SOLVING TWO-DIMENSIONAL GROUNDWATER FLOW EQUATION USING ALTERNATING DIRECTION IMPLICIT METHOD

NORAIN BINTI AHMAD NORDIN

UNIVERSITI TEKNOLOGI MALAYSIA

SOLVING TWO-DIMENSIONAL GROUNDWATER FLOW EQUATION USING ALTERNATING DIRECTION IMPLICIT METHOD

NORAIN BINTI AHMAD NORDIN

A dissertation submitted in partial fulfillment of the

requirements for the award of the degree of

Master of Science (Mathematics)

Faculty of Science

Universiti Teknologi Malaysia

JUNE 2014

To my beloved mother, Suziana binti Sidek, my father, Ahmad Nordin bin Abdullah, My brothers Muhammad Muizzuddin and Muhammad Luqma'nul Hakim Thank you for all of your greatest support and everlasting love

> Lastly, millions of thankful to my supervisor Tuan Haji Hamisan Bin Rahmat

ACKNOWLEDGMENT

Alhamdulillah, first of all, I would like to thank Allah SWT the Lord of Almighty, for giving me health and strength in completing this dissertation.

I wish to express my deepest gratitude to my supervisor, Tuan Haji Hamisan Bin Rahmat for his patience and perseverance. He helped in bringing out the intuition and motivation behind my dissertation. Your constant patient and tolerant in guiding me during the process of completing this project is so much appreciated.

I would also like to thank to Encik Che Rahim Bin Che for helping me throughout this project especially on Matlab programming, sharing ideas and giving encouragement.

My gratitude also goes to all my beloved persons especially my parents that inspire me and motivate me throughout all the hard works while carrying out this research. Last but not least, also special thanks for those who involved directly or indirectly helping me in completing this report. My thesis would not have proceeded smoothly without the supports from all of you. Thank you.

ABSTRACT

Groundwater model can be described as a mathematical model and the equation of groundwater is governed by partial differential equation. In order to solve the groundwater flow equation, numerical method such that Finite Difference Method (FDM) is used. In this research, a two-dimensional transient groundwater flow equation for a confined, nonleaky, and homogeneous with mixed boundary conditions is solved using Alternating Direction Implicit (ADI) method where ADI method is one of the FDM. The algorithm of ADI method has been developed for three different types of boundary conditions that is Dirichlet condition, Neuman condition and Mixed condition. The transient groundwater flow equation has been derived and was solved using ADI method by Matlab software. Then, the results obtained were compared to analytical solution. Since the solutions from numerical method provide the small error when compared to the analytical solutions, it therefore can be concluded that ADI method provides good approximations in solving two-dimensional groundwater transient flow problem.

ABSTRAK

Model air bawah tanah boleh digambarkan sebagai model matematik dan persamaan air bawah tanah diwakilkan oleh persamaan pembezaan separa. Bagi menyelesaikan persamaan aliran air bawah tanah, kaedah berangka digunakan iaitu Kaedah Beza Terhingga. Dalam kajian ini, persamaan aliran air bawah tanah dua dimensi yang terbatas, tiada kebocoran, dan homogen dengan syarat bercampur diselesaikan menggunakan kaedah Lelaran Tersirat Berarah (LTB). Kaedah ini merupakan salah satu kaedah beza terhingga. Algoritma kaedah Lelaran Tersirat Berarah telah dibangunkan untuk tiga jenis syarat sempadan iaitu syarat Dirichlet, syarat Neumann dan syarat bercampur. Persamaan aliran air bawah tanah mantap telah diperolehi dan telah diselesaikan dengan kaedah LTB serta perisian Matlab. Kemudian, keputusan yang diperolehi dibandingkan dengan penyelesaian analisis. Oleh kerana penyelesaian berangka memberikan ralat yang kecil apabila dibandingkan dengan penyelesaian analitikal, kaedah Lelaran Tersirat Berarah dapat memberikan penyelasaian yang baik bagi menyelesaikan masalah aliran dua dimensi air bawah tanah.

TABLE OF CONTENTS

TITLE

DEC	CLARATION	
DED	DICATION	
ACK	KNOWLEDGMENTS	
ABS	TRACT	
ABS	TRAK	
TAB	SLES OF CONTENTS	
LIST	Γ OF TABLES	
LIST	Γ OF FIGURES	
LIST	Γ OF ABBREVATIONS	
LIST	Γ OF SYMBOLS	
LIST	Γ OF APPENDICES	
INT	RODUCTION	
1.1	Introduction	
1.2	Background of Study	
1.3	Problem Statement	
1.4	Objectives of the Study	
1.5	Scope of the Study	
1 (Significance of the Study	
1.6		

2 LITERATURE REVIEW

CHAPTER

1

vii

PAGE

7

2.1	Introduction	7
2.2	Finite Difference Method	8
2.3	Modeling of Groundwater Flow	13
ALT	ERNATING DIRECTION IMPLICIT	16
MET	`HOD	
3.1	Introduction	16
3.2	Alternating Direction Implicit (ADI) method	17
3.3	Algorithm of ADI method	21
	3.3.1 Algorithm for Dirichlet Boundary	
	Condition	22
	3.3.2 Algorithm for Neumann Boundary	
	Condition	25
	3.3.3 Algorithm for Mix Boundary Condition	32
3.4	Example Application of ADI Method to solve	
Diric	hlet Boundary Problem	38
3.5	Example Application of ADI method to Solve	
Neur	nan Boundary Problem	48
ALT	ERNATING DIRECTION IMPLICIT	
MET	THOD IN GROUNDWATER FLOW	
PRO	BLEM	
4.1	Introduction	62
4.2	Darcy's Law	63
43	Darcy S Law	0.5
т.5	Two-dimensional Groundwater Flow	0.
	Two-dimensional Groundwater Flow Equations	65
 5	Two-dimensional Groundwater Flow Equations 4.3.2 Derivation of Two-Dimensional	65
	 Two-dimensional Groundwater Flow Equations 4.3.2 Derivation of Two-Dimensional Groundwater Flow Equations 	65
4.4	 Two-dimensional Groundwater Flow Equations 4.3.2 Derivation of Two-Dimensional Groundwater Flow Equations Application of Two-Dimensional Groundwater 	65 65
4.4	 Durcy's Law Two-dimensional Groundwater Flow Equations 4.3.2 Derivation of Two-Dimensional Groundwater Flow Equations Application of Two-Dimensional Groundwater Problem 	65 65 69
4.4	 Two-dimensional Groundwater Flow Equations 4.3.2 Derivation of Two-Dimensional Groundwater Flow Equations Application of Two-Dimensional Groundwater Problem 4.4.1 Example Application of ADI Method 	65 65 69
4.4	 Durcy's Law Two-dimensional Groundwater Flow Equations 4.3.2 Derivation of Two-Dimensional Groundwater Flow Equations Application of Two-Dimensional Groundwater Problem 4.4.1 Example Application of ADI Method to Solve Two-dimensional Groundwater 	65 65 69
4.4	 Two-dimensional Groundwater Flow Equations 4.3.2 Derivation of Two-Dimensional Groundwater Flow Equations Application of Two-Dimensional Groundwater Problem 4.4.1 Example Application of ADI Method to Solve Two-dimensional Groundwater Flow Equation 	65 65 69 71

3

4

viii

		4.4.2 Analytical Solution	74
	4.5 Result and Discussion		
		4.5.1 Result Obtained from ADI Method	
		Compared to Analytical Solution	80
5	CON	ICLUSION AND RECOMMENDATIONS	82
	5.1	Introduction	82
	5.2	Summary and Conclusion	82
	5.3	Recommendations	84
REFERENC	CES		86
Appendices A	4 - C		90 - 98

ix

LIST OF TABLES

TABLE NO.	TITLE	PAGE
3.1	Table of solution for solving heat problem using ADI method	48
3.2	Solving linear system $A\mathbf{h} = \mathbf{b}$ using Thomas algorithm for $j = 0$	53
3.3	Solving linear system $A\mathbf{h} = \mathbf{b}$ using Thomas algorithm for $j = 1$	55
3.4	Solving linear system $A\mathbf{h} = \mathbf{b}$ using Thomas algorithm for $i = 0$	58
3.5	Solving linear system $A\mathbf{h} = \mathbf{b}$ using Thomas algorithm for $i = 0$	61
4.1	Tidal and hydraulic parameters used in the numerical model, [20]	71
4.2	Output $h(x, y, t)$ from Matlab software for ADI method when $x = 1000$ m and y varied from 500m to 5000m at $t = 3$	74
4.3	Analytical solution when $x = 1000$ m and y varied from 500 m to 5000 m at $t = 3$	79
4.4	Comparison of results from ADI method to analytical solution	80

LIST OF FIGURES

FIGURE NO.	TITLE	PAGE
1.1	Groundwater flow and aquifers	2
3.1	Node network for two space dimension at a particular time level, $k\Delta t$	17
3.2	Mesh point with $\Delta x = \Delta y$ at level <i>t</i>	25
3.3	Mesh point with $\Delta x = \Delta y$ at level <i>t</i>	31
3.4	Mesh point with $\Delta x = \Delta y$ at level <i>t</i>	37
3.5	Mesh point with $\Delta x = \Delta y = 0.25$ at level $t = 0$	39
3.6	Mesh point with $\Delta x = \Delta y = 0.25$ at level $t = 1$	40
3.7	Mesh point with $\Delta x = \Delta y = 10$ at level $t = 0$	50
3.8	Mesh point with $\Delta x = \Delta y = 10$ at level $t = 1$	51
4.1	Experimental set-up for demonstrating Darcy's Law	63
4.2	Conservation principles applied in relation to REV provide the basis for the development of	
	groundwater flow equation	65

4.3	Sketch showing the problem of two-dimensional oceanic wave propagates to inland	70
4.4	Mesh point with $\Delta x = \Delta y = 500$ m at any k th level	73

LIST OF ABBREVIATIONS

PDE	-	Partial Differential Equation
FDM	-	Finite Difference Method
ADI	-	Alternating Direction Implicit
AGE	-	Alternating Group Explicit
FEM	-	Finite Element Method
SSOR	-	Symmetric Successive Over Relaxation
CPU	-	Central Processing Unit
IADI	-	Iterative Alternating Direction Implicit
IRBFE	-	Integrated Radial Basis Function Element
MMPDE	-	Moving Mesh Partial Differential Equation
NAPL	-	Nonaqueous Phase Liquid
REV	-	Representative elementary volume

LIST OF SYMBOLS

h	-	Hydraulic head
S	-	Storability
Т	-	Transmissivity
t	-	Time
и	-	Dependent variable
х, у	-	Independent variables
a, b, c, d, e, f, g, r	-	Parameters
<i>i, j</i>	-	Indices
k	-	Iterations parameter
Δx , Δy , Δt	-	Size of interval at each axis
<i>A</i> , h , b	-	Matrix
Г	-	Boundary
Q	-	Rate of flow
Δh	-	Head difference
l,L	-	Length of the flow path
Κ	-	Hydraulic head
<i>V</i> , <i>q</i>	-	Specific discharge

α	-	Porosity
A	-	Cross-sectional area
$ ho_w$	-	Fluid density
Μ	-	Mass flux

LIST OF APPENDICES

APPENDIX	TITLE	PAGE
A	Matlab coding for Dirichlet boundary condition	90
В	Matlab coding for Neuman boundary condition	93
С	Matlab coding for mix boundary condition	98

CHAPTER 1

INTRODUCTION

1.1 Introduction

Most of the problem can be expressed mathematically known as mathematical problems. The mathematical problems can be solved using two different methods. There are analytical methods and numerical methods. However when the problem is suffered by complex region or the boundary condition is time dependent, the analytical method may be unsuccessful. Hence, the numerical method will be very useful because it can provide convenient method to obtain solution to mathematical problems.

It is clear that many important scientific problems are governed by partial differential equations (PDEs). PDEs form the basis of mathematical model which are related to phenomena of physical, chemical, biological, hydrological etc. Solving PDEs by means of numerical method is very crucial since most of the PDEs for practical problem cannot be solved analytically due to the restrictive condition.

Finite Difference Method (FDM) is one of the most popular numerical techniques. It is based on the approximations solution to the differential equations by using finite difference equations. This method provides a rationale for operating on the differential equations that make up a model and for transforming them into a set of algebraic equations. It also related to the grid points [1].

In this project, finite difference method that is Alternating Direction Implicit (ADI) method is used for solving two dimensional groundwater flow equation.

1.2 Background of Study

Groundwater is water located under the ground surface in soil pores and in the fractures of rock formations [2]. An aquifer is a geological unit such as rock or an unconsolidated deposit that can store and transmit the amount of water. There are two types of aquifers. Aquifers that are closed to the land surface, with continuous layers of high intrinsic permeability through the land surface to the base of aquifer known as unconfined aquifers or water table. Meanwhile, confined aquifers are overlain by a confining layer.



Figure 1.1: Groundwater flow and aquifers

The application of groundwater problems can be described in the mathematical models that derived from Darcy's Law. Mathematical models of groundwater flow have been in use since late 1800s. The groundwater model is used to calculate the rate and movement of groundwater through the aquifer and confining units in the subsurface. The models are also importance in the decision making process of water resources system. Besides, they may also be used in some prediction of some future groundwater flow.

In general, a mathematical model for groundwater problems is governed by PDEs including specification of system geometry, boundary conditions and initial conditions for transient process. This problem can be solved by using analytical method and numerical method. In the past, analytical methods were commonly used for groundwater flow problems. An analytical solution of the PDE was brought up for a particular problem together with initial and boundary condition. The advantage of an analytical solution is that it usually gives an exact solution to the governing equation.

Many analytical solutions have been constructed for the flow equation, but most application are limited to well hydraulics problems involving radial symmetry [3][4][5]. Simplifying must always be made in order to construct a model. This is because the field situations are very complex to be simulated exactly. However, the assumptions needed to solve the mathematical model analytically are quiet restrictive. For example, the application of analytical methods is limited to simple problem such as analytical solutions require that the medium be homogeneous and isotropic.

In order to deal with more complex groundwater problem, the PDEs can be approximated numerically which is the continuous variables are replaced with discrete variables that are defined at grid blocks or nodes. Since the 1960s, numerical methods have been preferred for studying groundwater flow problems when the high-speed digital computers become available. There are two well-known numerical methods for solving the groundwater flow equation which are finite difference methods (FDM) and finite element methods (FEM). These numerical techniques require that the area of interest be subdivided into a number of smaller subareas called cells or elements associated with node points [6]. Both of these numerical approaches have their own advantages and disadvantages.

Generally, FDM are simpler conceptually and mathematically and are easier to program for a computer [7]. In this research, finite difference techniques such that Alternating Direction Implicit (ADI) method will be used in order to solve the twodimensional groundwater flow.

1.3 Problem Statement

Groundwater flow in two dimensional can be either in steady-state or unsteady-state and also known as transient. Through this project, two-dimensional transient groundwater flow will be considered. Thus, finite difference method will be developed to approximate the solutions of equations in the form of

$$\frac{\partial^2 h}{\partial x^2} + \frac{\partial^2 h}{\partial y^2} = \frac{S}{T} \frac{\partial h}{\partial t}$$

$$0 \le x \le a, \ 0 \le y \le b, \ t \ge 0$$

$$(1.1)$$

where x and y are the distance coordinates, t is time, h is a hydraulic head, S is the storativityy and T is a transmissivity. Equation (1.1) is used to find h(x, y, t)with the given initial and boundary conditions. Hence, does ADI method can solve two dimensional groundwater flow?

1.4 Objective of the Study

The objectives of this study are:

- 1) To derive two-dimensional groundwater flow equation.
- To solve two-dimensional groundwater flow using Alternating Direction Implicit (ADI) method by using Matlab software.
- 3) To analyzing the performance of Alternating Direction Implicit (ADI) method.

1.5 Scope of the Study

This project will focus on solving two-dimensional transient groundwater flow equation by using finite difference method. The specific approach used is ADI method.

1.6 Significance of the Study

The result of this study will be used as alternative approach to solve twodimensional groundwater flow equation. This study will also leads to further study to solve problem related to parabolic equation by applying ADI method. Other than that, the readers will be able to derive the algorithm of this method as well as deriving the two-dimensional groundwater flow equation. Besides, it is also important to the agriculturist, environmentalist, hydrologist etc since they used the groundwater flow model to predict the future groundwater flow, evaluate the impact assessment required for water in a regulated aquifer system as well as used the models as a tools for decision making in the water resource system management.

1.7 Organization of the Study

This report consists of five chapters. Chapter 1 provides an introduction to the research study as an overview of the current research. It consists of the background of the study, problem statement, objectives, scope, and significance of the study. Lastly, it discussed about the organization of the report.

Chapter 2 focus on the literature review of the study. This chapter starts by the fundamental concepts of finite difference method, followed by presenting some review of previous research done using ADI method.

The research methodology is presented in Chapter 3. The techniques used are ADI method. In this chapter, the algorithm of this method is discussed to solve the groundwater flow equation in two-dimension.

The implementation of ADI method is presented in Chapter 4, where the results are discussed in detail. Finally, Chapter 5 presents the summary, conclusions and recommendations for future study.

REFERENCES

- Thom, A., and Apelt, C. J. *Field Computations in Engineering and Physics*. London: D. Van Nostrand. 1961.
- [2] Baharum, A., AlQahtani, H. F., Ali, Z., Lateh, H. and Peng, K. S. Modeling of Grounwater by Using Finite Difference Mthods and Simulation. 10th Islamic Countries Conference on Statistical Science. Cairo, Egypt. 2009.
- [3] Walton, W. C. (1962). Selected Analytical Methods for Well and Aquifer Evaluation, Illinois State Water Survey Bull, 49: 81.
- [4] Lohman, S. W. Ground-Water Hydraulics. U.S. Geological: Survey Prof. Paper. 1972 708: 70.
- [5] Reed, J. E. (1980). Type Curves for Selected Problems of Flow to Wells in Confined Aquifers. Techniques of Water-Res. Invests. Of the U.S. Geological. Survey, Book 3, Ch. B3: pp. 106.
- [6] Wang, J.F., Anderson, M.P. *Introduction to Groundwater Modelling*. Freeman, SanFrancisco: Academic Press. 1982.
- [7] Konikow, L.F., (1996). Numerical Models of Groundwater Flow and Transport. In: Yurtsever, Y. and Reilly, T. E. *Manual on Mathematical Models in Isotope Hydrogeology*. Vienna, Austria. pp 85.

- [8] Remson, I., Hornberger, G. M., and Molz, F.J. *Numerical methods in Subsurface Hydrology*. New York, London: Wiley-Interscience. 1971.
- [9] Peaceman, D. W. and Rachford H. H. The Numerical Solution of Parabolic and Elliptic Differential Equations. *Journal of the Society for Industrial and Applied Mathematics*. (1955). 3(1): 28-41.
- [10] Douglas, J. Jr. (1962). Alternating Direction Methods for Three Space Variables. *Journal of Numerical Mathematics*. 1962. 4: 41-63.
- [11] Mitchell, A. R. and Fairweather, G. Some computational results of an improved ADI method for the Dirichlet problem. *Journal of Mathematics and Physical Sciences*. 1964. 9: 298-303.
- [12] Chang, M. J., Chow, L. C. and Chang, W. S. Improved Alternating Direction Implicit method for solving transient three-dimensional heat diffusion problem. *Journal of Fluids Mechanics and Heat Transfer*. 1991. 19: 69-84.
- [13] Arge, E. and Kunoth, A. An Efficient ADI-Solver for Scattered Data Problems with Global Smoothing. *Journal of Computational Physics*. 1998. 139: 343-358.
- [14] Degham, M. Fractional Step methods for Parabolic Equation with a Nonstandard Condition. *Journal of Applied Mathematics and Computation*. 2002: 331-351.
- [15] Witelski, T. P. and Bowen, M. 2. ADI schemes for higher-order nonlinear diffusion equations. *Journal of Applied Numerical Mathematics*. 2003. 45: 331-351.
- [16] An, H., Ichikawa, Y., Tachikawa, Y., and Shiiba, M. A new Iterative Alternating Direction Implicit (IADI) algorithm for multi-dimensional saturated–unsaturated flow. *Journal of Hydrology*. (2011). 408: 127-139.

- [17] An-Vo, D. -A., Mai-Duy, N., Tran, C., -D and Tran-Cong, T. ADI method based on C²-continuous two-node integrated-RBF elements for viscous flows. *Journal Applied Mathematical Modelling*. 2013. 37: 5184-5203.
- [18] Zhuang, Y. and Sun, X. –H. A High Order ADI Method For Separable Genneralized Helmholty Equations.
- [19] Nguyen, V. U. and Raudaki, A. J. Analytical solution for transient twodimensional unconfined groundwater flow. *Journal Hydrological Sciences*. 1983. 28(2).
- [20] Sun H. A two-dimensional analytical solution of groundwater response to tidal loading in an estuary. *Water Resources Research.* 33(6):1429–1435.
- [21] Tang, Z. and Jiao, J. J. A two-dimensional analytical solution for groundwater flow in a leaky confined aquifer system near open tidal water. *Hydrological Processes*. 2001. 15: 573-585.
- [22] Huang, W. and Zhan, X. Adaptive Moving Mesh Modeling for Two Dimensional Groundwater Flow and Transport. In: Shi, Z. –C., Chen, Z., Tang, T. and Yu, D.. *Recent Advances in Adaptive Computation*. United State of America: American Mathematical Society. 239-252; 2005.
- [23] Igboekwe, M. U. and Achi, N. J. Finite Difference Method of Modelling Groundwater Flow. *Journal of Water Resource and Protection*. 2011. 3: 192-198.
- [24] Anderson, M. P. and Woessner. Applied Groundwater Modeling, Simulation of Flowand Advective Transport. San Deigo, California: Academic Press. 1992.
- [25] Thomas, G. B., Jr. Calculus and Analytic Geometry. 3rd edition.
 Massachusetts: Addison-Wesly Publishing Company, Reading. 1972.

- [26] Dean, R. G. and Dalrymple, R. A. Water Wave Mechanics for Engineers and Scientists. Englewood Cliffs: Prentice-Hall. 1984.
- [27] Strikwerda, J.C. *Finite difference schemes and partial differential equations*. SIAM, 2nd edition. 2004.
- [28] Zhaou, S. A matched alternating direction implicit (adi) method for solving the heat equation with interfaces. (submitted), 2014.