f'(x_k)d + f(x_k)|| \le \eta ||f(x_k)||$
- Choice of the forcing term η ?
 - Keep quadratic convergence (locally)
 - Avoid oversolving the linear system
- $\eta = \gamma \|f(x_k)\|^2 / \|f(x_{k-1})\|^2$ (Kelley, Eisenstat and Walker)

L. Amir's thesis, Amir, MK (Comp. Geosci. 09)

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Newton vs fixed-point performance





Newton vs fixed-point performance



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Example : ion exchange

Column experiment (Phreeqc ex. 11)



Column contains a solution with 1mmol Na, 0.2mmol K and 1.2mmol NO₃. Inject solution with 1.2mmolCaCl₂, $CEC = 1.110^{-3}$.



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lon exchange example (ctd)

Snapshots at t = 35







Na



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Application to CO2 model

Simulation code LifeV (EPFL, MOX, INRIA), nonlinear solver Kinsol (LLNL).

Coarse grid

- 5700 grid points, $\Delta x = 50$ m, $\Delta t = 100$ years
- Simulate 10 000 years
- CPU time 2h10 min

Fine grid

- 142 500 grid points, $\Delta x = 10m$, $\Delta t = 100$ years
- Simulate 1 600 years
- CPU time 2.5 days

Examples CO2 example

Evolution of CO2 concentration on coarse grid





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Examples CO2 example

Evolution of CO2 concentration on fine grid





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Evolution of concentrations



t = 0

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Image: A mathematical states of the state

Evolution of concentrations



t = 400 years

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Image: A mathematical states and the states and

Evolution of concentrations



t = 800 years

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Image: A mathematical states and the states and

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t = 1200 years

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t = 1600 years

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t = 2000 years

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t = 2400 years

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t = 2800 years

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t = 3200 years

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Evolution of concentrations



t = 3600 years

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Image: A mathematical states and the states and

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t = 4000 years

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t = 5000 years

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Image: A mathematical states and the states and

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t = 7000 years

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Image: A mathematical states and the states and

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t = 10000 years

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Algorithms for reactive transport

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Image: A mathematical states and the states and
Examples CO2

CO2 example

Evolution of gas saturation



t = 0

t = 800 years



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Conclusions – perspectives

- Robust methods for flow and transport
- Newton–Krylov as a framework for code coupling
- Extension of chemical solver to handle minerals and gas
- Preconditioner for simplified system, mesh independent convergence

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- Newton–Krylov as a framework for code coupling
- Extension of chemical solver to handle minerals and gas
- Preconditioner for simplified system, mesh independent convergence
- Implement analytical Jacobian vector product
- Implement kinetic reactions
- Parallel computing (w. MOX, Milano)
- Extension to multiphase (compositional) flow