

**ERNEST ORLANDO LAWRENCE  
BERKELEY NATIONAL LABORATORY**

**ITOUGH2 Software Qualification**

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Earth Sciences Division

October 1996

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A row of seven small, dark, rectangular objects, possibly batteries or components, arranged horizontally.

# ITOUGH2 SOFTWARE QUALIFICATION

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OCTOBER 1996



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## 1. INTRODUCTION

### 1.1 Software Qualification

The purpose of this report is to provide all software baseline documents necessary for the software qualification of ITOUGH2. ITOUGH2 is a computer program providing inverse modeling capabilities for TOUGH2. TOUGH2 is a numerical simulation code for multi-dimensional coupled fluid and heat flow of multiphase, multicomponent fluid mixtures in porous and fractured media. Software qualification of the TOUGH2 simulation program is described in Pruess et al. (1996).

In accordance with Yucca Mountain Project (YMP) / Lawrence Berkeley National Laboratory (LBNL) Quality Implementing Procedure YMP-LBNL-QIP-SI.0, *Software Qualification*, all components of the specified baseline documentation are provided. This report contains the following sections: Requirements Specification, Design Description, Software Validation Test Plan and Report, Software User Documentation, and Appendices. These sections comprise sequential parts of the Software Life Cycle. They are not intended to stand alone but should be used in conjunction with the *TOUGH User's Guide* (Pruess, 1987), *TOUGH2 - A General Purpose Numerical Simulator for Multiphase Fluid and Heat Flow* (Pruess, 1991), *ITOUGH2 User's Guide, Version 2.2* (Finsterle, 1993), and the above-referenced TOUGH2 software qualification document. The qualification package is complete with the attached Software Identification Form and source code for ITOUGH2.

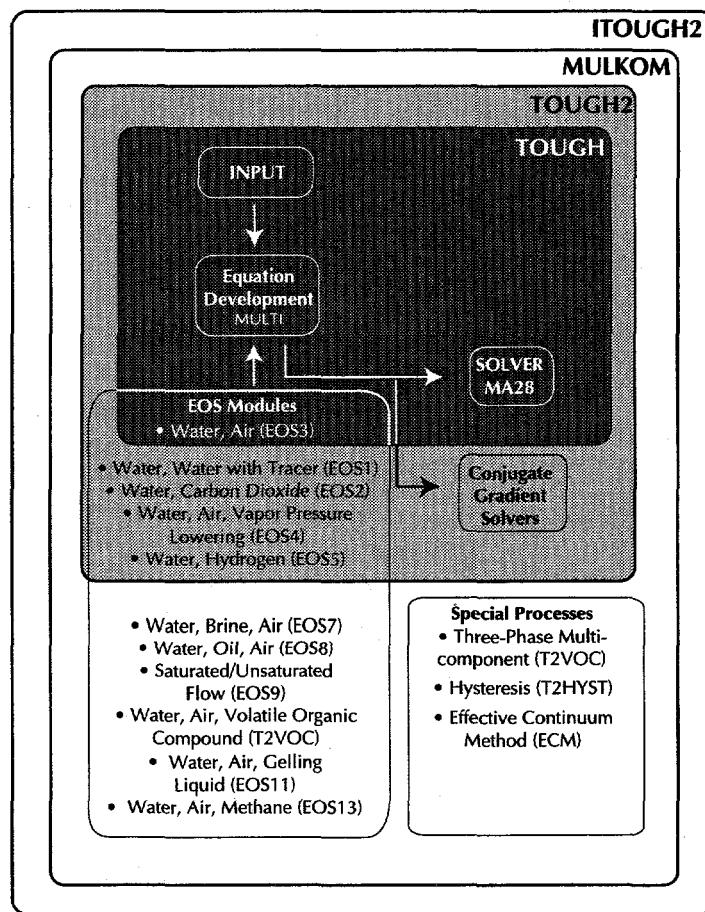
The version of TOUGH2 used with the software being qualified herein is the November 1994 Standard Version 1.11, as qualified in Pruess et al. (1996) and housed at the Department of Energy's Energy Science and Technology Software Center (ESTSC) in Oak Ridge, Tennessee. The qualification status of TOUGH2-related software is shown in Table 1.

**Table 1. Qualification status of TOUGH2-related software.**

Previously Qualified (Pruess et al., 1996)	Qualified Herein	Qualified ITOUGH2	To Be Qualified Additional TOUGH2 Modules
<i>TOUGH2 Standard Version 1.11</i>	<i>Additional TOUGH2 Modules</i>		
Water, Water with Tracer (EOS1)	Single-Phase Gas (EOS1G)	EOS1 EOS2	Hysteresis (T2HYST)
Water, Carbon Dioxide (EOS2)	Effective Continuum Method (ECM)	EOS3	Semianalytical Dual-Porosity Model
Water, Air (EOS3)	Saturated/Unsaturated Flow (EOS9)	EOS4 EOS5	
Water, Air, Vapor Pressure Lowering (EOS4)	Radionuclide Transport (T2R3D)	EOS9 ECM	
Water, Hydrogen (EOS5)			

## 1.2 ITOUGH2 and its Relationship to the TOUGH2 Family of Codes

Figure 1 shows the relationship of ITOUGH2 to the modules of the TOUGH2 family of codes. The TOUGH2 simulator for non-isothermal flows of multicomponent, multiphase fluids in porous and fractured media (Pruess, 1987, 1991; Pruess et al. 1996) and its associated modules are used in ITOUGH2 as subroutines. They are repeatedly called during the optimization process. In this sense, ITOUGH2 is wrapped around the TOUGH2 family of codes which is sometimes referred to as MULKOM. Minor modifications have to be made in some of these modules to make them compatible with ITOUGH2. These modifications include adding a COMMON block with an identifier of the module being used. Furthermore, COMMON blocks holding input parameters and output variables have to be made available in ITOUGH2. Figure 1 is an adjusted version of Figure 1 in Pruess et al. (1996). It contains only those modules that are currently linked to the ITOUGH2 code. Additional TOUGH2 modules can be made available for use within ITOUGH2.



**Figure 1.** Relationship of ITOUGH2 to the TOUGH2 family of codes.

### 1.3 ITOUGH2 Description

ITOUGH2 is a computer program that provides inverse modeling capabilities for the TOUGH2 code. While the main purpose of ITOUGH2 is to estimate model-related hydraulic properties by calibrating TOUGH2 models to laboratory or field data, the information obtained by evaluating parameter sensitivities can be used to optimize the design of an experiment and to analyze the uncertainty of model predictions.

ITOUGH2 solves the inverse problem by automatic model calibration based on the maximum likelihood approach. All TOUGH2 input parameters can be considered unknown or uncertain. The parameters are estimated based on any type of observations for which a corresponding TOUGH2 output is available, including prior information about the parameters to be estimated. A number of different objective functions and minimization algorithms are available. One of the key features of ITOUGH2 is its extensive error analysis which provides statistical information about residuals, estimation uncertainties, and the ability to discriminate among model alternatives. The impact of parameter uncertainties on model predictions can be studied by means of linear error propagation analysis or Monte Carlo simulations.

The procedure of inverse modeling is summarized in Table 2 and visualized in Figure 2, where the process of iteratively updating model parameters to improve the match of observed data is described. The key elements of an inverse modeling code are (1) a simulation program to model the flow and transport in the hydrogeologic system ("forward modeling"), (2) the objective function which measures the misfit between the model output and the data, (3) the minimization algorithm which reduces the objective function by automatically updating parameter values, and (4) the error analysis which allows one to judge the quality of the estimates (see the *ITOUGH2 User's Guide, Version 2.2* (Finsterle, 1993) for more information).

**Table 2. Stepwise Procedure of Parameter Estimation by Inverse Modeling**

Step	Element	Comment
1	model conceptualization	Develop a TOUGH2 model that simulates the experiment.
2	prior information	Select reasonable initial parameter values.
3	simulation	Calculate system response.
4	objective function	Compare observed and calculated system state.
5	minimization algorithm	Update parameters so that the value of the objective function decreases.
6	iteration / convergence	Repeat step 3-5 until no further improvement of the fit can be achieved.
7	error analysis	Perform sensitivity and residual analysis, calculate estimation uncertainty and parameter correlations, calculate model identification criteria, perform model test, calculate prediction error.

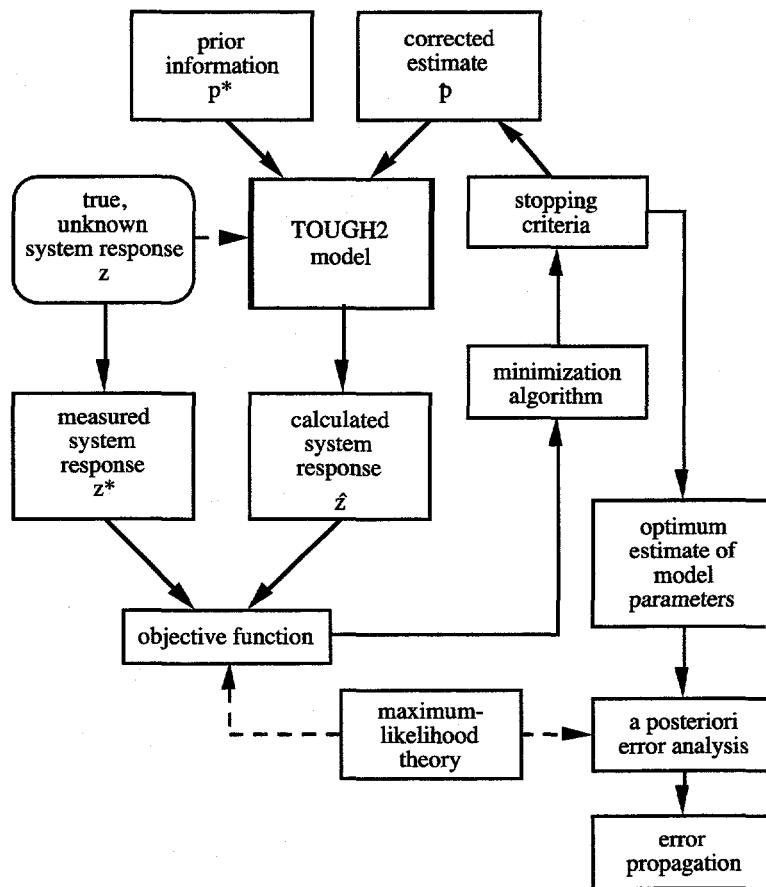


Figure 2. ITOUGH2 inverse modeling flow chart

## 2. REQUIREMENTS SPECIFICATION

This section describes specific requirements for ITOUGH2 and should be considered in addition to those previously covered for TOUGH2 in Pruess et al. (1996).

Despite extensive use of numerical modeling techniques with TOUGH2 in the core of the program, ITOUGH2 is not a mere simulator for non-isothermal flow and transport in the subsurface. Its main purpose is to provide reasonable, model-related parameter values based on information contained in observations of the system response and some direct measurements of the parameters of interest. The parameter set estimated by means of an ITOUGH2 inversion should be interpreted in light of the uncertainty measures given by the error analysis, as well as external information. The main sources of parameter estimation errors are (1) systematic errors in the TOUGH2 model developed to simulate the experiment, (2) the data used for calibration, (3) an ill-posed inverse problem, and (4) misinterpretation of ITOUGH2 results. All these types of errors are different in nature from the ones made by the simulation program itself. The latter occur, for example, as a result of a loss of precision due to an inaccurate solution technique, whereas wrong parameter values arise if the concept of inverse modeling is applied in an inappropriate way. The software qualification program for ITOUGH2 therefore focuses on a few elements of the code that require and are accessible to technical verification.

## 2.1 Requirements

- A. Perform a standard TOUGH2 simulation in forward mode, i.e., correctly simulate the processes described in Pruess et al. (1996). Since parameters estimated by ITOUGH2 are always model-related and will be used in subsequent prediction runs conducted with the standard TOUGH2 code, the equivalence of the model structure for inversion and prediction is important.
- B. Estimate model-related parameters by automatically improving the fit between the calculated system response and observed data. The minimization algorithm has to be efficient and robust for a variety of well-posed inverse problem.
- C. Perform a linear error analysis to assess estimation uncertainty and the correlation structure of the estimated parameters.

## 2.2 Prior Examples of Requirements Verification

ITOUGH2 has been applied to a variety of problems related to nuclear waste isolation, geothermal reservoir engineering, and environmental remediation. Early developments of ITOUGH2 were done in collaboration with the Swiss National Cooperative for the Disposal of Radioactive Wastes (Nagra, Wettingen, Switzerland). ITOUGH2 has been used to design and analyze a number of experiments conducted at the Grimsel Test Site (Finsterle and Pruess, 1993; Eugster and Finsterle, 1995; Finsterle and Pruess, 1995a), and is regularly used for welltest analysis at a potential site for the storage of low- and intermediate level radioactive wastes (Finsterle, 1994; Finsterle and Pruess, 1994; Finsterle, 1995a; Domski et al., 1995). ITOUGH2 has also been used for the calibration of a large-scale model for aquifer gas storage (Witherspoon et al., 1995), and geothermal reservoir applications (Finsterle and Pruess, 1995b; White, 1995). The optimization of cleanup operations using ITOUGH2 has been demonstrated in Finsterle et al. (1995a), Finsterle and Pruess (1995c), and Finsterle (1995b). Preliminary examples of ITOUGH2 applications in the Yucca Mountain project have been presented by Ahlers et al. (1995), and Finsterle et al. (1995a). Finally, the calibration of the unsaturated zone site-scale model was performed using ITOUGH2 (Bodvarsson and Bandurraga, eds., 1996).

## 3. DESIGN DESCRIPTION

This section describes the formal structure and architecture of ITOUGH2. It details the functional requirements of the software and how they are implemented. It provides a description of numerical models and methods, describes the software structure, logic, and data structure and flow, and includes performance requirements and design constraints.

### 3.1 Design Background of ITOUGH2

In principle, the core of ITOUGH2 can be any of the modules of the TOUGH2 family of codes (see Figure 1). The first version, named ITOUGH (Finsterle, 1992), was based on the TOUGH code (Pruess, 1987). It was then adapted to the architecture of TOUGH2 (Pruess, 1991) with its flexible array structure. This version is documented in Finsterle (1993). ITOUGH2 has been continuously updated to accommodate new TOUGH2 modules such as T2CG1 (Moridis and Pruess, 1995) and T2VOC (Falta et al., 1995). Furthermore, new parameter and observation types as well as program options have been added as needed. They are documented in the ITOUGH2 help module.

### 3.2 Structure and Architecture

The program architecture of ITOUGH2 allows for a flexible adaptation of the inverse code to any modification of the simulation program TOUGH2 and its derivatives. ITOUGH2 also provides an interface for specifying problem-dependent parameters and observations. This flexibility greatly increases the applicability of the code to a variety of problems, for which an inverse solution is sought. In this document, however, we only verify a base version of the code. A key feature of ITOUGH2 is the possibility to incorporate user-specified functions; these functions have to be verified individually.

The coding of ITOUGH2 complies with the FORTRAN 77 standard, using the following features to minimize programming errors and enable easy, flexible, and safe modification of the code:

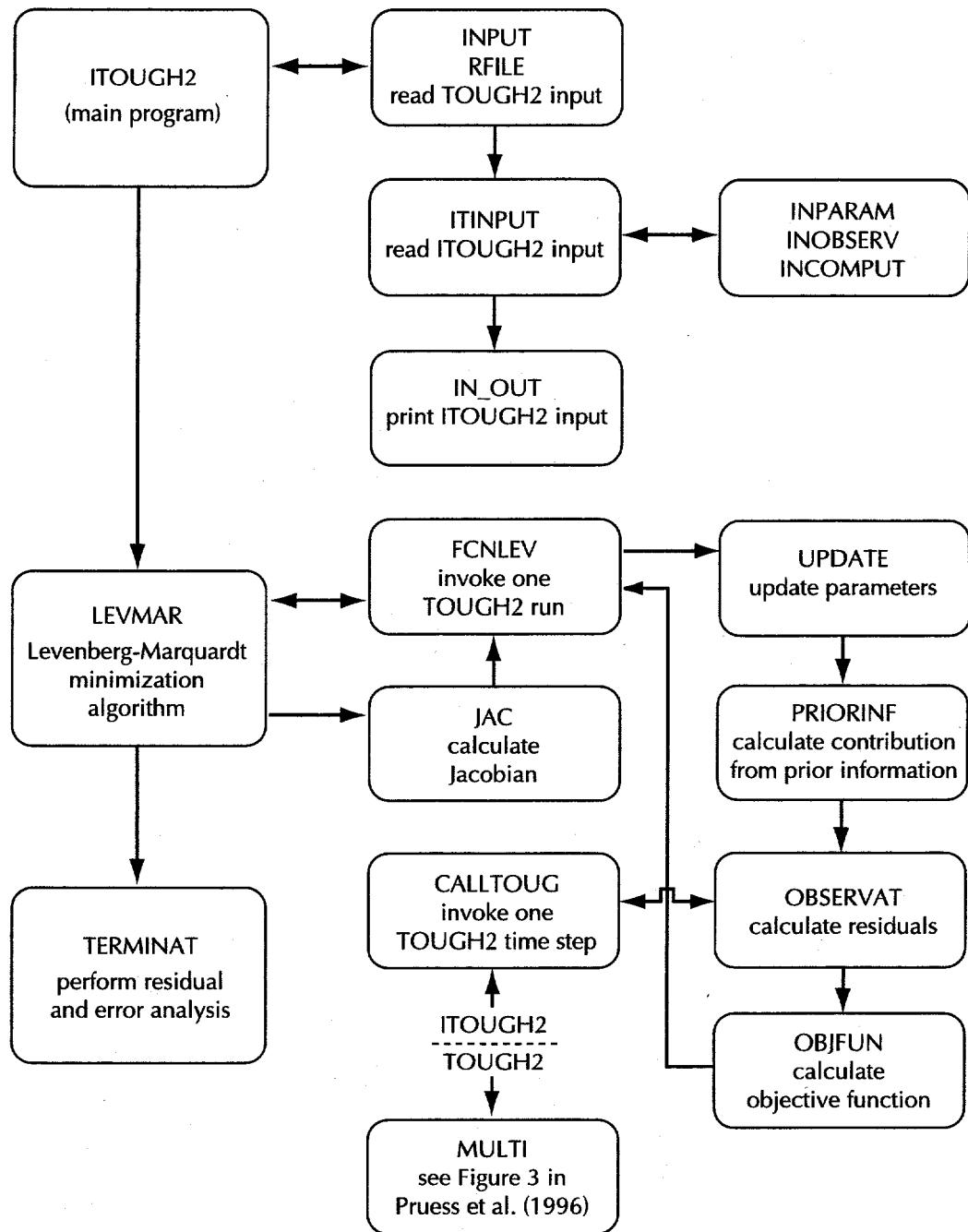
- (1) Version control system. Each program unit writes a one-line message specifying its name, version number and date, and purpose. An example is shown in Figure 3.
- (2) An "IMPLICIT NONE" statement is introduced in each program unit, i.e., all variables have to be declared explicitly by specifying the variable type. This reduces the risk that a typing error remains undetected.
- (3) COMMON blocks are merged in include files, ensuring consistent use of variable names in each subroutine. Changes in a COMMON block are consistently updated throughout the program.
- (4) All "PARAMETER" statements for dimensioning of global arrays are centralized in the file *maxsize.inc*, included in this document as Appendix A, allowing for flexible redimensioning and ensuring consistency.
- (5) Compiling ITOUGH2 by means of a MAKEFILE ensures that all modified modules are updated and properly linked together.
- (6) The optimization routines of ITOUGH2 are separated from the simulation modules of TOUGH2, as shown in Figure 4. Both modules share the COMMON blocks containing parameter values and calculated output. The user has to provide two input files. The first is a standard TOUGH2 input file. The second file is the ITOUGH2 input file, in which the user defines the parameters to be estimated, the data used for model calibration, and various program options (see Section 5.3 and Appendix D). This program architecture allows for great flexibility in including modifications of TOUGH2 into the inverse code.
- (7) A log-file is maintained holding a list of all past ITOUGH2 runs with date and file information. ITOUGH2 version number, starting and ending date and time, input file names, user login name, machine type, and host name is written to the ITOUGH2 output file.

PROGRAM	VERSION	DATE	COMMENT
ITOUGH2	Current version		V3.0 (JULY 12, 1996)
ITOUGH2	1.0	1 SEPTEMBER 1992	First version is an adaptation of ITOUGH V1.0
ITOUGH2	1.1	1 JANUARY 1993	INOESDAT, INPAIRED: Flexible time specification
		1 JANUARY 1993	INERROR, MTCARLO: number of classes can be specified
		1 FEBRUARY 1993	INUSER, USERPAR: user specified parameter
		1 FEBRUARY 1993	INUSROBS, USEROBS: user specified observations
		15 FEBRUARY 1993	PLOTFI, PLOTPAR: Reformat plotfiles, plot characteristic curves
		15 FEBRUARY 1993	PLOTPAR: Plots characteristic curves
ITOUGH2	1.2	1 APRIL 1993	Add version for IBM RS/6000
		26 MAY 1993	INANNEAL, ANNEAL: Simulated Annealing minimization
ITOUGH2	2.0	12 AUGUST 1993	File t2cg1.f: Conjugate gradient solvers added
ITOUGH2	2.1	23 SEPTEMBER 1993	Rearrange parameter vector
		29 SEPTEMBER 1993	Rearrange observation vector
		15 FEBRUARY 1994	Add new observation types
ITOUGH2	2.2	1 FEBRUARY 1994	Steady-state data points allowed
			This version is documented in LBL-34581, ITOUGH2 User's Guide, Version 2.2
ITOUGH2	2.3	10 MAY 1994	Correlation chart, performance comparison, stopping and restarting
		16 JUNE 1994	New parameter types added
ITOUGH2	2.4	15 DECEMBER 1994	Sensitivity analysis
ITOUGH2	2.5	10 JANUARY 1995	Automatic parameter selection
		13 JANUARY 1996	Aligned common blocks in include files
ITOUGH2	3.0	12 JULY 1996	YMP Software Qualification
WHATCOM	1.0	10 AUGUST 1993	#35: Q: WHAT COMPUTER IS USED? A: IBM
CALLSIG	2.5	20 MAY 1996	#112: SIGNAL HANDLER
CPUSEC	1.0	10 AUGUST 1993	#:--: RETURNS CPU-TIME (VERSION IBM)
OPENFILE	2.5	4 JUNE 1996	#31: OPENS MOST OF THE FILES
LENOS	1.0	1 MARCH 1992	#28: RETURNS LENGTH OF LINE
PREC	1.0	1 AUGUST 1992	#86: CALCULATE MACHINE DEPENDENT CONSTANTS
ITHEADER	1.0	1 AUGUST 1992	#29: PRINTS ITOUGH2 HEADER
DAYTIM	1.0	10 AUGUST 1993	#32: RETURNS DATE AND TIME (VERSION IBM)
THEADER	1.1	27 MAY 1993	#30: PRINTS TOUGH2 HEADER
INPUT	2.5	15 MARCH 1996	READ ALL DATA PROVIDED THROUGH FILE *INPUT*, + SECONDARY MESH +
USERX			
MESHM	1.0	24 MAY 1990	EXECUTIVE ROUTINE FOR INTERNAL MESH GENERATION
MINC	1.0	22 JANUARY 1990	EXECUTIVE ROUTINE FOR MAKING A "SECONDARY" FRACT.-POROUS MEDIUM
MESH			
PART	1.0	22 JANUARY 1990	READ SPECIFICATIONS OF MINC-PARTITIONING FROM FILE *INPUT*
GEOM	1.0	1 MAY 1991	CALCULATE GEOMETRY PARAMETERS OF SECONDARY (FRACTURED-POROUS) MESH
PROX	1.0	22 JANUARY 1990	CALCULATE PROXIMITY FUNCTIONS FOR DIFFERENT MATRIX BLOCK SHAPES
INVER	1.0	22 JANUARY 1990	INVERT A MONOTONIC FUNCTION THROUGH NESTED BISECTIONS
MINCME	1.0	14 FEBRUARY 1990	PROCESS PRIMARY MESH FROM FILE *MESH*, AND WRITE SECONDARY MESH
FILE			
CHECKMAX	1.0	11 MAY 1996	#41: CHECK KEY DIMENSIONS
FLOPP	1.0	11 APRIL 1991	CALCULATE NUMBER OF SIGNIFICANT DIGITS FOR FLOATING POINT
ARITHMETIC			
RFILE	2.5	11 APRIL 1996	INITIALIZE DATA FROM FILES *MESH* OR *MINC*, *GENER*, AND *INCON*
ITINPUT	1.0	1 AUGUST 1992	# 2: READS COMMANDS OF COMMAND LEVEL 1
READCOMM	2.5	14 JUNE 1996	#24: READS A COMMAND
FINDKEY	1.1	4 AUGUST 1993	#25: READS A KEYWORD
LTU	1.0	1 AUGUST 1992	#26: CONVERTS LOWER TO UPPER CASE
INPARAME	2.5	11 MAY 1996	# 3: READS PARAMETERS TO BE ESTIMATED
INPAR	2.5	14 JUNE 1996	# 4: READS PARAMETER VALUES, WEIGHTS, ETC.
INELEM	2.2	11 MARCH 1994	#23: READS GRID BLOCK NAME AFTER A COLON
NEXTWORD	2.5	9 FEBRUARY 1996	#27: EXTRACTS NEXT WORD ON A LINE
INWBP	2.5	14 JUNE 1996	#11: READS WEIGHT, BOUNDS, ANNOTATION, AND PARAMETERS
READREAL	1.0	1 AUGUST 1992	#22: READS A REAL AFTER A COLON
READINT	1.0	1 AUGUST 1992	#21: READS AN INTEGER AFTER A COLON
INOBSERV	2.5	13 JUNE 1996	#12: READS TYPE OF OBSERVATION
INTIMES	2.5	13 JANUARY 1996	#13: READS TIMES AT WHICH OBSERVATIONS ARE AVAILABLE
INOBS	2.5	13 DECEMBER 1995	#15: READS OBSERVATION INFOS
INOBSDAT	2.5	13 JANUARY 1996	#17: READS ALL OBSERVED DATA
INPAIRED	2.5	3 JULY 1996	#19: READS PAIRED DATA SET
INWEIGHT	1.1	5 AUGUST 1993	#20: READS WEIGHTS
INCOMPUT	1.0	1 AUGUST 1992	#16: READS VARIOUS COMPUTATIONAL PARAMETERS
INTOLER	2.5	11 JUNE 1996	#83: READS TOLERANCE/STOPPING CRITERIA
INJACOB	1.0	1 AUGUST 1992	#84: READS PARAMETERS FOR COMPUTING JACOBIAN
INOPTION	2.5	6 MARCH 1996	#85: READS PROGRAM OPTIONS
INPRINT	2.5	13 JANUARY 1996	#80: READS OUTPUT OPTIONS
GETINDEX	2.2	11 MARCH 1994	#45: GETS INDEX OF ELEMENTS, CONNECTIONS, AND SOURCES
INIGUESS	2.5	12 JUNE 1996	#38: INITIAL GUESS OF PARAMETERS (XGUESS)
GETNMAT	2.1	21 SEPTEMBER 1993	#44: IDENTIFIES MATERIAL NUMBER
IXLBXUB	2.1	21 SEPTEMBER 1993	#43: INITIALIZES ARRAY XLB AND XUB
SETWSCAL	2.5	22 MAY 1996	#39: INITIALIZES ARRAY WSCALE
OBSMEAN	1.0	1 AUGUST 1992	#40: CALCULATES MEAN OF OBSERVATIONS
SETXSCAL	1.0	1 AUGUST 1992	#42: INITIALIZES ARRAY XSCALE
IN_OUT	2.5	8 JUNE 1996	#35: PRINTS A SUMMARY OF INPUT DATA
TIMEWIND	2.5	30 NOVEMBER 1995	#53: SETS TIME WINDOW
PRSTATUS	2.5	5 JULY 1996	#91: PRINTS STATUS MESSAGES
ERROR	2.5	21 MARCH 1996	#34: PRINTS ERROR MESSAGES
LEVMAR	2.5	26 MARCH 1996	#99: LEVENBERG-MARQUARDT OPTIMIZATION ALGORITHM
FCNLEV	2.3	10 JANUARY 1995	#50: RETURNS WEIGHTED RESIDUAL VECTOR

Figure 3. Version control of ITOUGH2 run

UPDATE 2.5	11 MAY	1996	#37: UPDATES PARAMETERS
PRIORINF 2.1	21 SEPTEMBER	1993	#48: PRIOR INFORMATION
OBSERVAT 2.5	13 JUNE	1996	#62: COMPARES MEASURED AND CALCULATED QUANTITIES
GETMESH 1.1	15 APRIL	1993	#47: READS FILE MESH, MINC, GENER, AND INCON
GETINCON 2.5	13 JANUARY	1996	#46: READS FILE INCON
INITTOUG 2.5	18 APRIL	1996	#54: INITIALIZES TOUGH2 RUN (REPLACES PART OF CYCIT)
EOS 1.0	15 AUGUST	1990	*EOS1* ... THERMOPHYSICAL PROPERTIES MODULE FOR WATER
SAT 1.0	22 JANUARY	1990	STEAM TABLE EQUATION: SATURATION PRESSURE AS FUNCTION OF
TEMPERATURE			
RELIP 2.5	13 JANUARY	1996	RELATIVE PERMEABILITIES
TSAT 1.0	14 MARCH	1991	SATURATION TEMPERATURE AS FUNCTION OF PRESSURE
PCAP 2.5	18 JUNE	1996	CAPILLARY PRESSURE
COWAT 1.0	22 JANUARY	1990	LIQUID WATER DENSITY AND INT. ENERGY AS FUNCTION OF TEMP. AND
PRESS.			
SUPST 1.0	29 JANUARY	1990	PRESSURE AND INTERNAL ENERGY AS FUNCTION OF TEMP. AND PRESSURE
VIS 1.0	22 JANUARY	1990	VISCOSITY OF LIQUID WATER AND VAPOR AS FUNCTION OF TEMP. AND PRES.
BALLA 1.0	22 JANUARY	1990	PERFORM SUMMARY BALANCES FOR VOLUME, MASS, AND ENERGY
CALLTOUG 2.5	19 JUNE	1996	#55: CALLS TOUGH2 FOR ONE TIME STEP
TSTEP 1.0	4 MARCH	1991	ADJUST TIME STEPS TO COINCIDE WITH USER-DEFINED TARGET TIMES
MULTI 2.3	10 JULY	1994	ASSEMBLE ALL ACCUMULATION AND FLOW TERMS
QU 1.02	18 FEBRUARY	1993	ASSEMBLE ALL SOURCE AND SINK TERMS
LINEQ 0.91 CG	31 JANUARY	1994	"RIGOROUS" STEP RATE CAPABILITY FOR MOP(12) = 2
MC19A			INTERFACE FOR LINEAR EQUATION SOLVERS
VISW 1.0	22 JANUARY	1990	CAN CALL MA28 OR A PACKAGE OF CONJUGATE GRADIENT SOLVERS
CONVER 2.5	13 JUNE	1996	HARWELL SUBROUTINE FOR SCALING MATRIX
OUT 1.0	15 AUGUST	1990	VISCOSITY OF LIQUID WATER AS FUNCTION OF TEMPERATURE AND PRESSURE
OBSERVED 2.1	15 NOVEMBER	1993	UPDATE PRIMARY VARIABLES AFTER CONVERGENCE IS ACHIEVED
OBJFUN 2.5	21 MARCH	1996	PRINT RESULTS FOR ELEMENTS, CONNECTIONS, AND SINKS/SOURCES
WRITEPAR 1.0	17 JUNE	1996	#78: RETURNS OBSERVED DATA AS A FUNCTION OF TIME
PLOTFILE 2.5	13 JANUARY	1996	#49: COMPUTE OBJECTIVE FUNCTION
RESIDUAL 2.1	29 SEPTEMBER	1993	#56: WRITE BEST FIT PARAMETER SET AND BLOCK ROCKS
RANDOM 1.0	1 AUGUST	1992	#58: WRITES PLOTFILE IN PLOPO-FORMAT
JAC 2.5	14 JUNE	1996	#90: BACKCALCULATES RESIDUALS
TERMINAT 2.5	5 JULY	1996	#71: RANDOM NUMBER GENERATOR
WRIFI 2.5	13 JANUARY	1996	#51: CALCULATES FINITE DIFFERENCE JACOBIAN
QFISHER 2.2	16 FEBRUARY	1994	61: PERFORM ERROR ANALYSIS AND TERMINATE ITOUGH2
QCHI 1.0	1 AUGUST	1992	AT THE COMPLETION OF A TOUGH2 RUN, WRITE PRIM. VAR. ON FILE *SAVE*
POLYNOM 1.0	1 AUGUST	1992	#77: RETURNS QUANTILE OF F-DISTRIBUTION
EIGEN 2.5	16 MAY	1996	#88: RETURNS CHI-SQUARE QUANTILE
LOGLIKE 2.1	29 SEPTEMBER	1993	#89: EVALUATES POLYNOM
MLLAMBD 2.2	14 FEBRUARY	1994	#59: PERFORMS EIGENANALYSIS
QNORMAL 2.5	13 JANUARY	1996	#68: COMPUTE LOG-LIKELIHOOD
PLOTIF 1.0	15 FEBRUARY	1993	#67: ESTIMATES NEW LAMBDA'S
REFORMAT 1.1	15 APRIL	1993	#87: RETURNS QUANTILE OF NORMAL DISTRIBUTION
QUOTES 1.0	15 FEBRUARY	1993	#96: PLOT INTERFACE
			#97: REFORMATS PLOT FILES
			#98: RETURNS TEXT BETWEEN QUOTES

**Figure 3 (cont.). Version control of ITOUGH2 run**



**Figure 4.** Simplified ITOUGH2 flow chart showing connection between TOUGH2 and ITOUGH2

### 3.3 Physical Processes and Approximations

The physical processes and approximations considered in ITOUGH2 are the same as for the TOUGH2 simulator summarized in Pruess et al. (1996).

### 3.4 Mathematical and Numerical Methods

ITOUGH2 estimates elements of a parameter vector  $\mathbf{p}$  based on observations summarized in vector  $\mathbf{z}$  by minimizing a weighted least-square objective function  $S$  using the Levenberg-Marquardt minimization algorithm (refer to Table 3, following).

Vector  $\mathbf{p}$  of length  $n$  contains the parameters to be estimated by inverse modeling. The parameters have to be TOUGH2 input parameters or a (user-specified) function thereof. Elements of vector  $\mathbf{p}$  may include hydrogeologic properties such as absolute permeability or a parameter of the capillary pressure function, initial and boundary conditions, or geometrical features such as fracture spacing which is an input parameter of TOUGH2's MINC processor, a part of the MESHMAKER utility (see Pruess et al., 1996).

Vector  $\mathbf{z}$  of length  $m$  contains dependent, observable variables at discrete points in space and time (= calibration points). Elements of  $\mathbf{z}$  refer to both measured quantities (data) and simulation results. The most commonly used observations for calibration are pressure, flow rate, temperature and concentration measurements. The vector of observable variables may also contain measured parameter values. For example, if permeability has been measured on cores in the laboratory, this information can be considered as an additional data point, and treated along with the direct observations of the system response. Such measured parameter values are referred to as "prior information".

The residual vector  $\mathbf{r}$  contains the differences between the measured and calculated system response:

$$\text{Residual vector: } \mathbf{r} = \mathbf{z}^* - \hat{\mathbf{z}} \quad (3.4.1)$$

For example,  $r_i$  is the difference between the measured and calculated pressure at a certain point in space and time. A special type of residual is the difference between the measured parameters (prior information) and the estimated parameter values. This difference, appropriately weighted, can be used as a plausibility criterion to constrain the inversion.

The unexplained part (measurement errors) of the system response cannot be described individually, but must be explained by means of a stochastic model. A reasonable assumption about the measurement errors is that they are a result of many individual error sources, and are thus uncorrelated, normally distributed random variables with zero mean (the *a posteriori* residual analysis can be used to test whether the normality assumption is justified). The distributional assumption can therefore be summarized in a covariance matrix  $\mathbf{C}_{zz}$ .  $\mathbf{C}_{zz}$  is an  $m \times m$  diagonal matrix. The  $i$ -th diagonal element of matrix  $\mathbf{C}_{zz}$  is the variance  $\sigma_i^2$  representing the measurement error of observation  $z_i$ .

$$\mathbf{C}_{zz} = \begin{bmatrix} \sigma_1^2 & 0 & 0 & 0 & \cdots & 0 \\ 0 & \sigma_i^2 & 0 & 0 & \cdots & 0 \\ 0 & 0 & \sigma_n^2 & 0 & \cdots & 0 \\ 0 & 0 & 0 & \sigma_j^2 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & \sigma_m^2 \end{bmatrix} \quad (3.4.2)$$

The objective function  $S$  is a measure of the misfit between the data and the model calculation. If the measurement errors  $(\mathbf{z}^* - \mathbf{z})$  are normally distributed with mean  $E[(\mathbf{z}^* - \mathbf{z})] = 0$  and covariance matrix  $E[(\mathbf{z}^* - \mathbf{z})(\mathbf{z}^* - \mathbf{z})^T] = \mathbf{C}_{zz}$ , maximum-likelihood theory yields the following objective function to be minimized:

$$S = (\mathbf{z}^* - \mathbf{z}(\mathbf{p})) \mathbf{C}_{zz}^{-1} (\mathbf{z}^* - \mathbf{z}(\mathbf{p}))^T = \mathbf{r}^T \mathbf{C}_{zz}^{-1} \mathbf{r} \quad (3.4.3)$$

Minimizing the objective function (3.4.3) can be performed by local linearization and setting the derivative of  $S$  with respect to  $\mathbf{p}$  to zero. This leads to the Jacobian matrix  $\mathbf{J}$  of dimensions  $m \times n$ , the elements of which are defined as follows:

$$J_{ij} = \frac{\partial z_i}{\partial p_j} \quad (3.4.4)$$

ITOUGH2 uses either forward or centered finite differences to calculate the elements  $J_{ij}$ :

$$\text{forward: } J_{ij} \sim \frac{z_i(p_j + \delta p_j) - z_i(p_j)}{\delta p_j} \quad (3.4.5a)$$

$$\text{centered: } J_{ij} \sim \frac{z_i(p_j + \delta p_j) - z_i(p_j - \delta p_j)}{2\delta p_j} \quad (3.4.5b)$$

where each parameter is perturbed by a small percentage of its value:

$$\delta p_j = \alpha \cdot p_j \quad (3.4.6)$$

Note that calculating a forward finite difference approximation of the Jacobian matrix (3.4.5a) requires  $n+1$  solutions of the forward problem, i.e.,  $n+1$  transient TOUGH2 simulations from time zero to the time of the last calibration point. Using a centered finite difference quotient (3.4.5b) for calculating the Jacobian is more accurate, but requires  $2n+1$  runs.

The Levenberg-Marquardt modification of the Gauss-Newton algorithm is a rather general and robust procedure for iteratively updating the parameter vector  $\mathbf{p}$  (Levenberg, 1944; Marquardt, 1963). It can be described as shown in Table 3.

Table 3. Levenberg-Marquardt Algorithm

$$\Delta p = \left( J^T C_{zz}^{-1} J + \lambda D \right)^{-1} J^T C_{zz}^{-1} r \quad (3.4.7)$$

$$p^{(k+1)} = p^{(k)} + \Delta p \quad (3.4.8)$$

decrease  $\lambda$  by factor  $v$  if  $S(p^{(k+1)}) < S(p^{(k)})$

increase  $\lambda$  by factor  $v$  if  $S(p^{(k+1)}) > S(p^{(k)})$

$\lambda$  = Levenberg parameter ( $\lambda^{(k=0)} \approx 0.001$ )

$v$  = Marquardt parameter ( $v \approx 10$ )

$D$  = Diagonal matrix with  $D_{ii} = (J^T C_{zz}^{-1} J)_{ii}$

If  $\lambda$  is large, the first term on the right-hand side of (3.4.7) becomes a matrix with a dominant diagonal. This leads to a small step along the gradient of  $S$ . Stepping along the steepest descent direction is robust, but inefficient. With decreasing Levenberg parameter, (3.4.7) converges to the Gauss-Newton algorithm with its quadratic convergence rate.

One of the key advantages of a formalized approach to parameter estimation is the possibility to perform an extensive *a posteriori* error analysis. First, the residual analysis provides some measure of the overall goodness-of-fit and allows identification of systematic errors or flaws in the stochastic model. Next we can determine the uncertainty of the estimated parameters. Note that a good match does not necessarily mean that the estimates are reasonable. They may be highly uncertain due to the lack of sensitivity or high parameter correlations which is an indication that the invser problem is over-parameterized. The covariance matrix of the estimated parameters can be further analyzed to obtain correlation coefficients, indicating parameter combinations that lead to similar matches, etc. Finally, we can calculate the uncertainty of the simulation results, which also allows us to identify potential outliers in the data.

The estimated error variance represents the variance of the mean weighted residual and is thus a measure of goodness-of-fit:

$$s_0^2 = \frac{r^T C_{zz}^{-1} r}{m - n} \quad (3.4.9)$$

Note that if the residuals are consistent with the distributional assumption about the measurement errors (i.e., matrix  $C_{zz}$ ), then the estimated error variance assumes a value close to one. Next we calculate the expected value and the covariance matrix  $C_{pp}$  of the estimated parameters. Based on the linearity assumption it is easy to show that the expected value of the estimated parameter is equal to the parameter itself. The definition of the covariance matrix yields:

$$C_{pp} = s_0^2 \cdot \left( J^T C_{zz}^{-1} J \right)^{-1} \quad (3.4.10)$$

The Jacobian  $J$  is evaluated at the optimum parameter set. The interpretation of the covariance matrix  $C_{pp}$  provides the key criteria to evaluate the inverse modeling results.

### 3.5 Array Structure and Handling

The main connection between ITOUGH2 and the simulation module TOUGH2 is maintained through COMMON blocks with major arrays that hold TOUGH2 input parameters and TOUGH2 output variables. These arrays are the ones defined in the original TOUGH2 code; they are described in detail in Pruess et al. (1996). In addition to those arrays, a number of ITOUGH2 vectors and matrices are also stored in COMMON blocks. The key arrays are discussed in this section. They are grouped according to their main dimensions, MAXN and MAXM, where MAXN corresponds to  $n$ , the length of the parameter vector  $\mathbf{p}$ , and MAXM corresponds to  $m$ , which is the length of observation vector  $\mathbf{z}$ . Table 4 gives a summary of selected arrays, each of which is described in detail in the appropriate include file. Recall that the dimension of each array is set in include file *maxsize.inc* (see Appendix A). Apart from the arrays shown in Table 4, there are additional vectors holding more detailed information about a certain parameter or observation, such as the rock type or element it is referring to, its type, an annotation, etc.

**Table 4. Summary of Major ITOUGH2 Arrays**

Array	Dimension	description	include file
XGUESSR	MAXN, MAXR, MAXXGR	parameter value from TOUGH2 input file	<i>guess.inc</i>
XIGUESS	MAXN	parameter value from ITOUGH2 input file	<i>guess.inc</i>
XGUESS	MAXN	initial guess	<i>guess.inc</i>
XPAR	MAXN	current estimate	<i>guess.inc</i>
XLB, XUB	MAXN	lower/upper bound	<i>guess.inc</i>
XIPAR	MAXN	prior information	<i>estim.inc</i>
WPAR	MAXN	weight of prior information	<i>estim.inc</i>
SPAR	MAXN	maximum step size	<i>estim.inc</i>
XBEST	MAXN	best estimate	<i>best.inc</i>
GRADIENT	MAXN	gradient of objective function	<i>gradient.inc</i>
QXX	MAXN, MAXN	covariance matrix of estimated parameters	<i>covar.inc</i>
FSCALE	MAXM	diagonal elements of prior covariance matrix	<i>maxm.inc</i>
FVEC	MAXM	residuals	<i>maxm.inc</i>
F0	MAXM	residuals after completion of iteration	<i>fnull.inc</i>
FJACOBI	MAXM, MAXN	Jacobian	<i>jacobi.inc</i>

### 3.6 Software and Hardware Considerations

ITOUGH2 is portable to platforms that have a FORTRAN 77 compiler. In order to make portability easy, all machine-dependent functions are assembled in a special source file named *mdep???.f*, where “???” indicates the machine type such as “IBM”, “SUN”, “DEC”, “HP”, and “STAR”, for IBM RISC 6000, SUN, DEC alpha, HP, and Stardent workstations, respectively. There is also a version for PC using the Lahey compiler; the corresponding file is named *mdeplah.f*. The appropriate machine-dependent module is selected in the Makefile.

Execution of ITOUGH2 is performed under UNIX by means of a script file, *itough2*. The script file has several mandatory arguments (such as the TOUGH2 and ITOUGH2 input file names and the number of the EOS module being used) as well as optional arguments (such as output file names, return of auxiliary files, etc.). The script file ensures that multiple inversions can be performed simultaneously without generating conflicting file names. It also supports the use of two script files, *prista* and *kit*, for displaying the current status of an ITOUGH2 run and its termination, respectively. ITOUGH2 can also be run conventionally by typing the name of the executable. Figure 5 shows the file structure of ITOUGH2 on a UNIX workstation. It includes directory *itough2* with the ITOUGH2 source code and executable, a directory *bin* with the script files, and the working directories with the TOUGH2 and ITOUGH2 input and output files. During execution, a temporary directory is created with a unique name *it2\_PID*, where *PID* is the process identification number.

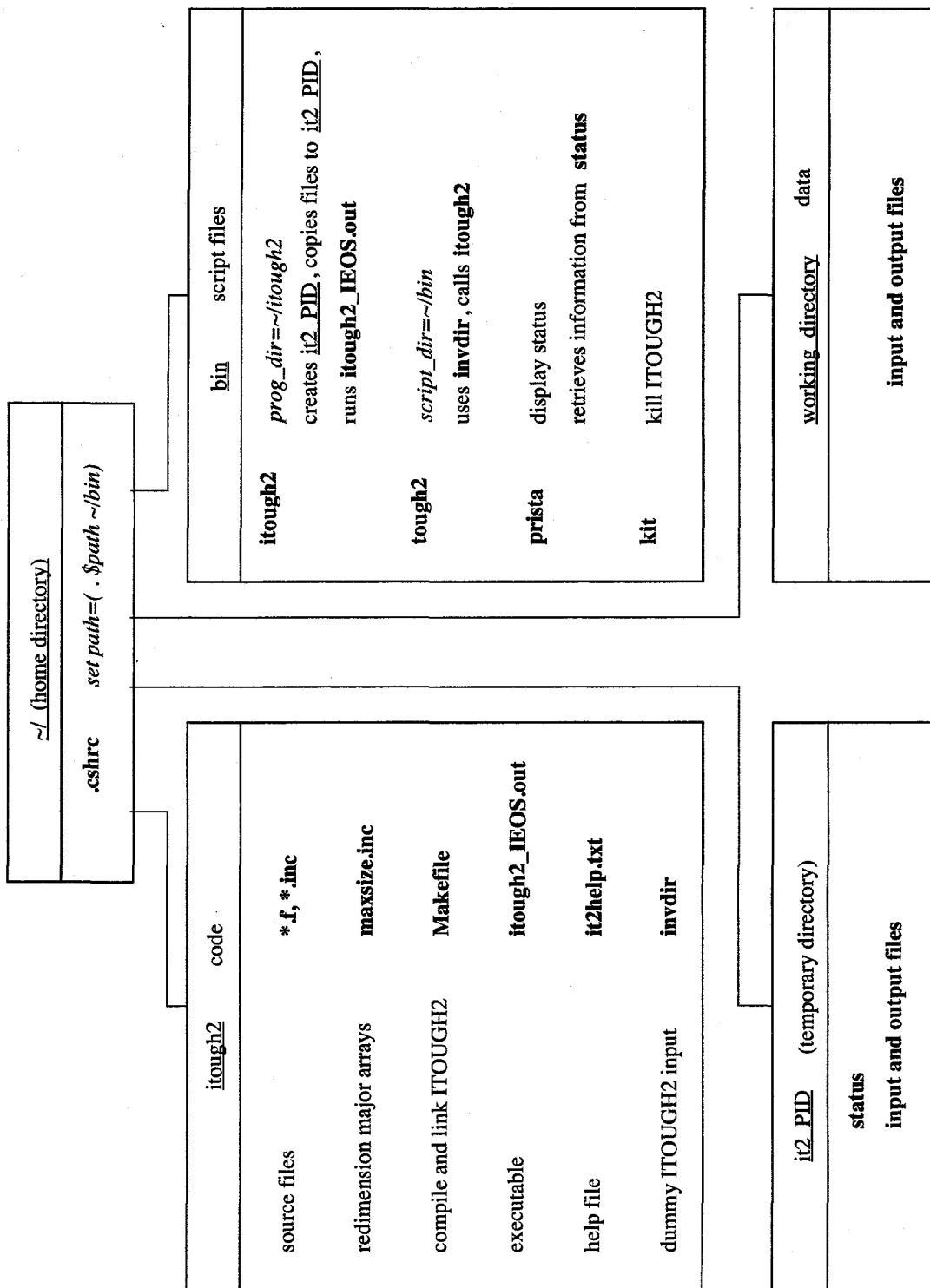


Figure 5. ITOUGH2 file structure on UNIX platform

### **3.7 Performance Requirements and Design Constraints**

ITOUGH2 uses no pre- or post-processors and requires no interfaces with external hardware. Source files with machine-dependent subroutines for a number of UNIX workstations are provided (see Section 3.6). The memory requirements highly depend on the problem size and the dimensioning of the major arrays which can easily be adjusted (see Section 3.2). As pointed out before, the key module of ITOUGH2 is the TOUGH2 simulator which solves the forward problem. Proper use of the TOUGH2 code and correct set-up of the inverse problem is essential for running successful ITOUGH2 inversions. Since formulation of an ill-posed inverse problem as the main difficulty depends on the available data, the flow problem, and the parameters to be estimated, no general recommendations can be made. Recall, however, that ITOUGH2 provides a number of measures to assess whether the inverse problem is reasonably well posed.

### **3.8 Future Developments**

ITOUGH2 developments will mainly consist of adapting modifications made on the TOUGH2 module and its derivatives. Furthermore, new parameter and observation types will be introduced.

### **3.9 Verification of Design Description**

Verification that ITOUGH2 meets the design description was conducted during testing and debugging of the code. The applicability of the code to a variety of problems related to nuclear waste isolation, geothermal energy, gas storage, and environmental remediation has been demonstrated (see also Section 2.2 of this report).

## **4. SOFTWARE VALIDATION TEST PLAN AND REPORT**

### **4.1 Validation Test Plan and Acceptance Criteria**

The Validation Test Plan for ITOUGH2 consists of the TOUGH2 Validation Test Plan described in Pruess et al. (1996), and the following validation test runs conducted to check the performance specifications listed in Section 2.1.

In the terminology of software engineering, "software validation" tests are those that ensure that the software meets the requirements specified for it. The "software verification" tests also fulfill the definition of "software validation", because in order to obtain good results when compared to analytical solutions, the software must be able to model the processes of interest in the problem.

The acceptance criteria for ITOUGH2 are related to each of the performance requirements specified in Section 2.1.

Requirement A, Test 1: While small differences are expected between a standard TOUGH2 simulation and an ITOUGH2 run in forward mode, the deviations have to be small (less than 0.1%) to be considered acceptable.

Requirement B, Test 2 and 3: The minimization algorithm is considered successfully tested if the true parameter set is identified within 1% in a synthetic inversion. Note that the 1% limit is somewhat arbitrary. Less tolerance could be requested if more data were

added, or fewer parameters were simultaneously estimated. If noisy data are used, the difference between the true and estimated parameter value should be less than two times the standard deviation of the estimate.

Requirement C, Test 4: The results of the error analysis are confirmed if the actual confidence region is reasonably well represented by its linear approximation. The agreement is considered reasonable if the orientation of the error ellipse coincides with the orientation of the ellipsoidal region described by the corresponding contour line of the objective function. Furthermore, the size of the ellipse expressed by the eigenvalues of the covariance matrix should be comparable to the size of the actual error region.

**Table 5. Summary of Validation Problems for ITOUGH2**

#	Problem Title	Dimension	Features	Issues	References
1	forward problem	2-D, MINC	non-isothermal, production / injection, phase transition, MINC	verification of forward run with ITOUGH2 against verified TOUGH2 solution	#4 in Pruess (1991); Pruess and Wu (1993); Finsterle and Pruess (1995b)
2	inversion using exact data	2-D, MINC	estimation of six parameters based on four observation types, correct data	verification of minimization algorithm	this report
3	inversion using noisy data	2-D, MINC	estimation of six parameters based on four observation types, noisy data	validation of minimization algorithm, sensitivity coefficients, error analysis	Finsterle and Pruess (1995b)
4	error analysis	1-D, linear	estimation of two parameters based on water potential and flow rate data	verification of covariance matrix of estimated parameters	Finsterle (1993); Finsterle and Pruess (1995a)

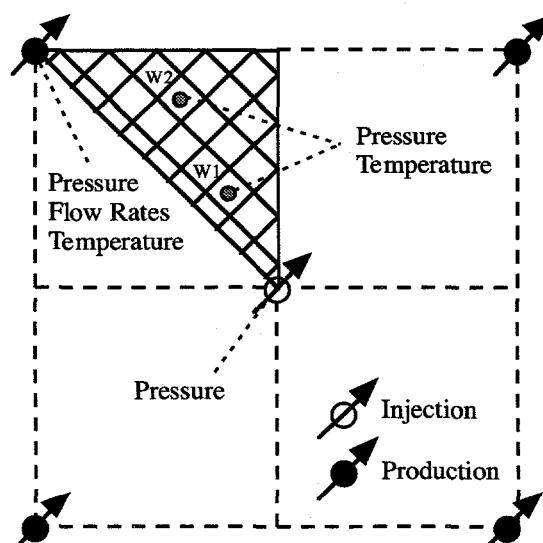
## 4.2 Validation Tests

### 4.2.1 Test Case 1: Solving the Forward Problem

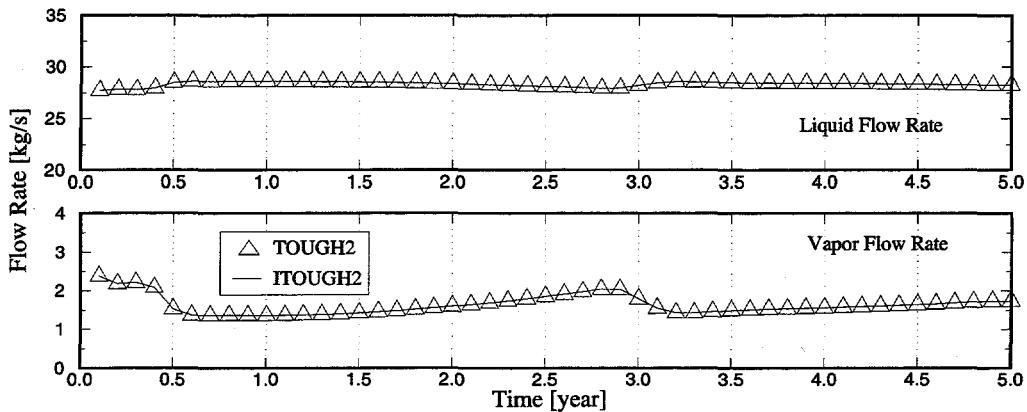
The purpose of this test is to confirm that the forward problem is correctly solved in ITOUGH2. Comparison of the output from ITOUGH2 with standard TOUGH2 results is sufficient to test the coupling of the simulation module (TOUGH2) with the optimization part of ITOUGH2 (see also Figure 4).

As a test case, we consider a two-dimensional five-spot production-injection problem previously studied by Pruess (1991) and Pruess and Wu (1993). Due to the symmetry of the five-spot configuration, only 1/8 of the basic pattern needs to be modeled (Figure 6). The problem specifications correspond to conditions typically encountered in deeper zones of hot two-phase flow geothermal reservoirs. The medium is assumed to be fractured with embedded impermeable matrix blocks in the shape of cubes with side lengths of 50 m. The permeable volume fraction is 2% with a porosity of the fracture domain of 50 %. Reservoir thickness is 305 m. Cold water with an enthalpy of 500 kJ/kg is injected into the initially hot reservoir (300 °C) at a rate of 30 kg/s. Production rate is also 30 kg/s. Five years of injection and production are simulated. The resulting liquid and vapor flow rates in the production well are shown in Figure 7. The calculated flow rates using TOUGH2 (symbols) and ITOUGH2 (solid line) are identical, verifying the correct solution of the forward problem in the ITOUGH2 code and thereby meeting the stated acceptance criteria.

Note that this validation checks many options of the EOS1 module. Similar comparisons were done for all the other EOS modules, confirming that TOUGH2 and ITOUGH2 yield identical solutions to the forward problem involving complex flow processes. It should be realized that in many ITOUGH2 runs the time stepping is adapted to provide output at the times where calibration data are available. This may result in minor differences due to differences in the time discretization error. However, whenever the exact same time stepping is enforced in a standard TOUGH2 run, identical results are obtained.



**Figure 6.** Five-spot well pattern with grid for modeling 1/8 symmetric domain. Observation points and type of data are also indicated (see Test Case 2).



**Figure 7.** Solution of the forward problem with TOUGH2 and ITOUGH2.

#### 4.2.2 Test Case 2: Inversion Using Exact Data

The purpose of this test is to demonstrate that ITOUGH2 is able to identify the correct parameter values if the model structure is correct and exact data are available. The two conditions can easily be met by matching synthetically generated data.

We assume that temperature and pressure measurements are taken in the injection (Inj) and production well (Pro) as well as in two observation wells (W1, W2; see Figure 6). Furthermore, liquid and vapor flow rates are measured in the production well. Note that temperature and pressure measurements are redundant as long as two-phase conditions prevail. TOUGH2 is run in forward mode to generate data for five years of field performance history.

Six model parameters are subjected to the estimation process. They are: (1) the absolute permeability of the fracture system, (2) fracture zone porosity, (3) heat conductivity, (4) specific heat of the rock grains, (5) fracture spacing  $a$ , which is a parameter of the MINC processor, and (6) the initial reservoir temperature  $T_i$ . These six parameters are perturbed from their true values to the ones shown in column 3 of Table 6. Subsequently, the TOUGH2 model is automatically calibrated against the observations. As shown in Table 6, the value of the objective function is reduced from initially 1.41E5 to 2.39E-4. The true parameter values are accurately identified, i.e., within the 1 % acceptance criterion. Small deviations can be attributed to an insufficient curvature of the objective function at the minimum. They are a result of a (very mildly) ill-posed inverse problem, due to small sensitivity and high correlation of fracture porosity, heat conductivity, and fracture spacing (see also discussion of Test Case 3 below).

**Table 6.** True, Initial, and Estimated Parameter Set

Parameter	True Value	Initial Guess	Best Estimate
log (permeability [ $\text{m}^2$ ])	-14.22	-13.00	-14.22
fracture zone porosity [-]	0.50	0.30	0.50
specific heat [ $\text{J/kg}^\circ\text{C}$ ]	1000.00	800.00	999.79
heat conduct. [ $\text{W/m}^\circ\text{C}$ ]	2.10	1.50	2.09
fracture spacing [m]	50.00	20.00	49.84
temperature [ $^\circ\text{C}$ ]	300.00	250.00	300.00
objective function	0.00	1.41E5	2.39E-4

#### 4.2.3 Test Case 3: Inversion Using Noisy Data

The purpose of this case is to validate the performance of ITOUGH2 in a more realistic situation involving measurement errors. Furthermore, we demonstrate that even though some of the parameters, i.e., the ones that are not very sensitive, are not exactly identified, the predictions made with such a model are still very good due to the estimation of model-related parameters during the calibration process. Using the same model as discussed in the previous validation problems, the synthetic observations were perturbed by a random noise using the standard deviations shown in Table 7. The best estimate parameter set identified after fifteen Levenberg-Marquardt iterations is shown in Table 8. The covariance and correlation matrices of the estimated parameters are summarized in Table 9; their correctness will be verified in Test Case 4.

**Table 7.** Observations Used for Model Calibration

Data Type	Location	Standard Deviation
Pressure	Inj/Pro/W1/W2	2.00 bar
Temperature	Pro/W1/W2	5.00 °C
Liquid flow rate	Pro	1.60 kg/s (~5 %)
Vapor flow rate	Pro	0.08 kg/s (~5 %)

**Table 8.** True, Initial, and Estimated Parameter Set

Parameter	True Value	Initial Guess	Best Estimate
log (permeability [m <sup>2</sup> ])	-14.22	-13.00	-14.22
fracture zone porosity [-]	0.50	0.30	0.56
specific heat [J/kg °C]	1000.00	800.00	971.00
heat conduct. [W/m°C]	2.10	2.50	2.25
fracture spacing [m]	50.00	20.00	50.50
temperature [°C]	300.00	250.00	300.10

**Table 9.** Variance-Covariance Matrix (Main Diagonal and Lower Triangle) and Correlation Matrix (Upper Triangle)

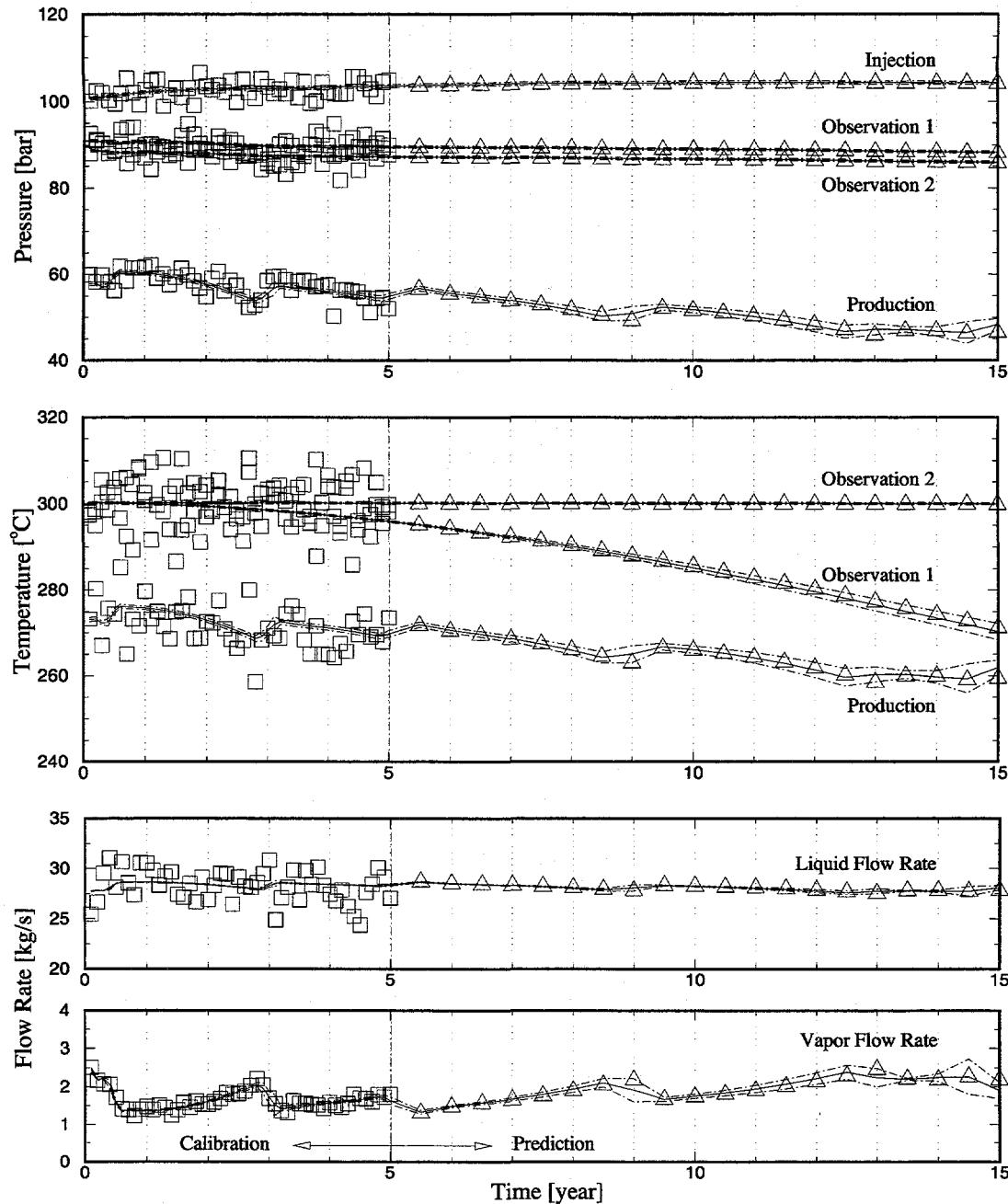
	log( $k$ )	$\phi$	$C_R$	$K$	$a$	$T_i$
log( $k$ )	5E-6	0.21	0.17	-0.25	-0.21	-0.18
$\phi$	2E-5	2E-3	0.17	-0.23	-0.18	-0.04
$C_R$	0.01	0.23	845	0.39	0.53	-0.07
$K$	-5E-4	-0.01	10.15	0.79	0.98	0.29
$a$	-4E-3	-0.08	14.52	8.27	89.22	0.19
$T_i$	-4E-5	-2E-4	0.24	0.02	0.20	0.01

Note that the standard deviation, (the square-root of the diagonal elements of Table 9) refers to the joint probability density function, i.e., it takes into account the uncertainty of the parameter itself and the influence from correlated parameters. The parameters with less agreement between the true and the estimated value are those exhibiting a large standard deviation, mainly due to low sensitivity and high correlation with the other parameters. In conclusion, ITOUGH2 provides the measures for a correct interpretation of the inverse modeling results.

The system response as observed in the injection, production and observation wells is shown in Figure 8. The squares are the synthetically generated and perturbed data points used to calibrate the model. The triangles represent the future system response for the true parameter set. The solid lines are the pressures, temperatures, water and vapor flow rates simulated using the estimated parameter set. For the first 5 years, the deviations between the solid lines and the squares minimize the objective function. Beyond 5 years, the solid lines are predictions, i.e., an extrapolation of the system response matched during the calibration period. The model predictions are uncertain due to uncertainties in the estimated parameters. The standard deviation of the calculated system response, e.g., the uncertainty of the predicted temperature in the production well at a certain point in time, is the square root of the corresponding diagonal element of matrix  $C_{zz}$  which is calculated using first-order error propagation analysis:

$$C_{zz} = J C_{pp} J^T \quad (4.2.3.1)$$

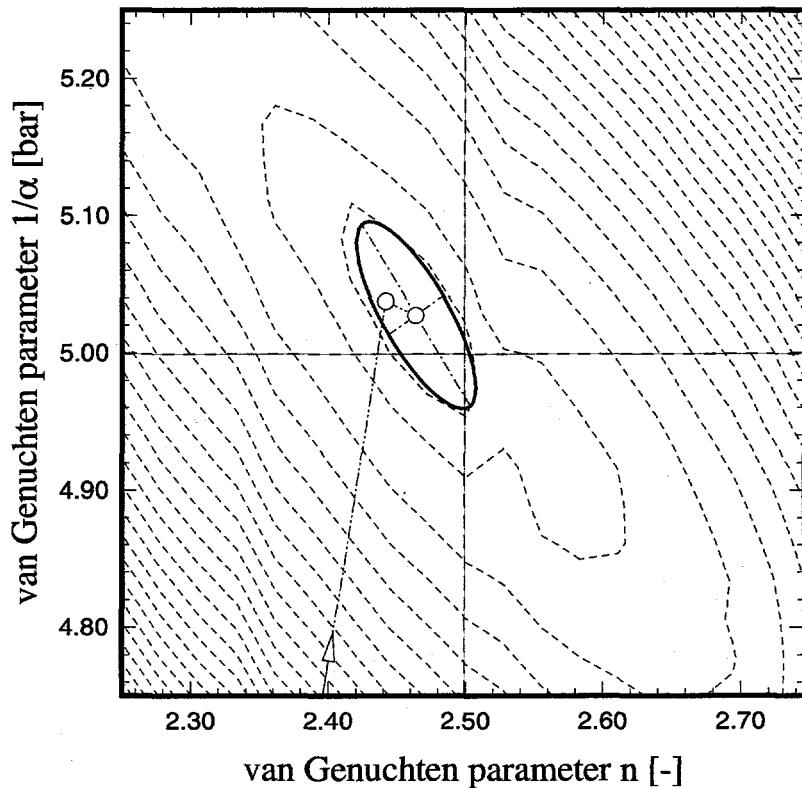
Here, matrix  $J$  is the sensitivity matrix for the predicted system response, and  $C_{pp}$  is the covariance matrix of the estimated parameters (Table 9). The resulting error bands on the model predictions are shown as dash-dotted lines in Figure 8. The true system response (triangles) lies within the estimated error band despite the fact that the parameter set used for the prediction does not exactly correspond to the true one. The error band shown in Figure 8 approximates the 95 % confidence region. The demonstrated performance thus meets the acceptance criterion.



**Figure 8.** Calibration and prediction of pressures, temperatures, water and vapor flow rates. Squares are synthetic data points used for calibration. Triangles represent the true system response. Simulation results based on the estimated parameter set are shown as solid lines. Error bands on the 95 % confidence level (dash-dotted lines) are calculated using linear error propagation analysis.

#### 4.2.4 Test Case 4: Error Analysis

The purpose of this problem is to verify the calculation of the covariance matrix of the estimated parameters. Two parameters, the van Genuchten parameters  $n$  and  $1/\alpha$ , are jointly estimated in an inversion of synthetically generated matric potential and flow rate data. The problem set up is described in Finsterle (1993). After optimization, the covariance matrix of the estimated parameters,  $C_{pp}$ , is calculated. The actual confidence region on a given significance level is bounded by the contour of the objective function on level  $S(\mathbf{p}) + s_0^2 \cdot n \cdot F_{n,n-m,1-\alpha}$  (Finsterle and Pruess, 1995a). The linear approximation of this confidence region is given by  $C_{pp}$ . For  $n=2$ , the approximated confidence region is elliptical. The orientation of the axis is given by the eigenvectors of  $C_{pp}$ , and their lengths are proportional to the square-root of the corresponding eigenvalues. Figure 9 shows a contour plot of the objective function, and the ellipse from the linear approximation of the confidence region, accurately matching the contour on the corresponding level. This verifies the calculation of  $C_{pp}$  in ITOUGH2, indicating that the acceptance criteria are met. Note that if the model is highly non-linear in the parameters, the linearity assumption may be violated, leading to too optimistic estimates of parameter uncertainty. ITOUGH2 provides a correction procedure to account for non-linearity, based on a proposal by Carrera (1984). This approach is described and verified in Finsterle and Pruess (1995a).



**Figure 9.** Objective function, solution path, and 95 % confidence region.

### 4.3 Summary

Software validation of ITOUGH2 was accomplished by running four test cases described above. A comparison of a standard TOUGH2 simulation and an ITOUGH2 run in forward mode yielded the exact same results, proving the connection between TOUGH2 and the optimization routine to be correct. The minimization algorithm is able to identify the true parameter set describing a variety of hydrogeological properties, initial conditions, and geometrical features. The inversion was performed based on synthetically generated temperature, pressure, liquid and vapor flow rate data, and the model structure was perfectly known. More important is the fact that reasonable estimates were obtained using noisy data, i.e., the estimated parameter set was consistent with the true one if the calculated standard deviations were taken into account. The error analysis performed by ITOUGH2 was further scrutinized by comparing the confidence region from the calculated covariance matrix with the actual confidence region, which can be depicted as a certain contour line of the objective function. The two regions compare very well, validating the calculation of the covariance matrix, and rendering the linearity and normality assumption a reasonable approximation for this Test Case

Table 10 provides a cross-check of the requirements against the validation problems described above that satisfy those requirements.

**Table 10. Requirements Validation Cross-Check**

Requirement	Test Case	Criteria Met?	Reference
A. Perform a standard TOUGH2 simulation in forward mode, simulating the processes described in Pruess et al. (1996).	1	met	Pruess, 1991; Pruess and Wu, 1993; Finsterle and Pruess, 1995b
B. Estimate model-related parameters by automatically improving the fit between the calculated system response and observed data. The minimization algorithm has to be efficient and robust for any well-posed inverse problem.	2, 3	met	this report; Finsterle and Pruess, 1995b
C. Perform a linear error analysis to assess estimation uncertainty and the correlation structure of the estimated parameters.	4	met	Finsterle, 1993 Finsterle and Pruess, 1995b

In conclusion, all acceptance criteria are met, suggesting that the requirement specifications for ITOUGH2 are satisfied. Moreover, ITOUGH2 has been successfully applied to a number of inverse problems on different scales, and involving a variety of physical processes.

## 5. SOFTWARE USER DOCUMENTATION

### 5.1 Installation Procedures

Instructions for installation, and execution of the ITOUGH2 code is provided in the ITOUGH2 *readme* file which is included in Appendix B.

### 5.2 Hardware and Software Operating Environments

Machine-dependent subroutines are provided for IBM RISC, SUN, HP, Stardent, SGI, and DEC alpha workstations. If using the Lahey compiler, ITOUGH2 can also be installed on a PC. Adaptation of the code to other operating environments can easily be achieved by providing the appropriate system routines in file *mdep???.f*, in analogy to the above mentioned examples. ITOUGH2 is developed and most conveniently run under the UNIX operating system.

### 5.3 Input and Output

ITOUGH2 requires two input files: (1) a standard TOUGH2 input file (Pruess, 1987, 1991), and (2) an ITOUGH2 input file (Finsterle, 1993). ITOUGH2 provides a structured high-level command input language in free format. An example is given in Figure 10. The complete ITOUGH2 command index can be found in Appendix C.

```
> PARAMETER
  >> estimate ABSOLUTE permeability
    >>> ROCK: ATMOS BOUND SOI_1 +3 (one value for 6 rocks)
      >>>> print LIST of all possible commands
      >>>> ANNOTATION : permeability
      >>>> estimate LOGARITHM
        >>>> INDEX : 1 2 (horizontal perm. only)
        >>>> initial GUESS is : -14.0
        >>>> RANGE : -18.0 -12.0 (upper and lower bounds)
        >>>> maximum STEP : 1.0 (please HELP!)
        >>>> don't WEIGHT p.i.: 0.0
      <<<
    <<<
  > OBSERVATION
    >> calibration TIMES: 20 LOGARITHMICALLY spaced [MINUTES]
      1.0 180.0
  >> CONCENTRATION
    >>> ELEMENT: A1_1 A1_2
      >>>> ANNOTATION : TCE conc. in gas phase
      >>>> LOGARITHM
      >>>> PHASE : 1
      >>>> COMPONENT : 3
      >>>> COLUMN : 1 3
      >>>> DATA on FILE : test.dat [SECONDS]
      >>>> DEVIATION : 0.5
    <<<
  <<
  > COMPUTATION
    >> CONVERGENCE
      >>> number of ITERATIONS: 5
    <<<
  <<
```

Figure 10. Excerpt of ITOUGH2 input file.

## **5.4 User Features**

User features are described in Finsterle (1993). An ITOUGH2 log book ensures tractability of all inverse modeling runs.

## **5.5 Summary**

Software verification of this phase of the Software Life Cycle, which relates to installation, user documentation, and provision of code demonstration cases, is completed by providing with this package the sample problems described in Appendix D. The problems discussed in Appendix D demonstrate how the user sets up input files to address a number of issues solvable by ITOUGH2. In addition, an updated ITOUGH2 Users' Guide will be available from LBNL upon request when published.

## **5.6 Version History**

ITOUGH2 Version 3.0 is herein qualified for use, and will be released to ESTSC upon completion of the Users' Guide.

## **ACKNOWLEDGMENTS**

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## APPENDIX A. ITOUGH2 PARAMETER STATEMENTS, FILE MAXSIZE.INC

```
$$$$$$$$$ PARAMETERS FOR SPECIFYING THE MAXIMUM PROBLEM SIZE$$$$$$$$$  
C  
C ****  
C ITOUGH2 and TOUGH2 parameter statements  
C ****  
C  
C --- MAXTIM : Maximum number of specified calibration times  
    INTEGER MAXTIM  
    PARAMETER (MAXTIM=250)  
C  
C ****  
C TOUGH2 parameter statements  
C ****  
C  
C --- Maximum number of elements/blocks  
    INTEGER MAXEL  
    PARAMETER (MAXEL=10000)  
C  
C --- Maximum number of connections  
    INTEGER MAXCON  
    PARAMETER (MAXCON=20000)  
C  
C --- Maximum number of equations per block  
    INTEGER MAXEQ  
    PARAMETER (MAXEQ=3)  
C  
C --- Maximum number of phases  
    INTEGER MAXPH  
    PARAMETER (MAXPH=2)  
C  
C --- Maximum number of components/species  
    INTEGER MAXK  
    PARAMETER (MAXK=2)  
C  
C --- Maximum number of phase-dependent secondary variables other than  
C component mass fractions  
    INTEGER MAXB  
    PARAMETER (MAXB=8)  
C  
C --- Maximum number of sources/sinks  
    INTEGER MAXSS  
    PARAMETER (MAXSS=200)  
C  
C --- Maximum average number of table entries per sink/source  
    INTEGER MAVTAB  
    PARAMETER (MAVTAB=20)  
C  
C --- Maximum number of rock types  
    INTEGER MAXROC  
    PARAMETER (MAXROC=200)  
C  
C --- Maximum number of specified time steps divided by 8  
    INTEGER MAXTSP  
    PARAMETER (MAXTSP=5)
```

```

C
C --- Maximum number of reservoir layers for deliverability
    INTEGER MAXLAY
    PARAMETER (MAXLAY=1)

C
C --- Maximum number of parameters for a relative permeability or a
C     capillary pressure function (to get more than 7 more input lines
C     may be needed!).
    INTEGER MXRPCP
    PARAMETER (MXRPCP=7)

C
C --- Maximum points in table of ECM capillary pressure vs. saturation
    INTEGER MXPCTB
    PARAMETER (MXPCTB=30)

C
C --- Maximum number of elements with time vs. pressure boundary
C     condition, and maximum number of time vs. pressure data
    INTEGER MXTBC,MXTBPT
    PARAMETER (MXTBC=2)
    PARAMETER (MXTBPT=4500)

C
C --- Storage for MA28.  LIRN is the size of IRN and needs to be larger
C     than the number of non-zeros NZ=(NEL+2*NCON)*NEQ*NEQ.  LIRN is
C     the length of ICN and CO.
    INTEGER LICN,LIRN
    PARAMETER (LIRN=2*(MAXEL+2*MAXCON)*MAXEQ*MAXEQ)
    PARAMETER (LICN=4*(MAXEL+2*MAXCON)*MAXEQ*MAXEQ)

C
C --- Parameters for conjugate gradient package t2cg1
    INTEGER NREDM,MNZ,NRWORK,NIWORK
    PARAMETER (NREDM=MAXEQ*MAXEL)
    PARAMETER (MNZ=(MAXEL+2*MAXCON)*MAXEQ*MAXEQ)
    PARAMETER (NRWORK=1000+MNZ+38*NREDM)
    PARAMETER (NIWORK=32+MNZ+5*NREDM)

C ****
C ITOUGH2 parameter statements
C ****
C --- MAXN      : Maximum number of parameters to be estimated
    INTEGER MAXN
    PARAMETER (MAXN=20)

C
C --- MAXO      : Maximum number of datasets
    INTEGER MAXO,MAXOTWO
    PARAMETER (MAXO=40)
    PARAMETER (MAXOTWO=2*MAXO)

C
C --- MAXM      : Maximum number of calibration points
C     (approx. number of datasets times number of calibration times)
    INTEGER MAXM
    PARAMETER (MAXM=750)

C
C --- MAXPD     : Max number of paired data
    INTEGER MAXPD
    PARAMETER (MAXPD=2500)

```

```

C
C --- MAXR      : Dimension of array RPAR and IPAR, ROBS and IOBS
    INTEGER MAXR
    PARAMETER (MAXR=40)
C
C --- MAXBRK    : Max number of points in time at which SAVE file is
C                 written an reread
    INTEGER MAXBRK
    PARAMETER (MAXBRK=25)
C
C --- MAXEBRK   : Max number of elements with new initial conditions
C                 after break
    INTEGER MAXEBRK
    PARAMETER (MAXEBRK=10)
C
C --- MAXCOEFF  : Max number of coefficients for interpolation functions
    INTEGER MAXCOEFF
    PARAMETER (MAXCOEFF=5)
C
C --- MAXMCS    : Max number of Monte Carlo simulations
    INTEGER MAXMCS
    PARAMETER (MAXMCS=1000)
C
C --- MAXCURVE : Max number of curves to be plotted
    INTEGER MAXCURVE
    PARAMETER (MAXCURVE=500)
C
C --- MAXXGR    : Max dimension of third index of array XGUESSR
    INTEGER MAXXGR
    PARAMETER (MAXXGR=3)
C
C --- MTYPE     : Max number of observation types
    INTEGER MTYPE
    PARAMETER (MTYPE=14)
C
C --- MPFMT     : Number of plot file formats
    INTEGER MPFMT
    PARAMETER (MPFMT=6)

```

## APPENDIX B. ITOUGH2 READ.ME FILE

```
*****
***** ITOUGH2 Version 3.0 October 1996 *****
*****
```

.....READ.ME.....READ.ME.....READ.ME.....READ.ME.....

This flyer contains brief instructions for installing and running ITOUGH2 under the unix operating system. Machine-dependent routines are provided for the following computer systems: STARDENT, IBM RS/6000, DEC ALPHA (UNIX), HP 700 Series, Silicon Graphics, and SUN workstations. Running ITOUGH2 on another computer system may require minor modifications of the subroutines provided in file <mdep???.f>,

The distribution includes the source code, various utility script files, and sample problems:

### Utilities

-----

- (1) read.me - the file you're reading.
- (2) Makefile - UNIX makefile for compiling and linking (I)TOUGH2.
- (3) itough2 - UNIX script file for running (I)TOUGH2.  
(in subdirectory ..../bin).  
See header of file for details.
- (4) tough2 - UNIX script file for running TOUGH2 as a dummy ITOUGH2 run.  
(in subdirectory ..../bin).  
See header of file for details.
- (5) prista - UNIX script file for displaying status of (I)TOUGH2 run.  
(in subdirectory ..../bin).  
See header of file for details.
- (6) kit - UNIX script file for sending signals to (I)TOUGH2.  
(in subdirectory ..../bin).  
See header of file for details.
- (7) invdir - dummy ITOUGH2 input file to solve direct problem only.
- (8) it2help.txt - help file.

### ITOUGH2 FORTRAN source files

-----

- (9) \*.inc - include files containing COMMON blocks and PARAMETER statements for dimensioning of major arrays (see maxsize.inc).
- (10) it2main.f - ITOUGH2 main subroutines.

- (11) `it2input.f` - subroutines reading ITOUGH2 input file.
- (12) `it2user.f` - subroutines for user specified parameters, user specified observations, user specified boundary conditions, and user specified data functions.
- (13) `it2xxxx.f` - subroutines for minimization algorithm, matrix operations, eigenanalysis, etc.
- (14) `mdep???.f` - machine dependent subroutines for ??? = ibm, dec, sun, hp, sgi, or star.

## TOUGH2 FORTRAN source files

- (15) t2cg1.f - contains conjugate gradient solvers.
- (16) t2f.f - core module of TOUGH2.
- (17) meshm.f - module with internal mesh generation facilities.
- (18) eos#.f - equation of state module No. #.
- (19) ma28.f - linear equation solver.

Sample problems (subdirectory `<samples>`)

- (20) part?i - ITOUGH2 input files (? stands for 1, 2, 3, 4, 5)
- (21) sample - TOUGH2 input

Files (15) - (19) are slightly modified versions of the standard TOUGH2 source files. All modifications are marked with a "CFi" comment character. The main TOUGH2 program `<t2m.f>` is replaced by the ITOUGH2 main program.

## INSTALLATION

Installing ITOUGH2 requires basic knowledge about the UNIX operating system, including shell programming, the makefile utility, changing permissions, and adding a directory to the PATH shell variable. If ITOUGH2 is installed exactly as recommended below, only very minor modifications have to be made to the Makefile and the script files, if at all.

- (1) Create a new directory 'itough2' in your home directory. Type:  
cd ; mkdir itough2
- (2) Create a new directory 'bin' in your home directory (if not yet existent)  
Type:  
cd ; mkdir bin

- (3) Copy all files of the distribution to directory ~/itough2
- (4) Move the script files (tough2, itough2, prista, and kit) to subdirectory ~/bin. Type:  
mv tough2 itough2 prista kit ~/bin
- (5) If you want to change the dimensions of the major TOUGH2 and ITOUGH2 arrays, edit file <maxsize.inc>.
- (6) Edit file <Makefile> to customize the following variables:

EOS = ? : Provide number of the EOS module being used.  
COM = ? : Provide name of the computer system being used.  
Possibilities: ibm, sun, star, sgi, dec, and hp.  
FOR = ? : name of FORtran compiler.  
COO = ? : Provide Compiler Options for compilation.  
LIN = ? : Provide specific LINker options if required.

Compiler options are provided for IBM, SUN, STARDENT, DEC ALPHA, and HP workstations. Select the appropriate block by deleting the #-sign in the first column before COM, FOR, COO, (and LIN), and put #-signs elsewhere.
- (7) If user-specified functions are required, they have to be programmed into the appropriate subroutine in file <it2user.f> (see examples therein and in the ITOUGH2 User's Guide).
- (8) Customize ITOUGH2 (see ITOUGH2 User's Guide, Appendix A4), in particular: Set default plotting interface, variable IPLOTFMT in BLOCK DATA IT, file <it2main.f> (default: TECPLOT).
- (9) Type "make" to run the Makefile. This compiles and links ITOUGH2. The name of the executable is <itough2\_IEOS.out>, where IEOS is an integer indicating which EOS module is being used.
- (10) On SUN and DEC ALPHA workstations, you may run into a severe linking error due to multiply defined subroutines. However, these compilers nevertheless create a file <itough2\_IEOS.out>. This file is not executable. Type "make x" to make it executable.
- (11) Add subdirectory ~/bin to the command search path (if not yet defined) Add the following line to your ~/.cshrc file:  
set path =(\$PATH ~/bin).  
Type:  
source ~/.cshrc
- (12) Make sure the four script files <tough2>, <itough2>, <prista>, and <kit> in directory ..../bin are executable. If not, go to directory ~/itough2 and type:  
make x
- (13) You may have to customize script files <prista> and <kit>. See instructions therein.
- (14) Check appropriate installation of script files:  
Go to directory ~/itough2/samples, and type "prista" or "kit".  
The following message should appear:  
No (I)TOUGH2 simulation running!  
Type "tough2" or "itough2" without any arguments. The command usage should be printed.

(15) The executable <itough2\_IEOS.out> can also be used to run TOUGH2, i.e. to solve the forward problem without optimization. Running TOUGH2 as a dummy ITOUGH2 simulation assures that the same version is used to solve both the direct and the inverse problem. Furthermore, disk space can be saved since no separate TOUGH2 executable is needed. A dummy ITOUGH2 input file <invdir> is provided, as well as a UNIX script file <tough2>. Customize script file <tough2>, if needed:  
script\_dir = ? : Provide path to script file <itough2>. Default: ~/bin

RUNNING ITOUGH2  
+++++

(1) Prepare a TOUGH2 and an ITOUGH2 input deck according to the user's manuals. For running ITOUGH2 type:

itough2 inv\_file dir\_file IEOS &

where:

- itough2 is the command name of the script file (or alias)
- inv\_file is the file name of the ITOUGH2 input file
- dir\_file is the file name of the TOUGH2 input file
- IEOS is the number of the EOS module being used

Additional options are available; type "itough2" without any arguments for a list. In order to run the sample problem, type:

itough2 part1 sample 3 &

It is important to add "&" at the end of the command line. This sends the execution of the script file to the background, which allows you to use prista, kit, and to continue your work.

The <itough2> script file generates a temporary directory ~/it2\_PID. All files are then copied into this temporary directory. ITOUGH2 is executed, and the result files are copied back to your working directory. This allows one to run multiple inversions at the same time without generating conflicting file names.

(2) During execution, the status of the inverse modeling run can be displayed by running the <prista> script file. Follow instructions.

(3) If you wish to prematurely terminate an ITOUGH2 simulation or to send a signal which triggers a specific action (e.g. provides printout), use the <kit> script file and follow instructions.

Running TOUGH2

++++++

(1) Prepare a TOUGH2 input deck.

(2) Type "tough2 dir\_file IEOS &" for execution, where:

- tough2 is the command name of the script file (or alias)
- dir\_file is the file name of the TOUGH2 input deck
- IEOS is the number of the EOS module being used

Additional options are available; type "tough2" without any arguments for a list.

Note: Do not run TOUGH2 in the directory where file <invdir> is installed in!

Debugging

++++++

Run the sample problem to check the proper installation of the code. Type:

itough2 part1i sample 3 &

If no result is obtained, check:

(1) whether the script file <itough2> is executable and accessible from your working directory;

(2) whether the ITOUGH2 executable <itough2\_3.out> exists;

(3) whether the path name to the ITOUGH2 executable is correct  
(see shell variable prog\_dir in script file <itough2>);

(4) error messages in the ITOUGH2 output file (e.g. <part1i.out>);

(5) error messages in the TOUGH2 output file (e.g. <sample.out>);

(6) for error messages from the shell script  
(see file <part1i.msg> or <t2.msg>);

You may also rerun the sample problem using the -no\_delete option, and examine all the files in the temporary directory ~/it2\_PID.

SUGGESTIONS

++++++

The following procedure is suggested:

(1) Use option ">>> stop after INPUT" to check ITOUGH2 input without starting the optimization; check printout of input data; resolve errors and warnings.

(2) Use option ">>> solve DIRECT problem" to run one forward calculation; check whether the TOUGH2 simulation was terminated normally; draw curves of measured and computed output (see plotfile <\*i.tec>); check whether

the initial guess was reasonable and whether the units and signs of your data were correct; check CPU time needed for one forward calculation.

(3) Perform one (1) iteration (">>> number of ITERATIONS: 1") and check the sensitivity coefficients; if certain parameters are not sensitive or highly correlated with other parameters, try to define new lumped parameters, or exclude the parameter from the optimization.

Use option ">>> automatic parameter SELECTION" for a faster and more stable optimization.

(4) Perform optimization; set maximum number of iterations between 5 and 15.

(5) Carefully read warning and error messages in the ITOUGH2 output file.

(6) Please report code errors to the code developers.

++++++

TOUGH2 is documented in:

K. Pruess, TOUGH2 - A General Purpose Numerical Simulator for Multiphase Fluid and Heat Flow, Lawrence Berkeley Laboratory Report LBL-29400, May 1991.

K. Pruess, TOUGH User's Guide, Lawrence Berkeley Laboratory Report LBL-20700 June 1987 (also available as Nuclear Regulatory Commission Report NUREG/CR-4645)

ITOUGH2 is documented in:

S. Finsterle, ITOUGH2 User's Guide, Version 2.2,  
Lawrence Berkeley Laboratory Report LBL-34581, August 1993.

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.....READ.ME.....READ.ME.....READ.ME.....READ.ME.....

## APPENDIX C. ITOUGH2 COMMAND INDEX

```
> PARAMETER

  >> ABSOLUTE PERMEABILITY
  >> BOTTOMHOLE PRESSURE
  >> CAPACITY
  >> CAPILLARY PRESSURE FUNCTION
  >> COMPRESSIBILITY
  >> CONDUCTIVITY
  >> DRIFT
  >> ENTHALPY
  >> FACTOR
  >> GUESS (FILE: file_name)
  >> INITIAL (PRESSURE/: ipv)
  >> KLINKENBERG
  >> LAG
  >> MINC
  >> POROSITY
  >> PRODUCTIVITY INDEX
  >> PUMPING RATIO
  >> RATE
  >> RELATIVE PERMEABILITY FUNCTION
  >> SELEC
  >> SHIFT
  >> SKIN
  >> TIME
  >> USER (: anno)

    >>> DEFAULT
    >>> MATERIAL: mat_name (mat_name_i...) (+ iplus)
    >>> MODEL
    >>> NONE
    >>> ROCK: mat_name (mat_name_i...) (+ iplus)
    >>> SET: iset
    >>> SINK: sink_name (sink_name_i ...) (+ iplus)
    >>> SOURCE: source_name (source_name_i ...) (+ iplus)

      >>>> ANNOTATION: anno
      >>>> BOUND: lower upper
      >>>> DEVIATION: sigma
      >>>> FACTOR
      >>>> GAUSS
      >>>> GUESS: guess
      >>>> INDEX: index (index_i ...)
      >>>> LIST
      >>>> LOGARITHM
      >>>> NORMAL
      >>>> PARAMETER: index (index_i ...)
      >>>> PERTURB: (-)alpha (%)
      >>>> PRIOR: guess
      >>>> RANGE: lower upper
      >>>> STEP: max_step
      >>>> UNIFORM
      >>>> VALUE
      >>>> VARIANCE: sigma^2
      >>>> VARIATION: sigma
      >>>> WEIGHT: 1/sigma
```

```

> OBSERVATION

    >> CONCENTRATION (comp_name/COMPONENT: icomp)
        (phase_name/PHASE: iphase)
    >> CONTENT (phase_name/PHASE: iphase)
    >> COVARIANCE (FILE: filename)
    >> CUMULATIVE (comp_name/COMPONENT: icomp)
        (phase_name/PHASE: iphase)
    >> ENTHALPY
    >> FLOW (phase_name/PHASE: iphase)
    >> GENERATION (phase_name/PHASE: iphase)
    >> MASS FRACTION (comp_name/COMPONENT: icomp)
        (phase_name/PHASE: iphase)
    >> PRESSURE (CAPILLARY) (phase_name/PHASE: iphase)
    >> PRODUCTION (phase_name/PHASE: iphase)
    >> RESTART TIME: ntime (time_unit)
    >> SATURATION (phase_name/PHASE: iphase)
    >> TEMPERATURE
    >> TIME: ntime (EQUAL/LOGARITHMIC) (time_unit)
    >> TOTAL MASS (comp_name/COMPONENT: icomp)
        (phase_name/PHASE: iphase) (CHANGE)
    >> USER (: anno)
    >> VOLUME (phase_name/PHASE: iphase) (CHANGE)

        >>> CONNECTION: elem1 elem2 (elem_i elem_j ...) (+ iplus)
        >>> ELEMENT: elem (elem_i ...) (+ iplus)
        >>> GRID BLOCK: elem (elem_i ...) (+ iplus)
        >>> INTERFACE: elem1 elem2 (elem_i elem_j ...) (+ iplus)
        >>> MODEL
        >>> SINK: sink_name (sink_namei ...) (+ iplus)
        >>> SOURCE: source_name (source_namei ...) (+ iplus)

        >>>> ABSOLUTE
        >>>> ANNOTATION: anno
        >>>> AUTO
        >>>> AVERAGE (VOLUME)
        >>>> COLUMN: itime idata (istd_dev)
        >>>> COMPONENT comp_name/: icomp
        >>>> DATA (time_unit) (FILE: file_name)
        >>>> DEVIATION: sigma
        >>>> FACTOR: factor
        >>>> FORMAT: format
        >>>> HEADER: nskip
        >>>> INDEX: index (index_i ...)
        >>>> LOGARITHM
        >>>> MEAN (VOLUME)
        >>>> PHASE phase_name/: iphase
        >>>> PARAMETER: index (index_i ...)
        >>>> POLYNOM: idegree
        >>>> RELATIVE: rel_err (%)
        >>>> SET: iset
        >>>> SHIFT: shift (TIME)
        >>>> SKIP: nskip
        >>>> SUM
        >>>> USER
        >>>> VARIANCE: sigma^2
        >>>> WEIGHT: 1/sigma
        >>>> WINDOW: time_A time_B

```

```

> COMPUTATION

>> CONVERGE/STOP/TOLERANCE

    >>> ADJUST TIMESTEP
    >>> CONSECUTIVE: max_iter1
    >>> FORWARD
    >>> INCOMPLETE: max_incomplete
    >>> INPUT
    >>> ITERATION: max_iter
    >>> LEVENBERG: lambda
    >>> MARQUARDT: mue
    >>> REDUCTION: max_red
    >>> SIMULATION: max_tough2
    >>> STEP: max_step
    >>> UPHILL: max_uphill
    >>> WARNING

>> ERROR

    >>> ALPHA: alpha (%)
    >>> FISHER
    >>> FOSM (MATRIX: ndim) (ITOUGH2) (CORRELATION) (DIAGONAL)
    >>> HESSIAN
    >>> LINEARITY (: alpha (%))
    >>> MONTE CARLO (SEED: iseed) (GENERATE) (CLASS: iclass)
    >>> POSTERIORI
    >>> PRIORI
    >>> TAU: (-)niter

>> JACOBI

    >>> CENTER
    >>> FORWARD (: iswitch)
    >>> HESSIAN
    >>> PERTURB : (-)perturb (%)

>> OPTION

    >>> ANDREW: c
    >>> ANNEAL

        >>>> ITERATION: max_iter
        >>>> SCHEDULE: (-)beta
        >>>> STEP: max_step
        >>>> TEMPERATURE: (-)temp

    >>> CAUCHY
    >>> DIRECT
    >>> FORWARD
    >>> GRID-SEARCH: ninvall (ninvall...)
    >>> GAUSS NEWTON
    >>> L1-ESTIMATOR
    >>> LEAST-SQUARE
    >>> LEVENBERG-MARQUARDT
    >>> OBJECTIVE: ninvall (ninvall...)
    >>> QUADRATIC-LINEAR: c

```

```
>>> SELECT

    >>> CORRELATION: (-)rcorr
    >>> ITERATION: niter
    >>> SENSITIVITY: (-)rsens

    >>> SENSITIVITY
    >>> STEADY-STATE (SAVE) (: max_time_step)

>> OUTPUT
    >>> CHARACTERISTIC
    >>> COVARIANCE
    >>> FORMAT: format (LIST)
    >>> INDEX
    >>> LIST
    >>> JACOBI
    >>> OBJECTIVE
    >>> PERFORMANCE
    >>> PLOTFILE: format (LIST)
    >>> PLOTTING: niter
    >>> SENSITIVITY
    >>> time_unit
    >>> UPDATE
    >>> RESIDUAL
    >>> VERSION
```

## APPENDIX D. ITOUGH2 SAMPLE PROBLEM

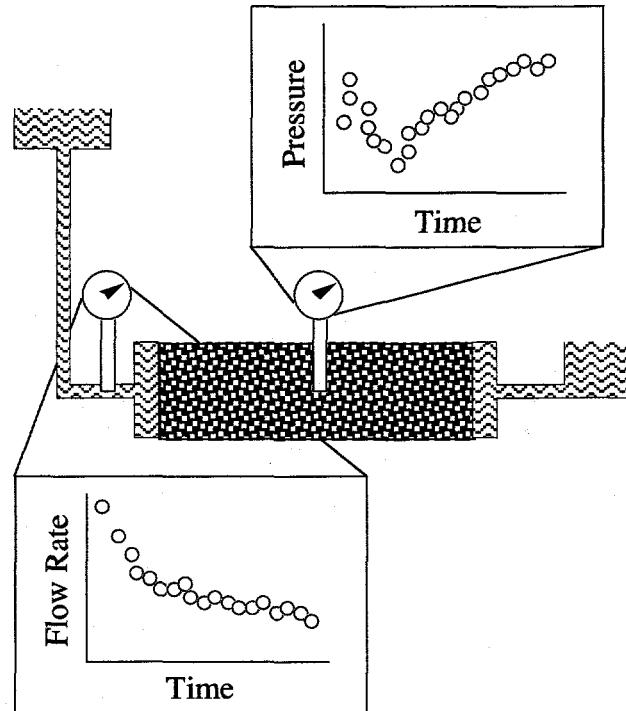
### D.1 Introduction

The purpose of this sample problem is to develop a sequence of simulations that demonstrate the three key applications of ITOUGH2, namely (i) sensitivity analysis for experimental design, (ii) parameter estimation by data inversion, and (iii) error propagation analysis. We focus here on a step-by-step description of the development of ITOUGH2 input files rather than on the interpretation of the inverse modeling results.

Before running these sample problems, ITOUGH2 must be properly installed according to the instructions provided in file *read.me*.

A synthetic laboratory experiment was chosen for its simplicity. A schematic of the experimental layout is shown in Figure D.1.1. Water is injected under constant pressure into a one-dimensional, horizontal column filled with uniform, partially saturated sand. This setup is similar to the one used for a standard steady-state Darcy experiment. However, there is a certain amount of free gas initially present in the column, and information about the transient behavior of pressures and flow rates are used to determine two-phase flow parameters.

The TOUGH2 input file for this sample problem is shown in Figure D.1.2.



**Figure D.1.1.** Schematic of synthetic laboratory experiment

```

TOUGH2 input file for simulating two-phase,transient "Darcy" experiment
ROCKS----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
SAND     1      2650.     .3500 2.000E-12           2.51      920.
1.000E-08
BOUND    0      2650.     .9900 2.000E-12           2.51      100000.

RPCAP----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
3      0.200E+00 0.050E+00
1      0.000E+00 0.000E+00 1.000E+00
PARAM----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
2 500 999910000010000000400003000
0.000E+00 6.000E+02 2.500E+00 1.000E+01

100000.000000000000 10.30000000000000 20.00000000000000
MULTI----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
2      2      2      6
ELEME----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
IN      BOUND .1000E+50           .0000E+00
A11 1   49    1SAND .1000E-03           .1000E-01
OUT     BOUND .1000E+50           .5000E+00

CONNE----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
IN     A11 1           1 .1000E-10 .5000E-02 .1000E-01
A11 1A11 2   48     1     1 .5000E-02 .5000E-02 .1000E-01
A1150OUT           1 .5000E-02 .1000E-10 .1000E-01

START----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
INCON----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8
IN
110000.000000000000 0.0000000000000000 20.00000000000000
OUT
100000.000000000000 0.0000000000000000 20.00000000000000

ENDCY----1----*---2----*---3----*---4----*---5----*---6----*---7----*---8

```

**Figure D.1.2.** TOUGH2 input file sample

We assume that the objective of the experiment is to estimate the permeability and the porosity of the sand as well as the initial gas content. Furthermore, we assume that only one flow meter and one pressure transducer are available for data collection. The measurement uncertainty of the two instruments is 5 ml/min and 200Pa, respectively.

Step-by-step instructions will be given. In the first part (Section D.2), we use ITOUGH2 to simply solve the forward problem, producing a plot file, and at the same time generating the synthetic data base for the subsequent inversions. In Section D.3, a sensitivity analysis is performed to determine the optimum location of the flow meter and pressure transducer. This demonstrates how ITOUGH2 can be used to design an experiment. The estimation of the three parameters of interest based on synthetic flow rate and pressure data is discussed in Section D.4. Finally, we compare the uncertainty of the model predictions by using either linear error propagation analysis (FOSM), or Monte Carlo simulations (Section D.5). The specific ITOUGH2 feature addressed by each part of the sample problem is summarized in Table D.1.1. CPU time requirements for an IBM RS/6000 370 workstation are also indicated.

**Table D.1.1. Summary of Issues Addressed by Sample Problem and CPU time Requirement for IBM RS/6000 370 Workstation.**

Part	CPU time	Application/ITOUGH2 features
1	6 sec	Solve forward problem using ITOUGH2
2	7 sec	Generate time series plots
3	30 sec	Sensitivity analysis for test design
4	2 min	Parameter estimation based on synthetic data
5	45 sec	FOSM error propagation analysis
6	10 min	Monte Carlo simulations

## D.2 Part 1 and Part 2: Solving the Forward Problem with ITOUGH2

It is very important for any inverse modeling effort to solve the forward problem in a stable, robust, and efficient manner. It is therefore imperative to perform a standard TOUGH2 simulation and to check the appropriateness of the results, before more time-consuming inversions are initiated. Plotting the simulation results obtained with the initial parameter set against the data is also strongly recommended because frequent errors such as a wrong conversion factor, opposite signs of measured and calculated flow rates, time lags and data shifts, etc. can readily be detected. Furthermore, it provides a first assessment of the model, and allows one to estimate the CPU-time required to solve the inverse problem.

A single TOUGH2 simulation can be performed by typing the following command:

`tough2 sample 3 &`

This command makes use of the unix script file `tough2` which automatically takes file `~/itough2/invdir` as a dummy ITOUGH2 input file. If using this approach, potential error messages are printed to file `t2.msg`.

An alternative way is to write a short ITOUGH2 input file (*part1i*) as shown in Figure D.2.1:

```
> COMPUTATION
>> OPTION
    >>> solve FORWARD problem only
    <<<
    <<
    <
```

**Figure D.2.1.** Part 1: ITOUGH2 input file *part1i*. Solves direct problem.

Use the following command to solve all parts of the sample problem:

`itough2 part#i sample 3 &`

where “#” indicates the part number.

Since no parameters or observations are provided, the ITOUGH2 output file *part1i.out* contains warning messages which can be ignored in this specific case. In general, however, one should always consult the following files to check for potential errors:

- (i) the ITOUGH2 output file (e.g., *part1i.out*)
- (ii) the TOUGH2 output file (e.g., *sample.out*)
- (iii) the ITOUGH2 message file (e.g., *part1i.msg*)

In Part 2, we use ITOUGH2 to generate a time plot of pressure and flow rates at two selected points within the column. The plotfile will later be used as the synthetic data base for the inversion. ITOUGH2 provides convenient options in block > OBSERVATIONS to select points in space and time at which the value of certain TOUGH2 output variables can be examined. Here, we are interested in the pressure [Pa] in the center of the column, and the flow rate [ml/min] at the inlet. Sixty equally spaced points in time between 10 and 600 seconds are selected to generate the time series. Columns of time versus calculated flow rates and pressures are written to file *part2i.col* which can be processed by most visualization packages for plotting. The corresponding ITOUGH2 input file is shown in Figure D.2.2.

Note that the location for the pressure variable is identified by the grid block name at the center of the column. For flow rates, the two grid block names defining the connection at the inlet have to be specified. Since no measured data are available, command >>> NO DATA is added which automatically generates dummy data points of value  $10^{-50}$ . A multiplication factor of  $-1.6667E-5$  is specified, converting positive flow rates in units of [ml/min] to the flow rates calculated by TOUGH2 which are negative and in [kg/sec]. Note that the sign of the calculated flow rate is the result of a convention, i.e., it is arbitrarily defined by the ordering of elements in a connection. This convention has to be accounted for by choosing the correct sign for the conversion factor.

By default, the format of the plotfile concurs with TECPLOT. In order to arrange the plotfile in columns, command >>> PLOTFILE: COLUMN is used. The first column in file *part2i.col* (see Figure D.2.3) holds the times in the specified time units; the second and third column contain the observed data (or  $10^{-50}$  if no data are provided) and the corresponding TOUGH2 output, respectively, for the first data set (e.g., pressures at element A1125); columns four and five contain the measured and calculated system response for the second data set (e.g., liquid flow rate across interface IN\_0 A11\_1), and so on. File *part2i.col* will be used in Part 4 as the file from which the synthetic data are extracted.

This simulation produces a relatively large TOUGH2 output file *sample.out* even for this small problem because full results are printed at 60 printout times. Specifying a negative number for parameter KDATA in TOUGH2 block PARAM.1 suppresses the printout of state variables in the TOUGH2 output file, saving disk space and making the inverse runs faster.

```

> OBSERVATION

>> select : 60 points in TIME, EQUIALLY spaced between
    10.0 600.0 seconds

>> PRESSURE
    >>> ELEMENT : A1125
        >>>> NO DATA needed
        <<<<
        <<<

>> LIQUID FLOW RATE
    >>> CONNECTION : IN_0 A11_1
        >>>> FACTOR : -1.666667E-05 (ml/min - kg/sec)
        >>>> NO DATA needed
        <<<<
        <<<
    <<

> COMPUTATION

>> OPTION
    >>> solve FORWARD problem only
    <<<

>> OUTPUT
    >>> LIST all available plot file FORMATS and select: COLUMNS
    >>> output in MINUTES
    <<<
    <<

<

```

**Figure D.2.2.** Part 2: ITOUGH2 input file part2i. Solves forward problem and generates column file part2i.col with flow rates and pressures as a function of time.

TIME [min]	DATA P(GAS) A1125	SIM0 P(GAS) A1125	DATA F-L IN 0 A11 1	SIM0 F-L IN 0 A11 1
.16666667E+00	.10000000E-49	.10302017E+06	.10000000E-49	.85780174E+02
.33333333E+00	.10000000E-49	.10351308E+06	.10000000E-49	.65323231E+02
.50000000E+00	.10000000E-49	.10353113E+06	.10000000E-49	.57637722E+02
.66666667E+00	.10000000E-49	.10340909E+06	.10000000E-49	.53653780E+02
.83333333E+00	.10000000E-49	.10325474E+06	.10000000E-49	.50982470E+02
.10000000E+01	.10000000E-49	.10310265E+06	.10000000E-49	.48876966E+02
.11666667E+01	.10000000E-49	.10296287E+06	.10000000E-49	.47075537E+02
.....	.....	.....	.....	.....
.96666667E+01	.10000000E-49	.10482543E+06	.10000000E-49	.21429127E+02
.98333333E+01	.10000000E-49	.10487014E+06	.10000000E-49	.21269789E+02
.10000000E+02	.10000000E-49	.10491346E+06	.10000000E-49	.21109160E+02

**Figure D.2.3.** Part 2: Excerpt from ITOUGH2 plot file part2i.col. Time is in the first column, followed by observed and simulated state variables for each data set. This file will be used as the data file in Part 4.

### D.3 Part 3: Sensitivity Analysis

Part 3 demonstrates how ITOUGH2 is used to perform a sensitivity analysis. By calculating global sensitivity measures for each parameter and each observation type, alternative experimental configurations can be tested against each other, and the design most suitable for estimating parameters in a subsequent inversion can be identified. As in any sensitivity analysis involving non-linear processes, prior knowledge about the parameters has to be available, or the analysis has to be repeated for different parameter combinations. Furthermore, the parameters of interest and their potential variations have to be specified, as well as the type, location, and expected uncertainty of the measurements. Since the experiment has to be optimized with respect to the estimation of permeability, porosity, and initial gas saturation, these three parameters and their respective variations have to be defined in the > PARAMETER block of the ITOUGH2 input file (Figure D.3.1).

The permeability of both rock types, SAND and BOUND, are to be varied simultaneously. Note that the initial gas saturation is referred to as primary variable no. 2 of the default initial condition, as specified in TOUGH2 block PARAM.4. Potential parameter variations are specified, scaling the sensitivity coefficients of the Jacobian matrix. For permeability, the variation of the logarithm has to be provided. No parameter annotation is given for porosity, prompting ITOUGH2 to generate an identifier (see output file *part3i.out*).

In the > OBSERVATION block, pressures in elements A1112, A1125, and A1138 are examined. The element names correspond to three potential measuring locations within the column, at a distance of 1/4, 1/2, and 3/4 of the total column length from the inlet, respectively. Furthermore, the connections defining the inlet and the outlet are given as the two alternative measurement points for liquid flow rates.

The program option >>> SENSITIVITY ANALYSIS is invoked which makes ITOUGH2 run  $n + 1 = 4$  TOUGH2 simulations to calculate the Jacobian matrix. Note that option >>> FORWARD has to be disabled. This can be done by (i) deleting the corresponding line, (ii) replacing the command level indicator ">>>" by blanks (or any other character), or (iii) by surrounding the line with "/\*" and "\*/" comment characters.

The Jacobian matrix and the covariance matrix of the parameters provide the basis for a detailed sensitivity analysis. We notice from the global sensitivity measures shown in Figure D.3.2 that the highest sensitivity is realized for the pressure measurements in the center of the column, and that the flow rate data at the inlet contain significantly more information than the flow rate data at the outlet, suggesting implementation of the experimental configuration shown in Figure D.1.1.

```

> PARAMETER

  >> ABSOLUTE permeability
    >>> MATERIAL : SAND_ BOUND
      >>>> ANNOTATION : log(abs. perm.)
      >>>> LOGARITHM
      >>>> VARIATION : 0.3
      <<<<
      <<<
      <<<

  >> POROSITY
    >>> MATERIAL : SAND_
      >>>> VALUE
      >>>> VARIATION : 0.10
      <<<<
      <<<
      <<<

  >> INITIAL condition for primary variable No.: 2
    >>> DEFAULT
      >>>> ANNOTATION : Gas entrapped
      >>>> VALUE
      >>>> VARIATION : 0.10
      <<<<
      <<
      <<

> OBSERVATION

  >> select : 60 points in TIME, EQUALLY spaced between
    10.0 600.0 seconds

  >> PRESSURE

    >>> ELEMENT : A1112
      >>>> ANNOTATION : Pressure 1/4
      >>>> NO DATA available
      >>>> DEVIATION : 200.0 Pa (expected measurement error)
      <<<<

    >>> ELEMENT : A1125
      >>>> ANNOTATION : Pressure 1/2
      >>>> NO DATA available
      >>>> DEVIATION : 200.0 Pa
      <<<<

    >>> ELEMENT : A1138
      >>>> ANNOTATION : Pressure 3/4
      >>>> NO DATA available
      >>>> DEVIATION : 200.0 Pa
      <<<<
      <<<

```

**Figure D.3.1. Part 3: ITOUGH2 input file part3i. Performs sensitivity analysis of 5 observations with respect to 3 parameters.**

```

>> LIQUID FLOW RATE
>>> CONNECTION      : IN_0  A11_1
>>>> ANNOTATION : Flow inlet
>>>> FACTOR       :-1.666667E-05 (ml/min - kg/sec)
>>>> NO DATA available
>>>> DEVIATION    : 5.0 ml/min (expected measurement error)
<<<<
>>> CONNECTION      : A1150 OUT_0
>>>> ANNOTATION : Flow outlet
>>>> FACTOR       :-1.666667E-05 (ml/min - kg/sec)
>>>> NO DATA available
>>>> DEVIATION    : 5.0 ml/min
<<<<
<<<
<<

> COMPUTATION
>> OPTION
... solve FORWARD problem only
>>> perform SENSITIVITY analysis
<<<

>> OUTPUT
>>> PLOTFILE contains : COLUMNS
<<<
<<
<

```

**Figure D.3.1 (cont.). Part 3: ITOUGH2 input file part3i. Performs sensitivity analysis of 5 observations with respect to 3 parameters.**

		log(abs. perm.)	POROSITY	SAND	Gas entrapped	Total
Total from data	Pressure 1/4	274.9	113.3	262.4	650.5	
Total from data	Pressure 1/2	440.1	180.9	370.1	991.0	*
Total from data	Pressure 3/4	289.3	116.9	255.8	662.1	
Total from data	Flow inlet	168.2	41.5	119.6	329.4	*
Total from data	Flow outlet	9.2	2.4	30.5	42.2	
Total parameter sensitivity		1181.7	455.0	1038.4		

**Figure D.3.2. Part 3: Excerpt from ITOUGH2 output file part3i.out, showing global sensitivity measures.**

#### D.4 Part 4: Parameter Estimation

Part 4 demonstrates the main application of ITOUGH2, i.e., the estimation of TOUGH2 input parameters by inverse modeling. From the sensitivity analysis discussed in Section D.3 it was concluded that it is most advantageous to use pressure data at the center of the column and flow rate data at the inlet to estimate the three parameters of interest. In this synthetic experiment, the data were not actually measured, but obtained by forward simulation (see Part 2). The third and fifth column in file *part2i.col* contain the pressure and flow rate data, respectively, as a function of time which is stored in column 1.

While the true parameters  $\mathbf{p}_{true}^T = (-11.7, 0.35, 10.30)$  are given by the TOUGH2 input file *sample* used to generate the data, we pretend not to know their values. An initial guess  $\mathbf{p}_0^T = (-12.0, 0.25, 10.25)$  is provided for each parameter through the ITOUGH2 input file *part4i* (see Figure D.4.1). Starting from this initial parameter set, correct identification of the true parameter set may serve as a verification of the ITOUGH2 minimization algorithm.

An admissible range has been specified for the third parameter in order to prevent ITOUGH2 from suggesting parameter values that lead to an error in the TOUGH2 simulation. While the third parameter is initial gas saturation with physical values in the interval  $0 \leq S_{gi} \leq 1$ , the admissible range for the corresponding TOUGH2 input parameter is  $10.0 < \text{DEP}(2) < 11.0$ .

The simulation results are compared at sixty points in time to the data provided on file *part2i.col* (data could also be directly supplied in the ITOUGH2 input file *part4i*). If reading from an external file, keyword **FILE** has to be present, and the file name and time units have to be given on the **>>> DATA** command line. The data file *part2i.col* (see Figure D.2.3) contains header lines that have to be skipped before actual data can be read (command **>>> HEADER**). Furthermore, the columns holding the times (default: column no. 1) and observed values (default: column no. 2) are indicated using command **>>> COLUMN**.

In the **> COMPUTATION** block, the number of ITOUGH2 iterations is being limited to 5. The input file generates 3 warning messages which can be ignored.

```

> PARAMETER
>> ABSOLUTE permeability
    >>> MATERIAL : SAND_ BOUND
        >>>> ANNOTATION : log(abs. perm.)
        >>>> LOGARITHM
        >>>> initial GUESS : -12.0
        >>>> VARIATION : 0.3
    <<<<
    <<<
>> POROSITY
    >>> MATERIAL : SAND_
        >>>> initial GUESS : 0.25
        >>>> VARIATION : 0.10
    <<<<
    <<<
>> INITIAL condition for primary variable No.:2
    >>> DEFAULT
        >>>> ANNOTATION : Gas entrapped
        >>>> VALUE
        >>>> initial GUESS : 10.25
        >>>> admissible RANGE : 10.01 10.99
        >>>> VARIATION : 0.10
    <<<<
    <<<
<<

> OBSERVATION

    >> select : 60 points in TIME, EQUIALLY spaced between
        10.0 600.0 seconds
    >> PRESSURE
        >>> ELEMENT : A1125
        >>>> ANNOTATION : Pressure 1/2
        >>>> HEADER contains : 2 lines
        >>>> COLUMNS : 1 3 (time vs. pressure)
        >>>> Read DATA from FILE : part2i.col (time is in MINUTES)
        >>>> standard DEVIATION : 200.0 Pa (measurement error)
    <<<<
    <<<
    >> LIQUID FLOW RATE
        >>> CONNECTION defining inlet: IN_0 A11_1
        >>>> ANNOTATION : Flow inlet
        >>>> FACTOR : -1.666667E-05 (ml/min - kg/sec)
        >>>> HEADER contains : 2 lines
        >>>> COLUMNS : 1 5 (time vs. flow rate)
        >>>> Read DATA from FILE : part2i.col (time is in MINUTES)
        >>>> standard DEVIATION : 5.0 ml/min (measurement error)
    <<<<
    <<<
<<

```

**Figure D.4.1.** Part 4: ITOUGH2 input file part4i. Performs parameter estimation by inverse modeling.

```

> COMPUTATION

  >> STOP
    >>> after : 5  ITERATIONS
    >>> ignore WARNINGS
    <<<

  >> ERROR
    >>> use A PRIORI error variance for error analysis
    <<<

/*
  >> OPTION
    ... solve FORWARD problem only
    >>> perform SENSITIVITY analysis
    <<<

  >> OUTPUT
    >>> PLOTFILE contains : COLUMNS
    <<<
*/
<<
<

```

**Figure D.4.1 (cont.). Part 4: ITOUGH2 input file part4i. Performs parameter estimation by inverse modeling.**

By default, the error analysis is based on the *a posteriori* or estimated error variance which is calculated from the final residuals. In our case, however, the estimated error variance would be very close to zero because no random noise representing measurement errors has been added to the synthetic data. The command `>>> A PRIORI` makes ITOUGH2 use the *apriori* defined error variance for the error analysis, i.e., it is assumed that the final residuals exhibit a standard deviation of 200 Pa and 5 ml/min, respectively. Blocks `>> OPTION` and `>> OUPUT` are deactivated by the comment characters “`/*`” and “`*/`”, making ITOUGH2 perform the default application, i.e., parameter estimation by means of the Levenberg-Marquardt minimization algorithm. The plot file will be generated using the default time units (seconds) and the default format instead of columns. The default plot file format, which is TECPLOT (plot file extension `.tec`), can be changed by redefining variable `IPLOTFMT` in BLOCK DATA `IT`, file `it2main.f`.

The inversion is started by typing

```
itough2 part4i sample 3 &
```

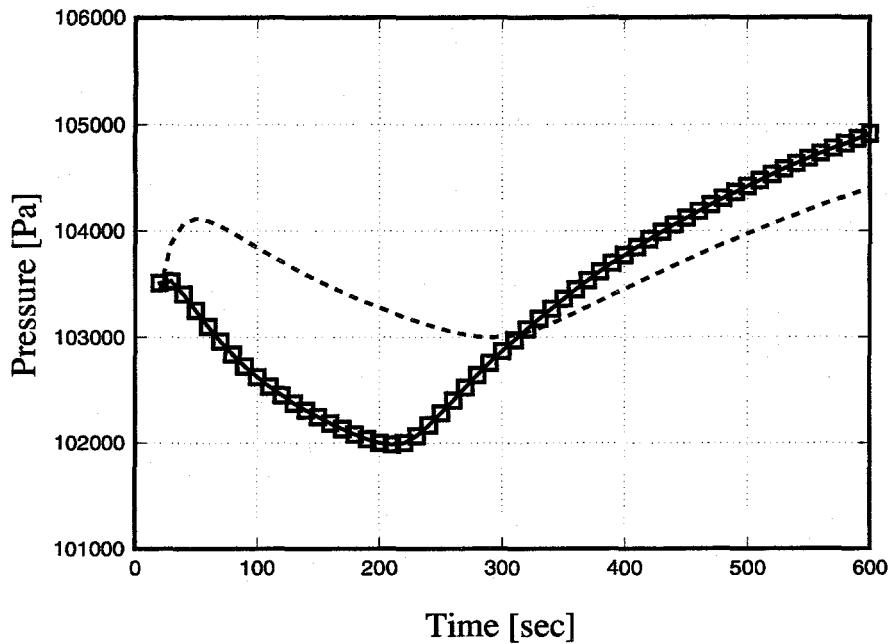
The optimization process can be followed during execution by typing the command `prista` which displays the current status of the inversion, i.e., the number of TOUGH2 runs and ITOUGH2 iterations completed, parameter updates and current parameter values, reduction and current value of objective function, etc. Repeated use of `prista` may suggest termination of the inversion before the specified maximum number of ITOUGH2 iterations has been reached because no significant reduction of the objective function can be

achieved. Termination is supported by the `kit` command which ensures that complete output is generated before execution of ITOUGH2 is stopped.

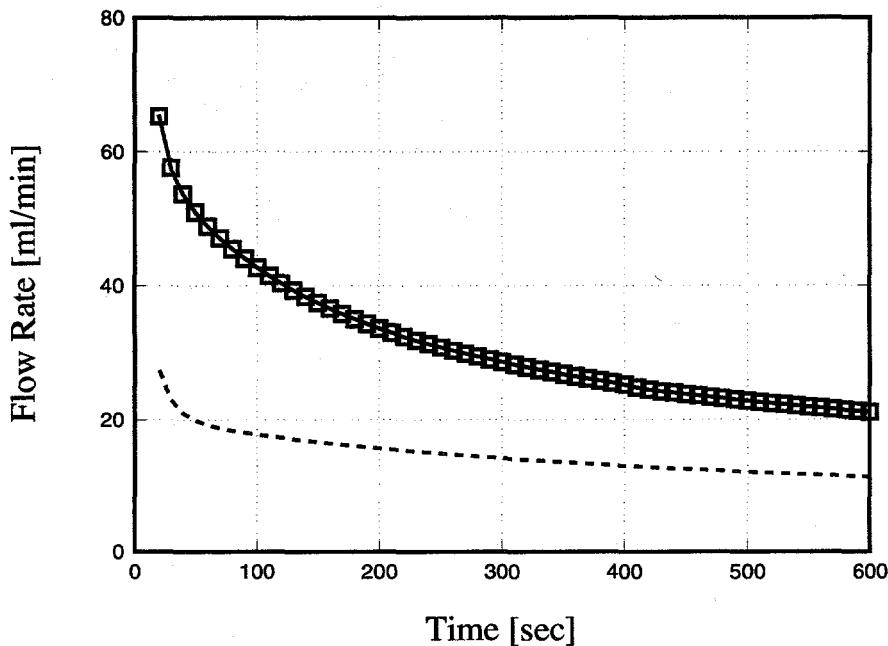
After completion of the inversion, results are written to various output files. The main ITOUGH2 output file is named `part4i.out`, and contains optimization statistics, error and residual analysis, and the best estimate parameter set. File `sample.out` contains the TOUGH2 output from the last simulation which is in most cases the run with the best estimate parameter set. Additional messages can be found in file `part4i.msg`. The values of the best estimate parameter set are also written to file `part4i.par` for convenient restarting of an ITOUGH2 run (see Part 5). The plot file `part4i.tec` contains the interpolated data at the calibration points, the simulated system response using the initial parameter set, and the simulated system response using the best estimate parameter set.

The symbols in Figures D.4.2 and D.4.3 represent the synthetic pressure and flow rate data, respectively. The simulation results obtained with the initial and final parameter set are shown as dashed and solid lines, respectively. The perfect match demonstrates that the minimum of the objective function is accurately identified within 5 iterations. The estimated and true parameter sets are identical, verifying parameter estimation by ITOUGH2 for this well-posed inverse problem.

Part 4 of this sample problem is convenient to explore many ITOUGH2 features. It is suggested to perform a variety of additional inversions to test the capability of ITOUGH2. For example, minimization could be started from different initial parameter guesses, noisy data could be generated and used for inversion, and systematic errors can be introduced to study their impact on the estimates. Additional or different parameters can be determined, such as the pore space compressibility (instead of or in addition to the initial gas saturation), boundary pressure at the inlet, or parameters of the relative permeability and capillary pressure functions can be subjected to the estimation process. Furthermore, the user should experiment with different options for defining parameters, observations, and data. The use of `prista` and `kit` can also be practiced, i.e., runs can be prematurely terminated and restarted, etc.



**Figure D.4.2.** Part 4: Pressure transient at center of column calculated with initial parameter set (dashed line) and after optimization (solid line). Synthetic data are shown as squares.



**Figure D.4.3.** Part 4: Flow rates at inlet calculated with initial parameter set (dashed line) and after optimization (solid line). Synthetic data are shown as squares.

## D.5 Part 5: Error Propagation Analysis

ITOUGH2 offers two methods to study the effect of parameter uncertainty on model predictions: (1) first-order-second-moment (FOSM) error propagation analysis, and (ii) Monte Carlo simulations. For small standard deviations of the input parameters, and if the model output can be approximated by a linear function of the parameters within the range of the error band, FOSM is a fast method to calculate a measure of prediction uncertainty which is easy to report. If the model is highly non-linear, and the uncertainties of the input parameters are large, Monte Carlo simulations have to be performed which examine many parameter combinations. The distribution of the output may not be normal or log-normal, i.e., a full distribution analysis can be performed. Monte Carlo simulations are very flexible in handling non-Gaussian distributions of both input parameters and output variables, but they are computationally expensive and results are difficult to report.

In this sample problem we compare both approaches, and at the same time introduce a few additional ITOUGH2 options which are useful for many other ITOUGH2 applications as well.

The standard deviations of three uncorrelated TOUGH2 input parameters,  $\log(k)$ ,  $\phi$ , and  $S_{gi}$ , are assumed to be 0.1, 0.05, and 0.05, respectively. The best estimates of the three parameters are taken from the previous inversion, and are directly read from file *part4i.par*. This ITOUGH2 option (see Figure D.5.1) allows the execution of a sequence of problems in series as a batch job. Performing a simulation of a synthetic laboratory experiment, we are interested in the uncertainty of the model prediction, e.g., the uncertainty of the pressure in the center of the column. The laboratory experiment consists of three parts: (1) injection of water into a partially saturated sand column for 5 minutes under constant pressure, (2) injection of gas for 2.5 minutes, followed by (3) a 2.5 minute shut-in recovery period. In standard TOUGH2, the three test events would have to be run separately in sequence where the simulation is stopped after 5 and 7.5 minutes, and restarted after adjustment of the boundary condition at the inlet. In ITOUGH2, however, it is necessary to handle all three test events in a single TOUGH2 simulation. This requires automatic adjustment of boundary conditions at  $t = 5.0$  and  $t = 7.5$  minutes. While general, time-dependent boundary conditions can be supplied through subroutine *USERBC*, simple changes of primary variables and element volumes can be conveniently specified directly in the ITOUGH2 input file using the `>>> RESTART` option (see Figure D.5.1).

```

> PARAMETER

  >> Take first GUESS (=mean) from FILE: part4i.par

  >> ABSOLUTE permeability
    >>> MATERIAL : SAND_ BOUND
      >>>> ANNOTATION : log(abs. perm.)
      >>>> LOGARITHM
      >>>> standard DEVIATION : 0.10
      <<<<
      <<<
  >> POROSITY
    >>> MATERIAL : SAND_
      >>>> VALUE
      >>>> admissible RANGE : 0.01 0.99
      >>>> standard DEVIATION : 0.05
      <<<<
      <<<
  >> INITIAL condition for primary variable No.:2
    >>> DEFAULT
      >>>> ANNOTATION : Gas entrapped
      >>>> VALUE
      >>>> admissible RANGE : 10.01 10.99
      >>>> standard DEVIATION : 0.05
      <<<<
      <<<
  <<

> OBSERVATION

  >> select : 60 points in TIME, EQUIALLY spaced between
      10.0 600.0 seconds

  >> RESTART TIME: 1 in [MINUTE]
      5.0
      IN_0 2 10.99 (replace water by air in injection grid block)

  >> RESTART TIME: 1 in [MINUTE]
      7.5
      IN_0 0 1.0E-06 (reduce volume for shut-in recovery)

  >> PRESSURE
    >>> ELEMENT : A1125
      >>>> ANNOTATION : Pressure 1/2
      >>>> NO DATA (this is a prediction)
      <<<<
      <<<
  <<

```

**Figure D.5.1.** Part 5: ITOUGH2 input file part5i. Examines prediction uncertainty using first-order-second-moment (FOSM) error propagation analysis.

```

> COMPUTATION

>> JACOBIAN
    >>> use CENTERED finite difference quotient and
    >>> PERTURB by as much as: 5 %
    <<<

>> ERROR
    >>> draw error band on (1-ALPHA)=: 95 % confidence level
    >>> First-Order-Second-Moment (FOSM) error propagation analysis
    <<<
<<
<

```

**Figure D.5.1 (cont.). Part 5: ITOUGH2 input file part5i. Examines prediction uncertainty using first-order-second-moment (FOSM) error propagation analysis.**

For FOSM analysis it is suggested to use a relatively large perturbation factor of 5 % in combination with a centered finite difference quotient. The plotfile *part5i.tec* contains the predicted pressure for the mean parameter values as well as the upper and lower bound of the error band on the confidence level specified by the >>> ALPHA command.

In order to invoke Monte Carlo simulations, only the > COMPUTATION block has to be adjusted as shown in Figure D.5.2. Various seed numbers should be tried in combination with keyword GENERATE only, until a satisfactory distribution of the input parameters has been achieved as shown in Figure D.5.3. Then, keyword GENERATE can be deleted to invoke the actual Monte Carlo simulations. Make sure that the parameter range is specified in the > PARAMETER block.

```

> COMPUTATION

>> STOP
    >>> after :100 Monte Carlo SIMULATIONS
    <<<

>> ERROR
    >>> MONTE CARLO (SEED: 777, G_ENERATE only)
    <<<
<<
<

```

**Figure D.5.2. Part 6: Excerpt of ITOUGH2 input file part6i. Examines prediction uncertainty using Monte Carlo simulations.**

```
=====
Parameter No. 1 : log(abs. perm.) Distribution : Normal
Mean : -.117208E+02 Std. Deviation : .100016E+00
Lower bound : -.120347E+02 Upper bound : -.114310E+02
```

-.120045E+02	1	*
-.119441E+02	1	*
-.118837E+02	3	***
-.118234E+02	19	*****
-.117630E+02	25	*****
-.117026E+02	21	*****
-.116423E+02	18	*****
-.115819E+02	8	*****
-.115215E+02	2	**
-.114612E+02	2	**

```
=====
Parameter No. 2 : POROSITY SAND Distribution : Normal
Mean : .345833E+00 Std. Deviation : .496882E-01
Lower bound : .226377E+00 Upper bound : .458681E+00
```

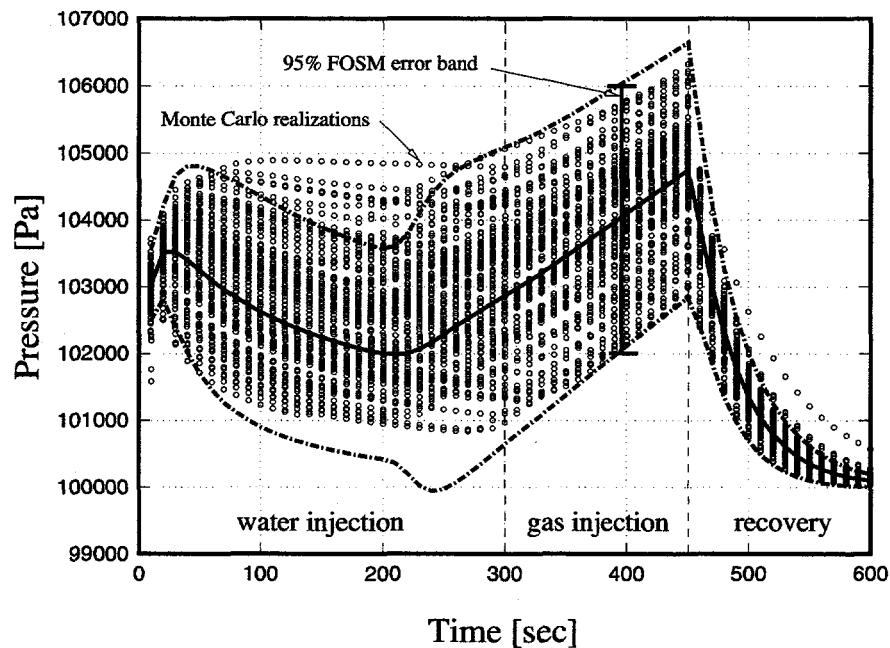
.237992E+00	3	***
.261222E+00	5	*****
.284453E+00	9	*****
.307683E+00	15	*****
.330914E+00	13	*****
.354144E+00	19	*****
.377374E+00	16	*****
.400605E+00	9	*****
.423835E+00	8	*****
.447065E+00	3	***

```
=====
Parameter No. 3 : Gas entrapped Distribution : Normal
Mean : .102915E+02 Std. Deviation : .498949E-01
Lower bound : .101773E+02 Upper bound : .104157E+02
```

.101892E+02	2	**
.102130E+02	5	*****
.102369E+02	14	*****
.102607E+02	20	*****
.102845E+02	16	*****
.103084E+02	11	*****
.103322E+02	14	*****
.103561E+02	9	*****
.103799E+02	7	*****
.104037E+02	2	**

**Figure D.5.3. Part 6: Excerpt of ITOUGH2 output file part6i.out, showing the distribution of the uncertain input parameters.**

The results from both the FOSM and Monte Carlo uncertainty analysis are visualized in Figure D.5.4. While the linear FOSM analysis gives a reasonable estimate of prediction uncertainty for most parts of the experiment, the Monte Carlo simulations reveal an asymmetry of the output distribution in the period where non-linearities prevail. Note that FOSM analysis assigns a certain probability to pressure responses that are below 1 bar which is physically not possible. The Monte Carlo simulations stay away from that lower bound, yielding the largest differences between the two methods. The outliers leading to significantly higher pressures result from a parameter combination of low permeability, high porosity, and low initial gas saturation.



**Figure D.5.4. Part 5/6: Comparison between FOSM and Monte Carlo error propagation analysis**