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Groundwater Flow Simulation by a Stochastic Representation of Soil

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GROUNDWATER FLOW SIMULATION BY A

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STOCHASTIC REPRESENTATION OF SOIL

BY

PAUL BRUCE ALDINGER

A THESIS SUBMITTED IN PARTIAL FULFILLMENT OF THE

REQUIREMENTS FOR THE DEGREE OF

DOCTOR OF PHILOSOPHY

IN

CIVIL AND ENVIRONMENTAL ENGINEERING

UNIVERSITY OF RHODE ISLAND

1983

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DOCTOR OF PHILOSOPHY DISSERTATION

OF

PAUL BRUCE ALDINGER

Approved:

Dissertation Committee

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UNIVERSITY OF RHODE ISLAND

ABSTRACT

A Monte Carlo technique is utilized to incorporate the uncertainty in media characteristics to the solution of a groundwater flow problem. This technique involves the repetitive solution of a significant number of equiprobable representations of the soil medium. Probability and statistics are utilized to model the soil parameters and study the significance of the output.

An existing computer code was adapted and significantly modified to allow characterization of the media's hydraulic conductivity (permeability) as autocorrelated and statistically homogeneous. A first order nearest neighbor model was selected to affect the autocorrelation of this parameter within the finite difference mesh. The statistical homogeneity considers that the distribution of hydraulic conductivity values within the mesh comes from a log normal probability density function. The selection of hydraulic conductivity value at any mode of the mesh is stochastic within the framework of the autocorrelation and statistical homogeneity of the mesh aggregate.

The computer code takes the stochastically generated hydraulic conductivity field and the boundary conditions and utilizing an iterative alternating direct implicit solution determines the hydraulic head values at each mode and flow rate through the medium. An array of these results are produced for each of the equiprobable representations of the soil medium.

Mass transport through the region is simulated as a combination of advection and a stochastic simulation of microscopic or particle scale dispersion. A water particle is released from a preselected location along the upgradient boundary. The particle moves toward the downgradient boundary under the influence of advective forces caused by the differences in hydraulic head and the stochastic simulation of microscopic dispersion. This simulation of microscopic dispersion displaces the particle parallel to and perpendicular to the advective transport direction based on laboratory scale dispersivities. The computer code establishes arrays for the particle location at a predetermined time after start as well as the location along the downgradient boundary and total travel time upon completion of transit of the region.

Uniform flow results in most of the regions considered although some alternate configurations were considered. An effective hydraulic conductivity is calculated on the basis of flow rate. After application of a shape factor this value was found to be slightly less but closest to the geometric mean of the hydraulic conductivity distribution thus confirming earlier work. An alternative effective hydraulic conductivity calculated on the basis of travel time was also determined. This value was generally less than the other effective hydraulic conductivity value but again after application of a shape factor the value was best estimated by the geometric mean. These results suggest that the mean flow rate and mean travel time may be estimated by the use of the shape factor from a flow net solution or the method of fragments and the geometric means of the hydraulic conductivity.

The results of the simulations indicate that macroscopic or field scale longitudinal and lateral dispersion is significantly affected by the standard deviation of the hydraulic conductivity distribution. Region size, hydraulic gradient and time interval were found to cause lesser effects.

The techniques utilized provide a means to develop confidence in the output. The effects of the variations in parameters become evident from a review of the results of the equiprobable results. Confidence limits may even be developed in the output where the characteristics of known probability density functions may be utilized. Example problems are presented where confidence limits on the estimates of travel time are developed for the conditions considered.

ACKNOWLEDGEMENTS

I would like to express my appreciation to Professors Kelly, Silva and Lawing for their guidance and assistance on this thesis. I am particularly appreciative of the assistance of my major professor for his assistance over the many years at the University particularly this last year when he assisted me from his new assignment in Nebraska. During the past years I have been supported by CE Maguire, Inc. and last year by a University Fellowship. This support is appreciated and gratefully acknowledged. Also I would like to thank Terry Tomasian, Barbara Fetta, Dora Leal and Pat Wittaker for their assistance in typing the manuscript and Lou Mazzuchelli for his assistance with the graphics.

Finally I would like to acknowledge the support given me by my wife, Mary Lou and my children who have sacrificed immeasurably over these past seven years.

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PREFACE

This thesis is presented in the manuscript format. Section I, Groundwater Flow in a Stochastic Medimum: Model Development and Section II , Groundwater Flow in a Stochastic Medium: Application of Computer Model, will be submitted for publication in the Journal of the Geotechnical Division of the ASCE. Both manuscripts are presented in the format of that journal.

Details of the methods employed including the computer program as well as additional ancillary information are presented in the Appendices in Section III.

SECTION I

GROUNDWATER FLOW IN A STOCHASTIC MEDIUM:

MODEL DEVELOPMENT

by Paul Bruce Aldinger, ¹ M. ASCE

ABSTRACT: A computer model is developed to simulate groundwater flow in a stochastic porous medium. The hydraulic conductivity (permeability) of the medium is simulated as made up of statistically homogeneous strata which are internally correlated by a two dimensional nearest neighbor model. Dispersion is simulated as a combination of advective transport, and a stochastic simulation of microscopic dispersion. The model utilizes a Monte Carlo technique of repetitively solving equiprobable representations of the medium. Output consisting of hydraulic head, flow rate, travel time and dispersion is then analyzed to allow a measure of significance. A shape factor is developed which may be utilized to calculate an equivalent value of hydraulic conductivity for simplified computation of the mean flux and travel times.

INTRODUCTION

Groundwater flow problems have always been particularly challenging due to their complexity and the uncertainties involved. Increasingly, predictions of flow quantity, direction and/or travel time are necessary to answer questions on risk and safety. This need for establishing the reliability of such predictions has brought investigators from various disciplines within the sciences into this arena. The result is that considerable progress has been achieved in advancing the state of the art in recent years.

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The complexity of these problems is due to many factors. One factor is the difficulty in scaling up and combining the properties of the medium on the microscopic level to the macroscopic scale of the flow region. A related factor is the incomplete knowledge of flow regime caused by the complex conditions during deposition and/or subsequent weathering. Still other factors are the sheer number and range of variables and the limited resources normally available for analysis.

Over the years, numerous techniques have been utilized to solve these groundwater flow problems. Analytical solutions have been developed for many flow situations, however, analytic techniques suffer from a lack of flexibility and the need to make restrictive simplifying assumptions on boundary conditions and media characteristics, thereby limiting their use with many practical problems.

Perhaps the technique most widely used today is that of flow nets (10, 11). Its greatest advantage is its simplicity and ease in use. However, this technique is limited in its ability to vary soil hydraulic conductivity and groundwater surface or free surface.

A similarity with all of these techniques is the lack of flexibility in handling boundary conditions and/or varying soil property characteristics. When these techniques are utilized, the consequences of the required averaging and other approximations are often unknown.

With the recent interest in this area from the multitude of scientific disciplines and with the advancements in computer technology in the last

decade, major changes in the way these flow problems are analyzed have occurred. Investigators have developed numerical solutions which allow much more latitude in setting boundary conditions and input parameters allowing much more complex and realistic characterizations of flow regimes to be considered.

Numerical solutions are approximate solutions to the flow problem. However, when properly executed they result in solutions within almost any desired level of accuracy. The most common types of numerical solutions in use today are the finite element method (FEM) and the finite difference method (FDM). Either of these methods may be used to solve most of the situations encountered, however, one type may have some advantage over the other for particular problems. A review of these methods may be found elsewhere (24, 35).

The FEM and FDM methods have allowed not only more complex boundary conditions and input parameter characterization but also allowed introduction of new types of considerations. Of these, stochastic generation of a correlated hydraulic conductivity distribution to characterize the flow regions, stochastic simulation of microscopic dispersion and the utilization of probability concepts or theory to analyze input and output are major considerations of this work.

The flow region considered in this study is two dimensional. Figure 1 presents the study region with the simplest boundary conditions resulting in predominantly uniform horizontal flow. The flow condition is referred to as uniform flow because flow is largely in one dimension,

Figure I - General Plan of Flow Region

from the left side boundary to the right side boundary. A numerical solution by the finite difference method for steady state flow is used to determine hydraulic heads and flow within the region.

Water particles within the flow region are subject to advective transport forces and microscopic dispersion due to the pore structure. Water particles are released from the upgradient boundary, subjected to advection and a stochastic representation of microscopic dispersion and their travel across the region monitored. This simulation allows a determination of the relative effects of hydraulic conductivity variations on observed dispersivities. It has been recognized that field dispersivities are generally higher than those measured in the laboratory and researchers have attributed this to the effects of heterogeneities.

This paper presents the background for the methodology developed to simulate water flow in a medium with an autocorrelated hydraulic conductivity (permeability) mesh. By a Monte Carlo technique which involves generating numerous equiprobable distributions, a better understanding of the uncertainty in the predictions of flow quantity, dispersion and travel time is obtained. A companion paper will demonstrate its use to solve two types of real groundwater flow problems.(3)

BACKGROUND

The soil parameters required to characterize a flow medium are the hydraulic conductivity (permeability), porosity, and the dispersion

parameters. It should be pointed out that the term hydraulic conductivity is utilized rather that the more common geotechnical engineering term of permeability to avoid confusion with workers in other disciplines. The term permeability is reserved for the medium's flow characteristic without the effects of the pore fluid's characteristics. This is comparable with the work in the geologic and petroleum industries and with similar terminology in such areas as heat, electrical and chemical flow.

The most significant of the soil parameters governing groundwater flow is hydraulic conductivity. The range of values for hydraulic conductivity of normal soil deposits is as much as 13 orders of magnitude. This variation is large for a soil property. By comparison, porosity may only vary between zero and one, unit weights by less than one and dispersivity by two orders of magnitude .

The variation within one single soil type can also be large. A variation of three orders of magnitude within a soil designation, such as sand or silt, is possible. The engineer has, by necessity, to categorize similar soil encountered in soil explorations into various soil strata. The variation in hydraulic conductivity in one soil stratum may be as much as one order of magnitude. This suggests that knowing the order of magnitude of hydraulic conductivity in a soil stratum may be enough and to expect to know the value at one particular point in a soil mass to within one order of magnitude is somewhat presumptive. Indeed we should expect considerable variation within even a "homogeneous" soil.

It is this potential for wide variation and therefore the implied uncertainty which has led engineers and geologists to turn to probability and statistical techniques to characterize hydraulic conductivity. The value of hydraulic conductivity in situ is considered to be a random variable in this methodology. This implies that the exact value at any point cannot be predicted with certainty a priori. There is uncertainty in any estimate prior to experimentation.

A random variable may be described by a probability density function (PDF) which simply relates the value of a variable with its corresponding probability. A Monte Carlo solution is accomplished by generating a significant number of equally probable representations of the flow medium from the PDF, repetitively solving each for the unknown desired results, and analyzing the results to determine the "most probable" results as well as a measure of the magnitude of variation of that result.

There are several well studied PDF's which have been found to adequately characterize soil properties (6, 20, 24). The Gaussian or normal distribution is one of the most commonly studies PDF's. This distribution is completely defined by the mean and standard deviation. This distribution has been found to model well those processes which are additive of many processes or random variables. This is the premise of the Central Limit Theorem. An example of a soil property which has been found to follow this PDF is porosity.

Another PDF which has been found to model some soil random variables is the log normal distribution. This distribution represents well those processes which are the result of multiplying other random variables. Hydraulic conductivity has been found to be adequately characterized by a log normal PDF (13, 29, 32). A useful identity is that the PDF of the log of a random variable with a lognormal PDF is normal.

The physical processes which result in soil deposits may be quite random and conditions predominating at one time and place will be modified elsewhere. It should be expected, however, to find similarities at adjacent locations when compared to locations separated by some distance. This similarity is often quantified by calculation of the autocorrelation of the random variable.

Techniques to accomplish this spatial autocorrelation include a nearest neighbor model, trend analysis, spectral density and variations of these. The nearest neighbor models develop equations for the dependency of the variable at adjacent locations and solve these equations for model development. This technique is adopted here so that further discussion will follow.

The trend analysis technique was developed at Northwestern University by Krumbein and Whitten (23, 42). The technique assumes that the random variable at any point may be characterized as the summation of a trend component (dependent on location) and a random component. Koch and Link (22) present an excellent introduction to this technique. Tabba and Yong (36) have developed a working model and in a companion paper (37)

demonstrate its application to a real problem. This technique interpolates and extrapolates information on the random variables to all points in the flow media.

The spectral density technique recognizes the Fourier transform pair consisting of the spectral density function of the random variable $S(f)$, and the autocorrelation function, $R(x)$. $S(f)$ describes the frequency information for the process and $R(x)$ the autocorrelation. This approach may describe the variations in soil properties more precisely than the other. However, its inherent complexity and the need for large amounts of data has discouraged its use for real problems in groundwater flow. It's use in solving groundwater flow problems has been demonstrated (4, 16, 17, 18).

The effects of dispersion during advective transport is becoming more critical as interest in tracking movement of pollutants and predicting concentrations in groundwater systems increases. Others have studied the problem of dispersion in groundwater flow stochastically (17, 35, 41). The first and last papers incorporate microscopic dispersion in addition to advective transport. Smith and Schwartz (35) demonstrate that large scale spatial variations in hydraulic conductivity are the major factor causing macroscopic or field scale dispersion in groundwater flow. Microscopic dispersivity is a minor factor. The assumption of normality for the travel time ensemble has not been confirmed. Gelhar, et al (17) indicated that for long travel distances a constant longitudinal dispersivity should be expected.

A methodology to include microscopic dispersion was first developed by Ahlstrom, et al (1) and modified in part by Smith & Schwartz (35). The technique assumes that this movement is a stochastic phenomenon and the magnitude is a function of a microscopic despersivity term. A similar technique was developed by others (27). An alternate technique by contrast uses spectral analysis assuming a vertical variability of hydraulic conductivity (17).

MODEL INPUT DEVELOPMENT

The methodology presented in this paper adopts the general premise that a soil stratum may be considered statistically homogeneous with the hydraulic conductivity having a lognormal PDF. A result of this premise is that the variation in the soil property may be represented by a curve similar to those presented in Figure 2. The upper curves illustrate PDF's of hydraulic conductivity for two different magnitudes of standard deviation but with the same mean value. These curves have lognormal PDF's. The lower curves illustrate the change in form of these PDF's when the log of hydraulic conductivity for these same two distributions are plotted. These curves have normal PDF's. It should be noted that a convenient aspect of the lognormal distribution is that negative values of the parameter are avoided.

The method selected to achieve the auto-correlation for the hydraulic conductivity values at adjacent nodes in the finite difference mesh is the stochastic nearest neighbor-model originally adapted by Smith (31) for use in groundwater flow applications. The method was utilized by

Ln of Hydraulic Conductivity, ft/day

others in other fields (5, 7, 9, 25, 42). A computer code was written to generate statistically independent realizations of hydraulic conductivity for each of the required Monte Carlo simulations.

Smith (31) presents a detailed development of the stochastic nearest neighbor model and much of this information is also available elsewhere (32, 33, 34). A swnmary is presented here.

The finite difference method utilized to solve the groundwater flow problem requires as input hydraulic conductivities at regularly spaced grid points. These points or nodes are located at the center of a block of constant hydraulic conductivity, the so-called block centered approach. Figure 3 presents this diagramatically including the numbering system used. The nearest neighbor model uses the following equation to relate the conductivity at one point to all adjacent points.

$$
K_{ij} = \alpha_{x/4} (K_{i,j-1} + K_{i,j+1}) + \alpha_{y/4} (K_{i-1,j} + K_{i+1,j})
$$
 (1)

Where

- $K_{i,i}$ = Hydraulic conductivity at nodal point, i, j.
	- i = Row number with range from 1 to NROW
	- j = Column Number with range from 1 to NCOL
	- $\alpha_{\rm x}, \alpha_{\rm y}$ = Autoregressive parameters which indicate the degree of correlation of hydraulic conductivity in the x and y directions. Range is from 0 to 1.

This relationship may be put in matrix form and a stochastic element introduced as follows:

$$
\{K\} = [W] \{K\} + \{\varepsilon\}
$$
 (2)

$$
K_{ij} = \alpha_x / 4 (K_{i,j-1} + K_{i,j+1}) + \alpha_y / 4 (K_{i-1,j} + K_{i+1,j})
$$

- Interior Node -

$$
K_{i,j} = \alpha_x^{3} (K_{i,j-1} + K_{i,j+1}) + \alpha_y^{3} (K_{i+1,j})
$$

- Boundary Node -

Figure 3 - Correlation of Hydraulic Conductivity

In this equation [W] is a weighting matrix consisting of NP rows and columns where NP is the total number of nodal points within the flow region, i.e., $NP = NROW * NCOL$. The [W] matrix is square while ${K}$ and · {e} are column matrices.

The $\{\varepsilon\}$ matrix is a column matrix of random numbers with a preselected mean and standard deviation. The basis for selecting the mean and standard deviation will be discussed later.

Since the $\{ K \}$ matrix is the unknown result, we can rearrange this equation by bringing both {K} matrices to the left side as below.

$$
\{K\} - [W] \quad \{K\} = \{\varepsilon\} \tag{3}
$$

We may then utilize the properties of an identity matrix and write

(11) - [W]) { K } = {
$$
\varepsilon
$$
 } (4)

Finally, we may solve for $\{K\}$ by multiplying by the inverse of $([I] - [W])$ resulting in

$$
\{K\} = (I - W)^{-1} \{ \varepsilon \} \qquad (5)
$$

We now have the necessary matrix equation for this method. We need only develop the Weighting matrix [W], subtract it from the identity matrix,

[I], compute an inverse, which may be called the Filter matrix, and multiply by the {e} matrix.

It should be noted that the Filter matrix contains all the information concerning the autocorrelation of hydraulic conductivities for each block in the flow region. The $\{\varepsilon\}$ matrix contains the random component which is incorporated into the system of hydraulic conductivity values.

The nearest neighbor model is easily adapted for developing the [W] matrix for interior nodes. However, boundary nodes are another matter. Smith (31) assumed that the α term is divided by the number of adjacent nodes. Figure 3 also presents the situation along the upper boundary. Here this approach results in the following equation:

$$
K_{ij} = \alpha x/3 K_{i,j-1} + K_{i,j+1} + \alpha y/3 K_{i+1,j}
$$
 (6)

Since a log normal distribution of hydraulic conductivity was adopted, the $\{\varepsilon\}$ matrix generated for each simulation will have a mean value of 0, a standard deviation of 1 and a normal distribution. A transformation will later be made so that the hydraulic conductivity values will be log normally distributed. Smith (31) demonstrated that if the $\{\epsilon\}$ matrix is multiplied by a constant term, n , any desired variance in the hydraulie conductivity values could be effected. He showed that this constant term, n , is a function of the desired variance of the conductivity distribution and the square root of a quantity G defined as:

$$
G = \frac{2}{\alpha_y} \rho_y(2)/8 + \alpha_x \alpha_y \rho(1,1)/2 + \alpha_y \rho_y(1) - \alpha_x \rho_x(1) + \alpha_y / 8
$$

$$
+\frac{2}{\alpha_{x}}/8 + 1 + \frac{2}{\alpha_{x} \rho_{x}} (2)/8 \tag{7}
$$

- where $\rho_{\mathbf{x}}(1), \rho_{\mathbf{y}}(1)$ are the lag I correlation coefficients of K in the x and y directions
	- $\rho_{\rm y}$ (2), $\rho_{\rm y}$ (2) are the lag 1 correlation coefficients of *K* in the x and y directions
		- $p(1,1)$ are the lag 1 in the x direction and lag 1 in the y direction correlation coefficients of ^K

The assumption of a log normal distribution of hydraulic conductivity requires a transformation of the mean and standard deviation. It should be pointed out that the mean of the distribution of In K does not equal the natural log of the mean of K. Benjamin and Cornell (6) among others, present this transformation.

$$
\sigma_{y}^{2} = \ln ((\sigma_{\bar{K}}/\bar{R})^{2} + 1)
$$
 (8)

$$
\tilde{Y} = 1n \left(\bar{K} \right) - \frac{2}{\sigma_y/2} \tag{9}
$$

where:

This transformation is performed and the values $\sigma_{\mathbf{y}}^{\mathbf{v}}$ and Y used with the $\{\varepsilon\}$ matrix. Following multiplication by the filter matrix and addition of the mean of the ln K, a transformation back to K is made. This transformation erodes some of the correlation although this has not been found to be significant (3I).

This method does not produce a distribution of hydraulic conductivity which exactly follows the desired correlation structure each time. This results from the randomness inserted by the random number generator, the exponential transformation, and boundary effects. However, each generated distribution is correlated and follows the desired correlation structure. When the ensemble of all Monte Carlo simulation is studied, a closer approximation to the desired correlation is obtained.

Smith (31) pointed out a problem at the boundary in maintaining the autocorrelation of the K values. For this work it was decided to "shave off" the outer boundary nodes all around the block region. A 7 x ⁷ region, for example, would have the outer nodes deleted and then be transformed into a 5 x 5 region. This technique reduces the boundary effects but also reduces the size of the region which may be considered by this technique in light of the matrix inversion limitations .

This nearest neighbor method was chosen chiefly because it is easy to understand and, based on the work of previous researchers, it appears to represent the problem reasonably. Its major drawback is the amount of computer time needed to invert the weighting matrix, albeit this need only be done once for any region size and autocorrelation parameters and then stored. Indeed there are real limits to the size of the matrix that may realistically be inverted. This drawback effectively sets a limit on the number of nodes and hence influences mesh spacing and may influence the validity of results.

To alleviate this limitation, the flow region may be considered a compo-

site of two or more "blocks" that contain statistically homogeneous and internally correlated hydraulic conductivity meshes. For example, the shaved 5 x 5 region may be systematically added to 3 other statistically equivalent regions resulting in a 10 x 10 region. The computer time to add these regions together is much less than that required for inverting the larger matrix.

The program utilized to solve the flow problem was developed by Reiter (29). This code was adapted from other available work for the two dimensional cross-sectional model (38).

MASS TRANSPORT SIMULATION

A computer code was developed to simulate transport across the hydraulic field resulting from a steady state solution. Transport results from hydraulic advection, a stochastic simulation of microscopic dispersion and dispersion resulting from variations in hydraulic conductivity. The major objective of this effort was to analyze the effects of hydraulic conductivity variations on dispersion.

Others (17, 35) have indicated that the variation in porosity is much less than the variation in hydraulic conductivity and probably does not significantly influence dispersion. The value of the porosity has therefore been assumed constant throughout the region.

The finite difference method assumes that the hydraulic head, hydraulic conductivity, porosity and therefore the resulting pore water velocity

are constant within each individual block in the flow region. These velocities are calculated for each conductivity simulation and for each block within the region by the method suggested by Sauty (30).

Microscopic dispersion is incorporated into the model in a manner first described by Ahlstrom, et al (1) and then modified in part by Smith and Schwartz (35). In this method, dispersion is treated as a stochastic phenomenon. The water particle is assumed to undergo a random displacement in the direction of flow and another random displacement perpendicular to flow. These displacements are calculated from the following two equations:

$$
DL = (24 \, \text{DLC} * \, \text{DELT})^{\frac{1}{2}} * (0.5 - \text{RANOL}) \tag{10}
$$

$$
DT = (24 DTC * DELT)^{\frac{1}{2}} * (0.5 - RANOT)
$$
 (11)

In these equations, DL and DT are the displacements in the longitudinal and transverse directions, respectively, relative to the direction of advective transport. DLC and DTC are the longitudinal and transverse dispersion coefficients. RANOL and RANOT are random numbers normally distributed with a mean of zero and a standard deviation of one then divided by six to keep the range of values in the -0.5 to +0.5 area.

Kelly (21) developed a direct relationship, which has been adopted for this study, between grain size and microscopic dispersivity. This relationship may be expressed as:
$$
\delta = 0.08 \, \text{D}_{50} \tag{12}
$$

Where $\delta =$ dispersivity, in meters,

and D_{50} = mean particle size in millimeters

The longitudinal dispersion coefficient, DLC, is taken equal to the dispersivity times the velocity, $V_L^{}$, in the direction of flow. The transverse dispersion coefficient, DFC, is taken equal to a percentage of the dispersivity, DSPRAT, times the dispersivity and velocity, V_{L} . The expressions from Ahlstrom, et al (1) for microscopic dispersion are then modified by these assumptions and units adjusted to obtain the following:

$$
DL = (6.3* D_{50} * V_{L} * DELT) * RANOL
$$
 (13)

$$
\text{DT} \quad (6.3^* \, \text{D}_{50} \, \text{*} \, \text{V}_{\text{L}} \, \text{*} \, \text{DELT}) \, \text{*} \, \text{DSPRAT} \, \text{*} \, \text{RANOT} \tag{14}
$$

Since the advective transport direction will not always coincide with the X and Y axes the displacements in the X and Y directions are obtained by a transformation.

The computer code simulates water movement from the upgradient side of the region to the downgradient side. A particle is released from the upgradient boundary and moves across the region as dictated by the advective displacements and stochastic dispersive displacements. When an impervious boundary is encountered, the particle is reflected back into the region. Eventually the water particle encounters the downgradient boundary. The location, travel time and other data are recorded and available for statistical analysis.

Monte Carlo simulations result in a great deal of output. It was necessary to develop a large data collection and analysis system to deal with the data. Data from this study was stored in disk data files as it was produced and saved for use and analysis later. The Statistical Analysis System (SAS) has been used in the analysis of the data.

The data output to disk files was varied but consists of information on the hydraulic conductivity means and correlation for each simulation, travel times and dispersion, hydraulic head values both mean values and those for selected rows from each simulation. These data are used as input to the SAS programs. SAS programs have been written to perform all types of statistical calculations and checks, as well as to plot results.

RESULTS AND DISCUSSION

A considerable amount of computer simulation was performed during this study. One major limitation immediately encountered was the inordinate amount of computer time required to invert the (I-W) matrix. The size of the matrix increases very rapidly with the region size since a new row and column is added for each new finite difference block in the

region. The results of inverting this matrix for three region sizes, 7 by 7, 12 by 12 and 12 by 22 suggest an exponential relationship between the total number of nodes in the region and the required computer time.

The fact that the computer time required to perform the inversion increases so rapidly with an increase in region size effectively sets a practical limit on the region size which could be considered in one block. The largest region considered in this study was a 12 by 22 region which required that a 264 x 264 matrix be inverted. We shall see later that some techniques may be utilized to somewhat relax this limitation.

The arithmetic, geometric and harmonic means of all the simulations of hydraulic conductivity for the numerous Monte Carlo solutions were computed. These mean values were compared to an effective hydraulic conductivity, K_q , calculated on the basis of the flow quantity by the following equation:

$$
K_{q} = \frac{Q}{h_{L}} \frac{L * S}{H} = \frac{Q S}{h_{L}}
$$
 (15)

where Q is the flow quantity, h_L is the total head loss within the region, L is the total length over which that head loss occurs, H is the height of the flow region and S is a shape factor computed in accordance with a technique suggested by Warren and Price (40) which will be presented later.

The value of S is a shape factor which may be directly compared with the

shape factor, $N_{\text{D}}/N_{\text{F}}$, in a flow net solution or the form factor in the method of fragments. N_{D} and N_{F} are the number of equipotential drops and flow lines repectively in the flow net solution. The results of similar Monte Carlo simulations of flow regions represented by random and uncorrelated hydraulic conductivity meshes have indicated that the geometric mean is a good estimate of the effective hydraulic conductivity (8, 18, 40).

A second measure of the effective hydraulic conductivity in terms of mean travel time was computed for each Monte Carlo simulation. This effective hydraulic conductivity on the basis of travel time, K_t , was calculated by making assumptions similar to those used in calculating K₀. Figure 4 presents a typical layout of a flow region with approximately horizontal uniform flow from left to right. The flow is not precisely uniform due to the dispersion present in the flow simulation.

The velocity of flow, v, may be calculated by the following formula:

$$
\mathbf{v} = \frac{\mathbf{K}}{\mathbf{n}} = \frac{\mathbf{K}}{\mathbf{n}} \frac{\mathbf{h}_{\mathbf{L}}}{\mathbf{L}}
$$
 (16)

The mean velocity of all flow particles traversing the flow region, \overline{v} , may be calculated by dividing the length of the particle travel, L_T , by the mean travel time, \bar{t} , as below:

$$
\bar{\mathbf{v}} = \mathbf{L}_{\mathbf{v}} / \bar{\mathbf{t}} \tag{17}
$$

The effective hydraulic conductivity on the basis of travel time, K_t , has been calculated by setting v equal to \overline{v} in the above two equa-

Along left boundary where J=1,hydraulic head is maintained constant at value of $\mathtt{H}_.$ Along right boundary where J=NCOL, hydraulic head is maintained constant at value~of Mean head loss in flow region = $h_L = H_u - H_L$

Figure 4 - Region of Mass Transport

N .&:-

tions, introducing the height of the region by inserting in both the numerator and denominator and solving for K_t resulting in the following:

$$
K_{t} = \frac{L_{t} nH}{\overline{t} h_{t}} \frac{L}{H} \left(\frac{\dot{S}_{t}}{H}\right) = \frac{L_{t} nH}{\overline{t} h_{t}} (S_{t}) \tag{18}
$$

where L_{φ} is the total length of particle travel and for the uniform flow case will equal L, n is the porosity, t is the mean travel time and L, H and h_L are as defined above. S_t is a shape factor dependent on boundary conditions and is computed in a manner similar to S and will be discussed later. S_t is a modified shape factor which may be compared to the other shape factors, S, and the shape factor in the flow net solution or by the method of fragments.

Twenty-five variations of flow region size and characteristics were studied to determine the relationship between these calculated means. Generally for each flow region, 40 Monte Carlo characterizations were done. The means and effective hydraulic conductivities for each of these were computed.

In addition to calculation of mean values for each of the Monte Carlo characterizations, a mean value of all. Monte Carlo characterizations was computed. Correlation of the geometric mean, and the two effective hydraulic conductivity values (flow quantity and travel time) were visually observed by plotting and also by computation of correlation coefficients. A typical plot of these results is presented in Figure 5 and the results are summarized in Table 1.

Figure 5 - Correlation of Effective Hydraulic Conductivity with Geometric Mean

TABLE 1 - SUMMARY OF FLOW SIMULATIONS

TABLE 1 SUMMARY OF FLOW SIMULATIONS (CONTINUED)

Note: Uniform flow in all files except 7 and 24 which simulate S Flow and 23 and 25 with cutoff. Values listed for K_q and K_t have been adjusted by use of the shape factor S.

The results of these computations support the observation that the geometric mean is the best measure of the effective hydraulic conductivity in terms of flow quantity and travel time. The effective hydraulic conductivity calculated both by flow quantity and travel time are relatively close with the flow quantity value generally somewhat larger. These results generally agree with Butler and Gundlach (IO) who determined that the equivalent area for flow and travel time were not always equal. Their flow regions were largely one dimensional.

Two boundary flow configurations were considered in addition to uniform flow, i.e., flow from the left boundary to the right boundary of a rectangular region. The two flow configurations are presented in Figure 6. The first flow configuration is described as S flow and consists of flow from the upper three nodes of the left boundary to the lower three nodes of the right boundary. This case could simulate a general two dimensional flow case such as around an obstruction or low hydraulic conductivity occulusion. The second flow configuration is described as cutoff and consists of flow from the left upper boundary to the bottom right boundary. This case is intended to simulate flow beneath a dam by representing one half of the flow region.

Warren and Price (40) have indicated that the geometric mean of the hydraulic conductivity is a good approximation of the effective hydraulic conductivity even for non-uniform flow provided a shape factor is utilized to adjust the value for the shape of the flow region. They suggest that the magnitude of this shape factor, S in equation 15, be determined by first calculating the effective hydraulic conductivity

S - Flow

Figure 6 - Alternate Boundary Conditions

of the flow region using a singular known value of hydraulic conductivity. This effective value of hydraulic conductivity should then be divided into the singular known value and the result is the shape factor. The shape factor is then multiplied by the effective hydraulic conductivity before comparing with the geometric mean. Examples of these computations are presented elsewhere (2) .

The results of this study tend to support this technique. For the cases considered, the adjusted values of effective hydraulic conductivity generally fall between the geometric and harmonic means and is closest to the geometric mean as presented in Table 1.

The importance of this finding is that the mean flow rate may be estimated by rearranging equation 15 to solve for the flow rate, Q, as below:

$$
Q = \frac{K h_L}{S} \tag{19}
$$

The geometric mean should be used for the value of K and the shape factor, S, may be determined by a flow net solution or the method of fragments.

A similar rearrangement of equation 18 and taking L_T equal to L, results in the following equation for the mean travel time, \bar{t} :

$$
\bar{t} = \frac{L.n.H.S_t}{K h_t}
$$
 (20)

The mean travel time may then be approximated by using the geometric

mean of hydraulic conductivity for K and the shape factor from a flow net solution or the method of fragments. Although this technique has not been theoretically proven and for nonuniform flow L_T may be unknown exactly and may not equal L, the results developed here suggest that this technique can provide reasonable estimates of mean travel time.

The stochastic nearest neighbor process model was utilized to generate random meshes of hydraulic conductivity which are autocorrelated. Each of the individual representations within the ensemble of representations making up each Monte Carlo simulation was analyzed to determine the magnitude of correlation by row and column. The formulation below was utilized to calculate this value and may be found in many references, e.g. (32):

$$
\rho(L) = \frac{\frac{1}{n-1} \sum_{i=1}^{n-L} (K_i - \overline{K}) \cdot (K_{i+L} - \overline{K})}{\frac{n}{(n-1)!} (K_i - \overline{K})^2}
$$
(21)

In this equation $_{0}(L)$ is the autocorrelation coefficient for the lag L. L is a whole number with the range zero to one minus the number of elements in the row or column considered. K is the value of hydraulic conductivity and K is the mean value. The denominator is the variance of the hydraulic conductivity. It may be easily shown that if L equals zero, then $_0(0)$ equals 1.0.

A graph of a typical result of this computation for lags from one to three is presented in Figure 7. The concept of integral scale as dis-

cussed by Smith and Freeze (33) is utilized herein to conceptualize the degree of dependency of the hydraulic conductivity value at one node with the value at adjacent nodes. The integral scale has been estimated as the summation of the positive auto-correlation coefficients times the block size. As indicated, the integral scale, λ , equals 15.8 for the data in Figure 7.

Smith (31) recognized a problem with the autocorrelation resulting from boundary effects. This problem was mitigated somewhat by deleting the boundary blocks of the region after development. Aldinger (2) demonstrates the effects on the autocorrelation coefficients of deleting these boundary blocks. Also presented are the effects on these same autocorrelation coefficients caused by the log transformation to hydraulic conductivity. The results indicate a slight loss of correlation when the boundaries blocks were deleted and some additional loss when the log transformation was completed. This total loss was slight, particularly for the integral scale.

The effect of the region size on the integral scale is demonstrated in Figure 8. It is clear that as the region size increases, the integral scale increases, although at a decreasing rate. This figure also demonstrates the effects of stacking blocks of internally autocorrelated hydraulic conductivity meshes to model larger regions without utilizing a larger FILTR matrix. There is a loss in the integral scale although this loss is relatively small even when the region is increased by three times. The figure also demonstrates that as the region size increases, the integral scale continues to increase even with the same FILTR

Figure 8 - Integral Scale Versus Region Size

matrix.

Sensitivity of Ensemble Means and Variances to the Number of Simulations

Computer computations are relatively inexpensive. However, the practicing engineer does not want to do more computations than are necessary to obtain reliable answers. A study of the number of simulations required to compute reliable mean values of various parameters was then conducted.

Initially consider the mean and standard deviation of the hydraulic conductivity formulations. Figure 9 presents a plot of an accumulating mean of the lag 3 arithmetic mean and standard deviation of the hydraulic conductivity as each new equiprobable representation of the Monte Carlo simulations is calculated. This plot demonstrates that the cumulative mean very rapidly approaches a constant value, in this case after approximately 8 simulations.

The SAS program written to compute the cumulative mean of the lag 3 means and standard deviation is an inexact estimate of the actual mean and standard deviation of all preceding observations. The procedure computes the mean and standard deviation of the previous three observations. A running mean value of these two results is then computed as each new mean and standard deviation is computed for a new observation and the two left from the earlier group of three after deleting the first observation. The results have been found accurate to approximately 3 to 4 decimal places for the mean value. However, the

Figure 9 - Cummulative Mean Values of Mean and Standard Deviation of Hydraulic Conductivity Versus Simulation Number

mean of the cumulative mean of the lag 3 standard deviation computed by this technique may only be used as a qualitative measure of the trend and its stability. A precise measure of the actual standard deviation can only be computed after the entire ensemble is sampled.

Similar plots for the effective hydraulic conductivity in terms of flow quantity, K_{α} , and travel time, K_{α} , respectively have been developed (2). These indicate that a fairly constant value is rapidly approached, usually in less than 10 simulations. This probably results from the fact these are a measure of the variation of the mean hydraulic conductivity in the flow region. The model attempts to set the mean value of hydraulic conductivity equal to the same value for each simulation so that these related mean values should also approach consistent values fairly rapidly. However, the cumulative means of the lag 3 standard deviation for these terms fluctuates considerably. In Figure 9, a truly constant value is not achieved even after the 40 simulations in this ensemble although after the first 20, the fluctuations are greatly reduced.

Sensitivity of Ensemble Means and Variances to Number of Water Particles

The number of particles which need to be released and their travel simulated to allow an estimate of the mean and standard deviation of the travel time is another important consideration in the amount of computation time required. A SAS program was written to compute the cumulative mean of the lag 3 mean and standard deviation of the travel time for particle transit. A typical plot for one run is presented in Figure 10. This figure illustrates that a mean value of travel time is reached after approximately 20 water particles have transited the region. The cumulative mean of the lag 3 standard deviation of the travel time fluctuates 20 or 40 percent after 20 water particles, reaching a fairly consistent, although still slightly decreasing value, after approximately 80 water particles.

Fried (15) gives an expression for the longitudinal dispersion coefficient, D_{r} , assuming that the development of particle concentration at some distant point is normally distributed. He illustrates that this coefficient is directly related to the variance of the travel times. The equation developed for a long travel distance relative to the dispersion is:

$$
D_{L} = \frac{\bar{U}^{2} (2 \sigma_{t})^{2}}{8 \bar{t}}
$$
 (22)

where \overline{U} and \overline{t} are the mean velocities and travel time, respectively, and σ_t is the standard deviation of the travel time.

The distance, x, over which the dispersion occurs equals the product $\mathsf{Ut}_{0.5}$ and may be substituted in this equation resulting in the following equation:

$$
D_{\mathbf{L}} = \frac{\sigma_{\mathbf{L}} \times \mathbf{X}}{2(\bar{\mathbf{t}})^{3}}
$$
 (23)

Deviation of Travel Times Versus Particle Number

These expressions illustrate the relationship between the standard deviation of the travel time, σ_t , and the longitudinal dispersion coefficient. The macroscopic or field scale dispersivity, δ_f , may be determined by dividing by the mean velocity to arrive at:

$$
\delta_f = \frac{\sigma + x}{2 t^2} \tag{24}
$$

These results and others indicate that the 400 water particles simulated is sufficient to compute a mean and standard deviation for travel time.

The macroscopic or field scale lateral dispersion coefficient, D_{η} , has been similarly shown (15) to be a function of the scatter about the mean ending location after traversing a region. The following equation was given:

$$
D_T = \frac{\frac{1}{2} \frac{2}{\sigma y} \overline{U}}{x}
$$
 (25)

where $\sigma_{\mathbf{y}}$ is the standard deviation of the normalized location perpendicular to the primary direction of flow and \bar{U} and x are as defined earlier.

A record was maintained of the starting and ending y coordinate of each particle. A normalized ending y coordinate was then computed along with a cumulative mean and cumulative mean standard deviation as each new record of water transport was added. The same was computed for the y coordinate at the estimated time to transit half the region. A typical plot of these results is presented in Figure 11. These results also indicate that the 400 water particles are sufficient to reach a consistent mean value for these variables.

Normality Check on Travel Times

The ensemble of travel times was utilized to plot a breakthrough curve. Figure 12 presents a representative sample of a breakthrough curve. These curves are similar to a concentration versus time curve and their similarity of shape supports the premise of general conformance of normality.

A check for the goodness of fit of the assumption of a normal distribution for the ensemble of travel time records was made. A SAS program was written to test the null hypothesis that the data could be a random sample from a normal distribution. A Kolomogorov D statistic was computed and compared with critical values. A Kolomogorov statistic was utilized rather than the more common chi square check since it is more easily adapted to continuous uncategorized data.

Table 1 presents the results of this check for several flow ensembles. Several of the normality checks support the assumption of a normal distribution with a general tendency to do so as the transit distance increases. Cases 10, 11 and 12 suggest that as the time interval decreases, there is a greater likelihood of acceptance of a normal dis-

Figure 11 - Cummulative Mean of Mean and Standard Deviation of Ending Y Location Versus Particle Number

 $\ddot{}$

FILE 9, 40 SIMULATIONS OF UNIFORM FLOW IN 100 FT BY 200 FT REQION

Figure 12 - Typical Breakthrough Curve

tribution. A Kolomogorov D statistic of 0.10 or greater was considered acceptance of the assumption of normality for this study.

Hydraulic Head Value Sensitivity

The hydraulic head value along two rows was tabulated for each of the simulations. This tabulation was then available to allow computation of mean values and variations resulting from changes in region size, hydraulic gradient, conductivity and other factors.

Figure 13 presents typical results from one of the Monte Carlo simulations. The upper plot presents the mean hydraulic head versus the node number. The averaging over the 40 Monte Carlo simulations results in a fairly smooth straight line relationship. The middle curve in Figure 13 presents the standard deviation and the lower curve the variance of the hydraulic head for the 40 Monte Carlo simulations versus the node number. These plots clearly demonstrate the boundary effects. At the ends of the flow region the head is held constant and therefore the standard deviation is zero at these nodes. At nodes further away, there is less influence from the boundary and therefore the standard deviation and variance are greater.

The number of Monte Carlo simulations required to reach a fairly consistent value of the hydraulic head was also investigated. Figure 14 presents a typical plot of the results of one such investigation at an interior node. This plot indicates that the initial simulation had a value very close to the resulting mean value and after three simulations

Figure 13 - Mean, Standard Deviation and Variance
of Hydraulic Head Versus Node Number

Figure 14 - Cummulative Mean of the Head Versus Simulation Number

the mean value was within 3 percent of that value.

The effect of variations in region size is demonstrated in Figure 15. The maximum value of the normalized standard deviation of hydraulic head for any of the nodes in the region increases as the region size increased. The maximum value of the standard deviation of hydraulic head was normalized by dividing each value by the mean head loss in each block or grid.

The effect of variations in hydraulic gradient is demonstrated in Figure 16. The upper plot indicates a gradual increase in the maximum value of the standard deviation of hydraulic head as the hydraulic gradient increases. After normalizing these values by dividing by the mean head loss, however, there is no general trend as is demonstrated by the lower plot.

The relationship between this quantity and the standard deviation of the hydraulic conductivity is of more significance. Figure 17 presents this relationship which indicates a direct relationship. This is significant since the uncertainty in the hydraulic conductivity value directly affects our uncertainty in the value of the hydraulic head value within the region.

Macroscopic Dispersivity Sensitivity

The macroscopic or field scale longitudinal dispersivity has been shown to be a function of the standard deviation of the travel time. The

Figure 16 - Maximum Value of Standard Deviation of Head Versus Hydraulic Gradient

Figure 17 - Maximum Value of Standard Deviation of Head Versus
Standard Deviation of Hydraulic Conductivity

macroscopic transverse dispersivity has been shown to be a function of the standard deviation about the mean ending location perpendicular to the general flow direction. For the horizontal uniform flow case this may be taken as the standard deviation in the ending y coordinate. The sensitivity of the macroscope dispersivities to variations in region size, hydraulic gradient, time interval and standard deviation of hydraulic conductivity was investigated.

Figure 18 presents results of the effect of region size on the macroscopic longitudinal and transverse dispersivity. The upper plot indicates a relatively small change in the longitudinal dispersivity with an increase in region size and no consistent trend. The lower plot indicates a steadily decreasing transverse dispersivity with region size. The values plotted for the macroscopic dispersivities was determined by dividing the dispersion coefficients determined by equations 18 and 21 by the mean particle velocity in the region. These results suggest that a constant value of dispersivity is not reached during the transit of these particles.

Figure 19 presents the effects of a change in hydraulic gradient and Figure 20 the effects of a change in time interval for mass transport on these same parameters. The variation of both macroscopic longitudinal and transverse dispersivity is small and inconsistent due to the change in hydraulic gradient and time interval. The insensitivity of the observed dispersivity due to time interval variation is important since the computer time required to simulate particle transit is dependent on the time interval utilized.

Figure 18 - Macroscopic Dispersivity Versus Region Size

The effect of a variation in the standard deviation of hydraulic conductivity is much more pronounced than these other variables. The results of a variation of this parameter are presented in Figure 21. A reduction in standard deviation of the hydraulic conductivity from 2 to 0.5 resulted in a reduction from 2.5 to 0.3 in longitudinal dispersivity and from 0.14 to 0.05 on the transverse dispersivity.

The sensitivity of the macroscopic dispersivity on the microscopic dispersivity was also investigated. The typical range of lab or microscopic longitudinal dispersivisy has been reported (14) to be in the range of 0.1 to 20 mm for unconsolidated geologic sediments. Lab values of transverse dispersivity have likewise been reported to be 5 to 20 percent of the longitudinal dispersivity. Mass transport in regions of uniform flow with values of dispersivity near the extremes of this range was simulated. The initial simulation with both microscopic dispersivity values equal to zero and a singular constant value of hydraulic conductivity of five resulted in a macroscopic dispersivity of zero. A second simulation with microscopic dispersivities of 0.47 feet (144 mm) and 0.14 feet (43 mm) respectively, resulted in macroscopic dispersivities of 0.16 feet and 0.05 feet respectively. However when these same microscopic dispersivities are compared with the results presented in Figure 21, it is apparent that the variation of the microscopic dispersivities is of secondary importance relative to possible variations in hydraulic conductivity.

The sensitivity of the longitudinal dispersivity to changes in the shape of the flow region was also considered. Generally the greater the

Standard Deviation of Hydraulic Conductivity, ft/day

tortuosity of the flow region boundary conditions, the greater the macroscopic dispersivity. The macroscopic longitudinal dispersivity varied from 2. 49 feet for the uniform flow case to 2. 84 and 3. 25 feet for the S flow and cutoff cases respectively. For the three general flow regions considered the variation in macroscopic dispersivity was relatively small when compared to that resulting from a variation in the hydraulic conductivity distribution.

Development of Confidence Limits

The confidence which the engineer has in his prediction of flow quantity, travel times and dispersion is the major reason for utilizing these more sophisticated and complex solutions for field flow problems. If the engineer were not able to increase his confidence in his predictions there would be little reason to utilize these techniques. The nature of the output from this method lends itself to the development of confidence limits on the solution.

A methodology to utilize the knowledge of the variability of the flow region characteristics to establish confidence limits on the output utilizing probability and statistics has been formulated. The emphasis of this methodology is in the quantification of the characteristics of the major input parameter, hydraulic conductivity. Other parameters have been shown to be of lesser importance to the problem solution.

The procedure to develop the site specific soil parameters is essentially unchanged. Field programs are utilized to measure insitu

soil parameters and to secure samples for laboratory testing. The field and laboratory tests will be analyzed so that a probability density function of the hydraulic conductivity may be formulated. Other parameters such as porosity, and laboratory dispersivity characteristics must also be developed.

These parameters are then the input to a Monte Carlo computer solution for flow quantity and travel time. The results of these Monte Carlo computer simulations may then be analyzed utilizing the knowledge of the underlying distribution of these results to develop confidence in the results.

In general the flow quantity and travel time results should be expected to conform to a normal distribution. This assumption is made on the basis of the Central Limit Theorem. The water particle movement may be considered the result of adding up the effects of many individual factors (hydraulic conductivity values). This assumption of normality has been only generally verified in this study, since numerous exceptions were observed.

The mean value of the flow quantity and travel time may then be estimated with confidence by the method described below. The results of one Monte Carlo simulation are presented in Figure 22. The characteristics of the flow region are also presented. The mean and standard deviation of the effective hydraulic conductivity, K_q , is 4.57 and 0.230 respectively. The magnitude of error of the mean with 95% confidence may be estimated by the following expression (26):

Figure 22 - Typical Output on Flow and Travel Time

 -2

 $+0$

 $+1$

HULTIPLY STEN. LEAF BY 1000-01

 $+2$

$$
E < t \frac{1}{9} \frac{1}{2} \frac{1}{\sqrt{N}} = 1.96 \cdot \frac{0.230}{\sqrt{40}} = 0.071
$$
 (26)

where $t_{\alpha/2}$ is the value of the cumulative distribution function of the student t distribution at $\alpha'/2$ significance, s is the value of the standard deviation and *N* is the sample size.

The mean value would then be expected to lie between the limits of the sample mean (4.57) plus or minus the error (0.07) i.e., 4.50 and 4.64 . The effective hydraulic conductivity, $K_{\bf q}^{}$, was calculated by dividing the flow by the mean hydraulic gradient and area. The flow rate may then be estimated with confidence limits of 95% by multiplying by these constants. In so doing the flow limits of 38 to 39.5 ft^3/day were estimated with 95% confidence limits.

The same methodology may be utilized to develop confidence limits on the travel times. The mean and standard deviation of the travel time is 1576.2 and 146.9 days. The magnitude of error of the mean with 95% confidence may be estimated as:

$$
E \quad \leftarrow \quad \frac{1.96 \quad (146.9)}{\sqrt{400}} = 14.4 \text{ days} \tag{27}
$$

The mean value of travel time is therefore expected to lie between 1562 and 1591 days.

The standard deviation of the travel time may also be estimated with confidence by the expressions given below (26):

$$
\frac{S}{1 + \frac{Z_{\alpha/2}}{\sqrt{2N}}} < \sigma < \frac{S}{1 - \frac{Z_{\alpha/2}}{\sqrt{2N}}} \tag{28}
$$

where $Z_{\alpha/2}$ is the value of the cumulative density function at a significant of a/2. Utilizing this equation results in the following:

$$
\frac{146.9}{1 + \frac{1.96}{\sqrt{2(400)}}} < \sigma < \frac{146.9}{1 - \frac{1.96}{\sqrt{2(400)}}} \tag{29}
$$

which reduces to:

$$
137.4 < \sigma < 157.8 \tag{30}
$$

The water particles are expected to follow a normal distribution so that a hypothetical breakthrough curve may be developed for the extremes of these parameters. The result of such an exercise is presented in Figure 23. This allows the engineer to estimate not only the mean arrival time with confidence but also the distribution of travel times.

Figure 23 - Hypothetical Breakthrough Curve with Confidence Limits

CONCLUSIONS

The methodology outlined herein which utilizes a stochastic nearest neighbor model and a log normal PDF technique to simulate the variation in hydraulic conductivity (permeability) is useful in incorporating the variability in flow regions into flow calculations. The following conclusions concerning the results of the Monte Carlo simulations for steady state flow may be drawn:

- 1. The effects of the boundaries, of stacking blocks of internally autocorrelated subregions and the log transformation necessitated by this technique did not severely erode the integral scale for the cases considered.
- 2. The geometric mean is the best estimate of the effective hydraulic conductivity value computed either on the basis of flow quantity or travel time. This is true for uniform as well as the more tortuous flow conditions considered after applying a shape factor.
- 3. The magnitude of the standard deviation of the hydraulic head at any point in the flow region is a function of the standard deviation of the hydraulic conductivity, the region size and the distance from the boundary.
- 4. The flow quantity and travel time to traverse the region cannot always be assumed normally distributed. This may be due to the limited size of the regions considered in this study. However,

when testing confirms normality, confidence limits for the mean and standard deviation may be developed. These estimates could provide the necessary input for economic studies of alternates when tempered with engineering judgement.

5. The macroscopic lateral and transverse dispersivities did not consistently reach constant values within the distance studied. The magnitude of the macroscopic dispersivity was more dependent on distributions of hydraulic conductivity than other parameters considered including variations in the microscopic dispersivity .

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APPENDIX II - NOTATION

The following symbols are used in this paper:

SECTION II

GROUNDWATER FLOW IN A STOCHASTIC MEDIUM:

APPLICATIONS OF COMPUTER MODEL

BY

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ABSTRACT: The use of a computer model which characterizes flow in a porous medium as a stochastic process is demonstrated on two field problems. The computer model allows the hydraulic conductivity (permeability) to be varied within the blocks of the finite difference mesh according to a predetermined autocorrelation structure and a log normal probability density function. Mass transport is simulated as a combination of advection and microscopic or particle scale dispersion. The model allows development of confidence in the flow rate and travel times within the region.

INTRODUCTION

Geotechnical engineers are asked to make predictions of groundwater flow in a variety of boundary conditions and soil media. Sometimes there is considerable data available, but more often the problem is so large, the boundary conditions and soil medium so complex, that the resources available can not be expected to identify in detail the conditions insitu.

Nevertheless, predictions are required. The geotechnical engineer has

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met that need by idealizing boundary conditions and soil media characteristics and making conservative assumptions as necessary to develop predictions.Sensitivity analyses have also been performed to study the effects varying of input parameters have on predictions.

Recently new techniques have been introduced which allow more complex and realistic input parameter characterization. In addition, other techniques have been utilized to analyze the results of numerical simulations. One of these tools, the use of probability and statistics, is utilized to estimate confidence limits for the prediction resulting from such analyses .

A word of caution is always necessary when discussing the use of probability and statistics in engineering problems. Too often the user forgets that these results are only estimates and that uncertainty still exists. These techniques do help develop confidence in one's predictions, but like all engineering tools, they must be weighted with engineering judgement.

This paper is the second of two papers. The first paper detailed the development of a computer model which uses a Monte Carlo technique, a finite difference numerical solution and a stochastic representation of the soil medium to simulate groundwater flow (1). This paper presents two applications of this computer model to study a typical groundwater flow problem. The first application is an actual situation in Rhode Island, the second is a hypothetical problem.

BACKGROUND

A two dimensional characterization of the flow region has been chosen for several reasons. The practicing engineer rarely has sufficient information to make a three-dimensional model worth the expense of developing it. The practicing engineer is therefore more familiar with two dimensional representations. In addition, the computational effort required for stochastic three dimensional solutions would be enormous. Perhaps the techniques will be expanded to the three-dimensional case when further advances in computers allow and researchers consider the effort worthwhile.

For problems considered in this paper, steady state conditions are assumed. The first considers flow beneath a dike and the second flow away from a waste disposal lagoon. The flow region has been assumed rectangular for simplicity although other region shapes could be utilized.

The practicing engineer's primary analysis techniques until quite recently have been analytical solutions and flow nets. Analytical solutions are exact solutions to the flow conditions and have been developed to solve many flow situations (6). Where appropriate, these techniques provide reliable answers. These techniques suffer from their lack of flexibility and the need to make restrictive simplifying assumptions for boundary conditions and media parameters. In general, regions must be assumed homogeneous and isotropic. Anisotropy can generally be included by performing a transformation.

Perhaps the technique most widely used today is the flow net. This technique has been available for nearly half a century and been utilized extensively (3, 4). Its greatest advantage is its simplicity and ease of use. The technique suffers from its limited capacity to vary the soil's hydraulic conductivity and freewater surface, however.

Numerical methods allow more realistic problem formulations. In most cases, however, the problem must be simplified into regions where the soil media have constant hydraulic conductivity. The companion paper (2) discusses the problems with this type of approach as well as other more realistic modifications.

The computer model discussed in the companion paper (2) requires input information normally required in any of the foregoing techniques as well as some additional information. Initially the soil medium must be divided into similar strata. Boundary conditions must also be evaluated and locations for constant head and no flow or impervious boundaries identified.

The hydraulic conductivity of the soil medium is presumed to be characterized stochastically by a log normal probability density function (PDF). An estimate of the mean and standard deviation of the hydraulic conductivity must be determined. The method of estimating these values is to compile all the data available and assign weighting factors for the various sources and test procedures used. Perhaps more weight will be given to insitu tests than lab tests or correlations from other measured parameters. An estimate of the integral scale or distance over

which the value of hydraulic conductivity is positively correlated must also be determined. This may be done by plotting the discrete values of hydraulic conductivity from samples taken in close proximity vertically and laterally, computing correlation coefficients and the resulting integral scale. (10)

Other data required are median grain size, the ratio of lateral to longitudinal microscopic or particle scale dispersivity and soil porosity. The median grain size may be determined from grain size distribution curves. Soil porosity may be estimated from standard penetration tests and soil descriptions. Figure 1 presents a correlation between standard penetration test results and porosity for different soils types. This figure is adapted from Navfac DM 7 (8). On the right ordinate scale the results of information were superimposed correlating density descriptions with standard penetration results from Peck (9).

The methodology to be described herein and presented in detail in the companion paper (2) can best be illustrated by example. The following two examples will demonstrate its use in solving real flow problems.

FLOW BENEATH A DIKE EXAMPLE

The State of Rhode Island is presently planning the construction of the Big River Reservoir in central Rhode Island. The reservoir will inundate approximately 7 square miles of land in two towns, Coventry and West Greenwich. Figure 2 presents a plan of the general area of the site.

Figure 1 - Relationship Between Grain Size, Standard Penetration Test and Porosity, (8,9)

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Interstate Route 95 traverses this area and will divide the impounded water resulting in a reservoir on both sides of the road. For the eastern pool, this interstate highway will essentially form the northern boundary of the reservoir and Division Street will be flooded. Figure 3 presents a plan of the area with the groundwater contours reported in the preliminary geotechnical investigation (7). A groundwater divide is indicated near the proposed alignment of dikes along the southern side of Route 95 near Division Street, effectively separating existing groundwater flow patterns between those flowing south westerly into Carr Pond from those flowing northerly into Lake Mishnock. At the present time, as a consequence of the groundwater divide, the hydraulic gradient of the groundwater from the proposed dike alignment near Division Street to Lake Mishnock is nearly flat and we would expect very little groundwater flowing northerly into Lake Mishnock from the Division Street area. Apparently, the major groundwater contributions to this lake are presently from the east and west.

The design reservoir pool elevation is at 300 feet (91.5 meters) NGVD (National Geodetic Vertical Datum). The ground elevation along Route 95 in this area is approximately 310 feet (94.5 meters) NGVD. The ground surface drops off rapidly to the north in the direction of Lake Mishnock where the ground and water elevation is approximately 250 feet (76.2) meters) NGVD.

Upon completion and filling of the proposed Big River Reservoir and if no mitigating measures are taken, a rather large hydraulic gradient between the reservoir to the south of Route 95 and Lake Mishnock would

be set up. This would increase seepage into Lake Mishnock perhaps increasing water levels on a lake already ringed with homes only a few feet above water levels. Other homes between the reservoir and the lake might be similarly affected.

The site is underlain by relatively pervious glacial deposits consisting mostly of sand and silt. They are mapped as undifferentiated sand and gravel deposit and a kame terrace (10). The soils have clearly defined stratification which is visible in borrow cuts in the area but not easily recognized in boring samples. The uniform grain size and stratification suggests that it may have been deposited in a glacial lakebed with some thin coarser outwash deposits near the surface.

Figure 4 from KAME (7) presents a hydrogeologic section along the approximate alignment of the dikes. A deep valley was encountered in the area of boring D5 which coincides with the area of the steepest predicted hydraulic gradient under post construction conditions.

Figure 5 from KAME (7) presents a similar hydrogeologic section oriented perpendicular to that in Figure 4 and presents a section across the dike and along the location of potential leakage from the reservoir.

The major problem confronting the design engineer in this area is to quantify potential leakage from the reservoir if an impervious dike were constructed along the proposed alignment. Seepage losses beneath an impervious dike must be estimated with confidence. In addition, design alternatives to reduce leakage to acceptable levels need to be developed

Figure 4 - Generalized Hydrogeologic Profile Number 1

Figure 5 - Generalized Hydrogeologic Profile Number 2

and their effects on the seepage losses quantified with confidence.

An idealized soil profile assuming a singular stratum of soil was sufficient to characterize the soil profile was developed and is presented in Figure 6. The soil properties were estimated from the results of a series of laboratory tests. The mean and standard deviation of hydraulic conductivity and mean particle size were estimated from a series of grain size analyses on this soil. The autoregressive parameters were assumed equivalent to the results of field studies based on similar stratified soil by Smith (11). The porosity was estimated from soil descriptions and standard penetration test results.

A second soil profile which characterizes the soil conditions by using two soil strata is presented in Figure 7. The deeper soil stratum has a higher hydraulic conductivity and thus may act as a conduit for flow beneath the dike. Its thickness is limited to one row of the finite difference mesh located along the bottom of the section.

Both profiles have assumed an impervious barrier for the upper boundary for simplicity. The groundwater would actually flow upward somewhat after travelling beneath the impervious dike. In these examples, a stochastically generated mesh of autocorrelated hydraulic conductivity values are input to the numerical model while heads and resulting flow rate are determined. Subsequently mass transport is simulated by particles released from the upper left area of the region which eventually reach the right boundary. The main interest in this problem

Figure 6 - Computer Simulated Profile Number 1

Figure 7 - Computer Simulated Profile Number 2

is the calculation of flow rate. Dispersion and travel times are of less concern.

The flow region and boundary conditions in this example do not result in uniform flow so a shape factor must be applied to the effective hydraulic conductivities. The technique to determine this shape factor was included in the companion paper (2).

The results of 40 Monte Carlo simulations for these two flow situations are summarized in Table 1. In addition to the two soil profiles already discussed is a third profile, profile lA, which has the same layout but the soil is assumed to have a constant value for the hydraulic conductivity of 5.5 feet per day.

The intermediate coordinates during transit and travel time values listed are the mean values for all 400 particles which flow through the region. The reference to percentage of the region are as presented in Figure 6 and merely are a tabulation of time to get to that point in the region. Since an equal number of water particles are released from each of the 10 nodes which are release points, there is a bias in the travel times. More on this later.

These results demonstrate that the presence of the lower stratum of higher hydraulic conductivity increases flow by about 25 percent and lowers the mean value of the exiting y coordinate by approximately twelve feet. The median y coordinate at the end dropped approximately 12 feet. For Profile 2, the median water particle exits within this
TABLE 1

SUMMARY OF RESULTS - DIKE EXAMPLE

lower stratum.

The adjusted mean values of the effective hydraulic conductivity fall within the expected range relative to the mean values calculated for the stochastic mesh of values for Profile 1. The effective hydraulic conductivity values are fairly close to the geometric mean, although somewhat lower. The effective value determined by flow is larger than that determined by travel time. No similar comparison was possible for Profile 2 because of the different stratification.

Figure 8 presents a plot of the x and y locations for each water particle after 191 days. The upper plot is for the Profile 1 case, the lower plot for Profile 2. It is clear that the influence of the lower stratum in Profile 2 has caused the water particles to move downward while traversing toward the low head boundary at the right. Figure 9 presents a plot for the starting x coordinate versus the ending y locations for the two cases. This figure also demonstrates the skewing effect of the lower stratum in Profile 2.

Figure 10 presents the time to traverse the region versus the starting x coordinate. Profile 1 results in a clear relationship of decreasing travel time with increasing starting x coordinate. This should be anticipated since we would expect a higher velocity as well as a shorter route for those particles starting closest to the dike.

The flow rate for Profile 1 was computed as 56.5 cubic ft/day per linear foot with a standard deviation of 3.4 cubic ft/day. Figure 11 presents

Figure 8 - X and Y Coordinates of Particles After 191 Days

Figure 10 - Total Travel Tine Versus Starting X Coordinate

of Effective Hydraulic Conductivity Versus Simulation Number - Profile 1

the cumulative mean of the mean and lag 3 standard deviation of the effective hydraulic conductivity for this profile. As was indicated in the companion paper (2), the cumulative mean of the lag 3 standard deviation may only be used as a qualitative measure of the trend and stability of the standard deviation. The true measure of the standard deviation would require calculation of that term for all preceeding values after each new observation is added. The effective hydraulic conductivity equals a constant times the flow rate. Figure 11 demonstrates that the mean value is very rapidly approached; in fact, there is very little fluctuation after 6 simulations. The mean of the lag 3 standard deviation reaches a fairly consistent level after approximately 26 simulations. A check for normality using the Kolmogorov D statistic indicates that the distribution of flow cannot be accepted as normally distributed to a high enough significance. Confidence limits can therefore not be predicted with accuracy. Even a quick observation of Figure 11, however, would certainly lead one to believe that the mean value of 56.5 cubic ft/day is a fairly good estimate of the flow rate.

Figure 12 presents similar results for Profile 2. The mean value of 69.6 ft/day is also reached very rapidly after only a few simulations. The value of the mean of the lag 3 standard deviation does not appear to reach a consistent mean value except perhaps in the last 4 or 5 simulations. The standard deviation of the flow rate was calculated to be 4.4 cubic ft./day. Again, normality could not be accepted by the calculation of Kolmogorov D statistic but the figure clearly indicates a

Figure 12 - Cumulative Mean of the Mean and Lag 3 Standard Deviation of Effective Hydraulic Conductivity Versus Simulation Number - Profile 2

consistent trend in predicted flow rates.

This analysis would assist the geotechnical engineer in making predictions of groundwater flow beneath the proposed dike. It would also demonstrate that the determination of the presence of the high hydraulic conductivity stratum overlying the bedrock would be an important one. In any case, this flow rate is likely to produce an increase in the groundwater levels around Lake Mishnock which is an unacceptable result.

The next step in the analysis which could be completed would be to study the effect of mitigating measures on the flow rate. A seepage blanket could be simulated extending the left boundary and thereby increasing the flow path. An alternative would be a partially pentrating cutoff wall to increase the travel path of the water downward and around the wall. Similar results would then provide the geotechnical engineer with sufficient information on the predicted flow rates and variations so that the decision on which alternatives to utilize may be made.

GROUNDWATER IN THE VICINITY OF A LANDFILL EXAMPLE

The second example considered was for flow in the vicinity of a waste landfill. The example is for a hypothetical landfill although landfills with similar conditions exist. This landfill has been sited upgradient from a waterbody approximately 600 linear feet (183 meters) as depicted in Figure 13. The landfill was initially begun by excavating to or somewhat below the water table to allow excavation of cover material. The landfill materials were then dumped in the excavation and this

Figure 13 - Landfill Vicinity Plan

dumping has continued for several years.

Monitor wells down gradient from the landfill were installed recently and have indicated some contamination. An investigation into the extent of this contamination, the time required for this contamination to reach the stream, as well as the estimated flow quantity is desired.

The soil profile consists of a stratified fine sand and silt with the same properties as the earlier example. Its thickness is 150 feet (45.5 meters) overlying a crystalline bedrock. The upper and lower boundaries are considered no flow boundaries with the exception of the small area within the landfill itself. The left boundary is a constant head boundary and the right boundary is a no flow boundary beneath the stream indicating a groundwater divide there. Figure 14 presents the soil profile utilized by the computer program to simulate the flow problem.

Table 2 presents the results of the analysis of this simulation. A shape factor was again determined as before to adjust the values of the effective hydraulic conductivities. The adjusted values again indicate that the geometric mean is the best predictor of the travel time and flow rate.

The mean flow quantity for the 40 simulations was calculated at 43.2 cubic ft/day flowing into the stream. The quantity of leachate present would be a part of this total quantity determined by the characteristic of the leachate generation process at the landfill. Assuming no change in the hydraulic head at this point, the results of the travel time

Percentage of Region Traveled

Figure 14 - Computer Simulated Landfill Profile

TABLE 2

SUMMARY OF RESULTS - LANDFILL EXAMPLE

simulations indicate that approximately 45% of the water exiting at the river will pass through the landfill and be contaminated.

The mean x and y coordinates after 191 days are 218.8 feet and 54.5 feet, respectively. Figure 15 presents a plot of the x and y coordinates of the flow particles at this time was well as a plot of the starting x coordinate versus the y coordinate at the end of the region. This figure illustrates that the particle swarm separates somewhat with a large number of the particles moving downward into the flow region, the lowest penetration being 120 feet into the 150 foot thick sediment. Generally those particles starting from the end of the landfill closest to the surface water body stay near the surface and exit the highest. Those which start from the upgradient side plunge deeper and exit lower into the stream.

Figure 16 presents the time to traverse the region versus the starting x coordinate. A relationship is suggested similar to that in the dike example that the travel time is increased as the distance away from the river increases. This is expected and is undoubtedly due to the lower velocity, the longer travel distance and the indirect route taken downward into the sediment by those particles farthest from the stream.

The distribution of travel times could not be accepted as normally distributed by the Kolmogorov D statistic because of the several extremely large travel times recorded. Consequently, confidence limits on the travel time could not be developed. However, by inspecting Figure 17 which presents a histogram and breakthrough curve for this

Figure 15 - Particle Location after 191 Days and Starting X Coordinate Versus Ending Y Coordinate

FILE 45, FLOW FROM LANDFILL EXAMPLE

Figure 16 - Total Travel Time Versus Starting X Coordinate

FLOW FROM LANDFILL EXAMPLE

Figure 17 - Statistical Summary on Travel Time

simulation, some confidence may be developed on the range of values of arrival time at the stream.

CONCLUSIONS

The usefulness of the methodology outlined in the companion paper has been demonstrated by two field problems. The following conclusions concerning the results of these examples in steady state groundwater flow may be drawn:

- 1. The geometric mean is the best predictor of the effective hydraulic conductivity in terms of flow rate and travel time after applying a shape factor.
- 2. Very few simulations are required to develop a consistent value of the mean flow rate and travel times in the regions considered .
- 3. The presence of a high hydraulic conductivity stratum at depth may significantly increase the flow through the region even when the flow is generally parallel to the stratum.
- 4. Estimates of confidence limits may be developed from the results of these analyses when normality is confirmed and assuming that the soil properties adequately characterize the in situ soil.
- 5. Even when the distribution of travel times and flow rates cannot be accepted as conforming to a normal distribution, confidence may be developed in the predictions of these results by reviewing the histograms and cumulative mean results.
- 6. More work is needed to develop autoregressive parameters for sediments. It is not likely that these parameters will vary over a large range but more actual field studies are required to develop these parameters.
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APPENDIX A

INTRODUCTION AND REVIEW OF THE PROBLEM

I. Introduction

Groundwater flow problems have always been particularly challenging due to their complexity and the uncertainties involved. Increasingly, predictions of flow quantity, heads, direction and/or travel time are necessary to answer questions on risk and safety. This need for reliable predictions has brought investigators from various disciplines within the sciences into the arena. The result is that considerable progress has been achieved in advancing the state of the art in recent years.

The complexity of these problems is derived from many factors. One factor is the difficulty in scaling up and averaging quantities at the microscopic or particle level to the macroscopic or field scale of the flow region. Another factor is the incomplete knowledge of flow regime caused by the complex conditions during deposition and/or subsequent weathering. Still other factors are the sheer number of variables and the limited resources available for analysis.

Over the years, numerous techniques have been developed to treat these groundwater flow problems. Analytical formulations which lead to exact solutions for the flow conditions, have been developed for many flow situations, (Harr 1962). Analytic techniques suffer from their lack of flexibility and the need to make restrictive simplifying assumptions for boundary conditions and media characteristics thereby inhibiting their use with most problems.

Perhaps the most widely used technique today is that of flow nets, see Casagrande (1937), Cedergren (1977). Its greatest advantage is its simplicity and ease in use. This technique is also limited in it's ability to vary soil hydraulic conductivity and groundwater free surface.

Scale models in sand tanks have also been utilized to study the flow of groundwater e.g. Bear (1961), Prickett (1975) (Grace 1981). Boundary conditions may be rather flexible but hydraulic conductivity variations cannot be easily simulated, capillarity action and grain size cannot be properly scaled and time is distorted. Other physical models such as the viscous fluid model have been utilized (Rushton and Redshaw, 1979) but they also require considerable expertise and specialized equipment.

A common characteristic of all these techniques is their lack of flexibility in boundary condition treatment and/or soil property characteristics. When these techniques are utilized, the consequences of the required averaging and other approximations are often unknown to the investigator.

With the recent interest in this area from the multitude of scientific disciplines and with the advancements in computer technology in the last decade, major changes in the way these flow problems are treated have occurred. Investigators have developed numerical solutions which allow much more latitude on boundary conditions and input parameters and therefore allow more realistic characterizations of flow regimes to be economically considered.

Numerical solutions are approximate solutions. However, when properly executed they result in solutions within the desired level of accuracy. The most common types of numerical solutions are the finite element method (FEM) and the finite difference method (FDM). Either of these methods may be used to solve most of the situations encountered, however, one method may have some advantage over the other for particular problems. A review of these methods may be found in Prickett (1975) and Wang and Anderson (1982).

These methods have provided the means to introduce not only more complex boundary conditions and input parameters but have allowed introduction of new considerations. Of these, stochastic generation of a correlated hydraulic conductivity distribution to represent the flow regions, stochastic simulation of microscopic dispersion and the utilization of probability techniques to quantify input and output are major considerations of this work.

II. The State of the Art

The methods outlined herein are intended to provide a tool for solving real problems. It is appropriate to consider the present state of the art for the types of problems for which this method will be appropriate.

Universities and other research institutions have led the way in the development of numerical methods. Here finite element and finite difference methods are routinely used to study groundwater flow. Numerous researchers have investigated the significance and usefulness of introducing variability of soil parameters to the problem. Some of these have proven fruitful; others have not.

Workers in government and industry who are faced with real field problems have generally relied on less sophisticated models for most problems. Numerical models have generally been utilized for only the most critical field problem where large amounts of money and data are available.

The advancement of these techniques in research work coupled with the tremendous increase in computing power available provides the potential to expand the use of these new techniques in all the areas of the field. It is to this technology transfer that this work is directed.

III. Numerical Methods

Both finite element and finite difference methods require that the region be represented as a system of blocks or elements. Mathematical expressions are written for each block or element and combined with the boundary conditions to yield a system of simultaneous equations which can then be solved for the unknown values, normally the hydraulic heads.

The finite difference method was chosen for this work for several

reasons. Working computer codes have been available for some time using the finite difference method. They are fundamentally quite simple and adequate for most real problems. More practitioners are familiar with the finite difference method than finite element method and the numerical method was of secondary importance to the characterization of the flow region, the dispersion studies, and output analysis.

The basis of these numerical models are Darcy's Law and the continuity equation. Darcy (1856) conducted a series of experiments to observe what factors governed the flow of water through a sand column. Darcy reported a direct relationship between the flow rate, Q, and the crosssectional area, A, and head drop, $h_2 - h_1$. An inverse relationship was found between the flow rate and the length over which the head drop occurred, $1_2 - 1_1$. The resulting equation is given below with the negative sign inserted to indicate that the flow occurs in the direction that head decreases.

$$
Q = \frac{-KA \left(\frac{h_2 - h_1}{12} - 1\right)}{12 - 1}
$$
 (1)

In this expression, K, is the proportionality constant called hydraulic conductivity.

The term, hydraulic conductivity, is utilized here and elsewhere (i.e., Freeze and Cherry, 1979) for this proportionality term rather than the permeability term most often used in the civil engineering field. Hydraulic conductivity is a function not only of the flow media but also of the pore fluid. When the effects of the pore fluid are extracted

from this term, a second proportionality constant is left which is a function of the flow media only. This second term is also at times referred to as the permeability, the specific permeability or the intrinsic. permeability. The adoption of the term hydraulic conductivity for the proportionality constant in Darcy's equation is made to avoid confusion with work done in other disciplines as well as a conviction that eventually this convention will be adopted by all workers in the field.

Laplace's Equation has been derived from the continuity equation for groundwater flow and Darcy's Law by others (i.e., Wang and Anderson, 1982) and is presented below:

$$
\frac{a^2h}{ax^2} + \frac{a^2h}{ax^2} + \frac{a^2h}{ax^2} = 0
$$
 (2)

This is the governing equation for groundwater flow in an isotropic homogeneous aquifer in three dimensions under steady state conditions. This equation becomes the basis of the solution by the finite difference method.

To understand the basic concepts, a simplified discussion in two dimensions follows. Figure A.1 presents the overall flow problem to be represented for a two dimensional region as well as a close-up of one section of the finite difference mesh. Here the blocks are node centered and the head value is constant in each block. The size of the blocks is Δx by Δy . The head at nodal point i, j is signified as $h_{i,i}$. The forward finite difference approximation of the first

Figure A.1. - Flow Region Representation

derivative, $\partial h/\partial x$ is $\Delta h/\Delta x$ which for nodes 0 to 3 is

$$
\frac{\Delta h}{\Delta x} = \frac{h_o - h_3}{\Delta x} \tag{3}
$$

The second derivative is approximated as the difference between adjacent first derivatives. Thus for the case considered in Figure A.1, the second derivative is:

$$
\frac{a^{2}h}{a^{2}} = \frac{\frac{h_{1} - h_{0}}{\Delta x} - \frac{h_{0} - h_{3}}{\Delta x}}{\Delta x} = \frac{h_{1} - h_{3} - 2h_{0}}{(\Delta x)^{2}}
$$
(4)

and
$$
\frac{\partial^2 h}{\partial y^2} \approx \frac{h_2 - h_4 - 2h_0}{(\Delta y)^2}
$$
 (5)

Utilizing Laplace's Equation, and if Λ x = Δ y, then we get the equation for this node:

$$
h_1 + h_2 + h_3 + h_4 - 4h_0 = 0 \tag{6}
$$

Similar expressions may be written in succession for all the nodes in the region, substituting boundary conditions where appropriate. The result is a series of simultaneous equations which, when solved, yield the head values at all the nodes.

Many techniques have been utilized to perform this job. Reiter (1981) adopted the computer code developed by the USGS in their 1976 finite difference model as described in Trescott, et. al (1976). The Iteriative Alternating Direct Implicit (IADI) technique described by Reiter (1981) was used to determine the head values at the nodal points

in the flow region for the problem's boundary conditions in this work.

IV. Boundary Conditions

The conditions at the edges of the flow region which must be entered to obtain a solution are the boundary conditions. These conditions define the limits of flow and make the solution of flow within the region unique.

Boundary conditions are of two general types: constant flow, often no flow, and constant hydraulic head. It is quite common to have combinations of both types in each field problem.

The initial boundary condition considered is one of shape or configuration of the no flow boundary. This is really a type of constant flow condition where some nodes have no flow. The simplest example of this is one dimensional flow such as flow in a narrow pipe. Flow conditions are relatively simple here and will get progressively more complicated as flow in two or three dimensions are considered. It is clear that real field problems are three dimensional problems, however, the study of three dimensional flow can require enormous amounts of data and effort to solve when compared to two dimensional problems. Fortunately, flow in two dimensions can often represent field conditions reasonably well and therefore most studies still rely on two dimensional models.

Another restriction is the need to limit the flow regime. In two dimensional flow the simplest region is a square or rectangular region as presented in Figure A.l. This configuration often adequately models the flow region. However, oftentimes an irregularly shaped region can more accurately describe the flow region and thus the boundary conditions must be modified.

This initial type of boundary condition generally limits flow at the boundary. This may be necessary to simulate no flow through impervious strata as across groundwater divides. At no flow vertical boundaries, the flow in the horizontal or x direction is zero so that $\partial h/\partial x$ must also equal zero. Figure A.2 presents a typical problem in two dimensional groundwater flow with its corresponding boundary conditions.

The second type of boundary condition was that of hydraulic head regulation. This condition basically maintains a consistent head of known magnitude at the boundary, either constant or otherwise. Irrespective of conditions within the region, the head values are unchanged at these boundaries. The reason for setting these conditions in the problem may be to simulate a surface water body such as a lake or stream.

For real problems, the boundary conditions are usually determined with the use of observation wells and careful study of the region to locate significant water bodies and other indications of the groundwater gradient. *No* flow boundaries must also be identified and recognized either in very impervious strata or groundwater divides.

V. Characteristics of the Region

Figure A.2. - General Flow Region

Perhaps the most significant input to the flow problem solution is that of the characterization of hydraulic conductivity. The range of values which this single parameter may realistically have is very broad. Hydraulic conductivities in natural deposits of soil have been found to vary by thirteen orders of magnitude. Freeze and Cherry (1979) indicate that the hydraulic conductivity of some gravels may be as high as 100 centimeters per second and that of some clays as low as 10^{-11} centimeters per second. The hydraulic conductivity of some rocks may even be lower than this.

It is not common for an engineering parameter to vary by this much. Figure A.3 from Cedergren (1967) compares the range of possible values for hydraulic conductivity with other common soil parameters: strength and unit weight. It has been found that the same soil type may vary by as much as six orders of magnitude and the same stratum by more than one order of magnitude. This information suggests that simply knowing the order of magnitude of the hydraulic conductivity will be useful and that it is unlikely that we can determine the value at any point to within much closer than an order of magnitude. We also can expect to see a relatively large variation, perhaps an order of magnitude or more, within a "homogeneous" deposit.

Geologists, geotechnical engineers, irrigation engineers, and petroleum engineers, among others, have attempted to develop methods to estimate the value of hydraulic conductivity insitu. Estimates have been attempted by testing "undisturbed" samples in the laboratory, by empirical relationships with grain size and density, and by field testing, includ-

Figure A.3 - Variability of Soil Engineering Properties, after Cedergren (1967)

A

ing field pumping tests and outflow tests. The results of these many attempts suggest that no method is very accurate and there are advantages and disadvantages for each of the methods adopted.

Estimates utilizing grain size distribution have been tried by many investigators. Perhaps the most commonly used equation is the Hazen formula given below.

$$
K = C (d_{10})^2
$$
 (7)

In this equation d_{10} is the particle grain size which 90 percent of the soil is larger and 10 percent is smaller. The constant, C, has been estimated to be from 1.0 to 1.5 if d_{10} is in millimeters and K is in centimeters per second. Although this equation was developed originally for fairly uniform sands, it has been found to be adequate for most sands and gravels. The major advantage of this equation is its relative simplicity .

A similar empirical relationship was developed by The Corps of Engineers. The relationship presented in Figure A.4 from Leonards (1962) was developed on the basis of results of field pumping tests. This relationship was also based on tests of sands and gravels. The range predicted by the Hazen formula was superimposed on this figure for comparison purposes.

Other more complicated formula have been developed which seek to incorporate other factors which have a demonstrated effect on the hydraulic conductivity values. Some of these factors are the sorting or uniform-

Region of Hazen Formula

Figure A.4 - Empirical Relationship Between Grain Size and Hydraulic Conductivity, after Leonards (1962)
ity of the grain sizes in the soil. A soil which is well sorted contains mostly one particle size and the hydraulic conductivity will tend to be higher. A soil which is not well sorted will be well graded, the smaller particles filling the voids between the larger particles and thus lower hydraulic conductivity. An example of these is one developed by Masch and Denny (1966) given in the form of a semi-log plot in Figure A.5. The grain size curves plotted in Krumbein ϕ units where $\phi =$ $log₂$ d and d is the particle size in millimeters. The sorting aspect takes the form of a factor referred to as σ_T which equals

$$
\sigma_{\mathbf{I}} = \frac{\mathbf{d}_{16} - \mathbf{d}_{84}}{4} + \frac{\mathbf{d}_{5} - \mathbf{d}_{84}}{6.6} \tag{8}
$$

These relationships were developed for sands and gravels tested under controlled conditions in the laboratory.

Prugh developed a series of curves dependent on the uniformity coefficient for three levels of density, i.e., loose, medium dense and dense (Powers, 1981). These empirical relationships were developed with results of field pumping tests.

Another soil parameter affecting hydraulic conductivity is porosity or void ratio since the two are directly related. The higher the porosity or void ratio, the higher the hydraulic conductivity, all other factors the same. The best known equation which includes this factor is the Kozeny-Carmen equation (Bear 1972) given below:

$$
K = \frac{P g}{u} \frac{n^3}{(1-n)^2} \frac{d^2 m}{180}
$$
 (9)

Figure A.5 - Other Empirical Relationship Between Grain Size and Hydraulic Conductivity, after Masch and Denny (1966)

In this formula, p is the density and u is the viscosity of the fluid, g is the acceleration of gravity and d_m is the representative grain size.

Other less significant factors such as particle shape and packing have also been suggested, Todd (1980), for correlation with hydraulic conductivity. The effects of these other factors are relatively insignificant when compared with those already discussed, and therefore are not generally accounted for.

Laboratory testing of samples of the soil may yield quite reasonable values for some soils. Lambe (1951) presents the procedures most often utilized in an engineering soils laboratory to conduct these tests. Voids along the edge of the permeameter may affect the results, particularly of cohesive soils. Undisturbed samples of granular soils are virtually impossible to collect so that reconstituted samples are generally tested. These modifications of the samples may also severely modify the results.

Field testing of soil inplace consists of generally two techniques. The best is often referred to as slug or outflow tests. Such tests consist of simply introducing or withdrawing water into a piezometer or observation well and observing the quantity of flow for constant head maintenance or the speed of water surface drop or rise. NAVFAC (1982) presents a good summary on how these tests may be performed and analyzed. The major problems with these tests are that some water may be pushed up voids along the casing, or a collection of silt on the bottom of the casing may distort the results. The test generally represents only a small volume of soil and the hydraulic resistance of the screen, if any, is not accounted for.

The other type of field test is the pumping test. This test generally consists of pumping from a screened well at a known flow rate and observing drawdowns in observation wells around the well. Stallman (1971) presents a good narrative on designing and analyzing a pumping test. This test is perhaps the most realistic of all the tests conducted but suffers from the fact the hydraulic conductivity value determined is some mean of all those insitu so that a sense of variability is not clear. It also is handicapped by the fact it is very expensive and can only be utilized when its high cost can be justified.

In light of the fact that the value of hydraulic conductivity is highly variable, many investigators have chosen to consider this parameter as a random variable. A random variable is a variable whose precise magnitude cannot be determined with certainty, a priori. This is certainly the case for hydraulic conductivity . Probability aspects will be discussed later in this appendix.

Another input parameter has already been mentioned. This is porosity which is defined as the volume of voids divided by the total soil volume, expressed in percent. Porosity is related to hydraulic conductivity but its maximum range of values is only from zero to 100%. Additionally, typical values for soil are only within the range of 15 to 60 percent. Porosity is utilized to calculate the velocity of groundwater flow since the Darcy velocity is not the actual water particle

velocity but really a homogeneized term.

The other remaining input parameters are the microscopic or particle scale longitudinal and transverse dispersivities. The dispersivity is a property of the soil which relates to the spreading of the water particles about a mean direction of movement. This term attempts to incorporate the spreading due to the tortuous path followed as the water particle traverses the flow region. Dispersivity has been found to be an approximate function of the grain size of the porous media, Kelly (1982). Kelly pointed out the difficulty in scaling up sand column dispersivities from the laboratory to a field problem. A discussion on dispersion will follow in a later section.

VI. Stochastic Soil Modeling

Recent work in the study of groundwater flow indicates that engineers and geologists now recognize that it is oftentimes dangerous to characterize soil properties simply with some average value or some other presumably "conservative" estimate. Even the addition of multi-strata flow regions and sensitivity analyses on input parameters are not always satisfactory. Recently investigators have turned to the use of probability and statistics to facilitate their understanding of these complex problems.

Simple statistics have, of course, long been utilized to characterize soil properties, i.e., the average or mean value. However, it has been only recently that the randomness of the data, to some extent quantified

by its standard deviation, has been incorporated into the problem analysis e.g. Harr (1977). Other more powerful concepts are available and are now also being used.

There are many good introductory texts dealing with probability and statistics for engineers and scientists, e.g., Benjamin & Cornell (1970), Miller and Freund (1977) and Walpole & Myers (1978) . It is not the purpose of this appendix to introduce these concepts since they are readily available elsewhere, however, some discussion will follow on their usage in the study of groundwater flow.

It is very unlikely that a soil property such as hydraulic conductivity or porosity will be uniform in situ. Variations are inevitable. However, when analyzing groundwater flow, the investigator must, by necessity, recognize similarities and divide the region into like strata to facilitate analysis.

Soil media involves numerous characteristics which may be considered as random rather than deterministic variables. This implies that the exact value of these characteristics or properties at any point is not known and cannot be predicted with certainty, a priori. There is uncertainty in any estimate prior to experimentation.

The principal difference between stochastic and deterministic soil modeling is that the former recognizes variability and attempts to quantify its effects. Since the probability distribution of a random variable describes the limits of its variability in probabilistic terms, it may be used to generate a significant number of equally probable representations of the soil medium. The ensemble of solutions to the flow problem provides input on the variability of these results. This repetitive simulation of the flow media and analysis of the ensemble of results is commonly referred to as a Monte Carlo simulation.

Most soil characteristics may be considered continuous random variables, i.e., may have non-integer values. The probability distribution relationship is therefore the probability density function (PDF) which simply relates the respective value of the variable with the corresponding probability.

Figure A.6 presents a typical PDF and the equation for this function which has been found to adequately characterize the characteristics of some soil properties. e.g., Lumb (1974) and Harr (1977). This PDF is for the Gaussian, or normal distribution, which is also the most commonly studied distribution. This distribution is completely defined by two parameters, the mean and the standard deviation.

A unique aspect of the normal distribution proven by probability theory is the Central Limit Theorem. The hypothesis of this theorem is that the normal distribution will approximate a random variable which is itself the sum of many other random variables. Benjamin and Cornell (1971) state the theorem as follows:

> "Under very general conditions, as the number of variables in the sum becomes large, the distribution of the sum of random variables will approach the normal distribution."

Percentage of area

Equation of Curve : $f_{\rm x}({\rm x})=1/(\sigma_{\rm x}^{\phantom{\mathrm{i}}\sqrt{2}\parallel\rm exp}{(\frac{1}{2}{\rm z}^2)}$ where: $z=x-\bar{x}/\sigma$ _x

Figure A.6 - Probability Density Function for the Normal Distribution

A second PDF which is the result of multiplying many other random variables is the log normal distribution. Figure A.7 presents several forms of the PDF for the log normal distribution with different values for the parameters. The equation for this PDF is also presented. Two aspects of the log normal distribution which have encouraged its use for some engineering aspects are that it fits data which is skewed and it precludes negative values for the random variable. Both of these characteristics are common in engineering data.

It should be pointed out that the log normal distribution may be considered a special case of the normal distribution. If a random variable, K, is log normally distributed with a mean of \bar{K} and a standard deviation of σ_{ν} , then a new variable, Y = ln K, may be defined. This new variable, Y, will have the normal distribution. In Appendix B, this fact is utilized to handle a random variable with a log normal distribution .

A useful technique of statistics which may be used to infer the probability distribution of a random variable is the transformation of variable technique. Freund and Walpole (1980) present a proof of this technique and some examples of its use. This technique uses the known relationship between two variables and the nature of the probability distribution of one of them to determine the probability distribution of the other.

Soil properties which are treated as random variables need not be categorized into a specific probability distribution with its known PDF.

Bar Strength in ksi

Figure A.7 - Probability Density Function for the Log Normal Distribution, after Benjamin and Cornell (1970)

However, where this is possible, considerably less data is required to develop confidence in the prediction of the soil property at any given point. Of particular concern with the strategy of matching data with a known PDF are problems in the tails of the distribution, i.e., the extreme values of the distribution.

There are several accepted methods to verify that an assumed PDF properly models the data collected. The probability and statistics texts cited earlier treat these methods in detail. These methods may be divided into two main types, graphical and computational. Graphical techniques may be used to roughly determine if the assumed PDF is adequate. Comparison of histograms generated from collected data and from the assumed PDF such as those in Figure A.8 may be used as a qualitative measure of acceptance. Figure A.8 after Benjamin and Cornell (1971) also presents a plot of the same data on normal probability paper. Data from a normal distribution will plot as a straight line on this paper so that a measure of conformity to the distribution is possible. Large deviations from a straight ine would cast doubt on the assumption of normality.

Two quantitative techniques which are utilized to test the appropriateness of a PDF to model observed data are the chi-squared and Kolmogarov - Smirnov tests. These techniques quantify the deviation of the observed data from the assumed PDF or cumulative distribution function (CDF) within a specified significance level. The most popular of these is the chi-squared test although it suffers from the fact that for continuous variables it requires dividing the range of values into

Bar Yield in ksi

Figure A.8 - Example of Use of Histogram, Probability Density Function and Normal Probability Paper, after Benjamin and Cornell (1970)

discrete intervals prior to testing significance.

In spite of these problems fitting data into these known probability distributions, numerous soil properties have been categorized by various investigators. Table A.1 compiles the results of several of these attempts. Although this review should not be considered exhaustive, it does indicate a consensus for some of these soil properties. Of particular interest to this work is that hydraulic conductivity has been found to have a log-normal PDF and porosity a normal PDF.

With the extreme variability possible for input parameters and output, a measure of confidence in the predictions is desirable. Research work in this area has resulted in several methods for estimating confidence limits on the mean values and estimates of the error in these estimates. Miller and Freund (1977) show that for a normal distribution, the maximum error, E, in the prediction of the mean value of the population is:

$$
E \leq Z_{\hat{\Delta}/2} \qquad s/\sqrt{N} \tag{10}
$$

In this inequality $Z_{6/2}$ is a tabulated value for the normal distribution, such that the area under this distribution to its right is equal to $\alpha/2$. Also α is the significance level, s is the standard deviation of the sample and N is the number of observations in the sample.

Similarly, they also develop estimates of confidence limits for the population mean, \bar{X} as follows:

Table A.1 - Probability Density Functions for Several Soil Properties

Note: $N = Normal PDF$, $LN = Lognormal PDF$

 $B = Binomial PDF, B = Beta PDF$

p = Poisson PDF

$$
\bar{x} - Z_{\alpha/2} \frac{\sigma_x}{\sqrt{N}} < \bar{X} < \bar{x} + Z_{\alpha/2} \frac{\sigma_x}{\sqrt{N}} \tag{11}
$$

In this inequality, \bar{x} is the sample mean, σ_{χ} is the population standard deviation and $Z_{\alpha/2}$ is the value of $(\bar{x} - \bar{x})$ at which the CDF of the normal distribution equals $\alpha/2$. Unfortunately, the value of the population standard deviation is not known and we must utilize the sample standard deviation as an estimate. This may not have a significant effect on these estimates, particularly if the sample is large.

However, if the sample size is not large but the underlying distribution is the normal distribution, then another similar inequality has been developed and is presented below from Miller & Freund (1977).

$$
x - t_{\alpha/2} = \frac{S}{\sqrt{N}} \le \overline{X} \le \overline{x} + t_{\alpha/2} = \frac{S}{\sqrt{N}}
$$
 (12)

Here the variables are the same as indicated earlier. In all of these expressions, the confidence in the prediction is directly proportional to the scatter in the population and/or sample and indirectly proportional to the sample size. Given the population variance, the confidence in the estimates may be increased by increasing the sample size.

Estimates of confidence in the standard deviation of the variable for large samples taken from normal or near normal distributions may be made by using the following in equality from Miller and Freund (1977):

$$
\frac{S}{1 + \frac{Z'_{\alpha/2}}{\sqrt{2N}}} < \sigma < \frac{S}{1 - \frac{Z'_{\alpha/2}}{\sqrt{2N}}} \tag{13}
$$

In deterministic solutions to groundwater flow problems, data from field explorations and laboratory analysis are utilized to identify soil types, stratification and mean or "conservative" values for soil properties. A stochastic representation of these soil units or strata may be developed in accordance with the definitions in Greenkorn and Kessler (1969). Figure A.9 presents frequency distributions for hydraulic conductivity for the four possible combinations of uniformity and homogeneity.

Case a in Figure A.9 represents the typical deterministic representation of a soil medium. It is virtually inconceivable that a single value or even two values of hydraulic conductivity would be representative of a real soil medium although some attempts have been made in this area . We shall discuss these later. Cases a and b cannot be expected to accurately simulate real field media unless a singular value were determined. Case c is an example of a singular modal probability density function such as a normal or log normal distribution which have been found to adequately represent the variability of several soil properties. This case of soil property distribution has also been referred to as statistically homogeneous and this definition will be adopted here.

The nature of the origin of a soil deposit is reflected in its flow characteristics. The number of factors which affect deposition of soil

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Figure A.9 - Possible Probability Density Functions for Hydraulic Conductivity, after Greenkorn and Kessler (1969)

is immense and variable. Conditions predominant at one time and place will undoubtedly be somewhat altered elsewhere resulting in changes in flow characteristics. The combinations of these factors are random, but it should not be unexpected to find similarities at adjacent locations when compared to locations separated by some distance.

Lumb (1974) developed an expression for a soil property which is dependent on the value of that property on either side plus a random distortion. This expression written in terms of the random variable, hydraulie conductivity, k, where a and b are measures of dependency is given below:

$$
K_{i} = a K_{i-1} + b K_{i+1} + E_{i}
$$
 (14)

This expression indicates a dependency only in one dimension, i.e., the direction of the i axis. The purely random distortion is included in the term E_i which would be a value taken from a distribution with mean of zero and a specified variance.

Lumb suggests that generally soil properties should be expected to display dependency forward and backward along the i axis when this coincides with the horizontal, and some soil properties may also show dependency in one of the vertical directions.

Bartlett (1975) extended the work of Whittle (1954, 1966) on a nearest neighbor stochastic process model. This model essentially relates the value of a random variable at one point to that at adjacent points. Other work on the development of this model has been done by Brook (1964), Besag (1974) and Martin (1974) on agricultural forecasting.

Smith and Freeze (1979a) developed a similar equation where a and b are equal. They refer to this technique as a nearest neighbor stochastic process model. Their terminology has been adopted herein. In their companion paper, Smith and Freeze (1979b) extended this to allow treatment of a dependency in two dimensions. Their expression is similar to that given below:

$$
K_{ij} = \alpha_x (K_{i-1,j} + K_{i+1,j}) + \alpha_y (K_{i,j+1} + K_{i,j+1}) + E_{ij}
$$
 (15)

In this expression, the alpha terms quantify the dependency of the hydraulic conductivity values in the x and y directions.

Smith & Freeze utilized this expression to develop a series of simultaneous equations at all grid points within a specified flow region. These equations are solved for each stochastic representation, and the ensemble of equally probable distributions are statistically analyzed for significance. It is this method of Monte Carlo simulation of equally probable representations of the flow media which was selected for further investigation in this work.

A statistical measure of dependency of one random variable upon another is the correlation. The term autocorrelation refers to that dependency of the value of the random variable at adjacent locations. The autocorrection coefficient ρ (1) may be defined as:

$$
\rho (1) = \frac{\frac{1}{N-1} \sum_{i=1}^{N-1} (K_i - \bar{K}) (K_{i+1} - \bar{K})}{\frac{1}{N-1} \sum_{i=1}^{N} (K_i - \bar{K})^2}
$$
(16)

In this expression K_i and K_{i+1} are the value of K at node i and i+1 respectively, and \bar{K} is the mean value of K. It should be noted that because we have assumed a statistically homogeneous media, the mean and variance of the adjacent K values are equivalent and that the denominator equals the variance of K.

An interesting result of this parameter is that it may vary only within the range of -1 and $+1$. A value of zero indicates no dependency, that of one indicates complete dependency, and a minus one indicates an inverse relationship.

Whittle (1963) developed expressions for the autocorrelation function assuming singular direction or one dimensional dependency, i.e., a unilateral Markov Process of:

$$
_{\rho}(1) = \exp(-\alpha 1) \tag{17}
$$

Figure A.10 presents a plot of an autocorrelation function which would illustrate this relationship of correlation and distance. The correlation decays with distance.

Whittle also presented a similar equation for a bilateral Markov Process where K_1 (x) is the modified Bessel function of the second kind:

- Continuous Model -

$$
P_{p} (1) = (B1) K_1 (B1)
$$
 (18)

Agterberg (1970) derived the expression for line sampling of a three dimensional autocorrelation which is equivalent to the one for a unilateral Markov Process given above. Agterberg indicated that this expression has been found to be in agreement with experimental autocorrelation function for residuals obtained for geologic data. Lumb (1974) compared these theoretical expressions with results of testing on two natural soils. He concluded that for those soils, the autocorrelation function decayed quite rapidly for most soil properties. The strength of the soil with depth displayed the most sustained autocorrelation function .

Lumb (1974) concluded, however, that for a spacing of 1 to 2 meters, there would be no significant error in assuming an uncorrelated pattern. He suggested that for the soils studied, that a treatment of the soil property random variable as the sum of a trend component and a random component would perhaps be the best approach.

This alternative method of treatment of the similarity of soil parameter is referred to as trend analysis or trend surfacing. The development of this technique is generally credited to Krumbein and Whitten at Northwestern University, see e.g. Krumbein (1959) and Whitten (1959). The technique is something similar to the contouring of an area indicating spatial trends of high values compared to other areas with a lower value trend.

A form of regression equation is typically utilized to relate the unknown value of the parameter, e.g. w, at each location within the region. The value of w is expressed as a function of one or more independent variables, $\mathbf{x_i}$, representing coordinates, corresponding constant coefficient, and a random component, e. The random component is usually assumed to be normally distributed with a mean of zero and a standard deviation characteristic of the scatter within the soil determined in the field. Koch and Link (1970) present an excellent introduction to this technique with examples of its practical use. The simplest example of this technique is a linear one in one dimension. An equation may be written for the dependent variable w as follows:

$$
w = C + Bx + e \tag{19}
$$

Here B and C are undetermined constants depending on the data. If we plot the data with the dependent variable as the ordinate and the coordinate x as the abcissa, then C will equal the intercept and B the slope of the line. The "best fit" for this line is characteristically determined by the method of least squares.

The e term may now be evaluated from the residuals, i.e., the variation of the data points from the fitted line. It is generally assumed to have a normal distribution with a mean of zero and a variance equal to the mean value of the squared distance for the "best fit" line.

This method may get far more intricate as the parameter to be modeled requires it. Two and three dimensional models are possible. The coordinate terms may include not only the first power of these coordinates,

but also higher powers and cross products in order that the trends be adequately mapped.

Tabba and Yong (198la) have developed a working model for a quasi homogenous soil utilizing the trend analysis technique. They combine the bias in the parameter measurement method with the random variation component so that the mean of the random variation will no longer always be zero.

Tabba and Yong (198lb) demonstrate how this technique may be utilized to assist the solution of real problems. This technique will essentially provide a complete representation of a flow medium's parameter given the value of flow media's characteristic at certain locations.

An alternative method most frequently discussed in the literature is the spectral density treatment of the soil property random variable. Bakr (1976), Gelhar (1977), Gutjahr, et. al. (1978) and Gelhar, et. al., have demonstrated its use in groundwater flow problems. This approach recognizes the Fourier Transform pair consisting of the spectral density function for the random variable, S (f), and the autocorrelation function, $R(x)$. A brief description of these concepts are presented here. A thorough presentation of this complex subject may be found in random vibration texts such as Newland (1975) and Bendat and Piersol (1971).

The soil medium is considered the result of a random process. The autocorrelation function, $R_{(x)}$, relates the influence of the value of the random variable at one point to that at some other point. The power

spectral density function, S(f), describes the general frequency information of the underlying random process. The form of the Fourier transform pair between S (f) and R (x) is:

$$
R(x) = \int_{\frac{\pi}{60}}^{\infty} S(f) \cos 2\pi xf(x) df
$$
 (20)

$$
S(f) = \int_{-\infty}^{\infty} R(x) \cos 2 \pi f x dx
$$
 (21)

In these expressions, f is the frequency defined as the inverse of the distance, x, the distance between data points or the lag distance.

A random process which is large in the space domain will be small in the frequency domain. This is illustrated in Figure A.11 which presents the probability density function, autocorrelation function and power spectral density plot for a wide band random noise process.

The autocorrelation functions for the random variables discussed earlier as being characteristic of soil properties have been positive exponential functions similar to that shown on Figure A.11. Its power spectrum would therefore have a peak at low frequencies and decay fairly rapidly. Conversely, if the autocorrelation function decays rapidly, the power spectral density will shift to higher frequencies. The term white noise is referred to a random process with all frequencies of equal power and no correlation in the space domain.

This approach to the treatment of the media characteristics has a distinct advantage. Variations in soil properties may be treated in the continuum sense and therefore more exact representations of the medium are possible. The method suffers however from difficulties for the

average practitioner in understanding the concept, as well as the large amount of real data required to make the procedures produce significantly more realistic result. The large amount of data required casts doubt on its use for most real problems due to the difficulty in verifying the parameters.

Van Marke (1977, 1978) describes the benefits of a probabilistic modeling of soil profiles. Van Marke proposed an alternate method for simulation of soil profile modeling which recognizes the variability in the soil and considers one or more of the soil properties as random variables which are functions of location. Figure A.12 presents this concept for a multi-strata representation of a soil profile in two and three dimensions.

Van Marke proposed that the soil parameter could be completely described by three statistical parameters: the mean, the standard deviation and the scale of the fluctuation. The scale of the fluctuation quantifies the distance over which the value of the soil property has strong correlation. He indicates that this scale of fluctuation is close to the mean distance between intersections of the value of the random variable and the mean. This is illustrated in Figure A.12. In fact, Van Marke demonstrated that this technique may be used to estimate the scale of the fluctuation.

Van Marke points out that this representation of the soil parameter random variable is quite similar to the approaches mentioned earlier. The scale of fluctuation is a different but related measure of correla-

Figure A.12 - Van Marke's Stochastic Representation of Soil Profile

tion of soil property. The concept of developing a large number of random variables in the problem solution, e.g., numbers and thicknesses of strata and soil properties such as hydraulic conductivity, porosity and dispersivity have great potential but it seems that this diversity will be very difficult to achieve due to the computational effort required.

As indicated earlier, several researchers have attempted to determine if a single "average" value of hydraulic conductivity in a homogeneous soil could satisfactority represent the conditions in a more realistic hetergeneous soil. Warren and Price (1961) determined that the geometric mean would be the best estimate of this "average" value. The geometric mean, Kg, is defined as:

$$
Kg = N \sqrt{K_i \cdot K2 \cdot \cdot \cdot Kn}
$$
 (22)

Bouwer (1969) demonstrated this finding for a hetergeneous soil by numerical and analog methods calling this value the effective hydraulic conductivity.

Smith and Freeze (1979) summarized the results of several other researchers indicating that the geometric mean should be equal to this "effective conductivity" for steady state uniform flow. However, the geometric mean could not accurately estimate the effective hydraulic conductivity for non-uniform and/or transient flow.

Bouwer (1969) points out that the arithmetic mean is the normal average value, K_a where

$$
K_{a} = \frac{K_{1} + K_{2} + \dots K_{N}}{N}
$$
 (23)

Willardson and Hurst (1965) indicate that this mean would be the best estimate if the soil were truly homogeneous and all variations were due to measurement error. Bouwer (1969) demonstrates that the arithmetic mean should be the best estimate for a highly stratified flow parallel to the layering and the harmonic mean should be the best estimate for flow perpendicular to the layering. The harmonic mean, K_h , is defined as:

$$
K_{\rm h} = \frac{N}{\frac{1}{K_1} + \frac{1}{K_2} \cdots \frac{1}{K_N}}
$$
 (24)

Warren and Price (1961) suggested that a shape factor should be utilized to "normalize" the calculation of the effective hydraulic conductivity K_{q} , for non-uniform and/or transient flow. This may be achieved by calculating K_q for the flow through a homogeneous soil with the same geometry using this result to calculate a shape factor, $\acute{\text{s}}$, where:

$$
S' = \frac{K_c}{K_q}
$$
 (25)

In this equation K_{c} is the value of the constant hydraulic conductivity and the K_{α} is the effective hydraulic conductivity for this homogeneous soil.

VII. MASS TRANSPORT SIMULATION

Mass transport in groundwater through a stochastically generated flow

medium has been studied by various investigators, e.g., Smith and Schwartz (1980) and Gelhar, et. al. (1979). The classical development for mass transport in groundwater in a porous medium is given in the literature by various researchers. Freeze and Cherry (1979) indicate that mass transport may involve as many as six mechanisms: advection, dispersion, adsorption, chemical reaction, biological transformation and radioactive decay. The first two are present in virtually all cases while the remaining four may or may not be significant factors in the groundwater transport.

Advection is the movement of the water caused by hydraulic gradients. Dispersion is the movement of the water resulting from the spreading of the water particles due to diffusion and the natural hetergeneity at the pore scale of the flow medium.

Freeze and Cherry (1979) developed the one dimensional transport equation which includes only these first two mechanisms and it is presented below:

$$
D_{\mathbf{L}} \quad \frac{\partial^2 \zeta}{\partial z^2} \quad - \quad v_{\mathbf{L}} \quad \frac{\partial \zeta}{\partial z^2} \quad = \frac{\partial \zeta}{\partial z} \tag{26}
$$

In this equation $D_{\tilde{L}}$ is the dispersion coefficient and equals the sum of the diffusion coefficient and dispersivity times the mean pore fluid velocity. $\acute{\text{c}}$ is the concentration, 1 is the length dimension, v_{L} is the mean tracer velocity, and t is the time.

Figure A.13 presents the setup and results of a common laboratory test

Sand Column

Figure A.13 - Tracer Experiment Layout, after Todd (1980)

which may be used to demonstrate this concept. Initially, a wave front is released from the upper portal and movement and distortion is traced. Ogata (1970) presented the solution to this differential equation in terms of the complementary error function, erfc,

$$
c/C_0 = \frac{1}{2} \left[\begin{array}{cc} \text{erfc} \; \frac{(1 - vt)}{(2\sqrt{b_L t})} + \text{exp} \; \frac{(vl)}{(D1)} \; \text{erfc} \; \frac{(1 + vt)}{(2\sqrt{b_L t})} \end{array} \right] \tag{27}
$$

For all practical purposes the second term in the brackets is negligible and may be neglected.

The Central Limit theorem has been utilized to justify the assumption that the breakthrough curve illustrated in Figure A.13 should be normally distributed, e.g., Bear (1972), Fried (1975). This had been suggested for the displacement relationship provided the water particle is allowed to undergo a significant number of uncorrelated displacements. Fried (1975) presents a method to calculate the macroscopic or field scale dispersion coefficients given the results of a tracer transport experiment and utilizing the assumption of a normal distribution.

Smith and Schwartz (1980) utilized a nearest neighbor stochastic process model of hydraulic conductivity to characterize a uniform flow field. Water particles were released on one side and recovered along the downgradient boundary. The particles were allowed to move by hydraulically driven advection and a stochastic simulation of microscopic dispersion. Their results indicated that normality for the breakthrough curve and a constant macroscopic dispersivity could not be confirmed .

Gelhar, et. al. (1979) studied the mass transport problem and found that for large distances the macroscopic dispersivity did appear to reach a constant value and appeared to be a function of the properties of the medium. They developed an equation for the effective macroscopic dispersivity for large times,

$$
\alpha_{LT} = \alpha_L + A_{\infty} \tag{28}
$$

Where A<sub>$$
\infty
$$</sub> = $\frac{1}{3}$ $\frac{\sigma_K^2}{\bar{k}^2}$ $\frac{1^2}{\sigma_T}$ (29)

In this equation \bar{K} and σ_K are the mean and standard deviation of the hydraulic conductivity, α_{η} is the traverse dispersivity and 1 is the length scale.

Gelhar, et. al. (1979), concluded that the distance required to reach a constant dispersivity is large, perhaps exceeding 1 km to reach 90% of this value. This could explain the inability to measure a constant dispersivity on most field investigations.

A great deal of work has already been done in this area and yet we do not feel confident with the answers received by the current state-ofthe-art procedure. This work will build on the earlier work and perhaps provide some additional measure of confidence in the results computed.

APPENDIX B

Details of Method Used

B.1 Introduction

It has been an objective of this work to develop a procedure to more realistically characterize the medium of groundwater flow for a field problem and to arrange the output so that definitive conclusions may be drawn utilizing statistical models. It is hoped that this will result in an improvement in the confidence that an engineer may have in the predictions of flow quantity and travel times.

B.2 General Technique

In this work, a two dimensional characterization has been chosen because it is the more common and simpler representation. A three dimensional model could have been adopted, but it would have been very difficult to implement to solve any real problems because of the tremendous amount of computation required. Although the computer has made the numerical methods possible, in practice, three-dimensional solutions are still not commonly done.

A rectangular flow region was chosen for study so that a general problem might be solved. Figure B.1 presents the layout of the idealized flow region with boundary conditions. Hydraulic conductivity is presumed to be statistically homogeneous with correlation in accordance with a

Figure B.1 - General Plan of Region

 $\overline{}$
stochastic nearest neighbor model. Variations in the soil media characterization, region shape and boundary conditions were also studied and will be discussed later.

The problem considered was one of a steady state flow situation. This condition was chosen because many real problems may be considered to be approximated by steady state conditions. The autocorrelation and dispersion techniques may be adapted to transient solutions as well.

The general procedure adopted to study this groundwater flow problem is detailed below:

- 1. Select a region size and shape, develop boundary conditions and soil media parameters which approximate the real situation.
- 2. Generate a stochastic representation of the flow media.
- 3. Utilizing a finite difference program with the Iterative Alternating Direct Implicit Procedure (IADI), solve for the heads and flow quantity for the steady state condition.
- 4. Release water particles from the upgradient side of the flow region to traverse the region under the action of advection and a stochastic simulation of dispersion. Record their respective travel times and locations upon reaching the downgradient side of the flow region.
- 5. Repeat the above process until a sufficient number of Monte Carlo simulations of the region and water transport has been completed.
- 6. Tabularize the data and perform statistical checks of significance on output so that definitive conclusions may be drawn.

B.3 Problem Definition

The initial step requires a definition of the region size and the soil properties. This step is required in any modeling of groundwater flow whether analytical, numerical or otherwise.

An idealized representation of the region in terms of finite blocks of homogeneous soil media is required. The hydraulic conductivity, porosity and head are assumed to be constant everywhere within each finite block.

As is often the case, a good deal of experience is required to make the selection of the number of blocks to represent the region. A trade-off of accuracy against computation time is necessary for numerical modeling. Often two representations at different grid spacings are made and compared to observe the effect of the variation in grid size to aid in this decision.

B.4 Hydraulic Conductivity

of constant hydraulic conductivity, the so-called block centered approach. Figure B.2.a. presents this diagramatically including the numbering system used. The nearest neighbor model uses the following equation to relate the conductivity at one point to all adjacent points.

$$
K_{ij} = \alpha_{x/4} (K_{i,j-1} + K_{i,j+1}) + \alpha_{y/4} (K_{i-1,j} + K_{i+1,j})
$$
 (1)

This relationship may be put in matrix form and a stochastic element introduced as follows:

$$
\{ K \} = [W] [\{ K \} + [\{ E \}]
$$
 (2)

In this equation [W] is a weighting matrix consisting of NP rows and columns where NP is the total number of nodal points within the flow region, i.e., $NP = NROW * NCOL$. The [W] matrix is square while ${K}$ and {E} are column matrices.

The ${E}$ matrix is a column matrix of random numbers with a preselected mean and standard deviation. The basis for selecting the mean and standard deviation will be discussed later.

$$
K_{ij} = \alpha_x / 4 (K_{i,j-1} + K_{i,j+1}) + \alpha_y / 4 (K_{i-1,j} + K_{i+1,j})
$$

- Interior Node -

$$
K_{i,j} = \alpha_x/3 (K_{i,j-1} + K_{i,j+1}) + \alpha_y/3 (K_{i+1,j})
$$

- Boundary Node -

Figure B.2 - Finite Difference Representation

Since the $\{K\}$ matrix is the unknown result, we can rearrange this equation by bringing both { K} matrices to the left side as below.

$$
\{K\} - [W] \{K\} = \{E\}
$$
 (3)

We may then utilize the properties of an identity matrix and write

$$
([I] - [W]) \{K\} = \{E\}
$$
 (4)

Finally, we may solve for K by multiplying by the inverse of $([I] - [W])$ resulting in

$$
\{K\} = (I - W)^{-1} \{E\}
$$
 (5)

We now have the necessary matrix equation for this method. We need only develop the Weighting matrix [W], subtract it from the identity matrix, [I], compute an inverse, which we will call the Filter matrix, and multiply by the { E} matrix.

It should be noted that the Filter matrix contains all the information concerning the autocorrelation of hydraulic conductivities with each of the blocks in the flow region. The $\{E\}$ matrix contains the randomness component which is incorporated into the system of hydraulic conductivity values.

The nearest neighbor model is easily adapted for developing the [W] matrix for interior nodes. However, boundary nodes are another matter. Smith (1978) assumed that the α term is divided by the number of adjacent nodes. Figure B.2.b. presents the situation along the upper boundary. Here this approach results in the following equation:

$$
K_{ij} = \frac{\alpha_X}{3} (K_{i,j-1} + K_{i,j+1}) + \frac{\alpha_Y}{3} (K_{i+1,j})
$$
 (6)

An alternative treatment of these boundary nodes was considered. This alternative approach treats these areas in the same way as finite difference grid manipulations at the boundaries resulting in the following equation .

$$
K_{ij} = \frac{\alpha_X}{4} (K_{i,j-1} + K_{i,j+1}) + \frac{\alpha_Y}{2} (K_{i+1,j})
$$
 (7)

 \sim

This approach results in greater weight being assigned to the K value horizontally along a soil layer for the end boundaries and less along the upper and lower boundaries. There would be no difference in the equations written at the corners of the flow region. Comparison of results computed by each treatment will be discussed later.

Figure B.3 presents a 7 by 7 flow region and the numbering system adopted. Since there is a maximum of 4 nearest neighbors, there is a maximum of 4 non-zero entries in each row of the matrix. The [W] matrix which results with this numbering system is banded. A band width equal to two times the number of columns plus one is centered on the diagonal. The matrix is, however, not symmetrical. Figure B.4 presents the W matrix for the 7 by 7 flow region shown utilizing Smith's boundary conditions.

A log normal distribution of hydraulic conductivity is adopted here . Appendix A discusses the background for this assumption. As a consequence of this assumption, the ${E}$ matrix generated for each simula-

Impervious Boundary

 $NP = NROW * NCOL = 7 * 7 = 49$

Figure B.3 - 7 By 7 Example of Region Representation

Note: All spaces in matrix not occupied by a letter or zero should contain a zero.

 $C = \alpha_X / 4$ F = $\alpha_V / 4$ x^2 y^2

Figure B.4 - Weighting Matrix for 7 By 7 Region

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tion will have a mean value of 0, a standard deviation of 1 and will follow a normal distribution . A log transformation will later be made so that the hydraulic conductivity values will be log normally distributed.

Smith (1978) demonstrated that if the $\{E\}$ matrix is multiplied by a constant term, n, the desired variance in the hydraulic conductivity values results. He showed that this constant term, η , is a function of the desired variance of the conductivity distribution and the square root of a quantity G defined as:

$$
G = \frac{\alpha y^{2} \theta y^{2}}{8} + \frac{\alpha x^{\alpha} y^{2}}{2} + \frac{\alpha y^{2}}{2} y^{1} \qquad \frac{\alpha x^{\beta} y^{2}}{4} + \frac{\alpha y^{2}}{8}
$$
\n
$$
+ \frac{\alpha z^{2}}{8} + 1 + \frac{\alpha z^{2} \theta x^{2}}{8}
$$
\n(8)

where ρ _x(1) and ρ _y(1) are the lag 1 correlation coefficients of K in the x and y directions respectively. $\rho_{\chi}(2)$ and $\rho_{\chi}(2)$ are the lag 2 correlation coefficients of K in the x and y directions. $\rho(1,1)$ is the lag 1 in the x direction and lag 1 in the y direction correlation coefficients of K.

Because of the assumption of a log normal distribution of hydraulic conductivity, a transformation of the mean and standard deviation is required. It should be pointed out that the mean of the distribution of In K does not equal the natural log of the mean of K. Benjamin and Cornell (1970) among others, present this transformation.

$$
\sigma_{y}^{2} = \ln \left(\left(\sigma_{k}/k \right)^{2} + 1 \right) \tag{9}
$$

$$
\bar{Y} = \ln (\bar{K}) - \sigma_y^2 / 2 \qquad (10)
$$

In these equations

$$
\sigma \frac{2}{y} = \text{variance of Y}
$$
\n
$$
\overline{Y} = \text{mean of Y}
$$
\n
$$
\sigma \frac{2}{K} = \text{variance of K}
$$
\n
$$
\overline{K} = \text{mean of K}
$$
\n
$$
Y = \ln K
$$

This transformation is performed and the values $\sigma_{\mathbf{v}}$ and \overline{Y} used with the {E} \cdot matrix. Following the multiplication by the filter matrix and addition of the mean of the ln K, a transformation back to K is made. This transformation erodes some of the correlation although this has not been found to be significant (Smith (1978)).

This method does not produce a distribution of hydraulic conductivity which fits exactly the desired correlation structure. This is due to the randomness inserted by the random number generator, the exponential transformation and boundary effects. However each generated distribution is correlated and approximates the desired correlation structure. When the ensemble of all Monte Carlo simulations is studied, a closer approximation to the desired correlation is obtained.

The computer code developed to perform these operations referred to as Inverse is included in Appendix D. A step-by-step description of the procedure is given below.

- 1. All data on the flow region characteristics are read into the computer and problem setup. (Lines 340 to 2320)
- 2. The transformation of statistical parameters for K to ln K is performed. (Lines 2330 to 2370)
- 3. The n term, (ETAN), is set equal to the required percentage of the standard deviation of ln K. (Lines 2372 to 2373)
- 4. A column matrix (EPSILN) of random numbers which are normally distributed with a mean of 0 and standard deviation of $\frac{\sigma}{y}$ is generated, N $(0, \sigma_{\overline{y}})$. (Lines 2375 to 2410)
- 5. The square ([I] [W]) matrix is generated directly by inserting a 1 on the diagonal and making all other non-zero coefficients of the [W] matrix negative. (Lines 2420 to 3300)
- 6. The $([1] [W])$ matrix is then inverted and the new matrix, FILTR, stored on permanent disk file. (Lines 3310 to 3370)
- 7. The FILTR matrix is then multiplied by the EPSILN column matrix yielding the LNK matrix having N $(0, \sigma_{\rm y})$. (Lines 3380) to 3440)
- 8. The desired mean value of ln K is then added to each term resulting in the XLNK matrix with N $(\bar{\bar{Y}}, q_{\overline{y}})$. (Lines 3450 to 3510)
- 9. The transformation is then made back to{ K} by taking the exponential of each term in the XLNK matrix and assigning the resulting K value to its respective position in the flow region. The resulting ${K}$ matrix has a log normal distribution with the desired statistical parameters within allowable tolerances. (Lines 3520 to 3530)
- 10. A check is then made for these statistical parameters, i.e., mean, standard deviation and auto correlation by rows, columns and the entire distribution and writes out results. (Lines 3540 to 6020)

This hydraulic conductivity matrix, $\{K\}$, is then the input matrix used to solve the flow problem. For subsequent simulations the steps, 1 through 3 and 5 and 6 need not be completed again. Only steps 4 and 7 through 10 are needed for independent values of stochastically generated hydraulic conductivity values for subsequent Monte Carlo simulations.

It should be noted that this computer code utilizes selected subroutines from the International Mathematics and Statistical Libraries (IMSL). These subroutines perform necessary tasks for which new subroutines could have been developed. It is considered unnecessary to do that, however, when efficient, documented routines are available.

An example of the use of such a routine may be found in Step 4. The EPSILN matrix is generated by invoking the GGNQF command. This step generates a random number from a normal distribution with a mean of zero

and a standard deviation of one. This procedure is done within a DO loop as many times as necessary to assign a value at each node.

A second example of the use of the IMSL library may be found in Step 6. The subroutine LGINF is called to invert the (I-W) matrix and thereby determine the FILTR Matrix.

The IMSL library has several routines which may be utilized to invert matrices. LGINF was selected because it is a generalized solution which could easily handle the problem. Other more efficient and/or accurate inversion routines could have been utilized to reduce required computer time or increase the accuracy of the solution. The reduction of required computer time to invert the matrix was not a major objective of this study although some efficiency might be desirable for subsequent work. The results cited later will demonstrate that the accuracy of the solution is sufficient.

Considering the difficulty at the boundary of maintaining the autocorrelation structure, it was decided to "shave off" the outer boundary nodes all around the block region. A 7×7 region would have the outer nodes deleted and thereby be reduced to a 5×5 region. This technique reduces the boundary effects but also reduces the size of the region which may be considered by this technique in light of the matrix inversion limitations.

To alleviate this limitation, the flow region can be considered a composite of two or more "blocks" that contain statistically homogeneous and

internally correlated hydraulic conductivity meshes. The shaved 5 x 5 region may be systematically added to 3 other statistically equivalent regions to develop in a 10 x 20 region. We will see that the computer time to add these regions together is much less than that required for inverting a larger matrix. Indeed there are real limits to the size of the matrix that may realistically be inverted.

B.5 Numerical Solution of Finite Difference Technique

The finite difference solution utilized to solve the flow problem was that computer code developed by Reiter (1981). This code was adapted from other available work, e.g. Trescott, et. al. (1976) for the two dimensional cross-sectional model.

The initial task to complete in the numerical solution is to write the finite difference equation at each nodal point as described in Appendix A. Several techniques may then be utilized to find the solution, e.g., iterative and simultaneous solution of the equations. Prickett and Lonniquest (1971) and Wang and Anderson (1982) describe some of these techniques. Iterative solutions include Jacobi and Gauss-Seidel iteration, successive overrelaxation and the iterative alternating direction implicit. This work utilized the iterative alternating direction implicit because it was a code which was readily available and earlier work revealed that solutions could be achieved somewhat faster than for example successive over relaxation.

An explicit finite difference solution technique is a forward difference

approximation since the head value which is being calculated is assumed a function of the previous estimate at adjacent nodes . An implicit solution involves a backward difference approximation where the head value is assumed a function of previous estimates at the node being calculated as well as at adjacent nodes. These methods were developed for transient problems but are equally applicable to steady state problems.

The IADI technique processes the equations row by row initially holding head values in adjacent rows constant. Upon completion of one pass, the same equations are processed column by column holding head values in adjacent columns constant. This completes an iteration and iterations continue until the maximum error at any point in the region is less than the requested allowable value.

B. 6 Mass Transport

A major objective of this study was to analyze the effects of hydraulic conductivity variations on dispersion. A computer code was developed to simulate transport across the hydraulic field resulting from a steady state solution. Transport occurs due to hydraulic advection and a stochastic simulation of microscopic dispersion.

B. 6.1 Advective Transport

The methodology utilized to determine the hydraulic head distribution has been described earlier. The results of each solution of a stochastically generated realization of hydraulic conductivity is a steady state flow field. These results provide all the necessary input data to simulate advective transport.

As cited in Appendix A, the variation in porosity is much less than the variation in hydraulic conductivity. Porosity has been assumed constant throughout the region similar to the assumption in Gelhar, et. al. (1979) and Smith & Schwartz (1980).

The solution assumes that hydraulic head, hydraulic conductivity, porosity and therefore the resulting velocity is constant throughout each individual block in the flow region. Velocities are calculated initially for each conductivity simulation and for each block within the region by the method suggested by Sauty (1976). Figure B.S presents a representation of a portion of the flow region and the finite difference expression utilized to solve for the velocities in the X and Y directions. The method is basically a central difference approximation over the three neighboring nodes.

In these finite difference equations and in the figure, $V_{\bf x}$ and $V_{\bf y}$ are the velocities in the X and Y directions, respectively. The subscripts on *K* indicate the two nodes included in the calculation of harmonic mean, e.g., K₁₀ is the harmonic mean of K values at nodes 1 and 0. The value H is the hydraulic head at the node, n is the porosity and DELTAX and DELTAY are the node spacing in the X and Y directions, respectively.

This equation for the velocities has to be modified for boundary blocks

Figure B.5 - Schematic View of Interior Node of Finite Difference Mesh

since the velocity orthogonal to the boundary is zero. In these boundary blocks, the gradient is averaged over only one block length. An example is the upper boundary block where $dh/dy = 0$ as in Figure B.5, which is simulated by setting $H_0 = H_2$. The velocity in the X direction is calculated as before but in the Y direction, the equation reduces to the following:

$$
Vy = -K_{0\Delta}/n \left((H_0 - H_{\Delta})/DELTAY \right) \tag{11}
$$

Similar equations are written for other boundary blocks.

The advective transport SX and SY, is then calculated for a given time interval, DELT, by the equations below:

$$
SX = VX * DELT
$$
 (12)

$$
SY = VY * DELT
$$
 (13)

B.6.2 Microscopic Dispersion

Microscopic dispersion is included in the model in a manner first described by Ahlstrom, et al (1977) and then modified in part by Smith and Schwartz (1980). In this method, dispersion is treated as a stochastic phenomenon. The water particle is assumed to undergo a random displacement in the direction of flow and another random displacement perpendicular to flow. These displacements are calculated from the following two equations from Ahlstrom, et al (1977).

$$
DL = (24 \, \text{DLC} * \, \text{DELT})^{\frac{1}{2}} \, (0.5 - \, \text{RANOL}) \tag{14}
$$

$$
DT = (24 DTC * DELT)^{\frac{1}{2}} (0.5 - RANOT)
$$
 (15)

In these equations, DL and DT are the displacements in the longitudinal and transverse directions, respectively relative to the direction of advective transport. DLC and DTC are the longitudinal and transverse dispersion coefficients respectively. Anisotropy, if any, is presumed in the advective transport so no anisotropy is assumed in dispersivity. RANOL and RANOT are random numbers normally distributed with a mean of zero and a standard deviation of one then divided by six to keep the range of values in the -0.5 to $+0.5$ area.

Kelly (1982) developed a relationship which has been adopted for this study and assumes a direct relationship between grain size and microscopic dispersivity. This relationship may be expressed as:

$$
\delta = 0.08 \text{ D}_{50}
$$
 (16)
Where $\delta = \text{dispersivity, in meters}$
 $D_{50} = \text{mean particle size in millimeters}$

The longitudinal dispersion coefficient, DLC, is taken equal to the dispersivity times the velocity, $V_{L}^{}$, in the direction of flow. The transverse dispersion coefficient, DTC, is taken equal to a percentage of the dispersivity, DSPRAT, times the dispersivity and velocity, V_T .

The expressions from Ahlstrom, et al (1977) for microscopic dispersion are then modified by these assumptions to result in the following:

$$
DL = (6.3* D_{50} * V_{T} * DELT) * RANOL
$$
 (17)

$$
DT = (6.3* D_{50} * V_{T} * DELT) * DSPRAT * RANOT
$$
 (18)

Prickett and Lonniquest (1981) developed a similar approach which pre-

sumes a constant value for DELT, the time interval.

Since the advective transport direction will not always coincide with the X and Y axes the displacements in the X and Y directions are obtained by a transformation, ie,

$$
THETA = ARCHAN (SY/SX)
$$
 (19)

The transformation is computed such that DSX and DSY are the dispersive displacements in the X and Y directions, respectively. Figure B.6 presents the vector diagram illustrating this transformation:

$$
DSX = DL * COS (THETA) - DT * SIN (THETA)
$$
 (20)

$$
DSY = DL * SIN (THERA) + DT * COS (THERA)
$$
 (21)

B.6.3 Particle Transport

The computer code simulates water movement from the upgradient side of the block or region to the downgradient side. Figure B.7 presents a typical problem flow region with flow from left to right. The manner in which displacements are included in the particle movement simulation within the region can now be detailed. Initially, a particle is released from the upgradient boundary. It moves a distance equal to the advective displacements, SX and SY. The random dispersive displacements, DSX and DSY are then added and the total displacements determined. A check is then made to see if the particle has moved out of the block. If is has not, a new time interval begins, new displace-

Figure B.6 - Velocity Vector Diagram

NCOLMl NCOL $J = 1$ 2 3 4 5 6 7 8 9 $I = 1$ 2 • • • • • • • ¹XLOC $\overline{}$ $\overline{\$ I I .µ :>-, :>-, /1 I'M H 4 • • • • • • • ^I*en* ^H $\frac{1}{2}$ and $\frac{1}{2}$, $\frac{1}{2}$ च । या पार्टी होता है। या पार्टी ह
स्थितिक पार्टी होता है। या पार्टी § [~] *en* I E-t ::l ⁰~ I 4-1 ⁰ [~]5 m • • • • • • • [~] H IO .µ E-t I .µ $\frac{1}{2}$ i:: $\frac{1}{2}$ i $\frac{1}{2}$, $\frac{1}{2}$ "Cl 6 .µ I • • • • • • • v "Cl m m H HI H 00 00 $\frac{1}{2}$ $\frac{1}{2}$ ⁷1 • • • • • • ⁰ \bullet \bullet \bullet \bullet \bullet \bullet \bullet I ⁸• • • • • • • $NROW =9$

Figure B.7 - General Flow Region

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ments are calculated and added to those previously summed.

Eventually the water particle moves out of the block, either laterally, vertically, or both simultaneously . The code checks for lateral movement out of the block initially. If this has occurred, the code checks to verify that the movement was only into the next block . If movement was beyond the next block, this fact is recorded and printed out so that the time interval can be reduced in a later simulation.

The code then calculates the portion of the time interval spent in each block for this time interval. An adjustment of the displacements in the new block is made to account for the change in velocity in the new block. This adjusted displacement is recorded and a new time interval is begun. If the particle reached the end of the region, the portion of the last time interval remaining after the particle reached the boundary is subtracted from the computed total travel time.

A check is made to determine if the particle is displaced vertically out of the block as well. If not, then the next time interval is begun. However, if vertical movement has occurred into the next block, a check is made for block skipping as before. If vertical movement results in contact with a boundary, the particle is reflected back into the flow region. No additional adjustment in displacements is made in the event of horizontal and vertical block changes, a new time interval is simply begun.

In the event that the particle was displaced vertically out of the block

but not horizontally out of the block, checks are made to record any skipping of blocks and reflection by the boundaries. An adjustment for displacements due to movement into the next block is made similar to the technique for lateral movement and a new time cycle begun.

Upon reaching the downgradient boundary, the following results are recorded in a array, tabularized and recorded on a data set file. These are then available for statistical manipulations and checks.

- Particle Number
- Simulation Number
- Starting Y Coordinate
- X and Y Coordinate at the time after starting estimated for travel to the region midpoint.
- Y Coordinate at Completion
- Time to Travel 50, 60, 70, 80 and 90% of the Region
- Total Travel Time

B.7 Procedures for the Analysis of Results

Monte Carlo simulations necessarily result in a great deal of output. It was necessary to develop a data collection and analysis system to properly deal with this. Data from this study is stored in disk data files as it's produced and saved for use and analysis later. Use has been made of a sophisticated data analysis system called the Statistical Analysis System (SAS) to assist in the analysis of the data from this study.

A listing of the computer code referred to as STKBLKNP, which was adapted from that developed by Reiter (1981) is included in Appendix D. The code may be subdivided into 11 steps as listed below with the line numbers referring to the listing.

- 1. Data input and echo check of data on region size and parameters (lines 100 to 2000).
- 2. Selection of hydraulic conductivity form, autocorrelation development and stochastic generation of values for each Monte Carlo Simulation (lines 2010 to 3330).
- 3. Calculate actual statistical parameters of the hydraulic conductivity values generated (lines 3340 to 6280).
- 4. Computation of harmonic means of hydraulic conductivity at adjacent nodes for use in finite difference solution (lines $6290 - 6910$.
	- 5. Finite difference solution for steady state heads (lines 6920 to 9170).
- 6. Compute flow quantity, equivalent hydraulic conductivity and write out results (lines 9180 to 11650).
	- 7. Compute stream function and write out (lines 11660 to 13630).
- 8. Compute velocities in all sections of the finite difference grid (lines 13640 to 14220).
	- 9. Read in required data on dispersion and initialize parameters (lines 14230 to 14630).
	- 10. Water particles traverse the region (lines 14640 to 17670).
	- 11. Results written out and stored on files (lines 17680 to 19580).
- 12. Subroutines to calculate means and correlations (lines 19590 $t_0 20860$.

The data stored in disk files is varied but consists of information on the hydraulic conductivity means and correlation for each simulation, travel times and dispersion, hydraulic head values both mean values and those for selected rows in each simulation. These data are then available for input to the SAS programs. SAS programs have been written to perform all types of statistical calculations and checks, as well as to plot these results.

B.8 Discussion of the Results

B.8.1 Computer Time

A considerable amount of computer simulation was performed during this

study. One major limitation immediately encountered was the large amount of computer time required to invert the (I-W) matrix. The size of the matrix increases very rapidly with the region size since a new row and column is added for each new finite difference block in the region.

Figure B. 8 presents a plot of the required computer time for matrix inversion versus the number of nodes in the region. The three sizes computed were 49 (7 x 7 region), 144 (12 x 12 region) and 264 (12 x 22 region). These results suggest a non-linear relationship which is linearized by plotting on a semilog scale (log time) as presented in Figure B.8. This plot suggests a relationship defined by the following expression:

$$
ln T = 0.01075 B + 0.23
$$
 (22)

where T is the time to complete the inverse and B is the number of nodes in the mesh. The practical limit on region size based on this time requirement will depend on the computer system available; however, the largest region considered in this study was a 12 x 22 region.

A check of the accuracy of the inversion was performed by rewriting the inverse code to generate the Weighting matrix, retrieve the completed inverse matrix, FILTR, and pre-multiply the (I-W) matrix by the FILTR matrix . For the region considered, these results indicated that the inverse was accurate to five significant figures which is considered adequate.

B.8.2 Effective Hydraulic Conductivity

The arithmetic, geometric and harmonic means of all the simulations of hydraulic conductivity for the numerous Monte Carlo solutions were calculated. These mean values were compared to the effective hydraulic conductivity calculated on the basis of the flow quantity, K_q , by the following equation:

$$
K_{q} = \frac{Q}{h_{L}} \left[\frac{L \cdot S}{H} \right] = \frac{Q \cdot S}{h_{L}}
$$
 (23)

where Q is the flow quantity, h_T is the total head loss within the region, L is the total length over which that head loss occurs, H is the height of the flow region, and S is a shape factor computed in accordance with a technique suggested by Warren and Price (1961) which will be presented later.

The value of S is a shape factor which may be directly compared with the shape factor, N_p/N_F , in a flow net solution or the form factor in the method of fragments. N_D and N_F , are the number of equipotential drops and flow lines respectively in the flow net solution.

A second measure of the effective hydraulic conductivity in terms of mean travel time was computed for each Monte Carlo simulation. This effective hydraulic conductivity on the basis of travel time, K_t , was calculated by making assumptions similar to those used in calculating Figure B.9 presents a typical layout of a flow region with K_{α} . approximately horizontal-uniform flow from left to right. The flow is

Along left boundary where J=l,hydraulic head is maintained constant at value of H Along right boundary where J=NCOL, hydraulic head is maintained constant at value of

Mean head loss in flow region = $h_L = H_u - H_L$

Figure B.9 - Region of Mass Transport

not precisely uniform due to the dispersion present in the flow simulation.

The velocity of flow, v, may be calculated by the following formula:

$$
\mathbf{v} = \frac{\mathbf{K} \ \mathbf{i}}{\mathbf{n}} = \frac{\mathbf{K} \ \mathbf{h}_{\mathbf{L}}}{\mathbf{n} \ \mathbf{L}}
$$
 (24)

The mean velocity of all flow particles traversing the flow region, \bar{v} , may be calculated by dividing the length of the particle travel, L_{T} , by the mean travel time, E, as below:

$$
\bar{\mathbf{v}} = \mathbf{L}_{\mathbf{T}} / \bar{\mathbf{t}} \tag{25}
$$

The effective hydraulic conductivity on the basis of travel time, K_t has been calculated by setting v equal to \bar{v} in the above two equations, introducing the height of the region, H, by inserting in both the numerator and denominator and solving for K_t resulting in the following:

$$
K_{t} = \frac{L_{T} \cdot n \cdot H}{\overline{t} \cdot h_{T}} \cdot \frac{S_{t} L}{H} = \frac{L_{t} n H}{\overline{t} h_{T}} \cdot S_{t}
$$
 (26)

where L_{τ} is the total length of particle travel, n is the porosity, \bar{t} is the mean travel time and L, H and h_{τ} are as defined above. S_t is a shape factor computed in the same general manner as S above except that mean travel time rather than flow rate is used. $S₊$ is a modified shape factor which may be compared to the shape factors from a flow net, the method of fragments or to S calculated above.

Over thirty variations of flow region size and characteristics were

studied to determine the relationship between these calculated means. Generally for each flow region, 40 Monte Carlo characterizations were done. The means and effective hydraulic conductivities for each of these was computed.

In addition to calculation of mean values for each of the Monte Carlo characterizations, a mean value of all Monte Carlo characterizations was computed. Correlation of the geometric mean and the two effective hydraulic conductivity values (flow quantity and travel time) were visually observed by plotting and also by computation of correlation coefficients. A typical plot of these results is presented in Figure B.10 and the results are summarized in Table Bl.

The results of these computations support the observation that the geometric mean is the best measure of the effective hydraulic conductivity both in terms of flow quantity and travel time. The effective hydraulic conductivity calculated both by flow quantity, K_q and travel time, K_t , are relatively close with the flow quantity value generally somewhat larger.

Two boundary flow configurations were considered in addition to uniform flow, i.e., flow from the left boundary to the right boundary of a rectangular region. The two flow configurations are presented in Figure B.11. The first flow configuration is described as S flow for the case of flow from the upper three nodes of the left boundary to the lower three nodes of the right boundary. This case could simulate a general two dimensional flow case such as around an obstruction or low hydraulic

Figure B. 10 Correlation of Effective Hydraulic Conductivities with Geometric Mean of Hydraulic Conductivity

 \bar{z}

Note: Uniform flow in all files except 7 and 24 which simulate S Flow and 23 and 25 with cutoff.

Values listed for K_q and K_t have been adjusted by use of the shape factor S.

S - Flow

Figure B.11 - Alternate Flow Configurations
conductivity occlusion. The second flow configuration is described as cutoff for the case of flow from the left upper boundary to the bottom right boundary. This case is intended to simulate flow beneath a dam by representing one half of the flow region.

Warren and Price (1961) have indicated that the geometric mean of the hydraulic conductivity is a good approximation of the effective hydraulic conductivity even for non-uniform flow provided a shape factor is utilized to adjust the value for the shape of the flow region. They suggest that the magnitude of this shape factor be determined by first calculating the effective hydraulic conductivity of the flow region using a singular known value of hydraulic conductivity. This effective value of hydraulic conductivity should then be divided into the singular known value and the result is the shape factor. The hydraulic conductivity value determined for the non-uniform flow case with the log normal distribution of hydraulic conductivity is multiplied by the shape factor before comparing with the geometric mean. This approach is similar to that technique embodied in a flow net solution or the one incorporated in the method of fragments.

The results of this study support the technique suggested by Warren $\&$ Price (1961) for calculation of a shape factor. For the cases considered, the computed values of effective hydraulic conductivity generally fall between the geometric and harmonic means and is closest to the geometric mean as presented in Figure B12.

Note: K_q and K_t are the equivalent mean values of K_q and K_t after adjusting by the shape factor.

Figure B.12 - Hydraulic Conductivity Comparisons

B.8.3 Autocorrelation Coefficients and Integral Scale

The stochastic nearest neighbor process model was utilized to generate random ensembles of hydraulic conductivity meshes which are autocorrelated. Each of the individual representations within the ensemble of representations making up each Monte Carlo simulation was analyzed to determine the degree of correlation by row and column. The formulation below utilized to calculate this value may be found in many references, e.g. Smith (1981) .

Rho(L) =
$$
\frac{1}{n-L} \sum_{i=1}^{n-L} (K_i - \bar{K}) (K_{i+L} - \bar{K})
$$

$$
\frac{1}{n-1} \sum_{i=1}^{n} (K_i - \bar{K})^2
$$
 (27)

In this equation Rho (L) is the autocorrelation coefficient for lag L. L is a whole number from zero to the number of elements in the row or column minus one. $K_{\underline{i}}$ is the value of hydraulic conductivity at point i, and K is the mean value. The denominator is the variance of the hydraulic conductivity. It may be easily shown that if L equals zero, then Rho (0) equals 1.0 .

A graph of a typical result of this computation for lags from one to three is presented in Figure B. 13. The concept of integral scale as discussed by Smith and Freeze (1979) is utilized herein to conceptualize the degree of dependency of the hydraulic conductivity value at one node with the value at adjacent nodes. The integral scale has been estimated as the summation of the positive autocorrelation coefficients times the

Figure B.13 - Correlation Coefficient Versus Lag

block size. As indicated, the integral scale, λ , equals 15.8 for the data in Figure B.13.

During the course of this work, the nature of the governing equation for autocorrelation of hydraulic conductivity values at the boundaries was raised. An alternative methodology was written and a Monte Carlo simulation investigated. Figure B.14 presents the mean row autocorrelation coefficients by the two techniques. Utilizing the coefficients resulted in integral scales of 14.9 and 12.4 feet for the x and y directions using the original technique and 14.4 and 12.3 feet using the alternate formulation. It would appear that at least for these conditions the alternative technique provided no significant difference and therefore no further investigation of this alternative was conducted.

Irrespective of this finding, there was still concern over the autocorrelation of hydraulic conductivity in the boundary blocks. This problem was mitigated somewhat by deleting the boundary blocks of the region after development. The effects on the autocorrelation coefficients may be seen on Figure B.15 which presents the autocorrelation coefficients by rows of the log of the hydraulic conductivity before and after deleting these boundary blocks. Also presented are the autocorrelation coefficients by rows of this same simulation after the log transformation to hydraulic conductivity. The results are fairly typical of the simulations conducted and indicate a slight loss of correlation when the boundaries blocks were deleted and some additional loss when the log transformation was completed. This total loss was

rather slight, however. The reduction in the integral scale is considerably less.

The effect of the region size on the integral scale is demonstrated in Figure B.16. It is clear that as the region size increases, the integral scale increases, although at a decreasing rate. This figure also demonstrates the effects of stacking blocks of internally autocorrelated hydraulic conductivity meshes to achieve larger regions without utilizing a larger FILTR matrix. There is a loss in the integral scale although this loss is relatively small even when the region is increased by three times. The figure also demonstrates that as the region size increases, the integral scale continues to increase, even with the same FILTR matrix.

Figure B.17 demonstrates that the integral scale changes with a change in the autocorrelation parameter, α' . This plot indicates that the integral scale in both the x and y direction increases with an increase in the $\frac{d}{y}$ term. The increase in the y integral scale is expected, but the increase in the integral scale in the x direction may not be. This increase in the integral scale in the x direction resulting from the increase in the α term likely results from a general increase in correlation of all terms in the mesh.

B.8.4 Sensitivity of Ensemble Means and Variances to the Number of Simulations

Computer computations are relatively inexpensive. However, the prac-

Figure B.16 - Effects of Region Size on Autocorrelation

Figure B.17 - Effects of Autoregressive Parameters on Integral Scale

tioner does not want to do more computations than are necessary to obtain reliable estimates. A study of the number of simulations required to compute reliable mean values of various parameters was then conducted.

Initially consider the mean and standard deviation of the hydraulic conductivity formulations. Figure B.18 presents a plot of an accumulating mean of the arithmetic mean and standard deviation of the hydraulic conductivity for one of the Monte Carlo simulations. This plot demonstrates that these cumulative mean values very rapidly approach a constant value, in this case after approximately 8 simulations.

The SAS program written to compute the cumulative mean of the means and standard deviation is an inexact estimate of the actual mean and standard deviation of all preceding observations. The procedure computes the mean and standard deviation of the previous three observations. A running mean value of these two results is then computed as each new mean and standard deviation is computed for the new observation and the two left from the earlier group. The results have been found accurate to approximately 3 to 4 decimal places for the mean value. However the mean of the running standard deviation computation by this technique may only be used as a qualitative measure of the trend and its stability. A true measure of the actual standard deviation can only be computed after the entire ensemble is sampled.

Figure B.19 and B.20 present similar plots for the effective hydraulic conductivity in terms of flow quantity, K_q , and travel time, K_t ,

Figure B.18 - Cumulative Mean of the Arithmetic Mean and Lag 3 Standard Deviation of Hydraulic Conductivity Versus Simulation Number

Figure B.19 - Cumulative Mean of the Mean and Lag 3 Standard Deviation of Effective Hydraulic Conductivity (Flux) Versus Simulation Number

Figure B.20 - Cumulative Mean of the Mean and Lag 3 Standard Deviation of Effective Hydraulic Conductivity (Travel Time) Versus Simulation Number

respectively. Both of these indicate that a fairly constant value is rapidly approached, in this case, in only 7 to 10 simulations. However, the cumulative means of the standard deviation for both terms fluctuates considerably. A truly constant value is not achieved even after the 40 simulations in the ensemble although after the first 20, the fluctuations are greatly reduced.

B.8.5 Sensitivity of Ensemble Means and Variances to Number of Particles

The number of particles which need to be simulated to reach a fairly constant value of the mean and standard deviation of the travel time is another important consideration in the amount of computation time required. A SAS program was written to calculate the cumulative mean of the mean and standard deviation of the travel time for particle transit. A typical plot of the results for one run is presented in Figure B.21. This figure illustrates that a mean value of travel time is reached after only approximately 20 water particles.

The cumulative mean of the lag 3 standard deviation of the travel time fluctuates 20 or 40 percent after 20 water particles reaching a fairly consistent, although still slightly decreasing value after approximately 80 water particles.

Fried (1975) gives an expression for the longitudinal dispersion coefficient assuming that the development of particle concentration at some distant point is normally distributed. He illustrates that this

coefficient is directly related to the variance of the travel times. Here concentrations are simulated by the breakthrough curve. The equation developed for a large travel distance relative to the dispersivity is:

$$
D_{L} = \frac{v^2 (2 \sigma_t)^2}{8 t_{0.5}}
$$
 (28)

where D_{L} is the longitudinal dispersion coefficient, U and $t_{0.5}$ are the mean velocities and travel time respectively, and σ_{r} is the standard deviation of the travel time.

The distance, x, over which the dispersion occurs equals the product $Ut_{0.5}$ and may be substituted in this equation resulting in the following equation:

$$
D_{L} = \frac{\sigma_{t}^{2} x^{2}}{2 (t_{0.5})^{3}}
$$
 (29)

These equations illustrate the relationship between the standard deviation of the travel time, σ_t , and the longitudinal dispersion coefficient. Since the dispersion coefficient equals the dispersivity times the mean velocity, the macroscopic dispersivity may be determined by dividing by the mean velocity to arrive at:

$$
s = \frac{\sigma_{t} x}{2 (t_{0.5})^{2}}
$$
 (30)

These results and others indicate that the 400 water particles simulated is sufficient to compute mean and standard deviation for travel time.

The macroscopic or field scale lateral dispersion coefficient, D_T , has been shown by Fried (1975) to be a function of the scatter about the mean ending location after traversing a region. Fried presented the following equation:

$$
D_T = \frac{1}{2} \int_{0}^{2} \frac{\overline{U}}{x}
$$
 (31)

where $\sigma_{\mathbf{y}}$ is the standard deviation of the normalized location perpendicular to the direction of flow and \bar{U} and x are as defined earlier.

A record was maintained of the starting and ending y coordinate of each water particle. A normalized ending y coordinate was then computed along with a cumulative mean and cumulative mean of the standard deviation as each new record of water transport was added. The same was computed for the y coordinate at the estimated time to transport half the region. A typical plot of these results is presented in Figure B.22. These results also indicate that 400 particles are sufficient to reach a consistent mean value for these variables.

B. 8.5 Normality Check on Travel Times

The ensemble of travel times was utilized to plot a breakthrough curve. Figure B. 23 presents a representative sample of a breakthrough curve. These curves are similar to a concentration versus time curve and their similarity of shape supports the premise of general conformance of normality.

Figure B.22 - Cumulative Mean of the Mean and Lag 3 Standard Deviation of Normalized Ending Y Location

FILE 9, 40 SIMULATIONS OF UNIFORM FLOW IN 100 FT BY 200 FT REGION

Figure B.23 - Simulation Breakthrough Curve

A check for the goodness of fit of the assumption of a normal distribution for the ensemble of travel time records was made. A SAS program was written to test the null hypothesis that the data could be a random sample from a normal distribution. A Kolomogorov D statistic was computed and compared with critical values. A Kolomogorov statistic was utilized rather than the more common chi square check since it is more easily adapted to continuous uncategorized data.

Table B.l presents the results of this check for several flow ensembles. Several of the normality checks support the assumption of a normal distribution with a general tendency to do so as the transit distance increases. Cases 10, 11 and 12 suggest that as the time interval decreases, there is a greater likelihood of acceptance of a normal distribution. A Kolomogorov D statistic of 0.10 or greater was considered sufficient for acceptance of the assumption of normality for this study.

B.8.6. Hydraulic Head Value Sensitivity

The hydraulic head value along two rows was tabulated for each of the simulations. This tabulation was then available to allow computation of mean values and variations resulting from variations in region size, hydraulic gradient, conductivity and other factors.

Figure B.24 presents typical results from one of the Monte Carlo simulations. The upper plot presents the mean hydraulic head versus the node number. The averaging over the 40 Monte Carlo simulations results in a fairly smooth straight line relationship. The middle curve

I'

Figure B.24 - Mean, Standard Deviation and Variance of
Head Versus Node Number

presents the standard deviation and the lower curve the variance of the hydraulic head for the 40 Monte Carlo simulations versus the node number. These figures clearly demonstrates the boundary effects. At the ends of the flow region the head is held constant and therefore the standard deviation is zero there. At nodes further away, there is less influence from the boundary and therefore the standard deviation and variance are greater.

The number of Monte Carlo simulations required to reach a fairly consistent value of the hydraulic head was also investigated. Figure B.25 presents a typical plot of the results of one such investigation at an interior node. This plot indicates that the initial simulation had a value very close to the resulting mean value and after three simulations the mean value was within 3 percent of that value.

The effect of variations in region size is demonstrated in Figure B.26. The maximum value of the normalized standard deviation of hydraulic head for any of the nodes in the region increases as the region size increased. The maximum value of the standard deviation of hydraulic head was normalized by dividing each value by the mean head loss for each node.

The effect of variations in hydraulic gradient is demonstrated in Figure B.27. There appears to be a gradual increase in the maximum value of the standard deviation of hydraulic head as the hydraulic gradient increases. This is probably due to the larger numbers in the calculation however, since when divided by the mean value there is no general trend.

Figure B.25 - Cummulative Mean of the Head Versus Simulation Number

FILE 27. 40 SIMULATIONS OF UNIFORM FLOW IN 100 FT BY 200 FT REGION

Figure B.26 - Maximum Value of Normalized Standard Deviation of Head Versus Region Size

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Figure B.27 - Maximum Value of Standard Deviation of Head
Versus Hydraulic Gradient

The relationship between this quantity and the standard deviation of the hydraulic conductivity is of more significance. Figure B. 28 presents this relationship which results in a direct relationship. This is significant since the uncertainty in the hydraulic conductivity value directly affects our uncertainty in the value of the hydraulic head value within the region.

B.8.7. Macroscopic Dispersivity Sensitivity

The macroscopic or field scale longitudinal dispersivity has been shown to be a function of the standard deviation of the travel time. The macroscopic transverse dispersivity has been shown to be a function of the standard deviation about the mean ending location perpendicular to the general flow direction. For the horizontal uniform flow case this may be taken as the standard deviation in the ending y coordinate. The sensitivity of the macroscopic dispersivity to variations in region size, hydraulic gradient, time interval and standard deviation of hydraulic conductivity was investigated.

Figure B.29 presents results of the effect of region size on the microscopic longitudinal and transverse dispersivity. The upper plot indicates a relatively small change in the longitudinal dispersivity with an increase in region size and no consistent trend. The lower plot indicates a steadily decreasing transverse dispersivity with region size. The values plotted for the macroscopic dispersivities was determined by dividing the dispersion coefficients, determined by the equations taken from Fried (1975) given earlier, by the mean particle

Figure B.29 - Macroscopic Dispersivity Versus Region Size

velocity in the region. These results suggest that a constant value of dispersivity is not reached during the transit of these particles.

Figure B.30 presents the effects of a change in hydraulic gradient and Figure B.31 the effects of a change in time interval for mass transport on these same parameters. The variation of both macroscopic longitudinal and transverse dispersivity is small and inconsistent due to the change in hydraulic gradient and time interval. The insensitivity of the observed dispersivity due to time interval variation is important since the computer time required to simulate particle transit is dependent on the time interval utilized.

The effect of a variation in the standard deviation of hydraulic conductivity is much more pronounced than these other variables. The results of a variation of this parameter are presented in Figure B.32. A reduction in standard deviation of the hydraulic conductivity from 2.0 to 0.5 resulted in a reduction from 2.5 to 0.3 in the longitudinal dispersivity and from 0.14 to 0.05 in the transverse dispersivity.

B.8.8. Development of Confidence Limits

The confidence which the engineer has in his prediction of flow quantity, travel times and dispersion of flow particles is the major reason for utilizing these more sophisticated and complex solutions for field flow problems. If the engineer were not able to increase his confidence in his predictions there would be little reason to utilize these techniques. The nature of the output from this method lends

Figure B.30 - Macroscopic Dispersivity Versus Hydraulic Gradient

itself to the development of confidence limits on the solution.

A methodology to utilize the knowledge of the variability of the flow region characteristics to establish confidence limits on the output utilizing probability and statistics has been formulated. The emphasis of this methodology is in the quantification of the characteristics of the major input parameter, hydraulic conductivity. Other parameters have been shown to be of lesser importance to the problem solution.

The procedure to develop the site specific soil parameters is essentially unchanged. Field programs are utilized to measure insitu soil parameters and to secure samples for laboratory testing . The field and laboratory tests will be analyzed so that a probability density function of the hydraulic conductivity may be formulated. Other parameters such as porosity, and laboratory dispersivity characteristics must also be developed.

These parameters are then the input to a Monte Carlo computer solution for flow quantity and travel time. The results of these Monte Carlo computer simulations may then be analyzed utilizing the knowledge of the underlying distribution of these results to develop confidence in the results.

In general the flow quantity and travel time results should be expected to conform to a normal distribution. This assertion is made on the basis of the Central Limit Theorem. The water particle movement may be considered the result of adding up the effects of many individual

Standard Deviation of Hydraulic Conductivity, ft/day

Figure B.32 - Macroscopic Dispersivity Versus the Standard
Deviation of Hydraulic Conductivity

factors (hydraulic conductivity values). This assumption of normality has been generally verified in this study.

The mean value of the flow quantity and travel time may then be estimated with confidence by the method described earlier. The results of one Monte Carlo simulation are presented in Figure B.33. The characteristics of the flow region are also presented. The mean and standard deviation of the effective hydraulic conductivity, K_q^2 , is 4.57 and 0.230 respectively. Utilizing the equations developed earlier, the 95% confidence limits on the mean value may be estimated. The magnitude of error of the mean with 95% confidence may be estimated by the following:

$$
E < t_{\text{c}/2} \cdot \frac{s}{N} = 1.96 \cdot \frac{0.230}{\sqrt{40}} = 0.071 \tag{32}
$$

where $t_{\frac{1}{2}}$ is the value of the cumulative distribution function of the student t distribution at the $\alpha/2$ significance level, s is the value of the standard deviation and *N* is the sample size.

The mean value would then be expected to lie between the limits of the sample mean (4.57) plus or minus the error (0.07) i.e., 4.50 and 4.64 . The effective hydraulic conductivity, $K_{\mathbf{q}}^{\mathbf{q}}$, was calculated by dividing the flow by the mean hydraulic gradient and area. The flow rate may then be estimated with confidence limits of 95% by multiplying by these constants. In so doing the flow limits of 38.1 to 39.9 ft³/day were estimated with 95% confidence limits.

Figure B.33 - Flow Region and Typical Output of Effective Hydraulic Conductivity (Flux) and Travel Time

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The same methodology may be utilized to develop confidence limits on the travel times. The mean and standard deviation of the travel time is 1576.2 and 146.9 days. The 95% confidence limits on the magnitude of error may be estimated as:

$$
E \quad < \quad \frac{1.96 \, (146.9)}{\sqrt{400}} = 14.4 \, \text{days} \tag{33}
$$

The mean value of travel time is therefore expected to lie between 1561.8 and 1590.6 days. The standard deviation of the travel time may also be estimated with confidence by the expressions given earlier.

$$
\frac{146.9}{1 + \frac{1.96}{\sqrt{2(400)}}} < \sigma < \frac{146.9}{1 - \frac{1.96}{\sqrt{2(400)}}}
$$
(34)
137.4 $\sigma < 157.8$ (35)

The water particles are expected to follow a normal distribution so that a hypothetical breakthrough curve may be developed for the extremes of these parameters. The result of such an exercise is presented in Figure B.34. This allows the engineer to estimate not only the mean arrival time with confidence but also the distribution of travel times.

B.8.9 Macroscopic Dispersivity

 $\frac{\partial}{\partial x}$

The results of the various flow situations was analyzed for characterizations of macroscopic dispersion coefficients and dispersivity. Using the equation developed by Fried (1975), a macroscopic dispersion coefficient was calculated for the record of 400 flow particle traverses of the flow region. The equation developed by Fried assumes that the

particle breakthrough curve will simulate flow concentration. This macroscopic dispersion coefficient and dispersivity was plotted versus the mean region velocity and is presented in the upper two curves of Figure B.35. The upper curve indicates a general increase in the macroscopic dispersion coefficient with velocity as expected. There is no general trend for the middle curve. The value of macroscopic dispersivity appears not to vary greatly with velocity.

The lower curve plots macroscopic dispersivity versus the standard deviation of hydraulic conductivity. This plot suggests that as the variation in hydraulic conductivity increases, the value of macroscopic dispersivity should increase. This trend suggests that particle transport is less direct as the variation of hydraulic conductivity in the region increases.

Figure B.35 - Macroscopic Dispersion Coefficient and Dispersivity Versus
Mean Velocity and Dispersivity Versus Standard Deviation of Hydraulic Conductivity

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APPENDIX D - COMPUTER PROGRAMS

1. INVERSE

```
110 C THIS IS A PROGRAM WHICH WILL ASSIGN CORRELATED HYD. CONDUCTIVITY VALUES
         TO A FINITE DIFFERENCE MESH AND WRITE VALUES ON A DISK
120<sub>c</sub>130<sub>c</sub>FILE NAME IS INVERSE
160 C
170 C SPECIFICATIONS
           INTEGER CHECK, CONH, CONK, ELEC, MINI, STRF, FLOW, SKIP, UNILU(10), UNIHU
180190
          $(10)200
           INTEGER EXLO, EXHI, WARP, PTPT
           REAL K, KHARM, LENGTH, KHEGFD, KVEGFD, KVEGCS, KHEGCS, HARMK, MEAN, KLOG
210220
           REAL KY, LNK (300), WI (300, 300)
222
           INTEGER IA, NN, IDGT, IER
224REAL W(300, 300), TOL, FILTR(300, 300), S(300, 300), WK(600), WID(300, 300)
230
           DOUBLE PRECISION H
250
           REAL*8 DSEED/992299.DO/
           DIMENSION KHARM(52, 52, 2), H(52, 52), K(52, 52), XD(52), YD(52), AX(52),
260
270
          $AY(52), HEADIN(20), ANISO(52), CHECK(10), X(52, 52), Y(52, 52), ERR(300)
           DIMENSION LAYER(10), LAYLU(10), LAYHU(10), CONMN(10), SD(10)
280
           DIMENSION ETA(10), ALPHAX(10), ALPHAY(10), EPSILN(300)
290
300
           DIMENSION IC(52,52), KY(52,52)
320
           DATA CHECK/'CONK', 'CONH', 'ELEC', 'MINI', 'STRF', 'VERT', 'SKIP',
330
          I'V', 'WARP', 'PTPT'/
           READ(5,10) HEADIN
340
350
        10 FORMAT (20A4)
360
           WRITE(6,20) HEADIN
370
           WRITE(6,25) DSEED
       25 FORMAT ('0', /, 5X, 'DSEED=', F12.0)
380
390
       20 FORMAT ('1', 20X, 20A4)
400
       23 FORMAT (1110, 6F10. 5)
410 C
420 C INPUT PARAMETERS
430 C NOTE**** ALL INPUT PARAMETERS ARE NODAL VALUES****
440C450
           READ(5,30) NROW, NCOL, EC, ISO, PERM
460
           READ(5,35) CONH, CONK, ELEC, MINI, STRF, FLOW, SKIP, WARP
           READ(5, 30) LSTRM, LEQUIV, DHEAD
470
480 C LSTRM IS THE COLUMN (FOR THE HORIZONTAL FLOW CASE, FLOW=HORI)
                       ROW (FOR THE VERTICAL FLOW CASE, FLOW=VERT)
490 C
             OR THE
             OR THE COLUMN OF THE CONSTANT HEAD POINT ON THE
500 C
510 C
             LEFT SIDE OF THE UPPER BOUNDARY
520 C WHERE THE TOTAL FLOW IS COMPUTED FOR THE USE OF NONDIMENSIONALIZING
530 C THE STREAM FUNCTION *** IT IS USED ONLY WHEN CHECK(5)=STRF
540 C
550 C LEQUIV IS THE COLUMN (FOR THE HORIZONTAL FLOW CASE, FLOW=HORI)
              OR THE ROW (FOR THE VERTICAL FLOW CASE, FLOW=VERT)
560 C
570 C WHERE THE TOTAL FLOW IS COMPUTED TO BE USED IN SOLVING
580 C FOR THE EQUIVALENT CONDUCTIVITY (RESISTIVITY) OR WHERE THE
590 C WARREN AND PRICE TECHNIQUE IS APPLIED
600READ(5,40) WPFACT
610
           NROWM1=NROW-1
620
           NCOLM1 = NCOL - 1630
           NROWM2=NROW-2
640
           NCOLM2 = NCOL -2650
           NCOLM3=NCOL-3660
          NROWM3=NROW-3
690 C NOTE **** THE VALUE READ IN FOR HMIN IS THE LOWEST ITERATION
700 C PARAMETER AND IS USED ONLY IF MINI WAS SPECIFIED IN THE OPTIONS
710
           READ(5,32) ITMAX, NUMPAR, HMAX, HMIN
       30 FORMAT (2110, 1F10, 5, 110, F10, 5)
720
730
       32 FORMAT (2110, 2F10. 5)
       33 FORMAT (3110, 1F10. 5)<br>34 FORMAT (4110, 3F10. 5)
740
745
       35 FORMAT(16(A4, 1X))
750READ(5, 40) (XD(J), J=1, NCOL)760
770
       40 FORMAT (8F10.1)
780
          READ(5, 40) (YD(I), I=1, NROW)
790 C COMPUTE AX AND AY
```

```
800 C AX= X-DISTANCE FROM ONE NODE CENTER TO THE NEXT
B10 C AY= Y-DISTANCE FROM ONE NODE CENTER TO THE NEXT
820 C
830
          DO 42 J=2, NCOL
       42 AX(J)= (XD(J)+XD(j-1))/2. 0
840
          DO 44 I=2, NROW
850
860
       44 AY(I)=(YD(I)+YD(I-1))/2.0
870 C
880 C
890 C READ ANISOTROPY AT EACH ROW
900 C VALUE IS THE RATIO OF KH/KV
     120 READ(5, 40) (ANISO(I), I=1, NROW)
910
920 C
930 C SET BOUNDARY CONDITIONS
940 C NOTE *** PERIMETER BOUNDARY POINTS CAN BE EITHER CONSTANT HEAD OR IMPERMEABLE
950 C NOTE *** FLOW SHOULD BE FROM RIGHT TO LEFT OR TOP TO BOTTOM
960 C I.E. HIGH HEADS SHOULD BE LOCATED AT THE TOP OR LEFT SIDE
970 C
980 C SET ALL HEADS EQUAL TO SOME INITIAL VALUE
990 C AND ALL IC(I, J) VALUES TO ZERO
       325 DO 330 I=1, NROW
1000
1010
           DO 330 J=1, NCOL
           IC(I, J) = 01020
      330 H(I, J) = 50.0
1030
1040 \, C1050 C READ LOCATIONS OF CONSTANT HEAD NODES
1060 C ALONG THE PERIMETER
1070 C NOTE: THE PERIMETER IS THE ONLY LOCATION FOR A SOURCE OR A SINK
1080 C THAT IS -- A HIGH CONSTANT HEAD OR A LOW CONSTANT HEAD
1090 C
1100 C READ THE TOP ROW
1110
           READ(5,336) (IC(2, J), J=2, NCOLM1)
1120
       336 FORMAT (1615)
1130 C READ THE BOTTOM ROW
1140
           READ(5,336) (IC(NROWM1, J), J=2, NCOLM1)
1150 C READ THE LEFT SIDE
          READ(5,336) (IC(I,2), I=3, NROWM2)
1160
1170 C READ THE RIGHT SIDE
           READ(5,336) (IC(1,NCOLM1), I=3,NROWM2)
1180
1190 C
1200 C READ HEAD VALUES ALONG THE PERIMETER
1210 C READ TOP ROW
           READ(5,350) (H(2, J), J=2, NCOLM1)
1220
1230 C READ THE BOTTOM ROW
           READ(5,350) (H(NROWM1, J), J=2, NCOLM1)
17401250 C READ THE LEFT SIDE
           READ(5,350) (H(1,2), I=3, NROWM2)
1260
1270 C READ THE RIGHT SIDE
1280
          READ(5,350) (H(1, NCOLM1), 1=3, NROWM2)
1290
       350 FORMAT (8D10.3)
1300 \, C1310 C ECHO CHECK OF INPUT PARAMETERS
1320 C
1330
       130 WRITE(6, 140) NROW, NCOL, EC, ITMAX
       140 FORMAT ('0', 4X, '# OF ROWS =', T25, I5, /, 5X, '# OF COLUMNS =', T25, I5, /
1340
          $///,5X, 'CLOSURE ERROR CRITERIA=', E16.5 ,5X, 'MAXIMUM ITERATIONS
1350
1360
          5 = ', 15)1370
           WRITE(6, 148) CONH, CONK, ELEC, MINI, STRF, FLOW, SKIP, WARP
1380
       148 FORMAT ('0', /, 5X, 'PROBLEM OPTIONS SPECIFIED: ', 2X, 10A8)
           IF(SKIP.EQ. CHECK(7)) GO TO 215
1390
1400
           WRITE(6, 150)
1410
           WRITE(6, 160) (XD(J), J=1, NCOL)1420
       150 FORMAT ('0', /, 5X, 'DELTAX NODAL VALUES')
       160 FORMAT ('0', 4X, 10F12, 1/(5X, 10F12, 1))
1430
           WRITE(6, 170)
1440
1450
           WRITE(6, 160)(YD(I), I=1, NROW)
```

```
1460
       170 FORMAT ('0', 5X, 'DELTAY NODAL VALUES')
1470
       215 WRITE(6, 220)
1480
       220 FORMAT ('0', 5X, 'ANISOTROPY RATIO KH/KV')
            WRITE(6, 160)(ANISO(I), I=1, NROW)
1490
1500 C
1510 C WRITE AX AND AY
1520 C
            IF(SKIP. EQ. CHECK(7)) GO TO 255
1530
1540
            WRITE(6,250)
1550
       250 FORMAT('0', 5X, 'AX VALUES')
1560
            WRITE(6,160) (AX(J), J=2, NCOL)
1570
            WRITE(6, 260)
1580
       260 FORMAT ('0', 5X, 'AY VALUES')
            WRITE(6, 160) (AY(I), I=2, NROW)
1590
1600
       255 CONTINUE
1610C1620 C READ IN THE NUMBER OF SOIL STRATA AND REQUESTED SIMULATIONS
1630
            READ(5, 96) LAYERS, NOSIM
1640
            DO 55 L=1, LAYERS
1650
            READ(5,53)LAYER(L),LAYLU(L),LAYHU(L)
        53 FORMAT (3110, 2F10.3)
1660
1670
        55 CONTINUE
1680
            DO 3000 NSIM=1, NOSIM
1690
            NOONE=0
1700
            NOTWO=0
1710NOTHRE=0
1720
            NOTOR = 01730
          NOFIV=01740
            NOSIX=01750
            NOSEV=0
            NOEGT=0
1750
1770
            NONIN=0
1730
            NOTEN = 01790
            NOGTN=0
1800
            WRITE(6, 97) NSIM, NOSIM
        97 FORMAT ('1', //, 5X, 'SIMULATION NUMBER', 14, 1X, 'OF', 14)
1810
1820 C
1830 C THE K VALUES ARE ASSUMED TO EACH NODE ON THE BASIS OF THE TYPE
1840 C OF P.D.F. ASSUMED. IF ISO=1, K= A CONSTANT; IF ISO=2, K IS UNIFORM<br>1850 C OF P.D.F. ASSUMED. IF ISO=1, K= A CONSTANT; IF ISO=2, K IS UNIFORM
1860 C K IS READ IN AT EACH NODE; IF ISO=0, WE HAVE VERTICAL STRATA.
1870CIF(ISO. EQ. 1) GO TO 80
1830
1890
            IF(ISO. EQ. 2) GO TO 91
1900
            IF(ISO. EQ. 3) GO TO 50
            IF(ISO.EQ. 4) GO TO 84
1910
1920
            IF(ISO. EQ. 5) GO TO 60
1930 C OTHERWISE
1940 C READ VALUES FOR A VERTICALLY LAYERED DETERMINISTIC MODEL
1950 C
1960
        73 FORMAT (2110, F10, 2)
1970C1980 C THE MODEL IS VERTICALLY LAYERED
1990
        78 DO 79 IL=1, LAYERS
2000
            READ(5,73) LAYLO, LAYHI, PERM
2010
            DO 79 1=2, NROWM1
            DO 79 J=LAYLO, LAYHI
2020
            K(I,J) = PERN2030
2040
        79 CONTINUE
2050
            GO TO 95
2060 C
2070 C HYDRAULIC CONDUCTIVITY VALUES HAVE A LOG NORMAL DISTRIBUTION
2080 C WITHIN UP TO 10 LAYERS IF REQUESTED
2090
        50 CONTINUE
2100
            DO 57 N=1, LAYERS
```

```
2110
            IF(NSIM. NE. 1) GO TO 58
2120
            READ(5, 23) LAYER(N), CONMN(N), SD(N), ETA(N), ALPHAX(N), ALPHAY(N)
2130
            IF(N. NE. 1) GO TO 76
2140
           WRITE(6,51) LAYERS
2150
        76 WRITE(6,65) LAYER(N), LAYLU(N), LAYHU(N), CONMN(N), SD(N), ETA(N),
2160
          $ALPHAX(N), ALPHAY(N)
2170
        58 LAYLO=LAYLU(N)
           LAYHI=LAYHU(N)
2180
            MEAN=CONMN(N)
2190
2195
            SDFV = SD(M)ETAN=ETA(N)
2200
2210
            ALFAX = -ALPHAX(N)2220
            ALFAY=-ALPHAY(N)
            NOROWS=LAYHI-LAYLO+1
2222
2224
            NP=NOROWS*NCOLM2
            NLASR=(NOROWS-1) *NCOLM2+1
2226
2230
            SUMK = 0.02240
            RECIPK=0.0
            PRODK=0.0
2250
2260
            SUMDIF=0.0
            IAINV=300
2262
            IA=300
2263
2265
            NN = 3002266
            MN=300
            TOL = 0.02267
        51 FORMAT ('0', /, 5X, 'HYDRAULIC CONDUCTIVITY IS LOG-NORMALLY DISTRIBUT
2270
           $ED IN', I4, 'LAYER(S)')
2280
2290
        65 FORMAT (//, 5X, 'LAYER', 14, 2X, '; INITIAL ROW IS', 14, 2X, 'LAST ROW IS'
           $, I4, 5X, 'EXPECTED MEAN=', F10, 4, 5X, ', STD. DEV. =', F10, 4,
2300
           $'WITH ETA=', F10. 4, //, 7X, 'AUTOREGRESSIVE PARAMETERS ARE ', F10. 4,
2310
2320
           $'IN X DIRECTION AND', F10. 4, 'IN Y DIRECTION')
2330 C NOW CONVERT SDEV AND MEAN TO LOGARITHMIC VALUES, SDVLNK & AMNLNK
2340
            COVKSG=(SDEV/MEAN) **2
2350
            VARLNK=ALOG(COVKSQ+1.0)
            SDVLNK=SQRT(VARLNK)
2360
2370
            AMNLNK=ALOG(MEAN)-0.5*(VARLNK)
2372 C INITIALLY SET ETAN=SDVLNK
2373
            ETAN=SDVLNK
2375 C GENERATE THE EPSILON MATRIX, (E), AND PREMULTIPLY BY ETA
2380
            DO 152 I=1, NP
            YFL=GGNGF(DSEED)
2390
            EPSILN(I)=ETAN*YFL
2400
2402
            WRITE(6, 194) I, EPSILN(I)
2404
       194 FORMAT(//, 7X, 110, 2F10. 5)
2410
       152 CONTINUE
2420 C GENERATE A WEIGHTING MATRIX (WT) AND AN IDENTITY MATRIX (I)
2430 C AUTOMATICALLY GENERATE MATRIX TO BE INVERTED ((I)-(WT))=(W)
2440 C INITIALLY SET ALL VALUES ON THE DIAGONAL=1.0, ALL OTHERS=0.0
2450 C
2460
            DO 154 L=1, NP
2470
            DO 154 M=1, NP
2430
            IF(L. EQ. M) GO TO 176
2490
            W(L, M) = 0.02500
            GO TO 154
2510
       176 W(L, M)=1.0
2520
       154 CONTINUE
            DO 155 L=1, NP
2530
            NCOLML=NCOLM2+L
2540
```

```
2560
           NRUP=L-NCOLM2
           NRDN=L+NCOLM2
2570
2580
           NCOLR = L + 1NCOLL = L - 12590
2600 C DETERMINE IF IN THE UPPER ROW
           IF(L.EQ. 1) GO TO 158
2610
2620 C DETERMINE IF IN THE MIDDLE OF THE UPPER ROW
           IF(L.LT.NCOLM2) GO TO 157
2630
2640 C DETERMINE IF WE'RE IN THE UPPER LEFT HAND CORNER
2650
           IF(L.EG. NCOLM2) GO TO 156
2660 C WE'RE NOT IN THE UPPER ROW, CHECK FIRST COLUMN
           N1COL=(L-1)/NCOLM2
2670
2680
           CHK1CL=(FLOAT(L)-1.0)/(FLOAT(NCOLM2))
           CHKMTH=CHK1CL-FLOAT(N1COL)
2690
           IF(CHKMTH. EQ. 0.0) GO TO 161
2700
2710 C WE'RE NOT IN THE LEFT HAND COLUMN, CHECK RIGHT HAND COLUMN
           NLASCL=L/NCOLM2
2720
           CHKLCL=FLOAT(L)/FLOAT(NCOLM2)
2730
2740
           CHKMLS=CHKLCL-FLOAT(NLASCL)
2750
           IF(CHKMLS.EQ. 0.0) GO TO 163
2760 C WE'RE NOT IN THE RIGHT COLUMN, CHECK LAST ROW
           IF(L. GT. NLASR) GO TO 165
2770
2780 C WE'RE NOT IN LAST ROW SO WE MUST BE AT AN INTERIOR POINT
2790
           W(L, NCOLL)=ALFAX/4.0
           W(L, NCOLR) = ALFAX/4.0
28002810
           W(L, NRUP)=ALFAY/4.0
           W(L, NRDN)=ALFAY/4.0
2820
2830
           GO TO 155
2840 C
2850 C WE'RE AT THE UPPER LEFT HAND CORNER
       158 W(L, 2)=ALFAX/2.0
2860
2870
           W(L, NCOLM1) = ALFAY/2.0
           GO TO 155
2880
2890 C WE'RE IN THE MIDDLE OF THE UPPER ROW
      157 W(L, NCOLL) = ALFAX/3.0
2900
           W(L, NCOLR) = ALFAX/3.0
2910
2920
           W(L, NRDN)=ALFAY/3.0
2930
           GO TO 155
2940 C WE'RE IN THE UPPER RIGHT HAND CORNER
       156 W(L, NCOLL)=ALFAX/2.0
2950
2960
           W(L, NRDN)=ALFAY/2.0
2970
           GO TO 155
2980 C WE'RE IN THE LEFT HAND COLUMN
       161 IF(NICOL. EQ. NROWM3) GO TO 162
2990
3000 C WE'RE NOT IN THE LOWER LEFT CORNER
3010
           W(L, NRUP)=ALFAY/3.0
           W(L, NRDN)=ALFAY/3.0
3020
3030
           W(L, NCOLR)=ALFAX/3.0
3040
           GO TO 155
3050 C WE'RE IN THE LOWER LEFT COLUMN
       162 W(L, NRUP)=ALFAY/2.0
3060
3070
           W(L, NCOLR)=ALFAX/2.0
3080
           GO TO 155
3090 C WE'RE IN THE RIGHT HAND COLUMN, CHECK IF AT LOWER CORNER
3100
       163 IF (NLASCL. EQ. NROWM2) GO TO 164
3110 C WE'RE NOT IN THE LOWER RIGHT CORNER
3120
           W(L, NRUP)=ALFAY/3.0
3130
           W(L, NRDN)=ALFAY/3.0
3140
           W(L, NCOLL)=ALFAX/3.0
3150
           GO TO 155
3160 C WE'RE IN THE LOWER RIGHT CORNER
3170 164 W(L, NRUP)=ALFAY/2.0
           W(L, NCOLL)=ALFAX/2.0
3130
3190
           GO TO 155
```
NCLMP2=NCOLM2+2

2550

```
3200 C WE'RE IN THE INTERIOR OF THE LOWER ROW
3210
       165 W(L, NCOLL)=ALFAX/3.0
3220
           W(L, NCOLR) = ALFAX/3.0
           W(L, NRUP) = ALFAY/3.0
3230
3240
       155 CONTINUE
3250 C PRINT OUT THE MATRIX THAT IS TO BE INVERTED
           WRITE(6, 178) LAYER(N)
3260
       178 FORMAT ('1', //, 5X, 'THE MODIFIED WEIGHTING MATRIX, ((I)-(W)), FOR LAY
3270
          $ER', I4, 2X, 'AS GENERATED IS')
3280
3290
           DO 179 L=1, NP
3300
       179 WRITE(6,200) L. (W(L, M), M=1, NP)
3310 C NOW INVERT THE MATRIX TO DEVELOP THE FILTER MATRIX
           CALL LGINF (W. IA, MN, NN, TOL, FILTR, IAINV, S, WK, IER)
3320
3330 C
3332 C NOW WRITE OUT THE FILTR MATRIX AND STORE ON DISK
3334
           WRITE(6, 173) LAYER(N)
       173 FORMAT('0', 5X, 'THE FILTR MATRIX FOR LAYER ', 14,
3336
          $2X, 'AS GENERATED IS')
3338
3340
           DO 181 L=1, NP
3345
       181 WRITE(14, 201) L. (FILTR(L, M), M=1, NP)
3347
           DO 98 L=1, NP
3350
        98 WRITE(6,203) L. (FILTR(L.M), M=1, NP)
           WRITE(6, 182) IER
3360
       182 FORMAT (//, 7X, I10)
3370
3380 C NOW MULTIPLY FILTER MATRIX BY EPSILON AND THESE ARE LOG OF K
3390
           DO 183 L=1, NP
3400
           YEQLK=0.0
3410
           DO 683 M=1, NP
3420
       683 YEQLK=YEQLK+FILTR(L, M) *EPSILN(M)
           WRITE(6,23) L. YEQLK
3430
3440
       183 LNK(L)=YEQLK
3450 C
3460
           M = 0DO 54 I=LAYLO, LAYHI
3470
           DO 54 J=2, NCOLM1
3430
3490
           M = M + 13500 C THEN CONVERT N(O, SDEV) DEVIATE TO N(MEAN, SDEV) DEVIATE
3510
           KLOG=LNK(M)+AMNLNK
3520 C VALUE KLOG= LN OF K
3530
           K(I, J) = EXP(KLOG)3540
           YEGLK=LNK(M)
3550
           YYK=K(I, J)
           WRITE(6, 23) M, YEQLK, KLOG, YYK
3560
3570
           SUMK=SUMK+K(I, J)
3580
           RECIPK=RECIPK+(1, /K(I, J))
3590
           PRODK=PRODK+ALOG10(K(I, J))
3600
        54 CONTINUE
3610
           XLAYHI=FLOAT(LAYHI)
3620
           XLAYLO=FLOAT(LAYLO)
3630
           XCOLM2=FLOAT(NCOLM2)
3640
           ARITHK=SUMK/((XLAYHI-XLAYLO+1.0)*XCOLM2)
3650
           HARMK=((XLAYHI-XLAYLO+1.0)*XCOLM2)/RECIPK
           GEOMK=10**(PRODK/((XLAYHI-XLAYLO+1.0)*XCOLM2))
3660
3670
           DO 57 I=LAYLO, LAYHI
3630
           DO 57 J=2, NCOLM1
3690 C NOW CALCULATE THE ACTUAL STANDARD DEVIATION AND COEF OF VARIATION
3700
           DISPER=(K(I, J)-ARITHK)**2
3710
           SUMDIF=SUMDIF+DISPER
3720
           VARK=SUMDIF/((XLAYHI-XLAYLO+1.0)*XCOLM2)
           STDEV=SORT(VARK)
3730
3740
           COV=STDEV/ARITHK
```

```
3750 C CONVERT CONDUCTIVITIES FROM FT/D TO CM/SEC
           CARITH=ARITHK*. 0003528
3760
           CHARM=HARMK+. 0003528
3770
3780
           CGEOM=GEOMK*, 0003528
3790
           IF(I.LT. LAYHI) GO TO 57
           IF(J.LT. NCOLM1) GO TO 57
3800
           WRITE(6, 56) ARITHK, CARITH, GEOMK, CGEOM, HARMK, CHARM
3810
        56 FORMAT (//, 16X, 'ARITHMATIC MEAN=', F10. 4, 1X, 'FT/D', 1X, '=', 1X, F10. 6,
3820
          $1X, 'CM/SEC', /, 16X, 'GEOMETRIC MEAN=', F10, 4, 1X, 'FT/D', 1X, '=', 1X, F10.
3830
          $6, 1X, 'CM/SEC', /, 16X, 'HARMONIC MEAN=', F10, 4, 1X, 'FT/D', 1X, '=', 1X, F10
3840
3850
          $.6,1X,'CM/SEC')
           WRITE(6, 1111) STDEV, COV
3860
        57 CONTINUE
3870
3880
           GO TO 95
3890 C
3900 C CONDUCTIVITIES ARE READ IN AT EACH NODE
        60 READ(5, 40)((K(I, J), J=1, NCOL), I=1, NROW)
3910
           GO TO 95
3920
3930 C
3940 C HYDRAULIC CONDUCTIVITY VALUES ARE ALL THE SAME
        80 DO 82 I=1, NROW
3950
           DO 82 J=1, NCOL
3960
3970
        82 K(I, J) = PERM
           GO TO 95
3980
3990 C
4000 C HYDRAULIC CONDUCTIVITY VALUES HAVE AN EXPONENTIAL DISTRIBUTION
4010 C OVER THE ENTIRE REGION
4020 C CONMN(L)=MEAN OF THE EXPONENTIAL DISTRIBUTION
4030
        84 CONTINUE
4040
            DO 88 L=1, LAYERS
4050
            IF(NSIM. NE. 1) GO TO 87
            READ(5,23) LAYER(L), CONMN(L)
4060
4070
            IF(L. NE. 1) GO TO 83
            WRITE(6,85) LAYERS
4080
4090
        83 WRITE(6,81) LAYER(L), LAYLU(L), LAYHU(L), CONMN(L)
        81 FORMAT (//,5X, 'LAYER', I4, 2X, '; INITIAL ROW IS', I4, 2X, 'LAST ROW IS'
4100
           $, I4, 5X, 'EXPECTED MEAN=', F10. 4)
4110
4120
        37 LAYLO=LAYLU(L)
4130
           LAYHI=LAYHU(L)
4140
           MEAN=CONMN(L)
        85 FORMAT ('0', /, 5X, 'HYDRAULIC CONDUCTIVITIES FOLLOW AN EXPONENTIAL
4150
           $DISTRIBUTION IN ', 14, 2X, 'LAYER(S)')
4160
4170
            DO 38 I=LAYLO, LAYHI
4130
           DO 88 J=1, NCOLM1
        86 YFL=GGEXN (DSEED, MEAN)
4190
4200
           K(I,J)=YFL4210
        88 CONTINUE
4220
           GO TO 95
4230 C
4240 C THE HYDRAULIC CONDUCTIVITY VALUES ARE UNIFORMLY DISTRIBUTED
4250 C WITH A DIFFERENT DISTRIBUTION WITHIN EACH OF THE LAYERS
4260
        91 CONTINUE
4270
            DO 93 L=1, LAYERS
42BO
            IF(NSIM. NE. 1) GO TO 89
            READ(5, 96) LAYER(L), UNILU(L), UNIHU(L)
4290
            WRITE(6, 94) LAYER(L), UNILU(L), UNIHU(L), LAYLU(L), LAYHU(L)
4300
4310
        89 XER=1000.
4320
            IF(UNIHU(L). LE. 100) XER=100.
4330
            LAYLO=LAYLU(L)
4340
            LAYHI=LAYHU(L)
4350
            DO 93 I=LAYLO, LAYHI
4350
            DO 93 J=2, NCOLM1
4370
        92 YFL=GGUBFS(DSEED)
4380
           NUM=INT(YFL*XER)
4390
            IF(NUM. LT. UNILU(L)) GO TO 92
4400
            IF(NUM. GT. UNIHU(L)) GO TO 92
4410
           K(I, J) = FLOAT(NUM)93 CONTINUE
4420
```
94 FORMAT ('0', /, 5X, 'LAYER', 14, 2X, 'HYDR. COND. RANGE FOR UNIFORM DIS 4430 ITRIBUTION=', I6, 2X, 'TO', I6, 1X, 'FT/D', 1X, 'FOR ROWS', 1X, I2, 1X, 'TO' 4440 4450 $$, 1X, I2)$ 96 FORMAT (7I10) 4460 4470 C SET VALUE OF K IN THE LEFT COLUMN EQUAL TO 0 4480 C 4490 95 DO 100 I=1, NROW 4500 $K(I, 1) = 0.0$ 4510 C SET VALUE OF K IN THE RIGHT COLUMN EQUAL TO 0 4520 C 4530 100 K(I, NCOL)=0.0 DO 110 J=1, NCOL 4540 4550 C SET VALUE OF K IN THE UPPER ROW EQUAL TO 0 4560 C 4570 $K(1, J) = 0.0$ 4580 C SET VALUE OF K IN THE LOWER ROW EQUAL TO 0 4590 C 110 K(NROW, J)=0.0 4600 4610 C 4620 C 4630 C COMPUTE KY(I, J) VALUES 4640 C THESE ARE THE NODAL VALUES TO BE USED IN COMPUTING 4650 C KHARM(I, J, 2) -- THE CONNECTION VALUE IN THE Y-DIRECTION DO 112 I=2, NROWM1 4660 4670 DO 112 J=2, NCOLM1 4680 112 KY(I, J)=K(I, J)/ANISO(I) 4690 C CONVERT HYDRAULIC CONDUCTIVITIES TO ELECTRICAL CONDUCTIVITIES IF SPECIFIED IF(ELEC. NE. CHECK(3))GO TO 117 4700 4710 DO 115 I=2, NROWM1 4720 DO 115 J=2, NCOLM1 $KY(I, J) = 1/(((KY(I, J) * .0003528)/5.13E-06)**.7)$ 4730 115 K(I, J)=1/(((K(I, J)#. 0003528)/5.13E-06)##.7) 4740 4750 C 4760 C COMPUTE THE ARITHMATIC, HARMONIC AND GEOMETRIC MEANS OF THE 4770 C HYDRAULIC CONDUCTIVITY DISTRIBUTION 4780 C 4790 117 SUMK=0.0 4800 RECIPK=0.0 4810 PRODK=0.0 4820 DO 119 I=2, NROWM1 DO 119 J=2, NCOLM1 4830 4840 SUMK=SUMK+K(I, J) 4850 RECIPK=RECIPK+(1./K(I,J)) 4860 PRODK=PRODK+ALOG10(K(I, J)) 119 CONTINUE 4870 4830 XROWM2=FLOAT(NROWM2) XCOLM2=FLOAT(NCOLM2) 4390 ARITHK=SUMK/(XROWM2*XCOLM2) 4900 4910 HARMK=(XROWM2*XCOLM2)/RECIPK 4920 GEOMK=10**(PRODK/(XROWM2*XCOLM2)) 4930 C NOW CALCULATE THE ACTUAL STANDARD DEVIATION AND COEF OF VARIATION 4940 SUMDIF=0.0 4950 DO 121 I=2, NROWM1 DO 121 J=2, NCOLM1 4960 4970 DISPER=(K(I, J)-ARITHK)**2 SUMDIF=SUMDIF+DISPER 4980 4990 121 CONTINUE 5000 VARK=SUMDIF/(XROWM2*XCOLM2) STDEV=SQRT(VARK) 5010 COV=STDEV/ARITHK 5020 5030 C 5040 C HYDRAULIC CONDUCTIVITY VALUES ARE WRITTEN ONTO A DISK DATA SET 5050 C TO BE USED WITH PLOTTING IF(CONK. NE. CHECK(1)) GO TO 105 5060 5070 DO 105 I=2, NROWM1 5080 DO 105 J=2, NCOLM1

5090 WRITE(10, 2110) K(I, J) 5100 105 CONTINUE 5110 C 5120 IF(NSIM. GT. 1) GO TO 3000 175 WRITE(6, 180) 5130 5140 180 FORMAT ('1', 5X, 'HORIZONTAL CONDUCTIVITY VALUES AT NODE CENTER') DO 190 I=1, NROW 5150 190 WRITE(6,200) I, (K(I, J), J=1, NCOL) 5160 200 FORMAT ('0', I3, 2X, 10F12. 4/(6X, 10F12. 4)) 5170 5180 201 FORMAT (I3, 2X, 6F12, 10/(5X, 6F12, 10)) 5190 203 FORMAT ('0', I3, 2X, 10F12, 9/(6X, 10F12, 9)) 210 FORMAT ('0', 12, 2X, 10110/(5X, 10110)) 5200 5210 1111 FORMAT (//, 5X, 'ACTUAL STANDARD DEVIATION OF HYDRAULIC CONDUCTIVITY 5220 \$ DISTRIBUTION IS ', F10. 4, //, 5X, 'AND THE COEFFICIENT OF VARIATION I 5230 $$S$ ', F10. 4) 5240 2110 FORMAT (30X, F10. 5) 5250 C 3000 CONTINUE 5260 5270 **STOP** 5280 **END**

2. STKBLKNP

100 C23456789012345678901234567890123456789012345678901234567890123456789012******* 105 C 110 C THIS IS FIRST PART OF A PROGRAM WHICH SOLVES 2-D STEADY, HETEROGENEOUS, ANISOTROPIC FLOW THROUGH POROUS MEDIA $120C$ 130 C USING FINITE DIFFERENCE WITH VARIABLE GRID SPACINGS 140 C AND THE ITERATIVE ALTERNATING DIRECTION IMPLICIT PROCEDURE 150 C FILE NAME IS STKBLKNP AND PROGRAM CONTINUES IN FILE GWCOR2NP FILE SAME AS STKBLK EXCEPT PRINTOUT IS SEVERELY LIMITED $151C$ 152 C SIMILAR TO QWCOR1 EXCEPT THE OUTER ROWS AND COLUMNS ARE DELETED 153 C AFTER SHAVING, THE BLOCKS ARE STACKED END TO END AND OR ON TOP OF 155 C ONE ANOTHER. THIS PROGRAM TAKES FILTR MATRIX FROM DSN FILE. 160 C 165 C 23456789012345678901234567890123456789012345678901234567890123456789012******* 170 C SPECIFICATIONS 180 INTEGER CHECK, CONH, CONK, ELEC, MINI, STRF, FLOW, SKIP, UNILU(10), UNIHU 190 $$(10)$ 200 INTEGER EXLO, EXHI, WARP, PTPT, UPDISC 205 INTEGER NTREB(400), NWAV(400), NBSIM(400) REAL K, KHARM, LENGTH, KHEGFD, KVEGFD, KVEGCS, KHEGCS, HARMK, MEAN, KLOG 210 REAL KY, LNK (300), XLNK (52), AMEAN (60), ASDV (60), RHO1 (60), ARHO (60, 4) 220 REAL TTHW(400), TT60(400), TT70(400), TT80(400), TT90(400), RH04(60) ac d REAL FILTR(300, 300), PARTK(32, 62), RH02(60), RH05(60), HDSMN(32, 62) 27.4 REAL TOTM(400), XLOCHT(400), YLOCHT(400), YLOCEN(400), XISCAL(100), 226 227 \$CCSTAT(100,10), 228 \$HDSUP (62, 100), HDSDN (62, 100), 229 \$5TY(400), STRFMN(32, 62), CSTATS(100, 17), HCSTAT(100, 9), YISCAL(100) REAL RH03(60), ARH0A(25, 20), AMEANA(60), ASDVA(60), RH0A(25) 230 DOUBLE PRECISION H, HNEW, A, B, C, D, E, F, G, GPARM, GKNOWN, DABS, HOLD 231 240 DOUBLE PRECISION ITPARM 250 REAL*8 DSEED/992299.DO/ DIMENSION KHARM(52, 62, 2), H(52, 62), K(52, 62), XD(62), YD(62), AX(62), 260 \$AY(52), HEADIN(20), ANISO(52), CHECK(10), X(52, 62), Y(52, 62), ERR(300) 270 DIMENSION LAYER(10), LAYLU(10), LAYHU(10), CONMN(10), SD(10) 280 290 DIMENSION ETA(10), ALPHAX(10), ALPHAY(10), EPSILN(300) DIMENSION G(62), F(62), IC(52, 62), HNEW(62), ITPARM(62), HOLD(52, 62), 300 \$STRFUN(52,62), HSTRAT(52,62), KY(52,62) 310 DIMENSION VX(52, 62), VY(52, 62) 315 317 DIMENSION VALY(100), VALK(100), RHO(100) 320 DATA CHECK/'CONK', 'CONH', 'ELEC', 'MINI', 'STRF', 'VERT', 'SKIP', 1'V', 'WARP', 'PTPT'/ 330 340 READ(5,10) HEADIN 350 10 FORMAT (20A4) WRITE(6,20) HEADIN 360

```
380
       20 FORMAT ('1', 20X, 20A4)
       21 FORMAT (10F12. 5)
390
400
       22 FORMAT (1F5.0, 16F8.5)
410
       23 FORMAT (1110, 6F10. 5)
       24 FORMAT (316, 2X, 6F10. 5)
420
430
       25 FORMAT ('0', /, 5X, 'DSEED=', F12. 0)
       26 FORMAT (F5.0, 3F5.3, 10F6.3)
440
       27 FORMAT (1F5.0, 8F9.5)
450
       28 FORMAT (214, 9F8. 2)
460
470
       29 FORMAT (316, 2X, 10F10, 4, 19)
480 C
490 C INPUT PARAMETERS
500 C NOTE**** ALL INPUT PARAMETERS ARE NODAL VALUES****
510C520
          READ(5,30) NROW, NCOL, EC, ISO, PERM
530
          READ(5,35) CONK, CONH, ELEC, MINI, STRF, FLOW, SKIP, WARP
540
          READ(5,30) LSTRM, LEQUIV, DHEAD
550 C LSTRM IS THE COLUMN (FOR THE HORIZONTAL FLOW CASE, FLOW=HORI)
                       ROW (FOR THE VERTICAL FLOW CASE, FLOW=VERT)
560 C
            OR THE
570 C
            OR THE COLUMN OF THE CONSTANT HEAD POINT ON THE
580 C
            LEFT SIDE OF THE UPPER BOUNDARY
590 C WHERE THE TOTAL FLOW IS COMPUTED FOR THE USE OF NONDIMENSIONALIZING
600 C THE STREAM FUNCTION *** IT IS USED ONLY WHEN CHECK(5)=STRF
610C620 C LEGUIV IS THE COLUMN (FOR THE HORIZONTAL FLOW CASE, FLOW=HORI)
630COR THE ROW (FOR THE VERTICAL FLOW CASE, FLOW=VERT)
640 C WHERE THE TOTAL FLOW IS COMPUTED TO BE USED IN SOLVING
650 C FOR THE EQUIVALENT CONDUCTIVITY (RESISTIVITY) OR WHERE THE
660 C WARREN AND PRICE TECHNIQUE IS APPLIED
670
          READ(5, 40) WPEACT
630
          NROWM1=NROW-1
          NCOLM1=NCOL-1
690
700
          NROWM2=NROW-2
710
          NCOLM2=NCOL-2
720
          NCOLM3=NCOL-3
730
          NROWM3=NROW-3
740
          NROWP2=NROW+2
750
          NCOLP1=NCOL+1
760
          NCOLP2=NCOL+2
770 C NOTE **** THE VALUE READ IN FOR HMIN IS THE LOWEST ITERATION
780 C PARAMETER AND IS USED ONLY IF MINI WAS SPECIFIED IN THE OPTIONS
790
          READ(5,32) ITMAX, NUMPAR, HMAX, HMIN
800
       30 FORMAT (2110, 1F10, 5, 110, F10, 5)
       32 FORMAT (2110, 6F10. 5)
AIO33 FORMAT (3110, 3F10. 5)
820
       34 FORMAT (4I10, 4F10. 5)
830
       35 FORMAT(16(A4, 1X))
840
850
          READ(5,40) (XD(J), J=1, NCOL)
       40 FORMAT (8F10.1)
860
          READ(5, 40) (YD(I), I=1, NROW)
870
880 C COMPUTE AX AND AY
890 C AX= X-DISTANCE FROM ONE NODE CENTER TO THE NEXT
900 C AY= Y-DISTANCE FROM ONE NODE CENTER TO THE NEXT
910 C
920
          DO 42 J=2, NCOL
930
       42 AX(J)= (XD(J)+XD(J+1))/2.0DO 44 I=2, NROW
940
950
       44 AY(I)=(YD(I)+YD(I-1))/2.0960 C
970 C
980 C READ ANISOTROPY AT EACH ROW
990 C VALUE IS THE RATIO OF KH/KV
1000
       120 READ(5, 40) (ANISO(I), I=1, NROW)
```
370

WRITE(6,25) DSEED

```
1010 c 
1020 C SET BOUNDARY CONDITIONS 
1030 
C NOTE *** PERIMETER BOUNDARY POINTS CAN BE EITHER CONSTANT HEAD 
OR IMPERMEABLE 
1040 
C NOTE *** FLOW SHOULD BE FROM LEFT TO RIGHT OR TOP TO BOTTOM 
10:50 
C I. E. HIGH HEADS SHOULD BE LOCATED AT THE TOP OR LEFT SIDE 
1060 
c 
1070 
c 
SET 
ALL HEADS EGUAL TO 
SOME INITIAL VALUE 
1080 
c 
AND 
ALL ICCI,J> VALUES 
TO ZERO 
1090 
1100 
1110 
1120 
1130 
1140 c 
11:50 c 
READ LOCATIONS OF CONSTANT 
HEAD NODES 
1160 c 
ALONG THE PERIMETER 
1170 c 
NOTE : THE PERIMETER IS THE 
ONLY LOCATION FOR A SOURCE OR A SINK 
1170 C NOTE: THE PERTHETER IS THE UNLY LUCATION FOR A SUCRCE THE TEATHETER IS THE UNLY LUCATION FOR A SUCRCE T<br>1180 C<br>1190 C
1200 c 
READ THE TOP ROW 
1210 
1220 
1230 c 
READ THE BOTTOM ROW 
1240 
         325 
DO 330 I=1,NROW 
             DO 330 J=1.NCOL 
             TC(T, J) = 0HDSMN(I, J)=0.0
      -330 H(I, J)= 50.0
             READ(5,336) (IC(2, J), J=2, NCOLM1)
        336 FORMAT C16I5l 
            READ(5,336) (IC(NROWM1, J), J=2, NCOLM1)
1250 c READ THE LEFT SIDE 
1260 
1270 
C READ THE RIGHT SIDE 
1280<br>1290 C
1290 C<br>1300 C READ HEAD VALUES ALONG THE PERIMETER
1310 c 
READ TOP ROW 
             READ(5, 336) (IC(I, 2), I=3, NROWM2)
             READ(5,336) (IC(I,NCOLM1), I=3,NROWM2)
1320 
1330 c 
READ THE BOTTOM ROW 
             READ(5,350) (H(2, J), J=2, NCOLM1)
1340 
1350 
C READ THE LEFT SIDE 
1360 
1370 
C READ THE RIGHT SIDE 
1380 
1390 
            READ(5,350) (H(NROWM1, J), J=2, NCOLM1)
            READ(5,350) (H(1,2), I=3, NROWM2)
             READ(5,350) (H(I,NCOLM1), I=3,NROWM2)
        3:50 FORMAT C8D10. 3) 
14·00 c 
1410 C ECHO CHECK OF INPUT PARAMETERS 
1420 c 
1440 
1443 
1447 
         140 FORMAT ('0', 4X, '# OF ROWS =', T25, I5, /, 5X, '# OF COLUMNS =', T25, I5, /
             \frac{1}{2} , \frac{1}{4} , \frac{1}{2} , \frac{1}{4} , \frac{1}{2} , \frac{1$3X, 'WITH AN AREA OF ',3X,F10. 5,' SGUARE FEET INTO SECTION', 
1450 
1460 
1470 
1480 
1490 
1300 
1510 
1520 
1330 
1340 
1550 
1360 
1370 
1380 
1390 
1600 c 
1610 C WRITE AX AND AY
1620 c 
1630 
             $///, 5X, 'CLOSURE ERROR CRITERIA='• E16. 5. , 5X, 'MAXIMUM ITERATIONS 
            $///,5X,'CLOSURE ERROR CRITERIA=', E16.5<br>$=',I5)
             WRITE(6, 148) CONH, CONK, ELEC, MINI, STRF, FLOW, SKIP, WARP
        148 FORMAT C '0', /, 5X, 'PROBLEM OPTIONS SPECIFIED: ' • 2X, 10A8l 
             IF(SKIP EQ. CHECK(7)) GO TO 215
             WRITEC6, 150) 
             WRITE(6, 160) (XD(J), J=1, NCQL)150 FORMAT < 'O ', I, SX, 'DEL TAX NODAL VALUES') 
        160 FORMAT ('0', 4X, 10F12. 1/ (5X, 10F12. 1))
             WRITE(6, 170) 
             WRITE(6, 160) (YD(I), I=1, NROW)
        170 FORMAT ('0', 5X, 'DELTAY NODAL VALUES')
        215 WRITE (6, 220)
        220 FORMAT < 'O', SX, 'ANISOTROPY RATIO KH/KV'> 
             WRITE(6, 160) (ANISO(I), I=1, NROW)
             IF(SKIP. EQ. CHECK(7)) GO TO 255
```

```
1640
           WRITE(6, 250)
       250 FORMAT('0', 5X, 'AX VALUES')
1650
1660
           WRITE(6,160) (AX(J), J=2, NCOL)
1670
           WRITE(6,260)
       260 FORMAT ('0', 5X, 'AY VALUES')
1680
           WRITE(6, 160) (AY(I), I=2, NROW)
1690
1700
       255 CONTINUE
1710 C
1720 C READ IN THE NUMBER OF SOIL STRATA AND REQUESTED SIMULATIONS
1725 C USE A VALUE FOR NCFLO ONLY IF FLOW IS FROM THE UPPER BOUNDARY,
1726 C AND THEN USE THE LAST COLUMN FROM THE LEFT WHERE FLOW IS POSSIBLE
           READ(5, 96) LAYERS, NOSIM, NRBLK, NCBLK, NCFLO, UPDISC, NCBAR, NRBARB
1730
1740 C UPDISC IS USED ONLY IF FLOW AT RIGHT SIDE IS TO THE UPPER SIDE, IE. A
1750 C RESTRICTION TO FLOW EXISTS AT BOTTOM. USE A #>0 & NRCUTO IS UPPER ROW #
1760 C NCBAR IS COL # WITH A BARRIER FROM TOP DOWN TO COL # NRBARB
1820
           DO 55 L=1, LAYERS
1830
           READ(5, 53) LAYER(L), LAYLU(L), LAYHU(L)
        53 FORMAT (3110, 2F10.3)
18401950
        55 CONTINUE
1350
           AVGAMK=0.0
           AVGSDK=0.01870
1830
           RHO1YM=0.0
           RH02YM=0.0
1890
           RH03YM=0.0
1900
1910
           ARHD1Y=0.01920
           ARH02Y=0.0
1930
           ARH03Y=0.0
1940
           R011MK=0.0
           RO1MKR=0.0
1950
1960
           RO1MKC=0.0
1970
           NSKIPS=0
1975
           NSKOUT=0
1980DO 3500 NSIM=1, NOSIM
2000
        97 FORMAT ('1', //, 5X, 'SIMULATION NUMBER', I4, 1X, 'OF', I4)
2010 C
2020 C THE K VALUES ARE ASSUMED TO EACH NODE ON THE BASIS OF THE TYPE
2030 C OF P.D.F. ASSUMED.
                             IF ISO=1, K= A CONSTANT; IF ISO=2, K IS UNIFORM
2040 C DIST.; IF ISO =3, K IS LOGNORMAL; IF ISO=4, EXPONENTIAL; IF ISO=5,
2050 C K IS READ IN AT EACH NODE; IF ISO=0, WE HAVE VERTICAL STRATA.
2060 C
2070
           IF(ISO. EQ. 1) GO TO 80
2080
           IF(ISO. EQ. 2) GO TO 91
2090
           IF(ISO. EG. 3) GO TO 50
2100
           IF(ISO. EQ. 4) GO TO 84
2110
           IF(ISO. EQ. 5) GO TO 60
2120 C OTHERWISE
2130 C READ VALUES FOR A VERTICALLY LAYERED DETERMINISTIC MODEL
2140 C
2150
        73 FORMAT(2110, F10. 2)
2160 C
2170 C THE MODEL IS VERTICALLY LAYERED
        78 DO 79 IL=1, LAYERS
2180
2190
           READ(5,73) LAYLO, LAYHI, PERM
2200
           DO 79 I=2, NROWM1
           DO 79 J=LAYLO, LAYHI
2210
           K(I, J) = PERN2220
2230
        79 CONTINUE
2240
           GO TO 95
2250 C
2260 C HYDRAULIC CONDUCTIVITY VALUES HAVE A LOG NORMAL DISTRIBUTION
2270 C WITHIN UP TO 10 LAYERS IF REQUESTED
2280
        50 CONTINUE
2290
           DO 57 N=1, LAYERS
           IF(NSIM. NE. 1) GO TO 58
2300
           READ(5, 23) LAYER(N), CONMN(N), SD(N), ETA(N), ALPHAX(N), ALPHAY(N)
2310
2320
           IF(N. NE. 1) GO TO 76
```


 $\mathcal{L}_{\mathrm{eff}}$

```
2880 C GENERATE THE EPSILON MATRIX, (E), AND PREMULTIPLY BY ETA
             DO 152 I=1, NP
2890
             YFL=GGNGF(DSEED)
2900
             EPSILN(I)=ETAN*YFL
2910
        194 FORMAT(//, 7X, 110, 2F10. 5)
2920
        152 CONTINUE
2930
             CALL MUNSD (EPSILN, NP, AMN, SDV, COEVAR)
        Unity (1997) On the State of Person of State of American State of American State (1997) Service Control of State (1997) Servic
2940
2960
           $F10.5, 'AND STD. DEV. = ', F10.5, 'AND COV. = ', F10.6)
2970
             IF(NBLKT. NE. 1) GO TO 178
2980
             IF(NBLK. NE. 1) GO TO 178
2990
             IF(NSIM. NE. 1) GO TO 178
2991
             IF(N. NE. 1) 00 TO 178
3000
3010 C
3020 C RETRIEVE THE FILTR MATRIX FROM THE DIS
3030 C
3040
             DO 179 L=1, NP
3050
        179 READ(14, 202) (FILTR(L, M), M=1, NP)
3060
        178 CONTINUE
3070 C
3080 C NOW MULTIPLY FILTER MATRIX BY EPSILON AND THESE ARE LOG OF K
3090
             DO 183 L=1, NP
3100
             YEQLK=0.0
3110
             DO 683 M=1, NP
3120
        683 YEQLK=YEQLK+FILTR(L, M) *EPSILN(M)
3130
        183 LNK(L)=YEQLK
3140
             CALL MUNSD (LNK, NP, AMN, SDV, COEVAR)
3150 C
             NLCOL = (NBLK-1) * (NCBLK-2) + 13160
3170
             NRCOL=NLCOL+NCBLK-1
3180
             M = 03190
             DO 54 I=NTROW, NBROW
3200
             MM = 13210
             DO 54 J=NLCOL, NRCOL
3220
             M=M+13230 C THEN CONVERT N(O, SDEV) DEVIATE TO N(MEAN, SDEV) DEVIATE
3240
             KLOG=LNK (M) + AMNLNK
3250
             IF(I.EQ. NTROW) GO TO 159
3260
             IF(I.EQ. NBROW) GO TO 159
3270
             IF(J. EQ. NLCOL) GO TO 159
             IF(J.EG. NRCOL) GO TO 159
3290
3290 C VALUE KLOG= LN OF K
3300
             K(I, J)=EXP(KLOG)
3310
             SUMK=SUMK+K(I, J)
3320
             RECIPK=RECIPK+(1./K(I,J))
3330
             PRODK=PRODK+ALOG10(K(I, J))
3340 C
3350 C CHECK THE STATISTICAL PARAMETERS OF LOG K, BY ROWS
3360
        159 XLNK (MM)=KLOG
3370
             MM=MM+1IF(MM. LE. NCBLK) GO TO 54
3380
3390
             CALL MUNSD (XLNK, NCBLK, AMN, SDV, COEVAR)
3400
             LAGS=53410CALL AUGAR (XLNK, NCBLK, AMN, SDV, LAGS, RHD)
3420
             AMEAN(I)=AMN
3430
             ASDV(I)=SDV
3440 C NOW REFIGURE W/O THE EDGES
3450
             DO 48 MMM=2, NCBKM1
3460
             MMMREV=MMM-1
3470
             XLNK (MMMREV) = XLNK (MMM)
         48 CONTINUE
3430
3490
            CALL MUNSD (XLNK, NCBKM2, AMNA, SDVA, COVA)
3500
            CALL AUGAR (XLNK, NCBKM2, AMNA, SDVA, LAGS, RHDA)
3510
            AMEANA(I)=AMNA
3520
            ASDVA(I)=SDVA
```
3530 DO 54 IN=1, LAGS 3540 ARHO(I, IN)=RHO(IN) 3550 ARHOA(I, IN)=RHOA(IN) 3560 54 CONTINUE 3570 C CORRELATION COEFFICIENTS FOR ALL ROWS OF THIS SEGMENT HAVE BEEN CALCULATED 3590 DO 52 I=NTROW, NBROW IREV=I-NTROW+1 3600 3610 RHO1(IREV)=ARHO(I,1) RHO2(IREV)=ARHO(I,2) 3620 RHO3(IREV)=ARHO(I,3) **OEAE** 3640 52 CONTINUE 64 FORMAT('0', 10X, 'MEAN, STD. DEV. AND AUTOCORRELATION COEFFICIENTS FO 3660 " RACH ROW AND LAGS FROM 1 TO 4 ", //, 7X, 'ROW', 4X, 'MEAN'. 5X,
\$R EACH ROW AND LAGS FROM 1 TO 4 ", //, 7X, 'ROW', 4X, 'MEAN'. 5X,
\$'STD. DEV. ', 2X, 'RHO(1)', 4X, 'RHO(2)', 4X, 'RHO(3)', 4X, 'RHO(4)') 3670 3680 3690 CALL MUNSD (RHO1, NRBLK, AMN, SDV, COEVAR) 3710 RHO1YM=RHO1YM+AMN/(FLOAT(NOSIM)) 3720 CSTATS(NSIM, 1)=FLOAT(NSIM) 3730 CSTATS(NSIM, 2)=CSTATS(NSIM, 2)+AMN/(FLOAT(NBKTOT)) 165 FORMAT ('0', 5X, 'LAG 1 CORR. COEF. FOR', I3, ' ROWS, HAS A MEAN= ', 3740 3750 $#F10.5.$ ' AND STD. DEV. = ', F10. 5, ' AND COV. = ', F10. 6) CALL MUNSD (RHO2, NRBLK, AMN, SDV, COEVAR) 3760 RHO2YM=RHO2YM+AMN/(FLOAT(NOSIM)) 3780 3790 CSTATS(NSIM, 3)=CSTATS(NSIM, 3)+AMN/(FLOAT(NBKTOT)) 168 FORMAT ('0', 5X, 'LAG 2 CORR. COEF. FOR', I3, ' ROWS, HAS A MEAN= ', 3800 $F10.5$, AND STD. DEV. = ', F10. 5, ' AND COV. = ', F10. 6) 3810 3820 CALL MUNSD (RHO3, NRBLK, AMN, SDV, COEVAR) 3840 RHO3YM=RHO3YM+AMN/(FLOAT(NOSIM)) 3850 CSTATS(NSIM, 4)=CSTATS(NSIM, 4)+AMN/(FLOAT(NBKTOT)) 172 FORMAT ('0', 5X, 'LAG 3 CORR. COEF. FOR', I3, ' ROWS, HAS A MEAN= ', \$F10. 5, ' AND STD. DEV. =', F10. 5, ' AND COV. = ', F10. 6) 3860 3870 169 FORMAT ('0', 5X, 'LAG 1 CORR. COEF. FOR', I3, ' COLMNS, HAS A MEAN= ',
\$F10.5, ' AND STD. DEV. =', F10.5, ' AND COV. = ', F10.6) 3880 3890 171 FORMAT ('0', 5X, 'LAG 2 CORR. COEF. FOR', I3, ' COLMNS, HAS A MEAN= ', 3900 \$F10.5, 'AND STD. DEV. = ', F10.5, 'AND COV. = ', F10.6) 3910 173 FORMAT ('0', 5X, 'LAG 3 CORR. COEF. FOR', I3, ' COLMNS, HAS A MEAN= ',
\$F10.5, ' AND STD. DEV. =', F10.5, ' AND COV. = ', F10.6) 3920 3930 69 FORMAT('O', 10X, 'MEAN, STD. DEV. AND AUTOCORRELATION COEFFICIENTS FO 3940 3950 \$R EACH COLUMN AND LAGS FROM 1 TO 4 ', //, 7X, 'COLUMN', AX, 'MEAN', 5X, 3960 \$'STD, DEV, '; 2X; 'RHO(1)'; 4X; 'RHO(2)'; 4X; 'RHO(3)'; 4X; 'RHO(4)') 3970 C NOW CALCULATE MEAN CORRELATION COEFFICIENTS AFTER DELETING OUTER NODES 3980 C 4000 71 FORMAT('O', 7X, 'AFTER REMOVING THE OUTSIDE LAYERS OF THE CONDUCTIVI 4010 \$TY FIELD, WE ARE LEFT WITH A FIELD WITH THESE STATS') 4030 DO 153 I=NTRWP1, NBRWM1 4040 IREV=I-NTRWP1+1 4050 RHOI(IREV)=ARHOA(I,1) RHO2(IREV)=ARHOA(I,2) 4060 4070 RHO3(IREV)=ARHOA(I,3) 4080 153 CONTINUE 4100 DO 72 I=NTRWP1, NBRWM1 4110 IREV=I-NTRWP1+1 4120 72 CONTINUE 4130 NOROM2=NOROWS-2 4140 CALL MUNSD (RHO1, NRBKM2, AMN, SDV, COEVAR) 4160 ARHOIY=ARHOIY+AMN/(FLOAT(NOSIM)) 4170 CSTATS(NSIM, 15)=CSTATS(NSIM, 15)+AMN/(FLOAT(NBKTOT)) 4180 CALL MUNSD (RHO2, NRBKM2, AMN, SDV, COEVAR) 4200 ARHO2Y=ARHO2Y+AMN/(FLOAT(NOSIM)) 4210 CSTATS(NSIM, 16)=CSTATS(NSIM, 16)+AMN/(FLOAT(NBKTOT)) 4220 CALL MUNSD (RHO3, NRBKM2, AMN, SDV, COEVAR) 4240 ARHO3Y=ARHO3Y+AMN/(FLOAT(NOSIM)) 4250 CSTATS(NSIM, 17)=CSTATS(NSIM, 17)+AMN/(FLOAT(NBKTOT)) 4260 75 CONTINUE 4270 C

ä,

```
4280 C COMPUTE THIS SIMULATIONS STATS ON LN K
4290
            DO 275 I=LAYLO, LAYHI
            IREV=I-LAYLO+1
4300
4310
            DO 275 J=2, NCOLM1
4320
            JREV=J-1
       275 PARTK(IREV, JREV)=ALOG(K(I, J))
4330
            CALL MUNSD2 (PARTK, NOROWS, NCOLM2, AMN, SDV, COEVAR)
4340
            HCSTAT(NSIM, 8)=AMN
4345
            HCSTAT(NSIM, 9)=SDV
4346
4350 C CHECK SUBROUTINE MUNSD2 & AUGAR2 BY RECALCULATING INFO ON K
4360
            DO 66 I=LAYLO, LAYHI
            IREV=I-LAYLO+1
4370
4330
            DO 66 J=2, NCOLM1
            JREV=J-1
4390
4400
        66 PARTK (IREV, JREV)=K(I, J)
            CALL MUNSD2 (PARTK, NOROWS, NCOLM2, AMN, SDV, COEVAR)
4410
4420
            NINK=NOROWS*NCOLM2
       167 FORMAT ('0', 5X, 'PARTK MATRIX WITH ', 14, ' MEMBERS HAS A MEAN= ', $F10.5, ' AND STD. DEV. =', F10. 5, ' AND COV. = ', F10. 6)
4430
4440
            CALL AUGAR2 (PARTK, NOROWS, NCOLM2, AMEAN, ASDV, RHO)
4450
            NOROM3=NOROWS-3
4460
            NOROM1=NOROWS-1
4470
4480
            LAYHM1=LAYHI-1
4490
            DO 59 I=LAYLO, LAYHM1
            IRFV=I-LAYL0+1
4500
4510
        59 CONTINUE
4520
            CALL MUNSD (RHO, NOROM1, AMN, SDV, COEVAR)
            RO11MK=RO11MK+AMN/(FLOAT(NOSIM))
4530
            CSTATS(NSIM, 8)=AMN
4540
       166 FORMAT ('0', 5X, 'LAG 1, 1 CORR. COEF. FOR', I3, ' ROWS, HAS A MEAN= ',
4550
           $F10.5, 'AND STD. DEV. = ', F10.5, 'AND COV. = ', F10.6)
4560
4570
        67 CONTINUE
4580
            XLAYHI=FLOAT(LAYHI)
4590
            XLAYLO=FLOAT(LAYLO)
4600
            XCOL=FLOAT(NCOL)
4610
            XCOLM2=FLOAT(NCOLM2)
4620
            ARITHK=SUMK/((XLAYHI-XLAYLO+1.0)*XCOLM2)
4630
            HARMK=((XLAYHI-XLAYLO+1.0)*XCOLM2)/RECIPK
4640
            GEOMK=10**(PRODK/((XLAYHI-XLAYLO+1.0)*XCOLM2))
            DO 57 I=LAYLO, LAYHI
4650
4660
            DO 57 J=1, NCOLM2
4670 C NOW CALCULATE THE ACTUAL STANDARD DEVIATION AND COEF OF VARIATION
4680
            DISPER=(K(I, J)-ARITHK)**2
4690
            SUMDIF=SUMDIF+DISPER
4700
            VARK=SUMDIF/((XLAYHI-XLAYLO+1.0)*XCOLM2)
4710
            STDEV=SGRT(VARK)
4720
            COV=STDEV/ARITHK
4730 C
        CONVERT CONDUCTIVITIES FROM FT/D TO CM/SEC
4740
            CARITH=ARITHK*, 0003528
4750
            CHARM=HARMK*, 0003528
4750
            CGEOM=GEOMK*, 0003528
4770
            IF(I.LT. LAYHI) GO TO 57
4780
            IF(J.LT. NCOLM2) GO TO 57
4790
         56 FORMAT (77) 16X, 'ARITHMATIC MEAN=', F10. 4, 1X, 'FT/D', 1X, '=', 1X, F10. 6,
4800
           $1X, 'CM/SEC', /, 16X, 'GEOMETRIC MEAN=', F10, 4, 1X, 'FT/D', 1X, '=', 1X, F10,
4810
           $6, 1X, 'CM/SEC', /, 16X, 'HARMONIC MEAN=', F10, 4, 1X, 'FT/D', 1X, '=', 1X, F10
           $.6.1X, 'CM/SEC')
4820
4830
         57 CONTINUE
4840
            GO TO 95
4850 C
4860 C CONDUCTIVITIES ARE READ IN AT EACH NODE
4870
        60 READ(5,40)((K(I, J), J=1, NCOL), I=1, NROW)
4880
            GO TO 95
4890 C
4900 C HYDRAULIC CONDUCTIVITY VALUES ARE ALL THE SAME
```

```
80 DO 82 I=1, NROW
4910
           DO 82 J=1, NCOL
4920
4930
        82 K(I, J)= PERM
4940
           N=14950
           CONMN(N)=PERM
4960
           GO TO 95
4970 C
4980 C HYDRAULIC CONDUCTIVITY VALUES HAVE AN EXPONENTIAL DISTRIBUTION
4990 C OVER THE ENTIRE REGION
5000 C CONMN(L)=MEAN OF THE EXPONENTIAL DISTRIBUTION
5010
        84 CONTINUE
5020
           DO 88 L=1, LAYERS
5030
           IF(NSIM. NE. 1) GO TO 87
           READ(5,23) LAYER(L), CONMN(L)
5040
5050
           IF(L. NE. 1) GO TO 83
           WRITE(6,85) LAYERS
5060
        83 WRITE(6,81) LAYER(L), LAYLU(L), LAYHU(L), CONMN(L)
5070
        81 FORMAT (//, 5X, 'LAYER', 14, 2X, '; INITIAL ROW IS', 14, 2X, 'LAST ROW IS'
5080
5090
          $, I4, 5X, 'EXPECTED MEAN=', F10. 4)
5100
        87 LAYLO=LAYLU(L)
5110
           LAYHI=LAYHU(L)
5120
           MEAN=CONMN(L)
5130
        85 FORMAT ('0', /, 5X, 'HYDRAULIC CONDUCTIVITIES FOLLOW AN EXPONENTIAL
5140
          $DISTRIBUTION IN ', I4, 2X, 'LAYER(S)')
5150
           DO 88 I=LAYLO, LAYHI
5160
          . DO 88 J=1, NCOLM1
5170
        86 YFL=GGEXN(DSEED, MEAN)
           K(I, J) = YFL5180
5190
        38 CONTINUE
5200
           GO TO 95
5210C5220 C THE HYDRAULIC CONDUCTIVITY VALUES ARE UNIFORMLY DISTRIBUTED
5230 C WITH A DIFFERENT DISTRIBUTION WITHIN EACH OF THE LAYERS
5240
        91 CONTINUE
           DO 93 - L=1, LAYERS
5250
            IF(NSIM. NE. 1) GO TO 89
5260
5270
           READ(5, 96)LAYER(L), UNILU(L), UNIHU(L)
5280
           WRITE(6,94) LAYER(L), UNILU(L), UNIHU(L), LAYLU(L), LAYHU(L)
5290
        89 XER=1000
5300
           IF(UNIHU(L). LE. 100) XER=100.
5310
           LAYLO=LAYLU(L)
5320
           LAYHI=LAYHU(L)
5330
           DO 93 I=LAYLO, LAYHI
           DO 93 J=2, NCOLM1
5340
5350
        92 YFL=GGUBFS(DSEED)
5360
           NUM=INT(YFL*XER)
5370
            IF(NUM. LT. UNILU(L)) GO TO 92
5380
           IF(NUM. GT. UNIHU(L)) GO TO 92
5390
           K(I, J)=FLOAT(NUM)
5400
        93 CONTINUE
        94 FORMAT ('0', /, 5X, 'LAYER', I4, 2X, 'HYDR. COND. RANGE FOR UNIFORM DIS
5410
5420
          1TRIBUTION=', I6, 2X, 'TO', I6, 1X, 'FT/D', 1X, 'FOR ROWS', 1X, I2, 1X, 'TO'
5430
          $, 1X, I2)5440
        96 FORMAT (5110, 615)
5450 C SET VALUE OF K IN THE LEFT COLUMN EQUAL TO 0
5460 C
5470
        95 DG 100 I=1, NROW
5480
           K(I, 1) = 0.05490 C SET VALUE OF K IN THE RIGHT COLUMN EQUAL TO 0
5500 C
5510
       100 K(I, NCOL)=0.0
           DO 110 J=1, NCOL
5520
5530 C SET VALUE OF K IN THE UPPER ROW EQUAL TO 0
5540 C
5550
           K(1, J) = 0.05560 C SET VALUE OF K IN THE LOWER ROW EQUAL TO O
5570 C
5580
      110 K(NROW, J)=0.0
5590 C
```

```
5591 C CHECK IF A INTERIOR BARRIER IS PRESENT
            IF(NCBAR.EQ. 0) GO TO 113
5592
5593
            DO 113 I=2, NRBARB
5594
           K(I, NCBAR) = 0.0113 CONTINUE
5596
5600 C
5610 C COMPUTE KY(I, J) VALUES
5620 C THESE ARE THE NODAL VALUES TO BE USED IN COMPUTING<br>5630 C KHARM(I, J, 2) --THE CONNECTION VALUE IN THE Y-DIRECTION
5640
           DO 112 I=2, NROWM1
5650
            DO 112 J=2, NCOLM1
       112 KY(I, J)=K(I, J)/ANISO(I)
5660
5670 C CONVERT HYDRAULIC CONDUCTIVITIES TO ELECTRICAL CONDUCTIVITIES IF SPECIFIED
5680
           IF(ELEC. NE. CHECK(3))GO TO 117
           DO 115 I=2, NROWM1
5690
5700
            DO 115 J=2, NCOLM1
5710
           KY(I, J)=1/(((KY(I, J)*, 0003528)/5, 13E-06)**, 7)
5720
       115 K(I, J)=1/(((K(I, J)*. 0003528)/5.13E-06)**. 7)
5730 C
5740 C COMPUTE THE ARITHMATIC, HARMONIC AND GEOMETRIC MEANS OF THE
5750 C HYDRAULIC CONDUCTIVITY DISTRIBUTION
5760 C
5770
       117 SUMK=0.0
5780
           RECIPK=0.0
5790
           PRODK=0.0
5800
            DO 119 I=2, NROWM1
           DO 119 J=2, NCOLM1
5810
           SUMK=SUMK+K(I, J)
5820
5830
           RECIPK=RECIPK+(1, /K(I, J))
5840
           PRODK=PRODK+ALOG10(K(I, J))
       119 CONTINUE
5850
5860
           XROWM2=FLOAT(NROWM2)
5870
            XCOLM2=FLOAT(NCOLM2)
5880
            ARITHK=SUMK/(XROWM2*XCOLM2)
5890
           HARMK=(XROWM2*XCOLM2)/RECIPK
           GEOMK=10**(PRODK/(XROWM2*XCOLM2))
5900
5910 C NOW CALCULATE THE ACTUAL STANDARD DEVIATION AND COEF OF VARIATION
5920
           SUMDIF=0.0
5930
           DO 121 I=2, NROWM1
5940
           DO 121 J=2, NCOLM1
5950
           DISPER=(K(I, J)-ARITHK)**2
5960
           SUMDIF=SUMDIF+DISPER
5970
       121 CONTINUE
5930
           VARK=SUMDIF/(XROWM2*XCOLM2)
                                                                      \sim5990
           STDEV=SQRT(VARK)
6000
           COV=STDEV/ARITHK
6010
           AVGAMK=AVGAMK+ARITHK/(FLOAT(NOSIM))
6020
            AVGSDK=AVGSDK+STDEV/(FLOAT(NOSIM))
6030
           HCSTAT(NSIM, 1)=FLOAT(NSIM)
6040
           HCSTAT(NSIM, 2)=ARITHK
6050
           HCSTAT(NSIM, 3)=GEOMK
6060
           HCSTAT(NSIM, 4)=HARMK
6070
           HCSTAT(NSIM, 5)=STDEV
6080 C
6090 C HYDRAULIC CONDUCTIVITY VALUES ARE WRITTEN ONTO A DISK DATA SET
                      TO BE USED WITH PLOTTING
6100 C
6110
            IF(CONK. NE. CHECK(1)) GO TO 105
6120
           DO 105 I=2, NROWM1
           DO 105 J=2, NCOLM1
6130
6140
           WRITE(10, 2110) K(I, J)
6150
       105 CONTINUE
6160 C
6170
            IF(NSIM. GT. 1) GO TO 262
       175 WRITE(6, 180)
6130
6190
       180 FORMAT ('1', 5X, 'HORIZONTAL CONDUCTIVITY VALUES AT NODE CENTER')
```
 \sim

```
DO 190 I=1, NROW
6200
       190 WRITE(6,200) I, (K(I, J), J=1, NCOL)
6210
       200 FORMAT ('0', I3, 2X, 10F12. 4/(6X, 10F12. 4))
6220
       201 FORMAT (13, 2X, 6F12, 10/(5X, 6F12, 10))
6230
       202 FORMAT (5X, 6F12. 10)
6240
       203 FORMAT ('0', I3, 2X, 10F12, 9/(6X, 10F12, 9))
6250
       204 FORMAT (BX, 6F12. 7)
6260
       205 FORMAT (I3, 2X, 6F12. 6/(5X, 6F12. 6))
6270
       210 FORMAT ('0', I2, 2X, 10110/(5X, 10110))
6280
6290 C
6300 C COMPUTE KHARM(I, J, 1) AND KHARM(I, J, 2)
6310 C KHARM(I.J.1)= HARMONIC MEAN OF THE CONDUCTIVITIES AT ADJACENT NODES
       IN THE X DIRECTION
6330 C KHARM(I, J, 2)= HARMONIC MEAN OF THE CONDUCTIVITIES AT ADJACENT NODES
6340 C IN THE Y DIRECTION
6350 C
       262 DO 270 I=2, NROWM1
6360
            DO 270 J=2, NCOL
6370
       270 KHARM(I, J, 1)=((XD(J-1)+XD(J))*K(I, J-1)*K(I, J))/(K(I, J)*XD(J-1)
6380
           K(I, J-1) * XD(J)6390
6400
            DO 280 I=2, NROW
6410
            DO 280 J=2, NCOLM1
       280 KHARM(I, J, 2)=((YD(I-1)+YD(I))*KY(I-1, J)*KY(I, J))
6420
6430
           \frac{1}{2} / (KY(I, J) * YD(I-1) + KY(I-1, J) * YD(I))
6440 C
6450 C WRITE VALUES OF KHARM
6460 C
6470
            IF(SKIP.EQ. CHECK(7)) GO TO 392
6480
            WRITE(6, 290)
       290 FORMAT ('1', //, 5X, 'VALUES OF KHARM I, J, 1')
6490
            DO 300 I=2, NROWM1
6500
       300 WRITE(6,200) I, (KHARM(I, J, 1), J=2, NCOL)
65106520
            WRITE(6, 310)
6530
       310 FORMAT ('1', //, 5X, 'VALUES OF KHARM I, J, 2')
6540
            DO 320 I=2, NROW
       320 WRITE(6,200) I, (KHARM(I, J, 2), J=2, NCGLM1)
6550
6560 C
6570 C
6580 C WRITE STARTING HEAD MATRIX
6590
            IF(SKIP.EQ. CHECK(7)) GO TO 392
6600
            WRITE(6,360)
6610
        360 FORMAT('1', //, 5X, 'STARTING HEAD MATRIX')
6620
            DO 370 I=1, NROW
6630
        370 WRITE(6, 200) I, (H(I, J), J=1, NCOL)
6640
            WRITE(6,380)
6650
        380 FORMAT('1', //, 5X, 'CONSTANT HEAD NODES')
6660
            DO 390 I=1, NROW
        390 WRITE(6,210) I, (IC(I, J), J=1, NCOL)
6670
6680 C
6690
        392 IF(MINI.EQ. CHECK(4)) GO TO 396
6700
            HMIN=26710
            XVAL=3. 1415**2/(2. *NCOL**2)
6720
            YVAL=3. 1415**2/(2. *NROW**2)
6730
            DO 395 I=2, NROW
            DG 395 J=2, NCOL
6740
6750
            IF(K(I, J). EQ. 0.0) GO TO 395
6760
            XPART=XVAL*(1/(1+XD(J)**2/YD(I)**2*ANISO(I)))
6770
            YPART=YVAL*(1/(1+YD(I)**2*ANISO(I)/XD(J)**2))
6780
            HMIN=AMIN1(HMIN, XPART, YPART)
6790
        395 CONTINUE
6800
        396 ALPHA=EXP (ALOG (HMAX/HMIN) / (NUMPAR-1))
6810
            ITPARM(1)=HMIN
6820
            DO 397 NTIME=2, NUMPAR
6830
       397 ITPARM(NTIME)=ITPARM(NTIME-1)*ALPHA
```


```
DO 800 KK=2.NCOL 
             J=KK
            DO 720 I=2,NROWM1 
             IF<KCI,Jl) 705,720,705 
        705 A=(KHARM(I, J, 1)*YD(I))/AX(J)
             B=(KHARM(I, J+1, 1)*YD(I))/AX(J+1)C = (KHARM(I, J, 2)*XD(J)) / AY(I)D = (KHARM(I+1, J, 2)*XD(J)) / AY(I+1)GPARM=<A+B+C+Dl*PARM 
             E=CC+D+GPARM> 
             GKNOWN=A*H(J,J-ll+B*H(J,J+ll-CA+B-GPARM>*H<J,J) 
             IF<I. EG. 2> GO TO 715 
             IFCICCI-1,J>. EG. -1> GO TO 710 
             G(I)=(C*G(I-1)+GKNOWN)/(E-C*F(I-1))F(I)=D/(E-C*F(I-1))GO TO 720 
        710 G(I) = (C*H(I-1, J) + GKNOWN)/EF(I)=D/EGO TO 720 
        715 G(2)=GKNOWN/E
             F(2)=D/E720 CONTINUE
 7810 C CALCULATE HEADS BY BACK SUBSTITUTION
             N=NROWM1 
7590 
7600 
7610 
7620 
7630 
7640 
7650 
7660 
7670 
7680 
7690 
7700 
7710 
7720 
7730 
77 40 
7750 
7760 
7770 
7780 
7790 
7800 
7820 
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7910 
7920 
7930 
7940 
7950 
7960 
7970. 
7980 
7990 
8000 
801 0 
8020 
8030 
8040 
 8050 
c 
 8060 
C CHECK CLOSURE CRITERIA FOR STEADY 
STATE 
 8070 
1000 IFCICTR . GE. ITMAX> GO TO 1045 
8080 
 8090 
C OTHERWISE THE STEADY STATE HEADS 
HAVE BEEN COMPUTED 
8100 c 
 8110 c 
COMPUTE HEADS AROUND THE PERIMETER OF THE MODEL 
 8120 c 
THIS IS DONE TO GIVE A BETTER PLOT EFFECT 
8130 c 
 8140 
C ALONG TOP ROW 
             H(N, J-1)=HNEW(N)
             IF<ICCNROWMl,Jl . EG. -1) GO TO 740 
             HMEW(N)=G(N)GO TO 755 
        740 HNEW<N>=H<N, .J) 
             GO TO 755 
        750 HNEW<N>=GCN>+F<N>*HNEWCN+1> 
        755 N=N-1 
             IFCN.EG. 1) GO TO 757 
             H(N, J-1)=HNEW(N)IFCICCN,Jl. NE. -1) GO TO 750 
             GO TO 740 
        757 IFCJ. EG. NCOL> GO TO 800 
             DO 770 I=2,NROWM1 
             ET=DABS(HNEW(I)-HOLD(I, J))
             IF(ET. GT. ERR(ICTR)) GO TO 760
             GO TO 770 
        760 ERRCICTR>=ET 
             IET=I 
             JET=J 
        770 CONTINUE 
        800 CONTINUE 
             IF(ERR(ICTR). GT. EC) GO TO 400
8150 
8160 
8170 c 
            DO 950 J=1, NCOL
        950 H(1, J)=H(2, J)
8180 C ALONG BOTTOM ROW<br>8190 DO 960 J=1.N
8190 DO 960 J=1, NCOL<br>8200 960 H(NROW, J)=H(NROW)
        960 H(NROW, J)=H(NROWM1, J)
8210 c 
8220 C ALONG LEFT VERTICAL BOUNDARY<br>8230 DD 970 I=1.NROW
8230 DO 970 I=1,NROW<br>8240 970 H(I,1)=H(I,2)
        970 H(I, 1)=H(I, 2)
```
```
8250 C
8260 C ALONG RIGHT VERTICAL BOUNDARY
8270
            DO 980 I=1, NROW
8280
        980 H(I, NCOL)=H(I, NCOLM1)
8290 C STORE THIS SIMULATION'S HEAD VALUES IN THE CUMULATIVE ARRAY,
8300 C
          HDSMN, WHICH WILL CONTAIN THE MEAN VALUES FOR ALL SIMULATIONS
8310
            DO 981 I=1, NROW
            DO 981 J=1, NCOL
8320
8330
            HDSMN(I, J)=HDSMN(I, J)+H(I, J)/(FLOAT(NOSIM))
8340
        981 CONTINUE
8350 C STORE THE HEAD VALUES ALONG TWO SELECTED ROWS
            IF(NHDSUP.NE.0) GO TO 983
8360
8370
            NHDSUP=NROW/3
8380
            NHDSDN=2*NHDSUP
        983 CONTINUE
8390
8400
            DO 984 J=2, NCOLM1
            JREV=J-1
8410
8420
            HDSUP (NSIM, JREV) = H(NHDSUP, J)
8430
        984 HDSDN(NSIM, JREV)=H(NHDSDN, J)
8440 C
8450
            IF(NOSIM. NE. 0) GO TO 1041
8460
            WRITE(6, 1005)(ERR(I), I=1, ICTR)8470
      1005 FORMAT('1', 5X, 'HEAD DIFFERENCE FOR EACH ITERATION', //,
3480
           $ ( /, 3X, 10F12. 5))
8490
       1010 WRITE(6, 1020) ICTR, ERR(ICTR), IET, JET
8500
       1020 FORMAT('1', //, 10X, 'STEADY STATE HEAD MATRIX AFTER', 14, 2X, 'ITERATIO
8510
           $NS', //, 10X, 'LARGEST HEAD DIFFERENCE =', E12, 3, 2X, 'AT POINT', 2X, 'ROW
           $7,13,2X, (COLUMN', 13)
8520
8530
            GO TO 1022
8540
       1024 WRITE(6, 1006)(ERR(I), I=1, ICTR)
8550
       1006 FORMAT(5X, 'HEAD DIFFERENCE FOR EACH ITERATION', //,
8560
           $(7, 3X, 10F12, 5))8570
       1011 WRITE(6, 1021) ICTR, ERR(ICTR), IET, JET
       1021 FORMAT(//, 10X, 'STEADY STATE HEAD MATRIX AFTER', 14, 2X, 'ITERATIO
8580
8590
           $NS', //, 10X, 'LARGEST HEAD DIFFERENCE =', E12. 3, 2X, 'AT POINT', 2X, 'ROW
3600
           $1,13,2X,100LUMN1,13)
      1022 IF(NSIM. NE. 1) GO TO 1041
8510
8420
      1030 DD 1040 I=1, NROW
8630
       1040 WRITE(6,200) I, (H(I, J), J=1, NCOL)
8640
      1041 IF(NOSIM. NE. 1) GO TO 1100
8650
            IF(CONH. NE. CHECK(2)) GO TO 1100
8660
            DO 1042 I=1, NROW
8670
            DO 1042 J=1, NCOL
8680 1042 WRITE(11, 2110) H(I, J)
8690
            WRITE(6, 1043)
8700 1043 FORMAT('0', 4X, '***** HEADS WRITTEN ONTO DSN *****')
8710
            GO TO 1100
8720 C
8730
      1045 WRITE(6, 1055)
.8740WRITE(6, 1005)(ERR(I), I=1, ICTR)
8750
      1050 WRITE(6, 1060) ICTR, ERR(ICTR), IET, JET
      1055 FORMAT('1','*********** ITERATIONS EXCEEDED **************')
8760
       1060 FORMAT ('1', //, 10X, 'HEAD MATRIX AFTER', 14, 2X, 'ITERATIONS', //, 10X, '
8770
           $LARGEST HEAD DIFFERENCE = ', E12. 3, 2X, 'AT POINT', 2X, 'ROW', I3, 2X,
8780
8790
           $'COLUMN', I3)
8800
            DO 1070 I=1, NROW
      1070 WRITE(6,200) I, (H(I, J), J=1, NCOL)
8810
8820
            GO TO 3000
8830 C
8840 1100 IF (ELEC. EQ. CHECK(3)) GO TO 1120
8850 C OTHERWISE CONVERT CONDUCTIVITIES FROM FT/D TO CM/SEC
8860
            CARITH=ARITHK*. 0003528
8870
            CHARM=HARMK*. 0003528
8880
            CGEOM=GEOMK*. 0003528
8390 C
```

```
1110 FORMAT ('1', 5X, 'STATISTICAL MEANS OF THE HYDRAULIC CONDUCTIVITY',
 8900
            1' DISTRIBUTION', //, BX, 'ARITHMATIC MEAN=', F10. 4, 1X, 'FT/D', 1X,
 8910
            2'=', 1X, F10, 6, 1X, 'CM/SEC', //, 8X, 'GEOMETRIC MEAN=', F10, 4, 1X, 'FT/D',
 8920
            31X, '="1X, F10, 6, .1X, 'CM/SEC', // .8X, 'HARMONICMEAN=', F10. 4, 1X,
 8930
            4'FT/D', 1X, '=', 1X, F10, 6, 1X, 'CM/SEC')8940
 8950
       1126 FORMAT (5X, 'STATISTICAL MEANS OF THE HYDRAULIC CONDUCTIVITY',
            1' DISTRIBUTION', //, 8X, 'ARITHMATIC MEAN=', F10. 4, 1X, 'FT/D', 1X,
 8960
            2'=', 1X, F10. 6, 1X, 'CM/SEC', //, 8X, 'GEOMETRIC MEAN=', F10. 4, 1X, 'FT/D',
 8970
            31X, '=', 1X, F10, 6, .1X, 'CM/SEC', // . 8X, 'HARMONICMEAN = 7, F10, 4, 1X8980
 8990
            4'FT/D', 1X, '=', 1X, F10. 6, 1X, 'CM/SEC')
       1124 CONTINUE
 9000
       1111 FORMAT (//,5X, 'ACTUAL STANDARD DEVIATION OF HYDRAULIC CONDUCTIVITY
 9010
            $ DISTRIBUTION IS '.F10.4, //, 5X, 'AND THE COEFFICIENT OF VARIATION I
 9020
            $5 ', F10.4)
 9030
 9040 C
 9050 C CHECK THE DOUBLE SUBSCRIPTED ARRAY SUBROUTINE
             GO TO 1140
 9060
 9070 C
 9080 C CONVERT CONDUCTIVITIES TO RESISTIVITIES
 9090 1120 ARITHK=1. /HARMK
 9100
             GEOMK=1. / GEOMK
 9110
             HARMK=1. / ARITHK
 9120,
             WRITE(6, 1130) ARITHK, GEOMK, HARMK
\le 9130 1130 FORMAT ('1', 5X, 'STATISTICAL MEANS OF THE RESISTIVITY ',
            1'DISTRIBUTION', //, 8X, 'ARITHMATIC MEAN=', F10. 4, 1X, 'OHM-METERS',
 9140
            2//.BX. 'GEOMETRIC MEAN=', F10.4.1X, 'OHM-METERS', //, 8X,
 9150
            3'HARMONIC MEAN=', F10. 4, 1X, 'OHM-METERS')
-91609170C
 9180 1140 IF (FLOW, EQ. CHECK (6)) GO TO 1300
             IF(WARP, EQ. CHECK(9), OR. FLOW, EQ. CHECK(10)) GO TO 1293
 9190
 9200 C
 9210 C
 9220 C
 9230 C OTHERWISE THE PREDOMINANT FLOW MUST BE HORIZONTAL
 9240 C COMPUTE THE EQUIVALENT HORIZONTAL HYDRAULIC CONDUCTIVITY
 9250 C
 9260 C
 9270
             0 = 0.09280
             AREA=0.0
 9290 C AREA= TOTAL CROSS SECTIONAL AREA THAT THE FLOW PASSES THROUGH
 9300 C
 9310
             DO 1200 I=2, NROWM1
 9320
             AREA=AREA+YD(I)
             Q=Q+(KHARM(I,LEQUIV,1)*((H(I,LEQUIV-1)-H(I,LEQUIV))/AX(LEQUIV))
 9330
 9340
            1*YD(1)9350
        1200 CONTINUE
 9360 C LENGTH=MACROSCOPIC LENGTH OVER WHICH THE TOTAL HEAD DIFFERENCE
 9370 C (DHEAD) IS DISSIPATED
 9380 C
 9390
             LENGTH=0.0
 9400
             DO 1250 J=3, NCOLM1
 9410
             LENGTH=LENGTH+AX(J)
 9420
        1250 CONTINUE
 9430 C
 9440 C KHEGFD=EGUIVALENT HORIZONTAL HYDR. COND. IN UNITS OF FT. /DAY
 9450
             KHEGFD=(G*LENGTH)/(DHEAD*AREA)
 9460
             HCSTAT(NSIM, 6)=KHEQFD
 9470 C KHEQCS=EQUIVALENT HORIZONTAL HYDRAULIC CONDUCTIVITY IN UNITS OF CM. /SEC.
 9430
             KHEQCS=KHEQFD*. 0003528
 9490
             IF(ELEC. EQ. CHECK(3)) GO TO 1290
 9500 C
 9510 C OTHERWISE WE HAVE THE HYDRAULIC CASE
 9520
       1280 FORMAT('0', /////, 5X, 'MACROSCOPIC PARAMETERS', //, BX, 'EQUIVALENT',
 9530
            1'HORIZONTAL HYDR. CONDUCTIVITY=',F10.4,1X,'FT/D',1X,'=',F10.6,1X,
            2'CM/SEC', //, BX, 'TOTAL FLOW=', F10. 1, 1X, 'CFD', //, BX, 'LENGTH=', F10. 4,<br>31X, 'FT', //, BX, 'AREA=', F10. 4, 1X, 'SQ. FT. ', //, BX,
 9540
 9550
 9560
            4'TOTAL DISSIPATED HEAD=', F10. 4, 1X, 'FT. ')
```

```
9570 C
            GO TO 1400
9580
      1290 KHEGFD=1/KHEGFD
9590
9600 C THE EQUIVALENT ELECTRICAL HORIZONTAL CONDUCTIVITY WAS CONVERTED TO
9610 C AN EQIVALENT HORIZONTAL ELECTRICAL RESISTIVITY
9620 C CONVERT CURRENT FLOW TO AMPERES
9630
            Q = Q / 3, 281
            WRITE(6, 1292) KHEQFD, Q, LENGTH, AREA, DHEAD
9640
9650 1292 FORMAT('0', /////, 5X, 'MACROSCOPIC PARAMETERS', //, 8X, 'EQUIVALENT',
           1' HORIZONTAL ELECTRICAL RESISTIVITY=', F10. 4, 1X, 'OHM-METERS', //, 8X,
9660
           2'TOTAL CURRENT FLOW=', F10. 6, 1X, 'AMPERES', //, 8X, 'LENGTH=', F10. 3, 1X,
9670
           3'FT, ', //, BX, 'AREA=', F10, 3, 1X, 'SQ, FT, ', //, BX, 'TOTAL VOLTAGE DROP=',
9680
           4F10.4,1X, 'VOLTS')
9690
9700
            GO TO 1400
9710 C
9720 C COMPUTE THE AQUIFER HYDR. CONDUCTIVITY FOR POINT TO POINT FLOW USING
9730 C THE METHOD SHOWN BY WARREN AND PRICE
9740 C
9750 1293 FKI=0.0
9760
            DO 1294 I=2, NROWM1
9770
            FKI=FKI+KHARM(I,LEQUIV,1)*(H(I,LEQUIV-1)-H(I,LEQUIV))
9730
     1294 CONTINUE
9790
            KHEGFD=FKI/WPFACT
9800
            WRITE(6, 1298)
            IF(ELEC. EG. CHECK(3)) GO TO 1296
9810
9820
            WRITE(6,1295) FKI, KHEGFD
9830
            GO TO 1400
9840 1295 FORMAT ('0', 5X, 'FKI=', 1X, F10. 2, 1X, 'FT**2/D', ///, 5X,
9850
           1'AQUIFER HYDRAULIC CONDUCTIVITY=', 1X, F10. 3, 1X, 'FT/D')
9860 C
9870 1296 KHEQFD=1. /KHEQFD
9880
            WRITE(6,1297) FKI, KHEGFD
9890
      1297 FORMAT ('0', ///, 5X, 'FKI=', 1X, F10. 6, 1X, 'VOLT/OHM-M', ///, 5X,
          1'AQUIFER RESISTIVITY=', 1X, F10. 2)
9900
      1298 FORMAT ('0', /////, 5X, 'MACROSCOPIC TRANSPORT PROPERTIES',
9910
9920
          1' WERE COMPUTED BY THE WARREN & PRICE TECHNIQUE')
9930 C
9940
            GO TO 1400
9950 C
9960 C HERE THE PREDOMINANT FLOW IS VERTICAL
9970 C COMPUTE THE EQUIVALENT VERTICAL HYDRAULIC CONDUCTIVITY
9980 C
9990 1300 IF(WARP. EQ. CHECK(9)) GO TO 1393
10000
             Q \approx 0.010010
             AREA=0.0DO 1350 J=2, NCOLM1
10020
10030
             AREA=AREA+XD(J)
             Q=Q+(KHARM(LEQUIV, J, 2)*((H(LEQUIV-1, J)-H(LEQUIV, J))/AY(LEQUIV))
10040
10050
            1*XD(J))10060
       1350 CONTINUE
10070 C
10080 C LENGTH= MACROSCOPIC LENGTH OVER WHICH THE TOTAL HEAD DIFFERENCE
10090 C (DHEAD) IS DISSIPATED
10100 C COMPUTE LENGTH
             LENGTH=0.0
10110
10120
             DO 1370 I=3, NROWM1
10130
            LENGTH=LENGTH+AY(I)
       1370 CONTINUE
10140
10150 C
10160 C KVEGFD= EQUIVALENT VERTICAL HYDR. CONDUCTIVITY IN UNITS OF FT. /DAY
             KVEGFD=(G*LENGTH)/(DHEAD*AREA)
10170
10180 C KVEQCS= EQUIVALENT VERTICAL HYDR. CONDUCTIVITY IN UNITS OF CM. /SEC.
10190
             KVEGCS=KVEGFD*. 0003528
10200
             IF(ELEC. EQ. CHECK(3)) GO TO 1390
10210
             WRITE (6, 1380) KVEGFD, KVEGCS, G, LENGTH, AREA, DHEAD
      1380 FORMAT('0', /////, 5X, 'MACROSCOPIC PARAMETERS', //, 8X, 'EQUIVALENT',
10220
            1'VERTICAL HYDR. CONDUCTIVITY=',F10.4,1X,'FT/D',1X,'=',F10.6,1X,<br>2'CM/SEC',//,8X,'TOTAL FLOW=',F10.1,1X,'CFD',//,8X,'LENGTH=',F10.4,
10230
10240
            31X, 'FT', //, BX, 'AREA=', F10, 4, 1X, '50, FT, ', //, 8X,
10250
            4'TOTAL DISSIPATED HEAD=', F10, 4, 1X, 'FT, ')
10260
10270 C
```

```
10280
              GO TO 1400
 10290 C
 10300 C THE EQUIVALENT VERTICAL ELECTRICAL CONDUCTIVITY IS CONVERTED TO
 10310 C THE EQUIVALENT VERTICAL ELECTRICAL RESISTIVITY
 10320
        1390 KVEQFD=1/KVEQFD
 10330 \, C10340 C CONVERT CURRENT FLOW TO AMPERES
 10350
              Q = Q / 3.281WRITE(6, 1392) KVEGFD, Q, LENGTH, AREA, DHEAD
 10360
 10370
        1392 FORMAT('0', /////, 5X, 'MACROSCOPIC PARAMETERS', //, 8X, 'EQUIVALENT',
 10380
             1' VERTICAL ELECTRICAL RESISTIVITY=', F10. 4, 1X, 'OHM-METERS', //, 8X,
             2'TOTAL CURRENT FLOW=', F10. 6, 1X, 'AMPERES', //, 8X, 'LENGTH=', F10. 3, 1X,
 10390
             3'FT. ', //, BX, 'AREA=', F10. 3, 1X, 'SQ. FT. ', //, BX, 'TOTAL VOLTAGE DROP=',
 10400
             4F10.4,1X, 'VOLTS')
 10410
 10420
              GO TO 1400
 10430 C
 10440 C COMPUTE THE AQUIFER HYDRAULIC CONDUCTIVITY FOR VERT. FLOW USING
 10450 C THE METHOD SHOWN BY WARREN AND PRICE
 10460 1393 FKI=0.0
              DO 1394 J=2, NCOLM1
 10470
 10480
              FKI=FKI+KHARM(LEQUIV, J, 2)*(H(LEQUIV-1, J)-H(LEQUIV, J))
 10490
        1394 CONTINUE
 10500
              KVEQFD=FKI/WPFACT
 10510
              WRITE(6, 1398)
              IF(ELEC. EQ. CHECK(3)) GO TO 1396
 10520
 10530
              WRITE(6,1395) FKI, KVEGFD
 10540
              GO TO 1400
        1395 FORMAT ('0', 5X, 'FKI=', 1X, F10, 2, 1X, 'FT**2/D', ///, 5X,
 10550
             1'AQUIFER HYDRAULIC CONDUCTIVITY=', 1X, F10. 3, 1X, 'FT/D')
 10560
.1010580 1396 KVEQFD=1. /KVEQFD
 10590
              WRITE(6,1397) FKI, KVEGFD
        1397 FORMAT ('0', ///, 5X, 'FKI=', 1X, F10, 6, 1X, 'VOLT/OHM-M', ///, 5X,
 10600
             1'AQUIFER RESISTIVITY=', 1X, F10. 2)
 10610
        1398 FORMAT ('0', /////, 5X, 'MACROSCOPIC TRANSPORT PROPERTIES',
 10620
             1' WERE COMPUTED BY THE WARREN & PRICE TECHNIQUE')
 10630
 10640 C
 10650
        1400 CONTINUE
              IF(ISO. EQ. 1) GO TO 1450
 10660
 10670 C
 10680 C DETERMINE 1D AUTOCORRELATION COEFFICIENTS OF HYDRAULIC CONDUCTIVITY
 10690 C
                 BY ROWS
              DO 1281 I=2, NROWM1
 10700
              M = 010710
 10720
              DO 1282 J=2, NCOLM1
 10730
              M = M + 110740
              VALK (M) = K(T, J)10750
              VALY(M) = ALOG(K(I, J))10760
        1282 CONTINUE
 10770
              CALL MUNSD (VALK, NCOLM2, AMN, SDV, COEVAR)
 10780
              CALL AUGAR (VALK, NCOLM2, AMN, SDV, LAGS, RHO)
 10790
              AMEAN(I)=AMN
 10800
              ASDV(I)=SDV
 10810
              CALL MUNSD (VALY, NCOLM2, AMN, SDV, COEVAR)
 10820
              CALL AUGAR (VALY, NCOLM2, AMN, SDV, LAGS, RHOA)
 10830
              AMEANA(I)=AMN
 10840
              ASDVA(I)=SDV
 10850
              DO 1281 IM=1, LAGS
 10860
              ARHO(I, IM)=RHO(IM)
 10870
              ARHOA(I, IM)=RHOA(IM)
 10880
        1281 CONTINUE
 10890
              DO 1289 I=LAYLO, LAYHI
 10900
              IREV=I-LAYLO+1
 10910
              RHOI(IREV)=ARHO(I,1)
 10920
              RHO2(IREV)=ARHO(I, 2)10930
              RHO3(IREV)=ARHO(I,3)
 10940
              RH04(IREV) = ARHO(I, 4)
```

```
10950
              RHO5(IREV)=ARHO(I,5)
  10960 1289 CONTINUE
              CALL MUNSD (RHO1, NOROWS, AMN, SDV, COEVAR)
  10970
              CSTATS(NSIM, 9)=AMN
  10980
  10990
              CCSTAT(NSIM, 1)=AMN
  11000
              RO1MKR=RO1MKR+AMN/(FLOAT(NOSIM))
  11010
              CALL MUNSD (RHO2, NOROWS, AMN, SDV, COEVAR)
  11020
              CSTATS(NSIM, 10)=AMN
              CCSTAT (NSIM, 2) = AMN
  11030
              CALL MUNSD (RHO3, NOROWS, AMN, SDV, COEVAR)
  11040
  11050
              CSTATS(NSIM, 11)=AMN
              CCSTAT(NSIM, 3) = AMN11060
              CALL MUNSD (RHO4, NOROWS, AMN, SDV, COEVAR)
  11070
  11080
              CCSTAT(NSIM, 4)=AMN
  11090
              CALL MUNSD (RHO5, NOROWS, AMN, SDV, COEVAR)
  11100
              CCSTAT(NSIM, 5)=AMN
  11110 C
  11120 C
           COMPUTE THE MEAN AUTOCORRELATION COEFFICIENTS FOR LOG OF K BY ROWS
              DO 1286 I=LAYLO, LAYHI
 11130
  11140
               IREV=I-LAYLO+1
  11150
              RHOI(IREV)=ARHOA(I, 1)
              RHO2 (IREV) = ARHOA (I, 2)
1116011170
              RHO3(IREV)=ARHOA(I,3)
  11180
              RHO4(IREV)=ARHOA(I, 4)
              RHOS(IREV)=ARHOA(I,5)
  11190
  11200 1286 CONTINUE
              CALL MUNSD (RHO1, NOROWS, AMN, SDV, COEVAR)
 11210
 11220
              CSTATS(NSIM, 5)=AMN
.11230ROIMKR=ROIMKR+AMN/(FLOAT(NOSIM))
              CALL MUNSD (RHO2, NOROWS, AMN, SDV, COEVAR)
 11240
              CSTATS(NSIM, 6)=AMN
 11250
              CALL MUNSD (RHO3, NOROWS, AMN, SDV, COEVAR)
 11260
 11270
              CSTATS(NSIM, 7)=AMN
 11280 C DETERMINE 1D AUTOCORRELATION COEFFICIENTS OF HYDRAULIC CONDUCTIVITY
11290CBY COLUMNS
              DO 1283 J=2, NCOLM1
 11300
  11310
              M=0DO 1284 I=2, NROWM1
 11320
 11330
              M = M + 111340
              VALK(M) = K(I, J)11350 1284 CONTINUE
              CALL MUNSD (VALK, NROWM2, AMN, SDV, COEVAR)
 11360
  11370
              CALL AUGAR (VALK, NROWM2, AMN, SDV, LAGS, RHO)
 11380
              AMEAN (J)=AMN
 11390
              ASDU(J) = SD(11400
              DO 1283 IM=1, LAGS
              ARHO(J, IM)=RHO(IM)
 11410
 11420 1283 CONTINUE
 11430
              DO 1291 J=2, NCOLM1
 11440
              JREV=J-1
 11450
              RHO1(JREV)=ARHO(J, 1)
 11460
              RHO2(JREV)=ARHO(J,2)
 11470
              RHO3(JREV)=ARHO(J, 3)
 11480
              RHO4(IREV)=ARHO(I, 4)
              RHO5(IREV) = ARHO(I, 5)
 11490
 11500 1291 CONTINUE
 11510
              CALL MUNSD (RHO1, NCOLM2, AMN, SDV, COEVAR)
              ROIMKC=ROIMKC+AMN/(FLOAT(NOSIM))
 11520
  11530
              CSTATS(NSIM, 12)=AMN
 11540
              CCSTAT(NSIM, 6)=AMN
              CALL MUNSD (RHO2, NCOLM2, AMN, SDV, COEVAR)
 11550
 11560
              CSTATS(NSIM, 13)=AMN
              CCSTAT(NSIM, 7)=AMN
 11570
              CALL MUNSD (RHO3, NCOLM2, AMN, SDV, COEVAR)
 11580
 11590
              CSTATS(NSIM, 14)=AMN
 11600
              CCSTAT(NSIM, 8)=AMN
```

```
CALL MUNSD (RHO4, NOROWS, AMN, SDV, COEVAR)
 11610
              CCSTAT(NSIM, 9)=AMN
 11620
              CALL MUNSD (RHO5, NOROWS, AMN, SDV, COEVAR)
 11630
              CCSTAT(NSIM, 10)=AMN
 11640
 11650 1450 CONTINUE
 11660 C
              IF(STRF. NE. CHECK(5)) GO TO 3000
 11670
 11680 C OTHERWISE COMPUTE THE STREAM FUNCTION FROM THE
 11690 C STEADY STATE HEADS
 11700 C
 11710 C BRANCH TO THE APPROPRIATE LOCATION TO COMPUTE THE STREAM FUNCTION
 11720 C DEPENDING ON THE FLOW TYPE (HORIZONTAL, VERTICAL OR POINT TO POINT).
 11730 C
              IF(FLOW. EQ. CHECK(6)) GO TO 2500
 11740
              IF (FLOW, EQ. CHECK (10)) GO TO 2560
 11750
 11760 C
 11770 C OTHERWISE THE FLOW IS PREDOMINATELY HORIZONTAL
 11780 C SET BOTTOM ROW STREAM FUNCTION VALUES TO ZERO
             DO 1500 J=1, NCOLM1
 11790
 11800 1500 STRFUN(NROWM1, J)=0.0
 11810 C
 11820 C
 11830 C COMPUTE INTERIOR VALUES OF THE STREAM FUNCTION MOVING ALONG
 11840 C SUCCESSIVE COLUMNS FROM THE BOTTOM STREAMLINE
 11850 C
 11860
              DO 1800 J=2, NCOLM2
 11870
              DO 1800 I=2, NROWM1
 11880
              I = NROW - I11890
              STRFUN(II, J)=STRFUN(II+1, J)+(KHARM(II+1, J+1, 1) *((H(II+1, J)-
 11900
             $H(II+1, J+1))/AX(J+1))*YD(II+1))
        1800 CONTINUE
 11910
 11920 C
 11930 C SET THE VALUES OF STRFUN(I, 1) AND STRFUN(I, NCOLM1) TO
 11940 C PRODUCE A BETTER PLOT EFFECT
 11950 C
 11960
              DO 1850 I=1, NROWM1
              STRFUN(I, 1)=STRFUN(I, 2)
 11970
 11980 1850 STRFUN(I, NCOLM1)=STRFUN(I, NCOLM2)
 11990 C
 12000 C NONDIMENSIONALIZE THE STREAM FUNCTION
 12010 C
 12020
              STRNOR=STRFUN(1, LSTRM)
              DO 1900 I=1, NROWM1
 12030
              DO 1900 J=1, NCOLM1
 12040
 12050 1900 STRFUN(I, J)=(STRFUN(I, J)/STRNOR)#100.
 12060 C
 12070 C WRITE OUT THE VALUES OF THE NONDIMENSIONALIZED STREAM FUNCTION
-12080C12090 C STORE THIS SIMULATION'S VALUES IN THE CUMULATIVE ARRAY, STRFMN
 12100
             DO 982 I=1, NROWM1
              DO 982 J=1, NCOLM1
-1211012120
              STRFMN(I, J)=STRFMN(I, J)+STRFUN(I, J)/(FLOAT(NOSIM))
12130982 CONTINUE
12140<br>12140 - IF(NSIM.NE.1) GO TO 3000<br>12150 C A WRITE STATEMENT SHOULD BE PUT HERE IF STRFUN IS DESIRED
12160 2100 FORMAT('1', 5X, 'STREAM FUNCTION VALUES')
12170 C A WRITE STATEMENT W/ DO LOOP IS NEEDED TO PRINT STRFUN
+12180C12190C12200 C WRITE STREAM FUNCTION VALUES ONTO DSN
              DO 2200 I=1, NROWM1
12210+12220DO 2200 J=1, NCOLM1
 12230
        2200 WRITE(13, 2110) STRFUN(I, J)
12240 2110 FORMAT(30X, F10. 5)
12250WRITE(6, 2300)
12260 2300 FORMAT ('0', '*** STREAM FUNCTION VALUES WRITTEN ONTO DSN ***')
 12270 C
```

```
12290 C
12300 C
              GO TO 3000 
+1228012310 
C COMPUTE STREAM FUNCTION FOR VERTICAL FLOW 
  12320 
C SET RIGHT SIDE STREAM FUNCTION VALUES TO ZERO 
  12330 
c 
  12340 
2500 DO 2510 I=1,NROWM1 
  12350 2510 STRFUN(I, NCOLM1)=0.0
  12360 
c 
 ' 12370 
C COMPUTE INTERIOR VALUES OF THE STREAM FUNCTION MOVING ALONG 
 12380 C SUCCESSIVE ROWS FROM THE RIGHT SIDE STREAM LINE
  12390 C WHERE THE STREAM FUNCTION IS EQUAL TO ZERO
  12400 
c 
  12410 
c 
  12420 
  12430 
  12440 
  12450 
  12460 
  12470 
  12480 
c 
  12490 C SET THE VALUES OF STRFUN(1,J) AND STRFUN(NROWM1,J) TO
  12500 
c 
PRODUCE A BETTER PLOT EFFECT 
  12510 
               DO 2520 I=2,NROWM2 
               DO 2520 J=2,NCOLM1 
               JJ=NCOL-J 
               STRFUN(I, JJ) = STRFUN(I, JJ+1) + (KHARM(I+1, JJ+1, 2)*((H(I, JJ+1)-2520 
CONTINUE 
              1HCI+1,JJ+lll/AYCI+1ll*XD(JJ+lll 
  12520 
               DO 2525 J=l,NCOLMl 
               STRFUN(1, J)=STRFUN(2, J)
  12530 2525 STRFUN(NROWM1, J)=STRFUN(NROWM2, J)
  12~40 c 
  12550 C NONDIMENSIONALIZE THE STREAM FUNCTION 
  12560 c 
  12570 
  12580 
  12590 
  12600
  12610 c 
               STRNOR=STRFUN(LSTRM, 1)
               DO 2530 I=1,NROWM1 
               DO 2530 J=1,NCOLM1 
         2530 STRFUN(I, J)=(STRFUN(I, J)/STRNOR)*100.
  12620 C WRITE THE VALUES OF THE NONDIMENSIONALIZED STREAM FUNCTION 
  12630 c 
  12640 
  12650 
  12660<br>12670
  12670 2540 WRITE(6,200) I, (STRFUN(I,J),J=1,NCOLM1)
  12680 c 
               IFCNSIM.NE. ll GO TO 3000 
               WRITE(6, 2100)
               DO 2540 I=l,NROWMl 
  12690 C WRITE STREAM FUNCTION VALUES ONTO DATA SET 
  12700 c 
  12710 
  12720 
  12730 2550 WRITE(13,2110) STRFUN(I,J)
  12740 
  12 750 c 
  12760 
  12770 c 
  12780 c 
               DO 2550 I=l,NROWMl 
               DO 2550 J=1, NCOLM1
               WRITE (6, 2300)
               GO TO 3000 
  12790 C COMPUTE STREAM FUNCTION FOR POINT TO POINT FLOW 
  12800 C SET RIGHT SIDE STREAM FUNCTION VALUES TO ZERO 
  12820 2560 DO 2570 I=2,NROWM2<br>12830 STRFUN(I,1)=0.0
  12830 STRFUN(1, 1)=0. 0<br>12840 2570 STRFUN(1, NCOLM1
         2570 STRFUN(I, NCOLM1)=0. 0
  12850 c 
  12860 C COMPUTE INTERIOR VALUES OF THE STREAM FUNCTION MOVING ALONG 
  12870 C SUCCESSIVE ROWS FROM THE RIGHT SIDE STREAM LINE
```

```
12880 C WHERE THE STREAM FUNCTION IS EGUAL TO ZERO 
12890 c 
12900 c 
              DO 2600 I=2,NROWM2 
             DO 2600 J=2,NCOLM2 
              JJ=NCOL-J 
             Gl=KHARM<I+l,JJ+l,2l*<CHCI+1,JJ+ll-H<I,JJ+ll) 
            1/AY(1+1))*XD(JJ+1)
 2600 STRFUNCI,JJ>~STRFUN(I,JJ+ll+Gl 
12960 
 12970 C
 12980 C COMPUTE TOTAL INFLOW AND OUTFLOW AT THE
 12990 C CONSTANT HEAD NODES IN ROW 2
              GIN=O. O 
              QOUT=O. 0 
              DO 2606 J=2,NCOLM1 
              IF<IC(2,J> . GE. O> GO TO 2606 
12910 
12920 
12930 
12940 
12950 
13000 c 
13010 
13020 
13030 
13040 
 13050 
C OTHERWISE COMPUTE FLOW THROUGH THE LEFT<GL), RIGHT<GR> 
 13060 
C AND BOTTOM<GB> FACES OF THE CONSTANT HEAD NODE 
13070 
13080 
13090 
131 00 
13110 
             GL=KHARM(2,J, 1)*(H(2,Jl-H(2,J-1))/AX(J)*YD(2) 
              GR=KHARM(2, J+1, 1)*(H(2, J)-H(2, J+1))/AX(J+1)*YD(2)
              GB=KHARMC3,J,2l*(H(2,Jl-HC3,Jll/AY(3l*XD<Jl 
             GNODE=GL+GR+GB
             IF(QNODE. LT. 0.0) GO TO 2604
13120 C OTHERWISE INFLOW OCCURS AT THE NODE 13130
             13130 GIN=GIN+GNODE 
13140 GO TO 2606 
 13150 
C OUTFLOW OCCURS AT THE NODE 
13160 
2604 GOUT=GOUT+GNODE 
 13170 
2606 CONTINUE 
13180 
c 
13190 
c 
SET STREAM FUNCTION VALUES OF ROW 1 
13200 c 
THIS IS VALID ONLY WHEN ALL INFLOW IS 
FROM ONE NODE 
13210 c 
AND ALL OUTFLOW LEAVES AT ONE NODE 
13220 
13230 
13240 
13250 
13260 
2608 STRFUNCI,JJl=O. O 
13270 
13280 
13290 
              LSTRMl=LSTRM-1 
             DO 2608 J=l,LSTRMl 
              JJ=NCOL-J 
             STRFUN(1, J)=0.0Jl=LSTRM 
              J2=NCOL-J1 
13300 2609 STRFUN(1, J)=QIN
13310 c 
             DO 2609 J=Jl,J2 
13320 C MAKE THE BOTTOM ROW OF THE STREAM FUNCTION= 0.0
13330 c 
13340 DO 2610 J=1, NCOLM1<br>13350 2610 STRFUN(NROWM1, J)=0
       2610 STRFUN(NROWM1, J)=0. 0
13360 c 
13370 C NONDIMENSIONALIZE THE STREAM FUNCTION 
13380 C AS BASED ON THE TOTAL INFLOW 
13390 DO 2620 I=1, NROWM1<br>13400 DO 2620 J=1, NCOLM1
             13400 DO 2620 J=1,NCOLM1 
13410 2620 STRFUN(I, J)=(STRFUN(I, J)/GIN)*100. 13420 C
13430 C WRITE THE VALUES OF THE NONDIMENSIONALIZED STREAM FUNCTION 
13440 C
13450 WRITE(6,2100)<br>13460 DD 2630 T=1.N
13460 DO 2630 I=1,NROWM1 
       2630 WRITE(6,2640) I. (STRFUN(I.J), J=1, NCOLM1)
13480 2640 FORMAT ('0', 12, 2X, 10F12. 3/(5X, 10F12. 3))
13490 c 13500 
13510 
13520 
13530 c 
             WRITE(6, 2650) GIN, GOUT
       2650 FORMAT ('0', 3X, 'FLOW INTO THE MODEL=', F12. 2, //,
            13X, 'FLOW OUT OF THE MODEL=', F12. 3)
13540 C WRITE STREAM FUNCTION VALUES ONTO DATA SET 
13550 c
```

```
13560 
13570 
13580 
13590 
13600 
13610 
13620 
c 
13630 
13640 
C CALCULATE THE TRAVEL TIME FROM THE LEFT SIDE TO THE RIGHT 
13650 
C INITIALIZE ALL VELOCITY VALUES=O 
13660 
13670 
13680 
13690 
13700 
C CALCULATE THE VELOCITY IN EACH INTERIOR BLOCK 
13710 
1372 0 
13730 
13740 
13750 
13760 
13770
13780 
 13790 
C COMPUTE VELOCITY IN THE UPPER BOUNDARY BLOCK 
13800 
13810 
13820 
13830 
 13840 
C COMPUTE VELOCITY IN LOWER BOUNDARY BLOCK 
13850 
13860 
13870 
13880 
13 890 
             IF<NSIM. NE. ll GO TO 3000 
             DO 2660 I=1,NROWM1 
             DO 2660 J=1,NCOLM1 
        2660 WRITE(13, 2670) STRFUN(I, J)
       2670 FORMAT (30X, F10. 4)
             WRITE<6. 2300) 
       3000 CONTINUE 
              DO 213 I=l. NROW 
              DO 213 J=1,NCOL 
              VX(I,Jl=O. 0 
         213 \text{ VY}(1, J) = 0.0DO 191 I=3.NROWM2 
              DO 191 J=3.NCOLM2 
              POROCT=1.0
              VX(I, J)=-0. 5*((KHARM(I, J+1, 1)*(H(I, J+1)-H(I, J))/AX(J))+(KHARM(I, J,
             $1)*(H(I, J)-H(I, J-1))/AX(J-1)))/POROCT
              VY(I, J)=-0. 5*((KHARM(I, J, 2)*(H(I-1, J)-H(I, J))/AY(I))+(KHARM(I+1, J,
            $2) * (H(I, J) - H(I+1, J)) / AY(I))) / POROCT
         191 CONTINUE 
              DO 193 J=3, NCOLM2<br>VY(2, J)=-(KHARM(3, J, 2)*(H(2, J)-H(3, J))/AY(2))/POROCT
              VX(2,J)=-0.5*((KHARM(2,J+1,1)*(H(2,J+1)-H(2,J))/AX(J))+(KHARM(2,J,
             $1) * (H(2, J)-H(2, J-1))/AX(J-1)))/POROCT
              I = NR NMM1VX< I. Jl=-0. 5*< <KHARM< I. J+l, 1 l*CHC I. J+l l-H< I, Jl l/AX(J) l+<KHARM< I. J, 
             $1)*(H(I, J)-H(I, J-1))/AX(J-1)))/POROCT
         193 VY<NROWM1,J)a-CKHARMCNROWM1,J,2l*<HCNROWM2,Jl-HCNROWM1,Jll / AY<NROW 
             $M l l > /POROCT 
 13900 c 
CALCULATE VELOCITIES IN THE LEFT BOUNDARY BLOCKS 
13910 
              DO 195 I=2,NROWM1 
13920 
13 930 
13940
 13950 c 
CALCULATE VELOCITIES IN THE RIGHT BOUNDARY BLOCKS 
              VX(I, 2)=-(KHARM(I, 3, 1) *(H(I, 3) -H(I, 2))/AX(2))/POROCT
              VY(1, 2) = -0.5*(KHARM(I, 2, 2)*(H(I-1, 2)-H(I, 2))/AY(I))+(KHARM(I+1, 2,$2l*<HCI , 2l-H<I+l,2ll/AYCilll/POROCT 
13960 J=NCOLM1
13970
13 980 
1399 0 
14000
 14010 C REVISE VERTICAL VELOCITIES IN THE FOUR CORNERS OF FLOW REGION
14020 
14030 
14040 
14050 
14060
1 4 0 ·10 
14080 
14090 
14100
14 1 10 
14120 
14130 
14 140 
14 150 
141 6 0 
14170
              VY (I, J)=-0. 5* C(KHARM(I, J, 2)*(H(I-1, J)-H(I, J))/AY(I))+(KHARM(I+1, J,
             $2) * (H(I, J)-H(I+1, J))/AY(I)))/POROCT
          195 VX(I, NCOLM1)=-(KHARM(I, NCOLM1, 1)*(H(I, NCOLM1)-H(I, NCOLM2))/AX(NCOL
             $M2 l l / POROCT 
              VY (2, 2) =- (KHARM (3, 2, 2) * (H(2, 2) -H(3, 2)) /AY(2)) / POROCT
              VY(2, NCOLM1) =- (KHARM(3, NCOLM1, 2) * (H(2, NCOLM1) -H(3, NCOLM1))/AY(2))/
             $POROCT 
              VY(NROWM1, 2) = - (KHARM(NROWM1, 2, 2) * (H(NROWM2, 2) - H(NROWM1, 2))/AY(NROW
             $Ml l l /POROCT 
              J = NCOLM1VY(NROWM1, J)=-(KHARM(NROWM1, J, 2)*(H(NROWM2, J)-H(NROWM1, J))/AY(NROW
             $Ml> l /POROCT 
              DO 198 I=2,NROWM1 
              VEXAMP=VY(I,2)
         198 IF(VEXAMP. EQ. 0.0) VY(I, 2)=VY(I, 3)
              DO 199 J=2,NCOLM1 
         199 JFC VEXAMP. EG. O. Ol VX<2,Jl=VXC3,J) 
              VEXAMP=VX C2,Jl 
              IF(NSIM. NE. 1) GO TO 182
 14180 C SET CUMULATIVE MEAN VALUES EQUAL TO 0.0
14190 
              WRITE(6, 140) NROW, NCOL, DHEAD, LENGTH, AREA, EC, ITMAX
              AVGXH=O. 0 
14200
1421 0 
14220 
              AVGYH=O. 0 
              AVGYL=O. O 
              AVGTTT=O. 0
```
READ IN THE VARIABLE INPUT DATA
USE STFLOC=0.0 FOR FLOW FROM ENTIRE LEFT SIDE, 1.0 FOR ONLY PART $14230C$ 14240 C OF THE LEFT SIDE, OR 2.0 FOR FLOW FROM UPPER BOUNDARY. 14250 C READ(5, 34) NWAVES, NROWT, NROWB, NRCUTO, DELT, D50, DSPRAT, STFLOC 14260 NPTOT=NWAVES*(NROWB-NROWT+1)*(FLOAT(NOSIM)) 14270 14280 NPSIM=NWAVES*(NROWB-NROWT+1) $STXLOG=XD(J)*1.0$ 14290 ENXLOC=FLOAT(NCOLM1) *XD(J) 14300 TDIST=ENXLOC-STXLOC 14310 14320 HALFWY=STXLOC+0. 5* (ENXLOC-STXLOC) REG60P=STXLOC+0.6*(ENXLOC-STXLOC) 14330 REG70P=STXLOC+0.7*(ENXLOC-STXLOC) 14340 14350 REGBOP=STXLOC+0. 8*(ENXLOC-STXLOC) REG90P=STXLOC+0. 9*(ENXLOC-STXLOC) 14360 14370 ESTTTT=(TDIST*LENGTH)*POROCT/(CONMN(N)*DHEAD) THT=ESTTTT/2.0 14380 14390 NESHT=INT(THT/DELT) 14400 THT=DELT*FLOAT(NESHT) MP IS A COUNTER OF THE PARTICLES TRAVERSING THE REGION 14410 C $MP = 0$ 14420 14430 182 CONTINUE 14440 C SET HORIZ. VELOCITIES IN UPPER ROW EQUAL TO NEIGHBOR IF CUTOFF PROBLEM 14450 $HDCHK1=H(2, 2)$ 14460 HDCHK2=H(2,3) 14470 IF(HDCHK1.NE.HDCHK2) GO TO 197 DO 196 J=1, NCFLO 14480 14500 197 CONTINUE
14510 C
14510 C 196 VX(2, J)=VX(3, J) 14520 IF(SKIP.EQ. CHECK(7)) GO TO 176 14530 131 WRITE(6, 184) 14540 184 FORMAT('1', //, 5X, 'THE VELOCITY MATRIX IN THE X DIRECTION IS TABULA \$TED BELOW, WHERE U#1, 77, 13X, 111, 12X, 121, 12X, 131, 12X, 141, 12X, 151, 77) 14550 14560 DO 186 1=1, NROW 14570 186 WRITE(6,200) I, (VX(I, J), J=1, NCOL) 14580 WRITE(6, 187) 14590 187 FORMAT('1', //, 5X, 'THE VELOCITY MATRIX IN THE Y DIRECTION IS TABULA \$TED BELOW, WHERE J=', //, 13X, '1', 12X, '2', 12X, '3', 12X, '4', 12X, '5', //) 14600 14610 DO 188 I=1, NROW 14620 188 WRITE(6,200) I, (VY(I, J), J=1, NCOL) 14630 176 CONTINUE 14640 SIMTTM=0.0 14650 DO 45 NT=1, NWAVES 14660 DO 45 IY=NROWT, NROWB 14670 TOTSX=0.0 $MP = MP + 1$ 14680 14690 NWAV (MP)=NT 14700 SKJPS=0.0 14710 NTIM-0 14720 $THW(MP)=0.0$ 14730 TT60(MP)=0.0 $TT70(MP) = 0.0$ 14740 14750 TTB0(MP)=0.0 14760 TT90(MP)=0.0 NTREB (MP)=0 14770 14780 IF(STFLOC. EQ. 2.0) GO TO 41 14790 $I = I Y$ 14800 YLOC=FLOAT(I)*YD(I)+(YD(I)/2.0) 14810 $STY(MP) = YLQC$ $J=1$ 14820 14330 XLOC=FLOAT(J) *XD(J) 14840 GO TO 1 14350 43 WRITE(6,62) MP, NTIM 62 FORMAT('0', 7X, 'PARTICLE NO. ', 14, ' DURING TIME INTERVAL NO', 14860 \$14, ' GOT BUMPED BACK BEYOND THE ORIGIN') 14870 GO TO 45 14880 14890 353 CONTINUE


```
15560 
15570 
15580 
15590 
15600 
15610 
15620 
15630 
15640 
15650 
15660 
15670 
15680 
15690 
15700 c 
15710 
15720 c 
CHECK TO SEE IF THE PARTICLE HAS MOVED LATERALLY TO THE NEXT BLOCK 
15730 
15740 c 
15750 
1576 0 c 15770 
THE PARTICLE REMAINS IN THE SAME BLOCK SO START A NEW TIME INTERVAL 
15780 c 
PARTICLE HAS MOVED LATERALLY OUT OF THE BLOCK 
15790 
15300 c 
VERIFY THAT IT HAS MOVED ONLY ONE BLOCK 
15810 
15820 C PARTICLE HAS ONLY MOVED INTO THE NEXT BLOCK OR A SKIP WAS RECORDED
15830 
             DL=SGRT(6. 3*D50*VL*DELT>*<RANOL> 
             DT=SQRT(6.3*D50*VL*DSPRAT*DELT)*(RANOT)
             DSX=DL*COS<THETA>-DT*SIN<THETA> 
             DSY=DL*SIN<THETAl+DT*COS<THETA> 
             YLOC=YLOC-SY-DSY 
         354 
TOTSX=TOTSX+SX+DSX 
             NI=INT(YLOC/YD(I))+1
             IF(NI.LE. 1) GO TO 353
             XLOC=XLOC+SX+DSX 
             IF (NTIM. EQ. NESHT) GO TO 18
         19 CONTINUE 
             IF<MP . LT. 401) GO TO 15 
             WRITE(6. 189) MP.NTIM. I.J.NI.SY.DSY.YLOC.SX.DSX. XLOC.TOTSX 
         15 CONTINUE 
        189 FORMAT (//,7X, 5I5.8F10. 5) 
             IF <TOTSX . GE. XD(J)) GO TO 3 
         CHECK TO SEE IF THE PARTICLE MOVED VERTICALLY OUT OF THE BLOCK<br>IF(NI.NE.I) GO TO 4
             GO TO 1 
          3 NBLKSX=INT(TOTSX/XD(J))
             IF(NBLKSX. GT. 1) GO TO 2
         13 PREVX=TOTSX-SX-DSX 
             XREMB=XD(Jl-PREVX 
             PRCTXM=XREMB/(SX+DSX> 
             PARDSX=PRCTXM*DSX 
             RXREMB=XREMB-PARDSX 
             TREM=DELT-<RXREMB/VXC!,J)) 
             J=J+NBLKSX 
15840 
15850 
15860 
15870 
15880
15890
15900 
C CHECK TO SEE IF THE PARTICLE HAS REACHED THE END OF THE REGION 
1591 0 
             !F (J. GE. NCOL> GO TO 74 
15920 c 
PARTICLE HAS NOT REACHED THE END OF THE REGION 
15930 
             IF(J. NE. NCBAR) GO TO 359
15940 
15950 c 
PARTICLE HAS ENCOUNTERED THE BARRIER 
             IF(NI. GT. NRBARB) GO TO 359
15960 J=J-NBLKSX 
15970 
15980 
15990 
16000 
160 10 
16020
16 0 30 
16040 
16050 
16060
16070 
C PARTICLE HAS MOVED MORE THAN ONE BLOCK 
16080 
16090 
16 100 
16110 
16120
16130 
C PARTICLE HAS NOT MOVED UP OR DOWN OUT OF THE BLOCK, SO NEW TIME INT. 
16140 
16 150 
C PARTICLE HAS MOVED MORE THAN ONE BLOCK 
16 160 
16170 
         361 XLOC=(FLOAT(NC3AR)*XD(J))*2.0-XLOC
         358 
TOTSX=XLOC-<FLOAT<J-ll * XD(J)) 
             IF(J. GT. NCBAR) GO TO 361
             XLOC=FLOAT(NCBAR)*XD(J)-(XLOC-FLOAT(NCBAR)*XD(J))
             GO TO 358 
            NTREB(MP) = NTREB(MP) + 1GO TO l 
        359 TOTSX=VX(I, J)*TREM+DSX-PARDSX ·
             XLOG=TOTSX+XD(J)*(FLOGT(J)-1,0)IF<TOTSX . LT. XD<J>> GO TO 31 
            TREM=<TOTSX-XD<Jll / VX<I,Jl 
             J=J+INT <TOTSX / XDIJ)) 
             IF(J. GE. NCOL) GO TO 74
         31 CONTINUE
             IF CNI . NE. I> GO TO 4 
            GO TO 1 
          2 SKIPS=SKIPS+l . 0 
             GO TO 13 
16180 C PARTICLE HAS MOVED VERTICALLY AT LEAST ONE BLOCK 
16190 4 CONTINUE
16200 C CHECK TO VERIFY THAT THE PARTICLE HAS NOT MOVED BEYOND 
16210 C THE BOUNDARIES. CHECK THE UPPER BOUNDARY FIRST 
16220 IFINI. LT. 2) GO TO 6
```

```
16230 C NOW CHECK THE LOWER BOUNDARY
             NBLKSY=NI-I
 16240
 16250
              IF(NI.GT. NROWM1) GO TO 7
 16260 C THE PARTICLE REMAINS IN THE REGION
 16270
              I = NI16280
          11 CONTINUE
 16290 C CHECK TO SEE IF THE PARTICLE MOVED MORE THAN ONE BLOCK
             NBSY=IABS(NBLKSY)
 16300
              IF(NBSY. GT. 1) GO TO 5
 16310
 16320 C IT HADN'T, BUT SEE IF THE DISPLACEMENT HAS BEEN ADJUSTED
          12 CONTINUE
 16330
              IF(NBLKSX.NE.O) GO TO 1
 16340
 16350 C FIRST CHECK IF THE PARTICLE WAS REBOUNDED FROM THE BOUNDARY
 16360
              IF(NI. LT. 2) GO TO 1
              IF(NI.GT. NROWM1) GO TO 1
 16370
 16380 C PARTICLE HADN'T MOVED LATERALLY, SO RECALCULATE DISPLACEMENTS
             PREVY=YLOC+SY+DSY
 16390
             PREVX=TOTSX-SX-DSX
 16400
 15410
              IPREV=I-NBLKSY
 16420 C DETERMINE WHETHER THE PARTICLE MOVED UP OR DOWN
 16430
             IF(NBLKSY.LT.0) GO TO 14
 16440 C PARTICLE HAS MOVED DOWNWARD
 16450
             YREMB=YD(I)*(IPREV)-PREVY
             GO TO 16
 16460
 16470 C PARTICLE MOVED UP
          14 YREMB=PREVY-YD(I)*('IPREV-1)
 16430
 16490 C NOW CALCULATE THE TIME REMAINING AFTER LEAVING BLOCK
 16500 C FIRST CHECK IF VY=0
 16510
          16 CONTINUE
              IF (VY(IPREV, J). EQ. 0.0) GO TO 8
 16520
 16530 C IT ISN'T SO CONTINUE
 16540
             PRCTDY=YREMB/(SY+DSY)
 16550
             PARDSY=PRCTDY*DSY
 16560
             RYREMB=YREMB-PARDSY
 16570
             TREM=DELT-(RYREMB/ABS(VY(IPREV, J)))
 16580 C NOW RECALCULATE DISPLACEMENTS
 16590
           9 SX=VX(IPREV, J)*(DELT-TREM)+VX(I, J)*TREM
 16600
             SY=VY(IPREV, J)*(DELT-TREM)+VY(I, J)*TREM
             TOTSX=PREVX+SX+DSX
 16610
             YLOC=PREVY-SY-DSY
 16620
             XLOC=(FLOAT(J)-1)*XD(J)+TOTSX16630
 16640
             NJ = INT(XLOC/XD(J)) + 1<br>IF(NJ.EQ.J) GO TO 1
 16550
             TOTSX=XLOC-(FLOAT(NJ-1)*XD(J))
 16660
 16570
             JuNJ
             IF(J. GE. NCOL) GO TO 74
1668016690 C NOW START A NEW TIME INTERVAL
             GO TO 1
 16700
 16710 C PARTICLE MOVED OUT OF A BLOCK WHERE VY = 0
 16720
           3 PARDSY=YREMB/DSY
 16730
             TREM=0.0
 16740
             GOTO916750 C PARTICLE SKIPPED AT LEAST ONE BLOCK
 16760
           5 SKIPS=SKIPS+1.
 16770
             GO TO 12
 16780 C PARTICLE HAS HIT THE UPPER BOUNDARY
 16790
           5 NBLKSY=I-NI
 16800
             NTREB(MP)=NTREB(MP)+1
 16810
             IF(NI.LT.1) GO TO 17
 16820 C PARTICLE ONLY MOVED ONE BLOCK INTO THE BOUNDARY
              YLOC=2.0*YD(I)-YLOC16830
              I = INT(YLOC/YD(I)) + 116340
 16350
              IF (J. GE. NCOL) GO TO 231
 16860 C NOW RECALCULATE DISPLACEMENTS
 16870
             GO TO 11
```

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16880 C PARTICLE MOVED MORE THAN ONE BLOCK BEYOND THE UPPER BOUNDARY
         17 YLOC=ABS(YLOC)+YD(I)*2.0
16890
16900
            I = INT(YLOC/YD(I)) + 116910
            IF(J. GE. NCOL) GO TO 231
16920
            CD TO 1116930 C PARTICLE HIT THE LOWER BOUNDARY
16940
          7 YLOC=FLOAT(NROWM1)*YD(I)*2.0-YLOC
            NTREB(MP)=NTREB(MP)+1
16950
16960
            I = INT(YLOC/YD(I)) + 116970
            GO TO 11
16980 C PARTICLE HAS TRAVELED HALF THE ESTIMATED TIME REQUIRED TO TRAVERSE
          THE REGION. STORE THE X & Y LOCATIONS AT THIS TIME
16990 C
17000
         18 AVGYH=AVGYH+YLOC/FLOAT(NPTOT)
17010
            AVGXH=AVGXH+XLOC/FLOAT(NPTOT)
            XLOCHT (MP) = XLOC
17020
17030
            YLOCHT (MP) = YLOC
17040
            GO TO 19
17050 C PARTICLE REACHED THE END BEFORE END OF TIME CYCLE
17060
         74 CONTINUE
17070
            NICHK=NI
            IF(UPDISC.GT.O) NICHK=NROW-NI
170B017090
            IF(NICHK. GT. NRCUTO) GO TO 61
17100 C PARTICLE HAS ENCOUNTERED THE CUTOFF, SO REBOUND IT
17110
            XLOC=FLOAT(NCOLM1) *XD(J)-(XLOC-FLOAT(NCOLM1) *XD(J))
17120
            NJ=INT(XLOC/XD(J))+1
17130
            TOTSX=XLOC-(FLOAT(NJ-1)*XD(J))
17140
            NTREB(MP)=NTREB(MP)+1
17150
            GO TO 1
17160
         61 TOTIM=FLOAT(NTIM) *DELT-TREM
17170 C
            TOTM(MP)=TOTIM
1718017190
            NBSIM(MP) = NSIM
17200 C
17210 C CHECK TO SEE IF THE PARTICLE MOVED VERTICALLY OUT OF THE REGION
                      CHECK UPPER BOUNDARY
17220 C
17230
            IF(NI. LT. 2) GO TO 6
                      CHECK LOWER BOUNDARY
17240 C
17250
            IF(NI.GT. NROWM1) GO TO 232
17260
            GO TO 231
17270 C PARTICLE WENT BEYOND THE LOWER BOUNDARY
        232 YLOC=FLOAT(NROWM1)*YD(I)*2.0-YLOC
17280
17290
            I = INT(YLOC/YD(I)) + 117300
        231 AVGYL=YLOC/FLOAT(NPTOT)+AVGYL
17310
            YLOCEN (MP) = YLOC
17320 C DETERMINE IF THE PARTICLE SKIPPED ANY BLOCKS DURING TRANSIT
17330
            IF(SKIPS.EG. 0.0) GO TO 49
17340
            NSKIPS=NSKIPS+INT(SKIPS)
17350
            WRITE (6, 47) NT, IY, SKIPS, NSIM
         47 FORMAT('0', 5X, 'DURING TRANSIT IN WAVE # ', I3, 2X, 'AND IY=',
17360
           $13, 2X, 'THE PARTICLE SKIPPED AT LEAST ONE BLOCK', 1F5. 1, 'TIMES',
17370
17380
           $'SIM # IS ', I4)
17390
         49 CONTINUE
17400
            SIMTTM=SIMTTM+TOTIM/FLOAT(NPSIM)
17410
         45 AVGTTT=AVGTTT+TOTIM/FLOAT(NPTOT)
            RATIO=FLOAT(NOSIM)/FLOAT(NSIM)
17420
17430
            RAVGXH=AVGXH*RATIO
17440
            RAVGYH=AVGYH*RATIO
17450
            RAVGYL=AVGYL*RATIO
17460
            RAVGTT=AVGTTT#RATIO
17470
            RR01YM=RH01YM*RATIO
            RRO2YM=RHO2YM*RATIO
17480
17490
            RRO3YM=RHO3YM*RATIO
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17500
            RARO1Y=ARHO1Y*RATIO
            RARO2Y=ARHO2Y*RATIO
17510
17520
             RARO3Y=ARHO3Y*RATIO
17530
            RR11MK=R011MK*RATIO
17540
            RRIMKR=ROIMKR*RATIO
17550
            RR1MKC=RO1MKC*RATIO
17560
             RAMK=AVGAMK*RATIO
            RSDK=AVGSDK*RATIO
17570
             RTTTK=(TDIST*LENGTH)*(POROCT)/(DHEAD*RAVGTT)
17580
17590
             SIMKTT=(TDIST*LENGTH)*(POROCT)/(DHEAD*SIMTTM)
             HCSTAT(NSIM, 7)=SIMKTT
17600
             IF(NSIM. NE. 1) GO TO 3500
17610
             WRITE(6, 32) NSIM, NOSIM, RATIO, AVGXH, AVGYH, AVGYL, AVGTTT
17620 -17630
             WRITE(6,32) NSIM, MP, THT, RAVGXH, RAVGYH, RAVGYL, RAVGTT, RTTTK
17640
             WRITE(6,32) NSIM, NTIM, RAMK, RSDK, Q
             WRITE(6,23) NSIM, RRO1YM, RRO2YM, RRO3YM, RR11MK, RR1MKR, RR1MKC
17650
17550
             WRITE(6,23) NSIM, RARO1Y, RARO2Y, RARO3Y
17670 3500 CONTINUE
17680
             WRITE(6,321) NSKOUT
        321 FORMAT ('1', 7X, 'THE NUMBER OF PARTICLES WHICH WERE KICKED BACK OUT
17690
           $ OF THE REGION DURING INITIAL STAGES OF TRAVERSING WERE ', I4)
17700
             WRITE(6,46) NPTOT, NROWT, NROWB, DELT, D50, DSPRAT
17710
17720
             ANROWS=FLOAT (NROWT+NROWB)/2.0
17730
             AVGSI=ANROWS*YD(I)+YD(I)/2.0
17740
             WRITE(6,226) STXLOC, ENXLOC
17750
             WRITE(6, 224) AVGSI
17760
        224 FORMAT('0', 5X, 'THE AVERAGE STARTING Y LOCATION WAS ', 1F10. 4)
         226 FORMAT('0', 5X, 'PARTICLE TRAVEL WAS FROM X=', 1F10. 4,
17770
            $' TO X = ', 1F10. 4)
17780
             WRITE(6, 222) THT, AVGXH, AVGYH, AVGYL, AVGTTT
17790
         222 FORMAT ('0', 5X, 'THE AVERAGE X & Y LOCATIONS AFTER' , F10. 4,
17800
            $'DAYS IS', F10.3, ' AND', F10.3, //, 7X, 'THE AVERAGE Y LOCATION AT THE
17810
            $ END IS', F10. 3, 2X, 'AND TRAVEL TIME OF', F10. 5, 2X, 'DAYS')
17820
          46 FORMAT('0', 5X, 'A TOTAL OF', I4, 2X, 'PARTICLES WERE RELEASED UNIFORML
17830
            $Y FROM HALF THE NODE SPACING BELOW ROW', I2, //, 9X, 'TO HALF THE NODE
17840
            $SPACING BELOW ROW ', I2, 2X, //, 7X, 'TIME INTERVAL OF, ', F10, 4, 2X,
17850
            $'DAYS', 2X, 'AND MEDIAN GRAIN SIZE OF ', FB. 2, ' MM., WITH A DISPERSIVI
17860
            $TY RATIO OF ', F5.3, ' WAS UTILIZED. ')
17870
             IF(NSKIPS.EQ. 0) GO TO 223
17380
             WRITE(6,221) NSKIPS
17890
        221 FORMAT ('0', 5X, 'DURING PARTICLE TRANSIT', 14, ' PARTICLES SKIPPED A
17700
17910
            $COMPLETE BLOCK')
17920
        223 CONTINUE
             IF(STFLOC. NE. 2.0) GO TO 230
17930
17940
             WRITE(6, 234)
        234 FORMAT('0', 7X, '******* NOTE; REFERENCES TO STARTING Y LOCATION SHO
17950
           $ULD REALLY BE STARTING X LOCATIONS ******')
17960
17970
         230 WRITE(6, 233) THT, THT
         233 FORMAT ('1', 25X, 'SUMMARY TABLE OF TRAVEL TIME INFORMATION', //, 1X,
17980
            $'PARTICLE', 1X, 'SIM. ', 1X, 'WAVE', 6X, 'Y LOCATIONS AT', 4X,
17990
            $'XLOC AT', 4X, 'TOTAL TIME (DAYS) FOR TRANSIT OF EACH % OF REGION',
18000
            $9X, 'YLOC AT', 2X, 'TIMES', //, 2X, 'NUMBER', 2X, 'NO. ', 1X, 'NUMBER', 3X,
18010
            $'START', 4X, 1F4. 1, ' DAYS', 1X, 1F4. 1, ' DAYS', 3X, '50X', 8X, '60X', 7X,
18020
            $'70%',7X,'80%',7X,'90%',6X,'100%',6X,'END',4X,'REBOUNDED')
18030
18040
             DO 235 MP=1, NPTOT
18050
             WRITE(15,24) MP, NBSIM(MP), NWAV(MP), STY(MP), YLOCHT(MP), XLOCHT(MP),
18060
            $YLOCEN(MP), TOTM(MP)
         235 WRITE(6,29) MP, NBSIM(MP), NWAV(MP), STY(MP), YLOCHT(MP), XLOCHT(MP),
18070
            $TTHW(MP), TT60(MP), TT70(MP), TT80(MP), TT90(MP), TOTM(MP), YLOCEN(MP),
18080
18090
            $NTREB(MP)
18100
             CALL MUNSD (TOTM, NPTOT, AMN, SDV, COEVAR)
18110
             WRITE(6,236) AMN, SDV, COEVAR
        236 FORMAT ('0', 5X, 'MEAN TRAVEL TIME= ', F10. 5, ' DAYS, W/ STD DEV. =',<br>$F10. 5, ' AND COV= ', F10. 5)
18120
18130
18140
             TTTK=(TDIST*LENGTH)*(POROCT)/(DHEAD*AMN)
```
18150 WRITE(6,238) TTTK 238 FORMAT('0', 5X, 'EFFECTIVE HYDRAULIC CONDUCTIVITY OF THE REGION ON -18160 18170 \$BASIS OF TRAVEL TIME IS ', F10. 5, ' FT/DAY') 18180 CALL MUNSD (YLOCEN, NPTOT, AMN, SDV, COEVAR) 18190 WRITE(6,237) AMN, SDV, COEVAR 18200 237 FORMAT ('0', 5X, 'MEAN Y COORDINATE AT END OF TRANSIT IS', F10. 4, 18210 $$'WITH$ STD DEV =', F10. 5, ' AND COV = ', F10. 6) WRITE(6,239) NOSIM, AVGAMK, AVGSDK 18220 18230 239 FORMAT ('0', 5X, 'MEAN OF HYDRAULIC CONDUCTIVITY FOR A TOTAL OF ', 18240 \$14, ' SIMULATIONS IS ', F10. 4, ' WITH A MEAN STD. DEV. OF ', F10. 4) 18250 C WRITE OUT THE MEAN VALUES OF THE HEAD MATRIX COMPUTED FOR ALL THE 18260 C **SIMULATIONS** 18270 C ADD A WWRITE STATEMENT HERE TO DO THAT 18280 C CALCULATE MEAN & STD DEV. OF THE HEADS FOR ALL SIMS AT PRESELECTED SPOTS 18290 DO 263 J=1, NCOLM2 13300 $M = 0$ 18310 DO 264 I=1, NOSIM 13320 $M = M + 1$ 13330 VALK(M)=HDSUP(I, J) 18340 264 CONTINUE CALL MUNSD (VALK, NOSIM, AMN, SDV, COEVAR) 13350 18360 AMEAN (J)=AMN 18370 $ASDV(J)=SDV$ 18380 263 CONTINUE 18390 DO 265 J=1, NCOLM2 18400 $M = 0$ 13410 DO 266 I=1, NOSIM 18420 $M \equiv M + 1$ 18430 $VALK(M) = HDSDN(I, J)$ 18440 266 CONTINUE 18450 CALL MUNSD (VALK, NOSIM, AMN, SDV, COEVAR) 134,50 AMEANA (J) = AMN 13470 ASDVA (J)=SDV 18480 265 CONTINUE 18490 WRITE(6,269) NHDSUP, NHDSDN, NCOLM1 18500 DO 267 I=1, NOSIM WRITE(6,200) I, (HDSUP(I, J), J=1, NCOLM2) 18510 18520 267 WRITE(20,205) I, (HDSUP(I, J), J=1, NCOLM2) 18530 DO 268 I=1, NOSIM 13540 GO TO 268 18550 261 WRITE(6,200) I, (HDSDN(I, J), J=1, NCOLM2) 18560 268 WRITE(21,205) I, (HDSDN(I, J), J=1, NCOLM2) 18570 241 CONTINUE WRITE(6, 271) NHDSUP, NHDSDN, NHDSUP, NHDSDN 18530 18590 DO 272 J=1, NCOLM2 13600 VARHUP=(ASDV(J))**2 18610 VARHDN=(ASDVA(J))**2 18620 JREV=J+1 18630 WRITE(22, 23) JREV, AMEAN(J), ASDV(J), VARHUP, AMEANA(J), ASDVA(J), VARHDN 18640 272 WRITE(6,23) JREV, AMEAN(J), ASDV(J), VARHUP, AMEANA(J), ASDVA(J), VARHDN 18650 271 FORMAT ('0', 7X, 'TABLE OF MEAN AND STD. DEV. OF HYD HEADS FOR THE 18660 \$TWO PRESELECTED ROWS, ', I4, ' AND ', I4, //, 5X, 'COLUMN', 2X, \$'FOR HEADS IN ROW ', I4, 7X, 'FOR HEADS IN ROW ', I4, //, 14X, 'MEAN', 18670 18680 \$4X, 'STD. DEV. ', 2X, 'VARIANCE', 3X, 'MEAN', 4X, 'STD. DEV. VARIANCE') 18690 269 FORMAT ('1', 7X, 'THE HEAD VALUES FOR EACH SIMULATION FOR ROWS ', \$14, 'AND ', I4, ' LISTED BELOW BY COLUMN', //, 2X, 'SIMULATION', 2X, 18700 18710 \$'COLUMN FROM 2 THROUGH ', 14) 18720 IF(CONH. NE. CHECK(2)) GO TO 242 18730 DO 242 I=1, NROW 13740 DO 242 J=1, NCOL 18750 WRITE(11,204) HDSMN(I, J) 18760 242 CONTINUE 18770 240 FORMAT('1', //, 10X, 'MEAN STEADY STATE HEAD MATRIX FOR ', 14, 18780 \$' SIMULATIONS') 18790 C WRITE OUT THE MEAN STREAM FUNCTION VALUES AND TO A DISK IF CALCULATED IF(STRF. NE. CHECK(5)) GO TO 245 18800

18810 C ADD A WRITE STATEMENT HERE TO PRINT THE STREAM FUNCTION 18820 244 CONTINUE DO 245 I=1, NROWM1 18830 18340 DO 245 J=1, NCOLM1 18850 WRITE(16, 204) STRFMN(I, J) 243 FORMAT('1', //, 10X, 'MEAN STEADY STATE STRFMN MATRIX FOR ', 14, 18860 13870 \$' SIMULATIONS') 13880 245 CONTINUE WRITE (6,258) 18890 258 FORMAT('1', 7X, 'HYDRAULIC CONDUCTIVITY STATISTICS BY SIMULATION NUM 18900 \$BER', //, 2X, 'SIMULATION', 11X, 'STATISTICAL MEANS', 12X, 'STANDARD', 4X, 18910 18920 \$'EFF K VALUE ON BASIS OF', //, 4X, 'NUMBER', 5X, 'ARITHEMATIC', 2X, 18930 \$'GEOMETRIC', 4X, 'HARMONIC', 4X, 'DEVIATION', 3X, 'FLOW QUANTITY', 1X, 18940 \$'TRAVEL TIME') 18950 C WRITE OUT CORR &HYD COND STATS AND STORE ON A DISK DATA FILE 18960 DO 247 I=1, NOSIM $WRITE(6, 21)$ (HCSTAT(I, J), J=1, 9) 18970 18980 247 WRITE(17, 27) (HCSTAT(I, J), J=1, 9) 18990 WRITE(6,259) 19000 259 FORMAT ('1', 7X, 'HYDRAULIC CONDUCTIVITY CORRELATION STATISTICS BY 19010 \$ SIMULATION NUMBER ', //, 1X, 'SIM ', 10X, 'LOG CONDUCTIVITY BEFORE & 19020 \$AFTER SHAVING', 10X, 'COEFF BY ROW', 10X, 'COEFF BY COLUMN'. \$, //, 1X, 'NO. ', 1X, 'YRHO(1) YRHO(2) YRHO(3) RYRHO(1) RYRHO(2)', 1X, 'RY 19030 19040 \$RHO(3) RHO(1,1) RRHO(1) RRHO(2) RRHO(3) CRHO(1) CRHO(2) CRHO(3)') 19050 DO 249 I=1, NOSIM 19060 WRITE(6,22) (CSTATS(I, J), J=1, 17) 19070 249 WRITE(18,26) (CSTATS(I, J), J=1, 14) DO 274 J=2, 17 17080 19090 $M = 0$ 19100 DO 273 I=1, NOSIM 19110 $M = M + 1$ 19120 VALK(M)=CSTATS(I, J) 19130 273 CONTINUE 19140 CALL MUNSD (VALK, NOSIM, AMN, SDV, COEVAR) 19150 AMEAN (J) = AMN 19160 ASDV(J)=SDV 19170 274 CONTINUE 19180 WRITE(6, 277) NOSIM 277 FORMAT('0', 7X, 'THE STATS ON THE CORRELATION COEFFICIENTS FOR THE', 19190 19200 SIMULATIONS FOR EACH OF THE COLUMNS ABOVE ARE: ', //, $$I4,'$ 19210 \$4X, 'COLUMN', 5X, 'MEAN', 3X, 'STD. DEV. ') 19220 DO 276 J=2, 17 19230 276 WRITE(6, 23) J, AMEAN(J), ASDV(J) 19240 DO 251 I=1, NOSIM 19250 $M = 0$ 19260 DO 251 $J=1, 5$ 19270 IF(M. NE. 0) GO TO 451 19280 IF(CCSTAT(I, J), LE. 0) GO TO 451 19290 XISCAL(I)=XISCAL(I)+CCSTAT(I, J)*XD(J) 19300 GO TO 251 19310 451 M=1 19320 251 CONTINUE 19330 DO 252 I=1, NOSIM 19340 $M=0$ 19350 DO 252 J=6,10 19360 IF(M. NE. 0) GO TO 252 19370 IF(CCSTAT(I, J). LE. 0) GO TO 452 19330 YISCAL(I)=YISCAL(I)+CCSTAT(I,J)*YD(J) 19390 GO TO 252 19400 $452 M=1$ 19410 252 CONTINUE 19420 WRITE(6,253) NOSIM 19430 DO 254 I=1, NOSIM 254 WRITE(6,23) I, XISCAL(I), YISCAL(I) 19440 253 FORMAT('0', 7X, 'THE MEAN INTEGRAL SCALES IN THE X AND Y DIRECTIONS
\$FOR THE ', I4, ' SIMULATIONS ARE ', //, IX, 'SIM. NO. X DIRECT. Y I 19450 19460 Y D 19470 \$IRECTION')

CALL MUNSD (XISCAL, NOSIM, AMN, SDV, COEVAR) 19430 CALL MUNSD (YISCAL, NOSIM, AMNA, SDVA, COVA) 19490 WRITE (6,256) AMN, SDV, AMNA, SDVA 19500 256 FORMAT ('0', 2X, 'THE MEAN INTEGRAL SCALE IS ', F6. 2, ' FEET IN THE X \$DIRECTION WITH A SD=',F6.2,//,4X,'AND',F6.2,' FEET IN THE Y DIREC
\$TION WITH A SD=',F6.2) 19510 19520 19530 DO 257 MP=1, NPTOT 19540 257 WRITE(19,28) MP, NBSIM(MP), STY(MP), TTHW(MP), TT60(MP), TT70(MP), TT80(19550 \$MP), TT90(MP) 19560 19570 **STOP** 19580 **END** 19590 C 19600 C SUBROUTINE FOR COMPUTATION OF MEAN & STD DEV. , ETC 19610 C 19620 C OF A SINGLE SUBSCRIPTED VARIABLE ARRAY 19630 C 19640 C 19650 SUBROUTINE MUNSD (VAL, N, AMN, SD, COEVAR) 19660 REAL VAL(N) 5 FORMAT (I10, 5F10. 5) 19.470 19680 C CALCULATE THE MEAN VALUE OF THE ARRAY 17690 SUMVAL=0.0 19700 $DO 10 I = 1, N$ SUMVAL=SUMVAL+VAL(I) 19710 19720 10 CONTINUE 19730 AMN=SUMVAL/(FLOAT(N)) 19740 C 19750 C NOW CALCULATE THE STANDARD DEVIATION, VARIANCE & COEF. OF VARIATION 19760 SUMDIS=0.0 19770 DO 20 I=1, N 19730 DISPER=(VAL(I)-AMN) **2 19790 SUMDIS=SUMDIS+DISPER 19300 20 CONTINUE 19810 VAR=SUMDIS/(FLOAT(N)-1.0) 19820 SD=SQRT(VAR) 19830 COEVAR=SD/AMN 19840 **RETURN** 19850 END 19860 C 19870 C 19880 C 19890 C SUBROUTINE FOR COMPUTATION OF MEAN & STD DEV. , ETC OF A DOUBLE SUBSCRIPTED VARIABLE ARRAY 19900 C 19910 C SUBROUTINE MUNSD2 (VAL, N, L, AMN, SD, COEVAR) 19930 19940 REAL VAL (32, 62) 5 FORMAT (2110, 5F10. 5) 19950 15 FORMAT ('0', I3, 2X, 10F12. 4/(6X, 10F12. 4)) 19960 19970 C CALCULATE THE MEAN VALUE OF THE ARRAY SUMVAL=0.0 19980 19990 DO 10 I=1, N 20000 DO 10 J=1, L 20010 SUMVAL=SUMVAL+VAL(I, J) 10 CONTINUE 20020 AMN=SUMVAL/(FLOAT(N*L)) 20030 20040 C 20050 C NOW CALCULATE THE STANDARD DEVIATION, VARIANCE & COEF. OF VARIATION 20060 $SUMDIS = 0.0$ 20070 DQ 20 I=1, N 20080 DO 20 J=1, L DISPER=(VAL(I, J)-AMN)**2 20090 SUMDIS=SUMDIS+DISPER 20100 20110 20 CONTINUE 20120 VAR=SUMDIS/(FLOAT(N*L)-1.0) SD=SQRT(VAR) 20130 20140 COEVAR=SD/AMN **RETURN** 20150 END 20160

20170 C 20180 C 20190 C 20200 C SUBROUTINE TO CALCULATE THE AUTOCORRELATION OF AN ARRAY OF ORDERED VALUES (SINGLE SUBSCRIPTED ARRAY) 20210 C 20220 C 20230 C 20240 C 20250 SUBROUTINE AUGAR (VAL, N, AMN, SD, LAGS, RHO) 20260 REAL VAL(N), RHO(LAGS) 20270 5 FORMAT (2110, 6F10. 5) 20280 DO 20 NL=1, LAGS 20290 $COV = 0.0$ 20300 NINSAM=N-NL DO 10 I=1, NINSAM 20310 20320 DISPAH=VAL (I+NL)-AMN 20330 DISP=VAL(I)-AMN ACOV=DISPAH+DISP/FLOAT(NINSAM) 20340 20350 COV=COV+ACOV 20360 10 CONTINUE 20370 $RHO(NL) = COV/SD**2$ 20380 20 CONTINUE 20390 **RETURN** 20400 END 20410 C 20420 C 20430 C 20440 C SUBROUTINE TO CALCULATE THE AUTOCORRELATION OF AN ARRAY OF 20450 C ORDERED VALUES FOR A LAG OF ONE AHEAD & BELOW 20460 C 20470 C 20480 C 20490 SUBROUTINE AUGAR2 (VAL, N, L, AMN, SD, RHO) 20500 REAL VAL (32, 62), RHO(N), AMN(N), SD(N) 20510 REAL SUMVAL(60), SUMDIS(60) 20520 5 FORMAT (2110, 9F10. 5) 15 FORMAT ('0', 13, 2X, 10F12, 4/(6X, 10F12, 4)) 20530 20540 C CALCULATE THE MEAN VALUE OF EACH ROW OF THE ARRAY 20550 DO 30 I=1, N 20560 SUMVAL $(1)=0.0$ 20570 DO 30 J=1,L 20580 SUMVAL (I) = SUMVAL (I) + VAL (I, J) 20590 30 CONTINUE 20600 $DD 40 I = 1. N$ 20610 40 AMN(I)=SUMVAL(I)/(FLOAT(L)) 20620 C 20630 C NOW CALCULATE THE STANDARD DEVIATION OF EACH ROW 20640 $DO 50 I=1, N$ 20650 $SUMDIS(I)=0.0$ 20660 DO 50 J=1, L 20670 $DISPER = (VAL(I, J) - AMN(I))$ **2 20680 SUMDIS(I)=SUMDIS(I)+DISPER 20690 50 CONTINUE 20700 DO 60 I=1, N 20710 $VAR = SUMDIS(1) / (FLOAT(L) - 1, 0)$ 20720 60 SD(I)=SQRT(VAR) 20730 $NM1=N-1$ 20740 $LM1 = L - 1$ 20750 DO 20 I=1, NM1 20760 $COV=0.0$ 20770 DO 10 J=1, LM1 $DISPAH = VAL(I+1, J+1)-AMN(I)$ 20780 20790 $DISP=VAL(I, J) - AMN(I)$ 20800 ACOV=DISPAH*DISP/FLOAT(LM1) 20810 COV=COV+ACOV 20820 10 CONTINUE 20830 $RHO(I) = COV/(SD(I) *SD(I+1))$ 20840 20 CONTINUE 20850 **RETURN** 20860 END