Assessment of parametric uncertainty for groundwater reactive transport modeling

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Abstract The validity of using Gaussian assumptions for model residuals in uncertainty quantification of a groundwater reactive transport model was evaluated in this study. Least squares regression methods explicitly assume Gaussian residuals, and the assumption leads to Gaussian likelihood functions, model parameters, and model predictions. While the Bayesian methods do not explicitly require the Gaussian assumption, Gaussian residuals are widely used. This paper shows that the residuals of the reactive transport model are non-Gaussian, heteroscedastic, and correlated in time; characterizing them requires using a generalized likelihood function such as the formal generalized likelihood function developed by Schoups and Vrugt (2010). For the surface complexation model considered in this study for simulating uranium reactive transport in groundwater, parametric uncertainty is quantified using the least squares regression methods and Bayesian methods with both Gaussian and formal generalized likelihood functions. While the least squares methods and Bayesian methods with Gaussian likelihood function produce similar Gaussian parameter distributions, the parameter distributions of Bayesian uncertainty quantification using the formal generalized likelihood function are non-Gaussian. In addition, predictive performance of formal generalized likelihood function is superior to that of least squares regression and Bayesian methods with Gaussian likelihood function. The Bayesian uncertainty quantification is conducted using the differential evolution adaptive metropolis (DREAM(zs)) algorithm; as a Markov chain Monte Carlo (MCMC) method, it is a robust tool for quantifying uncertainty in groundwater reactive transport models. For the surface complexation model, the regression-based local sensitivity analysis and Morris- and DREAM(zs)-based global sensitivity analysis yield almost identical ranking of parameter importance. The uncertainty analysis may help select appropriate likelihood functions, improve model calibration, and reduce predictive uncertainty in other groundwater reactive transport and environmental modeling.

1. Introduction

Groundwater reactive transport modeling is a vital tool for analyzing and managing the subsurface environment [Davis et al., 2004a; Steefel et al., 2005; Scheibe et al., 2008]. Because model predictions are inherently uncertain, accurate quantification of predictive uncertainty is necessary to avoid poorly managed and overly costly remediation and monitoring. Predictive uncertainty is caused by propagation of various sources of uncertainty in model structures, parameters, driving forces, and data used in modeling [Neuman, 2003; Wagener and Gupta, 2005; Srinivasan et al., 2007; Meyer et al., 2007; Clark et al., 2011; Refsgaard et al., 2012; Tartakovsky, 2013]. Parametric uncertainty is due to imperfect knowledge of model parameters, initial and boundary conditions, and/or driving forces. Model structure uncertainty may be manifested by different plausible conceptualizations and/or mathematical descriptions of the transport processes (e.g., the traditional advection-dispersion model versus other alternative models, as discussed in Srinivasan et al. [2007] and Tang et al. [2009]) and the geochemical reaction processes (e.g., different formulations of surface complexation models developed for simulating uranium adsorption in batch experiments [Davis et al., 2004b], column experiments [Kohler et al., 1996], and tracer experiments [Davis et al., 2004b; Curtis and Davis, 2006]). Quantification of model uncertainty can be pursued using either model selection methods [e.g., Kohler et al., 1996; Davis et al., 2004b; Matott and Rabideau, 2008a] or model averaging methods [e.g., Neuman, 2003; Poeter and Anderson, 2005; Ye et al., 2004, 2008, 2010a, 2010b; Lu et al., 2011]. These methods require quantifying parametric uncertainty so that model selection or model averaging is
conducted with consideration of parametric uncertainty, instead of relying on a single parameter value or a small set of discrete parameter values.

This study was focused on quantification of parametric uncertainty in groundwater reactive transport modeling, with particular attention paid to uranium reactive transport modeling using surface complexation models. In comparison with parametric uncertainty analysis in groundwater flow and nonreactive transport modeling (see review articles by Neuman [1973], Neuman and Yakowitz [1979], Yeh and Yoon [1981], Yeh [1986], Kitanidis [1986], Beck [1987], Carrera [1993], Liu and Gupta [2007], and Matott et al. [2009]), quantification of parametric uncertainty in reactive transport modeling has its own challenges [Leavitt et al., 2011]. In particular, reactive transport models are nonlinear with respect to the parameters due to nonlinear reaction equations and coupling of advective, dispersive, and reactive processes [Cabaniss, 1999; Mugunthan et al., 2005]. The nonlinearities lead to complex surfaces of objective functions (e.g., least squares or likelihood) with multiple local minima, as shown in Matott and Rabideau [2008b]. For such objective function surfaces, gradient-based parameter estimation algorithms (e.g., the Gauss-Levenberg-Marquardt method implemented in UCODE_2005 [Poeter et al., 2005] and PEST [Doherty, 2010]) may perform poorly, for example, by terminating at a local minimum. In addition, due to the nonlinearities, the probability distributions of model parameters and outputs may be non-Gaussian with multiple modes and/or long tails [Cabaniss, 1997; Denison and Carrier-Laplace, 2005; Leavitt et al., 2011]. This puts question in the accuracy of uncertainty quantification methods that either explicitly [Srinivasan et al., 2007; Liu et al., 2008; Tartakovsky et al., 2009] or implicitly [Dai and Samper, 2004] assume Gaussian parameters of groundwater reactive transport models. A literature review by Lu et al. [2012] showed that regression confidence intervals based on the Gaussian assumption of model parameters may differ from the Bayesian credible intervals that do not require the Gaussian assumption. However, the numerical studies of Lu et al. [2012] and Shi et al. [2012] for flow models showed that discrepancy between the two kinds of intervals is small. For groundwater reactive transport models, it is unknown to what extent the Gaussian assumption affects accuracy of uncertainty quantification, and this is one of motivating questions in this study.

Markov Chain Monte Carlo (MCMC) methods may be a solution to the challenges of model nonlinearity and parameter non-Gaussianity [e.g., Marshall et al., 2004; Gallagher and Doherty, 2007; Smith and Marshall, 2008; Vrugt et al., 2008a, 2009a, 2009b]. As a Bayesian technique, MCMC can be directly applied to nonlinear models without any approximation of model linearization, and it does not require any assumptions on the form of the parameter probability distributions. Instead, it estimates the posterior parameter distributions and takes into account model nonlinearity in the estimation. Smith and Marshall [2008] demonstrated that MCMC techniques are able to identify multimodal parameter distributions of hydrologic models. Building on the Differential Evolution-Markov Chain (DE-MC) method of Ter Braak [2006], Vrugt et al. [2008a, 2009a] developed the Differential Evolution Adaptive Metropolis (DREAM) algorithm; its efficiency in estimating multimodal non-Gaussian parameter distributions was demonstrated in Vrugt et al. [2009b] for simple synthetic test problems. While DREAM appears to be a promising tool, it is unknown whether DREAM can address the above challenges in groundwater reactive transport modeling, because it has not been used in such problems. The application of DREAM to groundwater flow and nonreactive transport modeling in Keating et al. [2010] suggested that DREAM may not be practical for high-dimensional and computationally expensive models, because it requires tens to hundreds of thousands of model runs. While this problem was resolved in Laloy and Vrugt [2012] using the multitry DREAM algorithm, applications of DREAM and DREAM to groundwater modeling, especially reactive transport modeling, are still limited.

Another challenge to quantification of parametric uncertainty is the selection of likelihood functions of parameters or, equivalently, probability distributions of residuals (difference between observations and corresponding model simulations). Informal and formal likelihood functions have been used in Bayesian uncertainty quantification or as the objective functions in maximum likelihood and regression theories. Informal likelihood functions are used when exact expressions of likelihood functions are unknown. Beven et al. [2008] advocated using informal generalized likelihood function (or likelihood measures) that are not necessarily related to the residual probabilities. Rubin et al. [2010] and Over et al. [2013] used a nonparametric likelihood function in the method of anchored distributions developed to quantify model and parametric uncertainty. Zhang et al. [2013] used informal exponential likelihood function in their Bayesian uncertainty analysis for groundwater reactive transport modeling. Formal likelihood functions are used more widely than informal ones, and the Gaussian likelihood function is the most popular one. However, it may not be
always the most appropriate way to characterize the residual probability, and other likelihood functions are needed. For example, Chen et al. [2010] used the t distribution because its heavier tails are more robust than Gaussian distribution to fit residuals of surface seismic refraction data. Schoups and Vrugt [2010] developed a formal generalized likelihood function that uses the skew exponential power (SEP) distribution, and it is probably the most inclusive formal likelihood function to describe residuals that are correlated, heteroscedastic, and non-Gaussian. While the formal generalized likelihood function of Schoups and Vrugt [2010] has been used for hydrologic models, it is unknown whether it is appropriate for characterizing residual distributions of groundwater transport models, which is explored in this study.

To address the above unresolved questions in parametric uncertainty quantification for groundwater reactive transport modeling, a numerical study was conducted for a surface complexation model (SCM) developed by Kohler et al. [1996] to simulate uranium reactive transport in column experiments. The SCM is ideal for this numerical exploration and comparative study for the following two reasons: (1) the SCM has only four unknown parameters and is thus not high-dimensional, and (2) the SCM is not computationally expensive because each forward model run takes about 3–5 min using a single processor. The following three kinds of parametric uncertainty analysis were performed:

1. Regression-based uncertainty quantification implemented in UCODE_2005. The quantification uses approximate linearization of nonlinear models and assumes Gaussian residuals; the Gaussian assumption leads to asymptotic Gaussian distributions of model parameters and predictions.

2. Bayesian uncertainty quantification implemented in DREAM(ZS). The quantification does not require either linearizing nonlinear models or Gaussian parameters, but uses Gaussian likelihood function.

3. The same Bayesian uncertainty quantification of (2) but uses the formal generalized likelihood function of Schoups and Vrugt [2010] (not the Gaussian likelihood function).

The results of the three kinds of uncertainty analysis were compared to investigate:

1. Whether the parameter distributions of the three methods are different. The theoretical Gaussian parameter distributions of the regression methods are compared with the parameter histograms obtained from the DREAM(ZS) simulations using the Gaussian and formal generalized likelihood functions.

2. Whether the confidence intervals of regression methods and the credible intervals of the Bayesian methods (using the two different likelihood functions) are different. A cross-validation study was conducted to evaluate predictive performance of the confidence and credible intervals.

The rest of the paper is organized as follows. Section 2 provides necessary details about the theories of nonlinear regression and Bayesian uncertainty analysis. Section 3 starts with a brief introduction of the SCM and then presents the results of parameter estimation, uncertainty quantification, and predictive analysis obtained using UCODE_2005 and DREAM(ZS). In addition, the MCMC results are used to understand sensitivity of simulated uranium concentration to the SCM parameters. Major findings of this study are summarized in section 4.

2. Regression and Bayesian Methods for Parametric Uncertainty Analysis

A brief overview of the regression and Bayesian techniques is given in this section; detailed discussions of the methods are provided by Draper and Smith [1981], Hill and Tiedeman [2007], Box and Tiao [1992], Gelman and Rubin [1992], and Draper [2007]. A thorough comparison (theoretical and numerical) of the confidence intervals of nonlinear regression methods and credible intervals of Bayesian approaches in the context of groundwater flow modeling can be found in Lu et al. [2012].

2.1. Nonlinear Regression Methods

The statistical model used for regression-based nonlinear model calibration and uncertainty quantification can be expressed as

$$y = f(\beta) + \varepsilon,$$

where y is a vector of n observations, f is a nonlinear model with respect to its parameters, $\beta$ (a vector of p model parameters), and $\varepsilon$ is a vector of n errors. The errors are random and assumed to follow a multivariate
The optimization is conventionally conducted in groundwater modeling using the Gauss-Marquardt-Levenberg algorithm. Calculation of the linear and nonlinear confidence intervals relies on the following assumptions: (1) the model accurately represents the system, (2) model predictions, \( g(\mathbf{b}) \), are sufficiently monotonic, (3) there is a single minimum in the objective function, and (4) the residuals are multivariate normal distributed to obtain a valid critical value, and (5) model intrinsic nonlinearity is small [Vecchia and Cooley, 1987; Seber and Wild, 2003, p. 192]. Thus, the \((1-\alpha)\times 100\%\) linear confidence interval of \( g(\mathbf{b}) \) is

\[
g(\mathbf{b}) \pm t_{1-\alpha/2}(n-p)[\sigma^2(\mathbf{X}'_b\mathbf{w}_b\mathbf{X}_b)^{-1}]^{1/2},
\]

where \( t_{1-\alpha/2}(n-p) \) is a \( t \) statistic with significance level \( \alpha \) and degrees of freedom \( n - p \), and

\[
s^2 = (y - f(\mathbf{b}))^T \omega (y - f(\mathbf{b}))/((n-p))
\]

is the estimate of \( \sigma^2 \). In practice, the sensitivity matrices \( \mathbf{X}_b = \left[ \mathbf{X}'_{b:b} \right]_{b:b} \) and \( \mathbf{Z}_b = \left[ \mathbf{Z}'_{b:b} \right]_{b:b} \) are approximated by \( \mathbf{X}_b = \left[ \mathbf{X}'_{b:b} \right]_{b:b} \) and \( \mathbf{Z}_b = \left[ \mathbf{Z}'_{b:b} \right]_{b:b} \), respectively, with \( \mathbf{b} \) replaced by its estimate, \( \mathbf{b} \), obtained from the nonlinear regression [Seber and Wild, 2003, p. 191].

Estimating the nonlinear confidence intervals does not require linearizing the model. The intervals are determined as the minimum and maximum of model predictions intersecting with a confidence region of model parameters [Vecchia and Cooley, 1987]. The region is defined as the set of parameter values whose corresponding objective function values satisfy [Christensen and Cooley, 1999; Cooley, 2004]

\[
S(\mathbf{b}) \leq S(\hat{\mathbf{b}})^2 \left[ \frac{1}{n-p} \right]^{1/2} (n-p) + 1
\]

This parameter region contains the true model parameter with approximate probability of \((1-\alpha)\times 100\%\) for the errors, \( \epsilon \), defined in equation (1). Estimating the nonlinear confidence interval requires the following assumptions: (1) the model accurately represents the system, (2) model predictions, \( g(\mathbf{b}) \), are sufficiently monotonic, (3) there is a single minimum in the objective function, and (4) the residuals are multivariate normal distributed to obtain a valid critical value, and (5) model intrinsic nonlinearity is small [Cooley and Naff, 1990; Hill and Tiedeman, 2007; Lu et al., 2012]. If the assumptions are not satisfied, equation (7) may not define the objective function value associated with the designated \( 1 - \alpha \) confidence level and the nonlinear intervals may be inaccurate.

Calculation of the linear and nonlinear confidence intervals relies on \( \hat{\mathbf{b}} \) obtained by minimizing equation (2). The optimization is conventionally conducted in groundwater modeling using the Gauss-Marquardt-Levenberg algorithm.
Levenberg (GML) method, which has been implemented in several popular codes of automated calibration including PEST [Doherty, 2005], UCODE_2005 [Poeter et al., 2005], TOUGH2 [Finsterle, 2007; Finsterle and Zhang, 2011]. However, the gradient-based GML method may not be able to find the global minimum of the objective function; it may be terminated in regions of local minima [Chen et al., 2008]. Whether the UCODE-2005 parameter estimates are global optima was investigated in this study using global optimization methods such as DREAM(ZS) and other techniques discussed in section 3.

### 2.2. Bayesian Method

Different from the nonlinear regression methods that treat model parameters as deterministic variables but parameter estimates as random variables, the Bayesian methods treat model parameters themselves as random variables and characterize parametric uncertainty using their posterior distribution obtained from the Bayes’ theorem

\[
p(\beta|y) = \frac{p(y|\beta)p(\beta)}{p(y)} = \frac{p(y|\beta)p(\beta)}{\int p(y|\beta)p(\beta)d\beta},
\]

where \( p(\beta|y) \) is the posterior parameter distribution conditioned on data \( y \), \( p(\beta) \) is the prior distribution, and \( p(y|\beta) \) is the likelihood function that will be discussed in detail in section 2.3. The posterior distributions are always obtained numerically by various methods, and one of them is the MCMC techniques, which do not require linearizing the models and are able to infer non-Gaussian posterior distributions. After the posterior parameter distributions are obtained, the predictive uncertainty is quantified by first drawing parameter samples from the distribution and then executing the prediction model with the samples. The \((1-x) \times 100\%\) credible interval is determined via

\[
\int_{l}^{u} p(g(\beta)|y)dg(\beta) = 1-x,
\]

where \( p(g(\beta)|y) \) is the posterior distribution of \( g(\beta) \) conditioned on data \( y \). In this study, the credible interval limits, \( l \) and \( u \), are determined using the equal-tailed method as [Casella and Berger, 2002]

\[
p(g(\beta) \leq l|y) = p(g(\beta) \geq u|y) = x/2.
\]

For example, when \( x = 0.05 \), the 95% credible interval is determined by the 2.5% and 97.5% percentiles of model predictions. Other methods of estimating the credible intervals (e.g., highest posterior density interval) are also available [Box and Tiao, 1992; Chen and Shao, 1999; Casella and Berger, 2002], but were not used in this work.

Efficiently and accurately estimating \( p(\beta|y) \) is a daunting challenge to MCMC techniques, especially when \( p(\beta|y) \) is multimodal. Recently, Ter Braak and Vrugt [2008] and Laloy and Vrugt [2012] developed the DREAM algorithm to generate samples of the posterior distribution. DREAM uses Differential Evolution Adaptive Metropolis (DREAM) [Vrugt et al., 2008a, 2009a, 2009b] as its main building block, which runs multiple Markov chains from different starting points in parallel for global search in the parameter space to make it possible to search multiple parameter regions corresponding to multiple modes. This is explained quantitatively by the equation below to generate a candidate parameter point [Vrugt et al., 2009b]

\[
z^t = x^t + \gamma (x^t_{l-1} - x^t_{r-1}) + e, \quad r_1 \neq r_2 \neq i,
\]

where \( z^t \) is the candidate point, \( x^t, x^t_{l}, \) and \( x^t_{r} \) are different Markov chains, \( \gamma \) is a scale factor, and \( e \) is random error following a normal distribution with small variance. Using equation (11) allows for direct jumps between different modes. In addition, the scale \( \gamma \) and orientation of the proposal distribution \( (x^t_{l-1} - x^t_{r-1}) \) are automatically tuned during the evolution to the posterior distribution. While DREAM requires at least \( N \) (the number of parameters) chains to be run in parallel, DREAM\(_{ZS}\) generates candidate points from an archive of past states rather than the current locations of the \( N \) chains [Laloy and Vrugt, 2012]. This enables
use of a smaller $N$ value to generate the jumps in equation (11) from the past states of the different chains and acceleration of convergence to a limiting distribution. More details of the DREAM(zz) algorithm are provided by Ter Braak and Vrugt [2008] and Laloy and Vrugt [2012].

2.3. Gaussian and Formal Generalized Likelihood Functions

The Bayesian methods can incorporate any likelihood function, and a widely used one is the Gaussian likelihood function

$$p(y|\beta) = \frac{1}{(2\pi)^{n/2} |\Sigma|} \exp \left[ -\frac{1}{2} (y - f(\beta))^T \Sigma^{-1} (y - f(\beta)) \right],$$

where $\Sigma$ is the covariance function of residuals, $r = y - f(\beta)$. Analytical expressions of the posterior distribution are in general not available except for special cases [e.g., Woodbury and Ulrich, 2000; Hou and Rubin, 2005]. For the Gaussian likelihood, Box and Tiao [1992, p. 428] showed that, when using noninformative prior distributions of $\beta$ and $\Sigma$, the posterior parameter distribution follows:

$$p(\beta|y) \propto |S(\beta)|^{-n/2},$$

where $n$ is number of observations, and

$$S(\beta) = (y - f(\beta))^T (y - f(\beta))$$

is the sum of squared residuals (SSR), the objective function of ordinary least squares methods. Equations (13) and (14) are the connection between the shape of posterior distribution and the surface of SSR objective function. For example, multiple minima on a least square objective function may correspond to multiple modes of the parameter density function. This is illustrated in Figure 1 for a single parameter following a bimodal distribution (Figure 1a). As shown in Figure 1b, parameter samples corresponding to the high peak of the distribution may produce model simulations $f(\beta)$ close to observation, $y$; model simulations produced by samples corresponding to the low peak deviate more from the observation; model simulations corresponding to other parts of the distribution deviate even more from the observation. As a result, Figure 1c shows that the objective function has two minima, the global minimum corresponding to the high peak and the local minimum to the low peak. In line with this, if the probability density function of the parameter has multiple modes, the objective function will have multiple minima. The relations between the modes of parameter distributions and minima of objective functions are proved by Box and Tiao [1992, p. 489] for linear models. Although such a proof does not exist for nonlinear models, if multiple minima are observed during regression-based model calibration, it is an indicator that model parameters may be non-Gaussian.

The formal generalized likelihood function of Schoups and Vrugt [2010] was considered in this study, because it explicitly considers heteroscedasticity, temporal correlation, and non-Gaussianity in residuals that were found in this study (see section 3.3). The formal generalized likelihood function characterizes the residual, $r_t$, using the following model [Schoups and Vrugt, 2010]

$$\Phi_p(B) r_t = \sigma_t a_t \quad \text{with} \quad a_t \sim \text{SEP}(0, 1, \zeta, \theta),$$

where $\Phi_p(B)=1-\sum_{i=1}^p \phi_i B^i$ is an autoregressive polynomial with $p$ autoregressive parameters, $\phi_i$, $B$ is the backshift operator, $B^i r_t = r_{t-i}$, $\sigma_t$ is standard deviation at time $t$, and $a_t$ is an i.i.d. random error with zero mean and unit standard deviation, described by a skew exponential power (SEP) density defined below with parameters $\zeta$ and $\theta$ to account for non-Gaussianity. Following Schoups and Vrugt [2010], heteroscedasticity was explicitly accounted for using the linear model

$$a_t = \sigma_0 + \sigma_1 E_t,$$

where $E_t$ is the mean simulation, and the coefficients, $\sigma_0$ and $\sigma_1$, are determined as nuisance parameters during the MCMC simulation (the nuisance parameters are not of immediate interest but are necessary to
estimate the reactive transport parameters of this study). Residual non-Gaussianity was accounted for using the SEP(0,1,\(\kappa\),\(\delta\)) density function [Schoups and Vrugt, 2010]

\[
p(a_j|\zeta, \theta) = \frac{2\sigma_c}{\zeta + \frac{\sigma_c}{\zeta} + \frac{\sigma_c}{\zeta} \exp \left[ -c_0(a_j|\zeta) \right]},
\]

where \(a_j = \exp(\mu + \sigma(a_j))\), and values for the nuisance parameters, \(\mu_j\), \(\sigma_j\), \(c_{ij}\), and \(\omega_{ij}\), are computed as a function of skewness parameter, \(\zeta\), and kurtosis parameter, \(\theta\), as described in Schoups and Vrugt [2010]. These nuisance parameters are also estimated during the MCMC simulation. The MCMC simulation was conducted using the DREAM(zs) code developed by Vrugt [2009] that includes the formal generalized likelihood function as a choice.

3. Surface Complexation Model, Numerical Experiments, and Result Analyses

This section starts by introducing the surface complexation model (SCM) and its uncertainty and nonlinearity in section 3.1. The numerical experiments conducted in this study include parameter estimation and residual analysis conducted using UCODE_2005 (section 3.2) and DREAM(zs) simulation based on the Gaussian and formal generalized likelihood functions (section 3.3). The analysis of parametric uncertainty and predictive analysis based on UCODE_2005 and DREAM(zs) are given in sections 3.4 and 3.5. The reasons that the formal generalized likelihood function outperforms the Gaussian likelihood function are discussed in section 3.6. The parameter sensitivity analysis using UCODE_2005 and DREAM(zs) is discussed in section 3.7.

3.1. Surface Complexation Model, Parametric Uncertainty, and Model Nonlinearity

In order to study uranium transport and test potential applicability of surface complexation modeling, Kohler et al. [1996] conducted eight column experiments in a well-characterized U(VI)-quartz-fluoride column system. The breakthrough curves of U(VI) exiting the column over the course of several pore volumes of water showed retardation due to uranium adsorption on the quartz surface. The uranium adsorption was simulated in Kohler et al. [1996] using SCMs, in which uranium is absorbed on surface hydroxyl functional groups according to chemical reactions, for example,
$S_jOH + UO_2^{2+} + H_2O = S_jOUO_2OH + 2H^+$, \hspace{1cm} (18)

where $S_jOH$ represents a surface hydroxyl functional group. The formation constant, $K$, of (18) is defined as

$$K_j = \frac{(S_jOUO_2OH)}{(S_jOH)}(H^+)^2,$$ \hspace{1cm} (19)

where the quantities in parenthesis denote the activity of each species (the activity coefficients of the surface species and the activity of water are assumed to be equal to one). A SCM may involve several functional groups with different adsorption affinity measured by $K$. The number of functional groups that participate in the adsorption reaction and the adsorption affinity of these groups are unknown because of a wide range in bonding environments on the mineral surface. This is a significant contribution to model uncertainty for the SCMs. The distribution in bonding affinity is often approximated by two or three discrete site types [Davis and Kent, 1990]. Kohler et al. [1996] postulated seven alternative SCMs with different numbers of surface functional groups and different reaction stoichiometry. For each of the seven models, the formation constants of each reaction and the fractions of the reaction surface of each functional group were unknown, and these comprise parametric uncertainty for each model. This study is focused on quantification of parametric uncertainty of one of the seven models. In a future study, the parametric uncertainty quantification will be extended to the other six models, and the model uncertainty will be quantified.

The assessment of parametric uncertainty was conducted for Model C4 selected by Kohler et al. [1996] as the best model based on a qualitative analysis and the principle of parsimony. This model has two functional groups, $S_1OH$ and $S_2OH$, hereinafter referred to as weak site and strong site, respectively. The weak site is associated with one reaction

$$S_1OH + UO_2^{2+} + H_2O = S_1OUO_2OH + 2H^+,$$ \hspace{1cm} (20)

and the strong site with two reactions

$$S_2OH + UO_2^{2+} + H_2O = S_2OUO_2OH + 2H^+,$$ \hspace{1cm} (21)

$$S_2OH + UO_2^{2+} = S_2OUO_2 + H^+.$$ \hspace{1cm} (22)

Model calibration and uncertainty analysis was performed for the base 10 logarithms of the formation constants of the three reactions (denoted as logK1, logK2, and logK3) and the base 10 logarithm of the fraction of the strong site (denoted as logSite). The fraction of the weak site is not considered explicitly, because the summation of the two site fractions is one. The four calibrated parameters played different roles in determining the shape of the simulated breakthrough curves. logK1, the formation constant for the equilibrium reaction associated with the weak site, strongly influences the climbing limb of the breakthrough curve and the center of mass. The decreasing limb of the breakthrough curve is most sensitive to logK2 and logK3, the formation constants of the equilibrium reactions associated with the strong site; surface fraction of the strong site is measured by logSite. The parameters were subject to the physical constraints that logK1 < logK2 and logK3 > logK1 + 3.9. These bounds were used when sampling parameter realizations for MCMC simulations. Nonlinearity of this model was evaluated using the total nonlinearity and intrinsic model nonlinearity measures, which are defined in Hill and Tiedeman [2007, pp. 144–145] and calculated by UCODE_2005. According to Hill and Tiedeman [2007, pp. 142–145], a model is effectively linear when these measures are less than 0.09, and highly nonlinear when they are greater than 1.0. For this SCM, the total nonlinearity and intrinsic nonlinearity measures were 0.5 and 0.3, indicating that the model is moderately nonlinear.

3.2. Parameter Estimation and Residual Analysis
Following Kohler et al. [1996], the regression-based model calibration was conducted by matching simulated uranium concentrations to a total of 120 observations from three experiments denoted as Experiments 1, 2, and 8 which covered a range of pH and uranium concentrations. By taking $C = \sigma^2 \omega^{-1}$ and assuming that the measurement error of each observation is independent, the objective function was
Table 1. Parameter Estimates Obtained Using UCODE_2005, DAKOTA, SCE-UA, and MCMC Simulation (With Gaussian and Formal Generalized Likelihood Functions)\(^a\)

<table>
<thead>
<tr>
<th>Parameter Name</th>
<th>UCODE Initial Values</th>
<th>UCODE Estimates</th>
<th>LB</th>
<th>UB</th>
<th>DAKOTA</th>
<th>SCE-UA</th>
<th>MCMC (Gaussian)</th>
<th>MCMC (Generalized)</th>
</tr>
</thead>
<tbody>
<tr>
<td>logK1</td>
<td>-5.0</td>
<td>-4.866</td>
<td>-6.5</td>
<td>-3.5</td>
<td>-4.865</td>
<td>-4.864</td>
<td>-4.864</td>
<td>-4.946</td>
</tr>
<tr>
<td>logK3</td>
<td>1.0</td>
<td>1.220</td>
<td>2.0</td>
<td>1.225</td>
<td>1.225</td>
<td>1.225</td>
<td>1.230</td>
<td>1.230</td>
</tr>
<tr>
<td>logSite</td>
<td>-2.0</td>
<td>-1.964</td>
<td>-3.0</td>
<td>-1.0</td>
<td>-1.970</td>
<td>-1.975</td>
<td>-1.975</td>
<td>-2.279</td>
</tr>
</tbody>
</table>

\(^a\)The lower (LB) and upper (UB) bounds of the parameter ranges are also listed.

\[
SSWR = \sum_{j=1}^{N_{group}} W_j SSWR_j = \sum_{j=1}^{N_{group}} \left[ \frac{N}{N_{obs}} \sum_{i=1}^{N_{obs}} \frac{(Y_{ji} - \hat{Y}_j)^2}{\sigma^2} \right],
\]

where \(N_{group} = 3\) is the number of experiments, \(SSWR\) is the objective function of each experiment, \(W_j = N/N_{obs,j}\) is used to balance different numbers of observations in the individual experiments \((N = 120\) being the total number of observations and \(N_{obs,j}\) being the number of observations for the \(j\)th experiment, 39, 32, and 49 for Experiments 1, 2, and 8, respectively), \(\sigma^2\) is the error variance that can be estimated via equation (6), and \(Y_{ji}\) and \(\hat{Y}_j\) are observed and simulated concentration, respectively. The SCM described above is implemented in the reactive transport computer code RATEQ \([\text{Curtis}, 2005]\) for the forward model simulation. The forward model execution was the same as that of \(\text{Kohler et al.}\ [1996]\) except that new thermodynamic data of \(\text{Guillamont et al.}\ [2003]\) were used in this study. A complete simulation of the three experiments took 3–5 min on the supercomputer of the Florida State University.

UCODE_2005 was used for the local optimization to minimize the \(SSWR\) of equation (23). The initial parameter values are listed in Table 1, and they were close to those obtained by \(\text{Kohler et al.}\ [1996]\) who used a now outdated set of thermodynamic data. The parameter ranges needed for the local optimization were determined empirically around the initial values based on a preliminary geochemical calculation, which is not included here. The parameters estimates using UCODE_2005 are listed in Table 1, and they are almost identical to those obtained using the global optimization methods of Shuffled complex evolution (SCE-UA) \([\text{Duan et al.}, 1992, 1993, 1994]\) and Multistart Broyden-Fletcher-Goldfarb-Shanno (BFGS) method implemented in DAKOTA \([\text{Adams et al.}, 2010]\) (Table 1). Details of the global optimization are not included here. As a result, the parameter set corresponding to local-UCODE is defined as “global optimization parameter” and used hereinafter in the regression-based uncertainty quantification below to evaluate the linear and nonlinear confidence intervals.

It should be noted that finding the global optimum by UCODE_2005 depends on the initial values (Table 1). Figure 2 plots the \(-\log_{10} SSWR\) surface with logK1 and logSite. The \(-\log_{10} SSWR\) values are based on 180,000 model runs conducted by varying the three most influential parameters (logK1, logSite, and logK2) identified in the sensitivity analysis discussed below (the fourth parameter, logK3, was fixed at its optimum value). The figure shows a mixture of closely grouped peaks and valleys. For a gradient-based algorithm, if the initial parameter guesses are far from the global optimum, they are likely trapped at local optima, as observed in the results of the multistart BFGS (not shown). The complex response surface also poses challenges to global optimization methods. Without fine tuning of certain parameters of SCE-UA and multistart BFGS, they cannot find the global optima listed in Table 1.

Figure 3 plots the observed and simulated breakthrough curves for the three experiments (Figures 3a1–3a3) and the error-weighted observations and simulations (Figure 3b). While the two figures suggest that the model-fit of UCODE_2005 is acceptable, a Gaussian likelihood function may not accurately characterize the residuals. Figure 3c shows that the residuals are on the order of \(10^{-1}\) and significantly larger than the measurement errors that are on the order of \(10^{-3}\), indicating that model error dominates over measurement error. The residual variance in general increases with the simulated concentrations, a sign of heteroscedasticity. The residual histogram (Figure 3d) has a sharp peak that cannot be characterized by the assumed Gaussian density function. In addition, the residuals are correlated in time, because the partial autocorrelation function (PACF) at lags 1–2 is beyond the 95% confidence interval, as shown in Figure 3e for Experiment 1 as an example (the temporal correlation was observed for all the three experiments). The
formal generalized likelihood function is sufficient designed to characterize these three characteristics of heteroscedasticity, peaked density function, and temporal correlation.

### 3.3. MCMC Simulation Using Gaussian and Formal Generalized Likelihood Functions

The MCMC simulations for the Gaussian and formal generalized likelihood functions were conducted by running three chains in parallel. Uniform distributions were used as the prior parameter distributions, and the lower and upper bounds of the four model parameters are listed in Table 1. Convergence of the MCMC simulation was monitored using the scale reduction factor ($R$) defined by Gelman et al. [2004, pp. 331–333], with the rule of thumb that convergence is attained after $R$ is less than 1.2. Figure 4 shows that the MCMC simulation using the Gaussian likelihood reached convergence after 3000 MCMC runs. This is confirmed by the well mixing of the three chains plotted in Figure 5. A total of 15,000 model executions were conducted, and the first 5000 samples were discarded as the burn-in period. The remaining samples were used for the uncertainty quantification discussed below.

For the MCMC simulation using the formal generalized likelihood function, it is more difficult to reach convergence. In this simulation, in addition to the four parameters of the SCM, the parameter set includes the two variance parameters ($\sigma_0$ and $\sigma_1$ in equation (16)), two shape parameter ($\xi$ and $\theta$ in equation (17)), and two autocorrelation coefficients ($\phi_1$ and $\phi_2$ in equation (15)). The order of autoregressive model, AR($p$), was determined using the method described in Lu et al. [2013]. A total of 75,000 MCMC runs were conducted. Figure 6 shows that all the $R$ values became smaller than 1.2 after 43,000 MCMC samples, but they remained systematically lower only after 60,000 samples. Therefore, the first 60,000 samples were discarded, and the remaining 15,000 samples were used for the uncertainty quantification discussed below. The larger burn-in period may be attributed to the augmented parameter set, and more investigation is warranted in a future study. The evolution of the chains in Figure 7 shows the difference of burning the first 43,000 and 60,000 samples. When the burn-in period is 43,000 samples, logK3 and logSite can take values of 0.8 and 2, respectively, and these values are modes on parameter histograms plotted using the remaining 32,000 samples. However, if the burn-in period is 60,000, these values were not observed in the last 15,000 samples. The uncertainty quantification discussed below was based on the more reasonable burn-in period of 60,000 samples. Residual analysis of the DREAM(ZS) realizations is given in section 3.6.

### 3.4. Comparison of Parametric Uncertainty

The parameter distributions obtained from the regression and Bayesian methods are compared for the four model parameters (logK1, logK2, logK3, and logSite). Figure 8 plots the Gaussian density function obtained using the UCODE_2005 results, i.e., the means and variances of the density functions are respectively the
parameter estimates and estimation variances evaluated using the regression theories. Figure 8 also plots the scaled relative frequency (i.e., relative frequency divided by bin width) histograms of the MCMC samples obtained using the two likelihood functions. The histograms of the MCMC samples using the Gaussian likelihood function also have the Gaussian shape. The modes of the histograms are almost identical to the

Figure 3. Results of model calibration using UCODE_2005: (a1)–(a3) comparison of observed and simulated breakthrough curves for experiments 1, 2, and 8, (b) graph of weighted simulations and weighted observations, (c) graph of residuals and simulations, (d) actual histogram of residuals and fit to a Gaussian density function, and (e) partial autocorrelation coefficient of the residuals of Experiment 1 with 95% significance levels (blue lines).
means of the Gaussian density functions, i.e., the UCODE_2005 parameter estimates (Table 1). The standard deviations of the MCMC samples are larger than those of the UCODE_2005 results; this explains why the histograms are wider than the Gaussian density plots. The similarity indicates that if Gaussian likelihood functions are used, the posterior parameter distributions of Bayesian methods are similar to the Gaussian parameter distributions of the regression methods. While this was mathematically proved for linear models

Figure 4. Convergence behaviors of the Gelman-Rubin Statistics for DREAMZS realizations using Gaussian likelihood function.

Figure 5. Evolution of three MCMC chains for the four parameters when using Gaussian likelihood function.
(equation (13) adapted from Box and Tiao [1992]), it is interesting to observe that the same is true for the moderately nonlinear SCM in this study. However, it should be noted that since the residuals are non-Gaussian (as shown in Figure 3 and discussed in section 3.3), the Gaussian likelihood is invalid. Therefore, the resulting parameter distributions are inappropriate for quantifying predictive uncertainty, as shown in section 3.6 below.

Figure 6. Convergence behaviors of the Gelman-Rubin Statistics for DREAMzs realizations using formal generalized likelihood function.

Figure 7. Evolution of three MCMC chains for the four parameters when using formal generalized likelihood function.
Using the formal generalized likelihood function substantially changes the global parameter optima and posterior parameter distributions. The global optima corresponding to the formal generalized likelihood function are listed in Table 1, and they are substantially different from those obtained using UCODE_2005 and DREAM(ZS) with the Gaussian likelihood function. Figure 8 shows that the histograms of the MCMC samples based on the Gaussian likelihood are dramatically different from those based on the formal generalized likelihood. The histogram of logK1 is unimodal, but the mode is different from that based on the Gaussian likelihood function. The histogram of logK2 based on the formal generalized likelihood appears to be a uniform distribution, spreading significantly wider than that based on the Gaussian likelihood. The histogram of logK3 based on the formal generalized likelihood is somewhat bimodal; the two modes are close but substantially different from that of the histogram based on the Gaussian likelihood. The same is true for the histograms of logSite. These results indicate that parametric uncertainty is larger when the formal generalized likelihood function is used. The same was reported in Schoups and Vrugt [2010], and they attributed this to the following three reasons: (1) the heteroscedastic error model results in larger uncertainty; (2) considering residual correlation reduces information content in the data and leads to larger uncertainty; and (3) the SEP distribution has heavier tails than the Gaussian distribution. There may be other reasons specific for the SCM, investigation of which is warranted in a future study.

Using the formal generalized likelihood function also substantially changes the parameter correlation. Comparing the two-parameter scatter plots in Figure 9 based on the Gaussian likelihood function with those in Figure 10 based on the formal generalized likelihood function shows that, except the correlation between logK3 and logSite, the correlation between any two model parameters decreases when the formal
generalized likelihood function is used. The weaker correlation may be attributed to the interaction between the SCM parameters and the parameters of the generalized likelihood function.

3.5. Comparison of Predictive Uncertainty
In a cross-validation manner, the SCM was used to predict Experiment 5 with 41 observations and Experiment 7 with 170 observations. The two experiments were not used for the model calibration; their chemical conditions are different from those of Experiments 1, 2, and 8 used for model calibration, and so are the breakthrough curves. Predictive uncertainty was quantified using the 95% confidence intervals (linear and nonlinear) estimated using UCODE_2005 and the 95% credible intervals estimated using the DREAM(ZS) samples based on the Gaussian and formal generalized likelihood functions.

The MCMC results using the formal generalized likelihood function are the best for predicting the data of Experiments 5 and 7. Figures 11a and 12a show that the 95% linear and nonlinear confidence intervals are too narrow to include the observed breakthrough data. In addition, the mean predictions (the center of the intervals, not shown in the figures) are biased toward delayed breakthrough. Figures 11b and 12b show that although the 95% credible intervals based on the Gaussian likelihood function are wider than the linear and nonlinear confidence intervals, the mean predictions are still biased. The mean predictions of the MCMC simulation based on the formal generalized likelihood function are close to the observations, and the corresponding 95% credible intervals cover significantly more observations than the other three sets of

![Figure 9. Scatter plots of parameters using the MCMC samples based on the Gaussian likelihood.](image-url)
intervals (Figures 11b and 12b). These results indicate that using the formal generalized likelihood function greatly improves model prediction and uncertainty quantification. Therefore, the likelihood function should be used for quantifying predictive uncertainty of groundwater reactive transport modeling, even though its corresponding MCMC simulation is most computationally expensive.

3.6. Uncertainty of Formal Generalized Likelihood Parameters

To understand the reasons that the formal generalized likelihood function outperforms the Gaussian likelihood function, Figure 13 plots the posterior histograms of the six error model parameters: the two variance parameters ($r_0$ and $r_1$ in equation (16)), the two shape parameter ($n$ and $h$ in equation (17)), and the two autocorrelation coefficients ($\phi_1$ and $\phi_2$ in equation (15)). The figure shows that while $r_0$ is close to zero, $r_1$ ranges between 0.1 and 0.4 with the peak around 0.2. According to equation (16), these values implying that the error standard deviation is heteroscedasticity and can be as large as 40% of the mean simulation. The histogram of $n$ suggests that the values of $n$ are larger than 0.5 and with the majority of the data between 0.7 and 0.9. The histogram of $h$ indicates that the $h$ values are larger than 0.65 with the peak around 0.85. Considering these values and Schoups and Vrugt [2010, Figure 1], the SEP density functions of the MCMC realizations are non-Gaussian, with sharp peak and right skewness. Since the $\phi_2$ values are close to zero, the AR(1) model should be sufficient to characterize the temporal correlation. To better understand how SEP characterizes residuals, the residuals $\sigma_i$ (not $e_i$) of equation (15) corresponding to the MCMC realization with the largest likelihood function value are analyzed; the six error model parameter values of this realization are $\sigma_0=0.0026, \sigma_1=0.1995, \zeta=0.9873$,

Figure 10. Scatter plots of parameter correlation using the MCMC samples based on the formal generalized likelihood function.
\[ \theta = 0.8354, \phi_1 = 0.8965, \text{ and } \phi_2 = 0.0034. \]

Figure 14a qualitatively shows that the error model can remove residual heteroscedasticity in that the residual variance appears to be constant for simulated concentrations. Figure 14b shows that the SEP can well characterize the residual distribution, which cannot be achieved using the Gaussian likelihood function. Figure 14c manifests that AR(1) can remove the first-order correlation, with some minor correlation remained in \( \phi_1 \). Therefore, it is concluded that the formal generalized likelihood function is suitable to characterize the residuals of the SCM model of uranium reactive transport.

### 3.7. Parameter Sensitivity Analysis

The MCMC results were used to investigate parameter sensitivity using the reduction of the Shannon entropy of the prior to the posterior distributions. The Shannon entropy is defined as

\[ -\sum_{i=1}^{N} p_i \log p_i \]

(Papoulis, 1991, pp. 533–537), where \( p \) is parameter probability mass function and \( N \) is number of bins on a histogram. Large entropy corresponds to large uncertainty. Table 2 lists reduction of the entropy from the prior to the posterior parameter distributions. Considering that uncertainty reduction is the largest for the most sensitive parameters, the parameter sensitivity is in the order of \( \log K_1 > \log \text{Site} > \log K_2 > \log K_3 \) for the Gaussian likelihood function but \( \log K_1 > \log \text{Site} > \log K_3 > \log K_2 \) for the formal generalized likelihood function. In other words, \( \log K_1 \) (formation constant of the reaction in equation (20) associated with the weak site) and \( \log \text{Site} \) (surface fraction of the strong site) are the most and second most important parameters. The two least important parameters are \( \log K_2 \) and \( \log K_3 \) of the reactions in equations (21) and (22) associated with the strong site. This order of importance is physically reasonable because the multisite...
adsorption model causes a self-sharpening front. For the SCM, logK1 strongly influences the initial and mean arrival of uranium; in contrast, logK2 and logK3 determine adsorption to the strong site which controls the extent of tailing shown by low concentrations on the breakthrough curve. These low concentrations and the competitive adsorption onto a single site lead to a smaller sensitivity to the two strong site parameters. It is reasonable that when the formal generalized likelihood function was used, logK2 became the least influential parameter, because its histogram is uniform for the formal generalized likelihood function but Gaussian-like for the Gaussian likelihood function.

The sensitivity ranking is similar to that based on the local and hybrid of local and global techniques. The local sensitivity was conducted using UCODE_2005 to calculate, for each of the four model parameters, the composite scaled sensitivity (CSS) defined in Hill and Tiedeman [2007]. Smaller CSS values indicate smaller parameter sensitivity. The hybrid of local and global sensitivity was conducted using the Morris One-At-a-Time (MOAT) method implemented in DAKOTA software [Adams et al., 2010]. The method evaluates elementary effect (a local sensitivity) at a number of discrete points in parameter space. The mean elementary effect, $\mu$, measures importance of a parameter on the model output; a high mean value indicates large overall importance. A high standard deviation, $\sigma$, of the elementary effect suggests that the parameter is either

![Figure 12.](image-url)
interacting with other parameters or has a high nonlinear effect on the output. Figure 15 shows that the order of sensitivity based on CSS and MOAT is the same as that based on the Gaussian likelihood function (Table 2). If this sensitivity ordering is generally consistent for the different methods, it is computationally efficient to conduct the local and MOAT sensitivity analysis first to select the most influential parameters for computationally expensive MCMC simulations.

4. Conclusions

The following is a summary of the key findings of the uncertainty quantification based on the regression and local optimization methods implemented in UCODE_2005 and Bayesian methods using MCMC simulation implemented in DREAM(ZS) with the Gaussian and formal generalized likelihood functions:

Figure 13. Posterior histograms of six error model parameters of the generalized formal likelihood function.
Figure 14. (a) Residuals at as a function of simulated concentration, (b) estimated (blue solid line) skewed exponential power distribution and actual histogram (red bar) of residuals at, and (c) partial autocorrelation coefficient of the residuals at with 95% significance levels (blue lines).
1. The response surface of least squares objective function is complex, with mixture of closely grouped peaks and valleys, due to nonlinearity of groundwater reactive transport models. This poses great challenges to both local and global optimization methods. DREAM(ZS) is a robust method to find the global parameter optima.

2. In the residuals of UCODE_2005 model calibration, model errors are significantly larger than measurement errors, indicating that the Gaussian likelihood function explicitly used in UCODE_2005 may not adequately

### Table 2. Entropy Values of Prior and Posterior Parameter Distributions Based on the Gaussian and Formal Generalized Likelihood Function

<table>
<thead>
<tr>
<th>Parameter Name</th>
<th>Gaussian Likelihood</th>
<th>Formal Generalized Likelihood</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Prior Entropy</td>
<td>Posterior Entropy</td>
</tr>
<tr>
<td>logK1</td>
<td>1.9031</td>
<td>0.5238</td>
</tr>
<tr>
<td>logK2</td>
<td>1.9031</td>
<td>1.0008</td>
</tr>
<tr>
<td>logK3</td>
<td>1.9031</td>
<td>1.1675</td>
</tr>
<tr>
<td>logSite</td>
<td>1.9031</td>
<td>0.9703</td>
</tr>
</tbody>
</table>

![Figure 15](image_url)
characterize the residuals. The formal generalized likelihood function of Schoups and Vrugt [2010] is needed to characterize heteroscedasticity, non-Gaussian density function, and temporal correlation of the residuals.

3. When the Gaussian likelihood function is used in the DREAM\(\text{(ZS)}\) simulation, the posterior parameter distributions and credible intervals are similar to those of UCODE\_2005 based on the Gaussian assumption of likelihood function, model parameters, and model predictions.

4. When the formal generalized likelihood function is used in the DREAM\(\text{(ZS)}\) simulation, the posterior parameter distributions are non-Gaussian with multiple modes. The parametric uncertainty (measured by the Shannon entropy) is larger than that of UCODE\_2005 and DREAM\(\text{(ZS)}\) with the Gaussian likelihood function.

5. The credible intervals based on the formal generalized likelihood function are less biased and have larger predictive coverage than the credible intervals based on Gaussian likelihood function and the linear and nonlinear confidence intervals of regression methods. However, the credible interval based on the generalized likelihood function cannot cover all the cross-validation data, suggesting that, in addition to considering parametric uncertainty, model uncertainty should be considered to further improve model predictions.

6. DREAM\(\text{(ZS)}\), local, and global sensitivity methods gave the similar order of parameter importance (from most to least importance): \(\logK1 > \logSite > \logK3 > \logK2 > \logSite > \logK2 > \logK3\). When DREAM\(\text{(ZS)}\) is not computationally feasible, sensitivity analysis may be conducted using computationally frugal methods such as MOAT.

The computational cost of DREAM\(\text{(ZS)}\) may be reduced by using computationally efficient surrogate models [Razavi et al., 2012], which have been implemented using polynomial chaos expansion [Laloy et al., 2013] and sparse grid collocation [Zhang et al., 2013] within the DREAM framework. An alternative is not to use DREAM\(\text{(ZS)}\) but to use an appropriate transformation (e.g., the Box-Cox transformation) to yield Gaussian residuals and then to use generalized least squares methods for parameter estimation and uncertainty quantification [Carroll and Ruppert, 1988]. This is warranted in a future study. Although this study was conducted as a numerical experiment for the surface complexation model of uranium reactive transport, it is expected that many conclusions of this study are applicable to other groundwater reactive transport models and environmental models.

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