informatiques / mathématiques

Coupling transport with geochemistry Applications to CO2 sequestration

Michel Kern with L. Amir, B. Gueslin, A. Taakili

INRIA Paris-Rocquencourt

3ème Conférence Internationale de la Société Marocaine de Mathématiques Appliquées Marrakech 10 - 13 Septembre 2012





- Motivations and problem statement
- Formulations and solution methods
 - Coupled problem and coupling algorithms
 - A simplified model, and Jacobian precondtioning
- Examples
 - MoMaS benchmark
 - CO2 test case

• Motivations and problem statement

• Formulations and solution methods

- Coupled problem and coupling algorithms
- A simplified model, and Jacobian precondtioning

Examples

- MoMaS benchmark
- CO2 test case



-

→ 4 Ξ

Large scale geologic model for CO2 sequestration project (A. Michel, IFP)

Multi-species reactive transport

- Chemistry with equilibrium reactions
- Transport of aqueous species
- Large nonlinear system



Numerical issues

- Formulation of coupled problem
- Iterative method: Fixed point vs Newton(–Krylov)
- Preconditioning for Newton–Krylov



▶ < 토▶ < 토▶

Modeling chemical equilibrium systems

$$\sum_{j=1}^{N_s+\bar{N}_s} v_{ij} \mathbf{Y}_j \leftrightarrows \mathbf{0}, \quad i=1,\ldots,N_r$$

Mass action law $v \log \begin{pmatrix} c \\ \overline{c} \end{pmatrix} + \log K = 0$ Mass conservation $v^T \begin{pmatrix} c \\ \overline{c} \end{pmatrix} = \begin{pmatrix} T \\ W \end{pmatrix}$ $N_s + \bar{N}_S$ species , N_r reactions.

System of non-linear equations T known from transport, W imposed

Modeling chemical equilibrium systems

$$\sum_{j=1}^{N_s+\bar{N}_s} v_{ij} \mathbf{Y}_j \leftrightarrows \mathbf{0}, \quad i=1,\ldots,N_r$$

Mass action law $v \log \begin{pmatrix} c \\ \overline{c} \end{pmatrix} + \log K = 0$ Mass conservation $v^T \begin{pmatrix} c \\ \overline{c} \end{pmatrix} = \begin{pmatrix} T \\ W \end{pmatrix}$

Role of chemical model

Given totals T (and W, known), split into mobile (C) and immobile (\overline{C}) total concentrations $N_s + \bar{N}_S$ species , N_r reactions.

System of non-linear equations T known from transport, W imposed



Modeling chemical equilibrium systems

$$\sum_{j=1}^{N_s+\bar{N}_s} v_{ij} \mathbf{Y}_j \leftrightarrows \mathbf{0}, \quad i=1,\ldots,N_r$$

Mass action law $v \log \begin{pmatrix} c \\ \overline{c} \end{pmatrix} + \log K = 0$ Mass conservation $v^T \begin{pmatrix} c \\ \overline{c} \end{pmatrix} = \begin{pmatrix} T \\ W \end{pmatrix}$ $N_s + \bar{N}_S$ species , N_r reactions.

System of non-linear equations T known from transport, W imposed

Role of chemical model

Given totals T (and W, known), split into mobile (\overline{C}) and immobile (\overline{C}) total concentrations Chemistry solver

$$\bar{C} = \Psi_C(T, W)$$

Transport with chemical reactions

Mobile species

$$\omega \partial_t c_i + \underbrace{\nabla \cdot (\mathbf{u} c_i - \mathbf{D} \nabla c_i)}_{L(c)} = \sum_{j=1}^{N_R} v_{ij} R_j, \quad i = 1, \dots, N_S$$

- *c_i*: concentration of *i*th species [mol/l]
- D Dispersion diffusion tensor [m²/s]
- *R_j* reaction term (unknown)

- @: porosity [-]
- u Darcy velocity [m/s]
- v_{ij} stoichiometric coeff.

Transport with chemical reactions

Mobile species

$$\omega \partial_t c_i + \underbrace{\nabla \cdot (\mathbf{u} c_i - \mathbf{D} \nabla c_i)}_{L(c)} = \sum_{j=1}^{N_R} v_{ij} R_j, \quad i = 1, \dots, N_S$$

- *c_i*: concentration of *i*th species [mol/l]
- D Dispersion diffusion tensor [m²/s]
- *R_i* reaction term (unknown)

- @: porosity [-]
- u Darcy velocity [m/s]
- v_{ij} stoichiometric coeff.

Condense transport solver, one time step

 $\boldsymbol{c}(t + \Delta t) = \Psi_T(\boldsymbol{R}, \boldsymbol{c}(t))$

Transport with chemical reactions

Mobile species

$$\omega \partial_t c_i + \underbrace{\nabla \cdot (\mathbf{u} c_i - \mathbf{D} \nabla c_i)}_{L(c)} = \sum_{j=1}^{N_R} v_{ij} R_j, \quad i = 1, \dots, N_S$$

- *c_i*: concentration of *i*th species [mol/l]
- D Dispersion diffusion tensor [m²/s]
- *R_i* reaction term (unknown)

- @: porosity [-]
- u Darcy velocity [m/s]
- v_{ij} stoichiometric coeff.

Condense transport solver, one time step

$$\boldsymbol{c}(t+\Delta t)=\Psi_T(\boldsymbol{R},\boldsymbol{c}(t))$$

Mass balance for immobile species

$$\rho_s \partial_t \bar{\mathbf{c}}_i = \sum_{j=1}^{N_R} v_{ij} \mathbf{R}_j, \quad i = 1, \dots, \bar{N}_S$$

Motivations and problem statement

• Formulations and solution methods

- Coupled problem and coupling algorithms
- A simplified model, and Jacobian precondtioning

Examples

- MoMaS benchmark
- CO2 test case



→ 4 Ξ

Eliminate unkown equilibrium reaction rates by introducing mobile and immobile totals.

$$\phi \partial_t \mathbf{C} + \partial_t \bar{\mathbf{C}} + L \mathbf{C} = 0$$

$$\bar{\mathbf{C}} = \Psi_c(\mathbf{T}), \text{ with } \mathbf{T} = \mathbf{C} + \bar{\mathbf{C}}$$

< ロ ト < 同

→ < ∃ →</p>

Eliminate unkown equilibrium reaction rates by introducing mobile and immobile totals.

$$\phi \partial_t C + \partial_t \bar{C} + LC = 0$$

$$\bar{C} = \Psi_c(T), \text{ with } T = C + \bar{C}$$

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

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

Eliminate unkown equilibrium reaction rates by introducing mobile and immobile totals.

$$\phi \partial_t C + \partial_t \overline{C} + LC = 0$$

 $\overline{C} = \Psi_c(T)$, with $T = C + \overline{C}$

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

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

Direct subsitution Lichtner et al., Saaltink et al.

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

Eliminate unkown equilibrium reaction rates by introducing mobile and immobile totals.

$$\phi \partial_t C + \partial_t \overline{C} + LC = 0$$

 $\overline{C} = \Psi_c(T)$, with $T = C + \overline{C}$

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

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

Direct subsitution Lichtner et al., Saaltink et al.

- + accurate, robust,
- difficult to code, large non-linear system
- Others Formulation as DAE (Erhel, de Dieuleveutl, Sabit)
 - Elimination technique (Knabner, Kraütle, Hoffmann)
 - Nonlinear CG (Bouillard, Herbin, Montarnal)

De Dieuleveult, Erhel, MK (JCP '09)

M. Kern (INRIA)

Reactive transport

Discrete non-linear system

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



-

< 口 > < 🗇

→ 4 Ξ

uncoupled

Discrete non-linear system

$$\begin{cases} \boldsymbol{C}^{n+1} = \Psi_T \left(\boldsymbol{\phi} \frac{\bar{\boldsymbol{C}}^n - \bar{\boldsymbol{C}}^{n+1}}{\Delta t}, \boldsymbol{C}^n \right) & \text{solve transport} \\ \bar{\boldsymbol{C}}^{n+1} = \Psi_C (\boldsymbol{C}^{n+1} + \bar{\boldsymbol{C}}^{n+1}) & \text{solve chemistry} \end{cases}$$
uncoupled

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
- Theoretical framework: inexact Newton's method (Eisenstat and Walker)

Hammond, Valocchi, Lichtner (05), L. Amir's thesis, Amir, MK (09)



A simplified model: single species with explicit sorption

c mobile concentration, \overline{c} fixed concentration.

$$\begin{cases} \omega \partial_t c + (1 - \omega) \rho_S \partial_t \overline{c} - \nabla . (\mathbf{D} \nabla c - qc) = 0\\ \overline{c} = \Psi(c) = \frac{k_f \sigma c}{k_b + k_f c} \quad \text{(Langmuir isotherm)} \end{cases}$$

Structure similar to multicomponent system

Barrett and Kanbner, Knabner and Van Duijn, Frolkovič, Kačur et al.

3 formulations

$$\begin{split} \Psi_{C}(\mathbf{c}) &= (\Psi_{C}(\mathbf{c}_{T}))_{T}, \ T \in \mathscr{T}_{h} \\ \text{Coupled system } F_{c}\begin{pmatrix} \mathbf{c} \\ \mathbf{\bar{c}} \end{pmatrix} := \begin{pmatrix} (\mathbf{M} + \Delta t \mathbf{L})\mathbf{c} + \mathbf{M}\mathbf{\bar{c}} - \mathbf{b}^{n} \\ \mathbf{\bar{c}} - \Psi_{C}(\mathbf{c}) \end{pmatrix} = 0 \\ \text{Elimination of } \mathbf{\bar{c}} \quad F(\mathbf{c}) := (\mathbf{M} + \Delta t \mathbf{L})\mathbf{c} + \mathbf{M}\Psi_{C}(\mathbf{c}) - \mathbf{b}^{n} = 0 \\ \text{Elimination of } \mathbf{c} \quad \tilde{F}(\mathbf{\bar{c}}) := \mathbf{\bar{c}} - \Psi_{C}\left((\mathbf{M} + \Delta t \mathbf{L})^{-1}(\mathbf{b}^{n} - \mathbf{M}\mathbf{\bar{c}}))\right) = 0 \end{split}$$

M. Kern (INRIA)

Jacobian preconditioning

- Essential for good linear performance
- Difficult for matrix free formulation
- Only block preconditioning, respect structure of coupled system

Algebraic elimination of mobile concentration equivalent to Schur complement of block Gauss–Seidel precond.

Jacobian preconditioning

- Essential for good linear performance
- Difficult for matrix free formulation
- Only block preconditioning, respect structure of coupled system

Algebraic elimination of mobile concentration equivalent to Schur complement of block Gauss–Seidel precond.

Can show eigenvalues of preconditioned op. bounded away from 0, independent of *h*, but convergence of GMRES not determined by eigenvalues

Field of values analysis ?



Eingenvalues, field of values and pseudospectrum for GS preconditioning



M. Kern (INRIA)

Reactive transport

1D model (Matlab + Sundials), h = 0.05, $K_L = 1.$, $\sigma = 1.5$, and $\Delta t = 0.0135$.

M. Kern (INRIA)

-

< □ > < @ > < 注

1D model (Matlab + Sundials), h = 0.05, $K_L = 1.$, $\sigma = 1.5$, and $\Delta t = 0.0135$.

	h		ľ	h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI	
None	3	104	3	167	3	267	3	453	

Mesh dependance : constant forcing term

NI: # nonlinear iters, NLI: total # linear iters.

M. Kern (INRIA)

Reactive transport

<ロト <回 > < 回 > < 三 > < 三

1D model (Matlab + Sundials), h = 0.05, $K_L = 1.$, $\sigma = 1.5$, and $\Delta t = 0.0135$.

	h		h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI
None	3	104	3	167	3	267	3	453
BGS	3	48	3	48	3	48	3	45

Mesh dependance : constant forcing term

NI: # nonlinear iters, NLI: total # linear iters.

M. Kern (INRIA)

1D model (Matlab + Sundials), h = 0.05, $K_L = 1.$, $\sigma = 1.5$, and $\Delta t = 0.0135$.

	h		h	h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI	
None	3	104	3	167	3	267	3	453	
BGS	3	48	3	48	3	48	3	45	
Elimination	3	41	3	41	3	41	3	40	

Mesh dependance : constant forcing term

NI: # nonlinear iters, NLI: total # linear iters.

M. Kern (INRIA)

SM2A, Sept. 2012 12 / 20

1D model (Matlab + Sundials), h = 0.05, $K_L = 1.$, $\sigma = 1.5$, and $\Delta t = 0.0135$.

	h		h	h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI	
None	3	104	3	167	3	267	3	453	
BGS	3	48	3	48	3	48	3	45	
Elimination	3	41	3	41	3	41	3	40	

Mesh dependance : constant forcing term

	h		h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI
None	8	42	8	76	10	105	10	177

Mesh dependance : adaptive forcing term

NI: # nonlinear iters, NLI: total # linear iters.

Ínría_

1D model (Matlab + Sundials), h = 0.05, $K_L = 1.$, $\sigma = 1.5$, and $\Delta t = 0.0135$.

	h		h	h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI	
None	3	104	3	167	3	267	3	453	
BGS	3	48	3	48	3	48	3	45	
Elimination	3	41	3	41	3	41	3	40	

Mesh dependance : constant forcing term

	h		h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI
None	8	42	8	76	10	105	10	177
BGS	8	23	7	24	7	22	8	25

Mesh dependance : adaptive forcing term

NI: # nonlinear iters, NLI: total # linear iters.

M. Kern (INRIA)

Reactive transport



1D model (Matlab + Sundials), h = 0.05, $K_L = 1.$, $\sigma = 1.5$, and $\Delta t = 0.0135$.

	h		h	h/2		h/4		/8
	NI	LI	NI	LI	NI	LI	NI	LI
None	3	104	3	167	3	267	3	453
BGS	3	48	3	48	3	48	3	45
Elimination	3	41	3	41	3	41	3	40

Mesh dependance : constant forcing term

	h		h,	h/2		h/4		h/8	
	NI	LI	NI	LI	NI	LI	NI	LI	
None	8	42	8	76	10	105	10	177	
BGS	8	23	7	24	7	22	8	25	
Elimination	5	15	5	15	5	15	5	15	

Mesh dependance : adaptive forcing term

NI: # nonlinear iters, NLI: total # linear iters.

Ínría_

Motivations and problem statement

• Formulations and solution methods

- Coupled problem and coupling algorithms
- A simplified model, and Jacobian precondtioning

Examples

- MoMaS benchmark
- CO2 test case



-

→ 4 Ξ

- 4 aqueous, 1 sorbed primary, 5 aqueous, 2 sorbed secondary species.
- Huge variation in equilibrium constants, large stoichiometric coeffs.
- Long simulation time (not this talk !)



Components concentrations t = 10



Performance of Newton-Krylov for different preconditioner



글 🕨 🖌 글



Number of calls to nonlinear function

- Basic method (CFT) not h independant, other methods OK
- Elimination method has least number of linear iterations, but not least number of F calls (why ?)
- Block Gauss-Seidel most efficient as preconditioners



M. Kern (INRIA)

SM2A, Sept. 2012 15 / 20

CO₂ sequestration: a synthetic model

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



Dissolution of CO₂ in water, dissolution of calcite. Gas assumed immobile (capillary trapping), decouples flow from reactive transport.

Chemical system

• $H_2O \Longrightarrow H^+ + OH^-$	water dissociation
• $H_2O + CO_{2(aq)} \rightleftharpoons HCO_3^- + H^+$	dissociation of aqueous CO ₂
• $CO_{2(g)} \rightleftharpoons CO_{2(aq)}$	gas dissolution
• $CaCO_3 + H^+ \rightleftharpoons Ca_2^+ + HCO_3^-$	Dissolution of calcite

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

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 0

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 400 years

3

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 800 years

1	Informations / methometopers
11	nin_
-	

< ≣ >

A B > A
 B > A
 B
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A
 C > A

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 1200 years

3

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 1600 years

Ínvía-

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 2000 years

/	
/	
helesetigers mathematiques	
nnin -	
ruu	

< ∃ >

< □ > < □ > < □ > < □ >

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 2400 years

1		
1	and the second second second	
(n		

< ∃ >

< □ > < □ > < □ > < □ >

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 2800 years

3

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 3200 years

3

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 3600 years

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 4000 years

Ínría-

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 5000 years

3

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 7000 years

3

Grid with 5700 cells, $\Delta x = 50$ m, $\Delta t = 100$ years, simulate 10 000 years.



t = 10000 years

Evolution of gas saturation





Ínría-

3

イロト 人間 とくほ とくほう

- Formulation for coupled problem, separate transport and chemistry
- Newton–Krylov method can be applied on "fixed–point" formulation
- Connection between block–preconditioning and elimination at non-linear level
- Inverting transport gives mesh independent convergence for both linear (LI) and nonlinear (NI) iterations.
- In practice: approximate inverse should give spectral equivalence
- Future work: Prove FOV results, more tests on mulitcomponent chemistry, extension to two-phase flow









Dipartimento di Matematica

2013 SIAM Conference on Mathematical and Computational Issues in the Geosciences June 17-20, Padua, Italy

SUBMISSION DEADLINES

November 19, 2012 Minisymposium proposals

December 20, 2012 Abstracts for contributed and minisymposium speakers

http://siamgs13.dmsa.unipd.it/
http://www.siam.org/meetings/gs13/