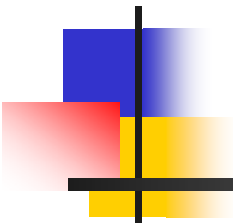


# KPP – A Software Environment for the Simulation of Chemical Kinetics



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Adrian Sandu  
Computer Science Department  
Virginia Tech  
NIST, May 25, 2004

# Acknowledgements

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- Dr. Valeriu Damian
- Dr. Florian Potra
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- Dr. Tianfeng Chai
- Dr. Mirela Damian

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# Related Work

## **CHEMKIN** (<http://www.reactiondesign.com/lobby/open>)

Translates symbolic chemical system in a data file that is then used by internal libraries for simulation. Gas-phase kinetics, surface kinetics, reversible equations, transport, mixing, deposition for different types of reactors, direct sensitivity analysis (Senkin). Database of reaction data, graphical postprocessor for results.

## **KINALC** (<http://www.chem.leeds.ac.uk/Combustion/kinalc.htm>)

Postprocessor to CHEMKIN for sensitivity and uncertainty analysis, parameter estimation, and mechanism reduction; etc.

## **KINTECUS** (<http://www.kintecus.com>)

Compiler/ chemical modeling software. Can run heterogeneous and equilibrium chemistry, generates analytical Jacobians, fit/optimize rate constants, initial concentrations, etc. from data; sensitivity analysis; Excel interface. Can use Chemkin models and databases.

## **CANTERA** (<http://rayleigh.cds.caltech.edu/~goodwin/cantera>)

Object-oriented package for chemically-reacting flows. C++ kernel, STL, standard numerical libraries, Interfaces for MATLAB, Python, C++, and Fortran. Capabilities: homogeneous and heterogeneous kinetics, equilibria, reactor modeling, multicomponent transport.

## **LARKIN/LIMKIN** ([http://www.zib.de/nowak/codes/limkin\\_1.0/full](http://www.zib.de/nowak/codes/limkin_1.0/full))

Simulation of LARge systems of chemical reaktion KINetics and parameter identification. Parser generates Fortran code for function and Jacobian, or internal data arrays.

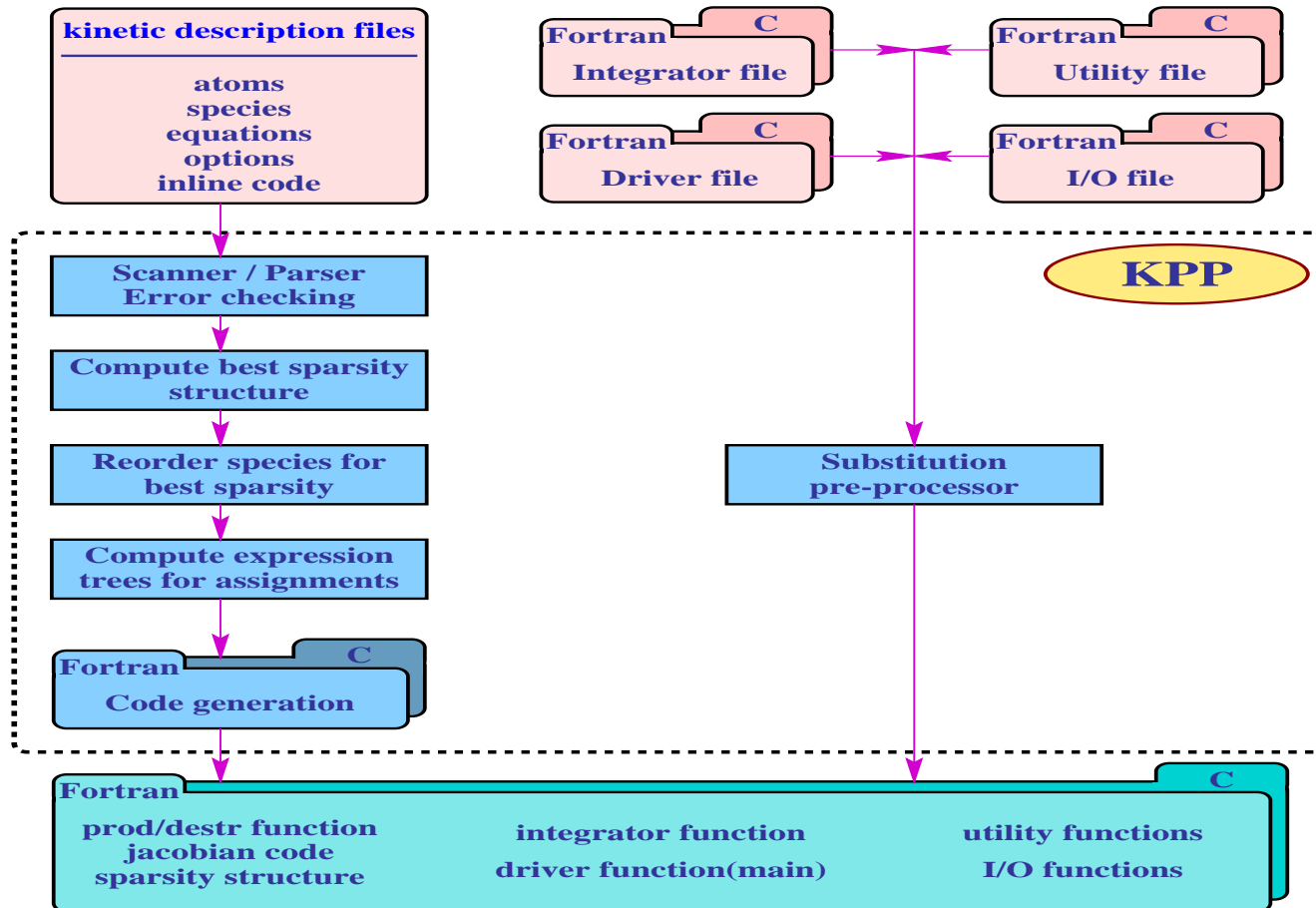
## **DYNAFIT** (<http://www.biokin.com/dynafit>)

Performs nonlinear least-squares regression of chemical kinetic, enzyme kinetic, or ligand-receptor binding data using experimental data. Parses symbolic equations.

# KPP in a Nutshell

- The Kinetic PreProcessor
- *Purpose: automatically implement building blocks for large-scale simulations*
- Parses chemical mechanisms
- Generates Fortran and C code for simulation, and direct and adjoint sensitivity analysis
- Function, Jacobian, Hessian, Stoichiometric matrix, derivatives of function&Jacobian w.r.t. rate coefficients
- Treatment of sparsity
- Comprehensive library of numerical integrators
- Used in several countries by academia/research/industry
- Free! <http://www.cs.vt.edu/~asandu/Software/KPP>

# KPP Architecture



# KPP Example

```
#INCLUDE atoms

#DEFVAR
O = O; O1D = O; O3 = O + O + O;
NO = N + O; NO2 = N + O + O;

#DEFFIX
O2 = O + O; M = ignore;

#EQUATIONS { Small Stratospheric }
O2 + hv = 2O      : 2.6E-10*SUN**3;
O  + O2 = O3      : 8.0E-17;
O3 + hv = O  + O2 : 6.1E-04*SUN;
O  + O3 = 2O2     : 1.5E-15;
O3 + hv = O1D + O2 : 1.0E-03*SUN**2;
O1D + M = O  + M  : 7.1E-11;
O1D + O3 = 2O2    : 1.2E-10;
NO  + O3 = NO2 + O2 : 6.0E-15;
NO2 + O = NO  + O2 : 1.0E-11;
NO2 + hv = NO  + O  : 1.2E-02*SUN;
```

```
SUBROUTINE FunVar ( V, R, F, RCT, A_VAR )
  INCLUDE 'small.h'
  REAL*8 V(NVAR), R(NRAD), F(NFIX)
  REAL*8 RCT(NREACT), A_VAR(NVAR)
  C A - rate for each equation
  REAL*8 A(NREACT)
  C Computation of equation rates
  A(1) = RCT(1)*F(2)
  A(2) = RCT(2)*V(2)*F(2)
  A(3) = RCT(3)*V(3)
  A(4) = RCT(4)*V(2)*V(3)
  A(5) = RCT(5)*V(3)
  A(6) = RCT(6)*V(1)*F(1)
  A(7) = RCT(7)*V(1)*V(3)
  A(8) = RCT(8)*V(3)*V(4)
  A(9) = RCT(9)*V(2)*V(5)
  A(10) = RCT(10)*V(5)
  C Aggregate function
  A_VAR(1) = A(5)-A(6)-A(7)
  A_VAR(2) = 2*A(1)-A(2)+A(3)-A(4)+A(6)-
&A(9)+A(10)
  A_VAR(3) = A(2)-A(3)-A(4)-A(5)-A(7)-A(8)
  A_VAR(4) = -A(8)+A(9)+A(10)
  A_VAR(5) = A(8)-A(9)-A(10)
  RETURN
END
```

# Sparse Jacobians

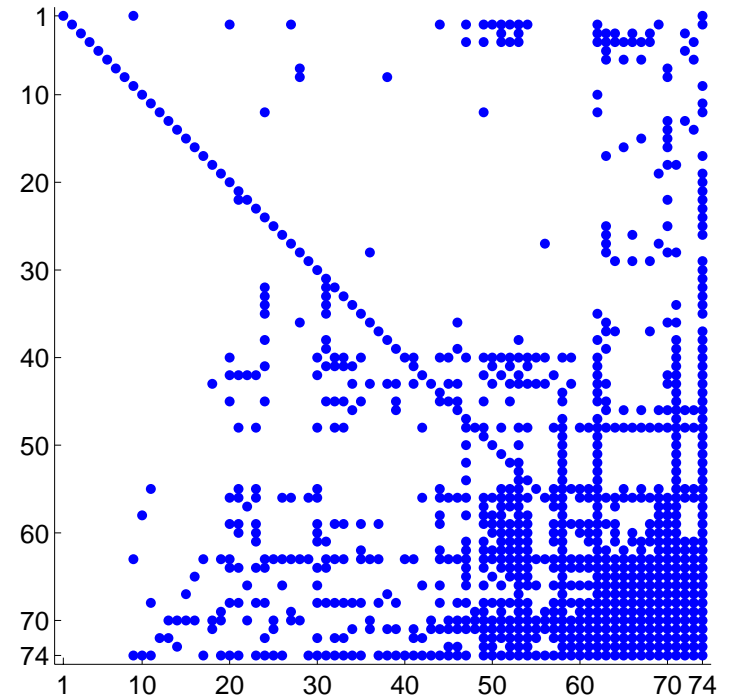
## IDEAS:

- Chem. interactions: sparsity pattern (off-line)
- Min. fill-in reordering
- Expand sparsity structure
- Row compressed form
- Doolittle LU factorization
- Loop-free substitution

#JACOBIAN [ ON | OFF | SPARSE ]

JacVar(...), JacVar\_SP(...),  
JacVar\_SP\_Vec(...), JacVarTR\_SP\_Vec(...)  
KppDecomp(...)  
KppSolve(...), KppSolveTR(...)

E.g. SAPRC-99  
74+5 spc./211 react.  
NZ=839, NZLU=920

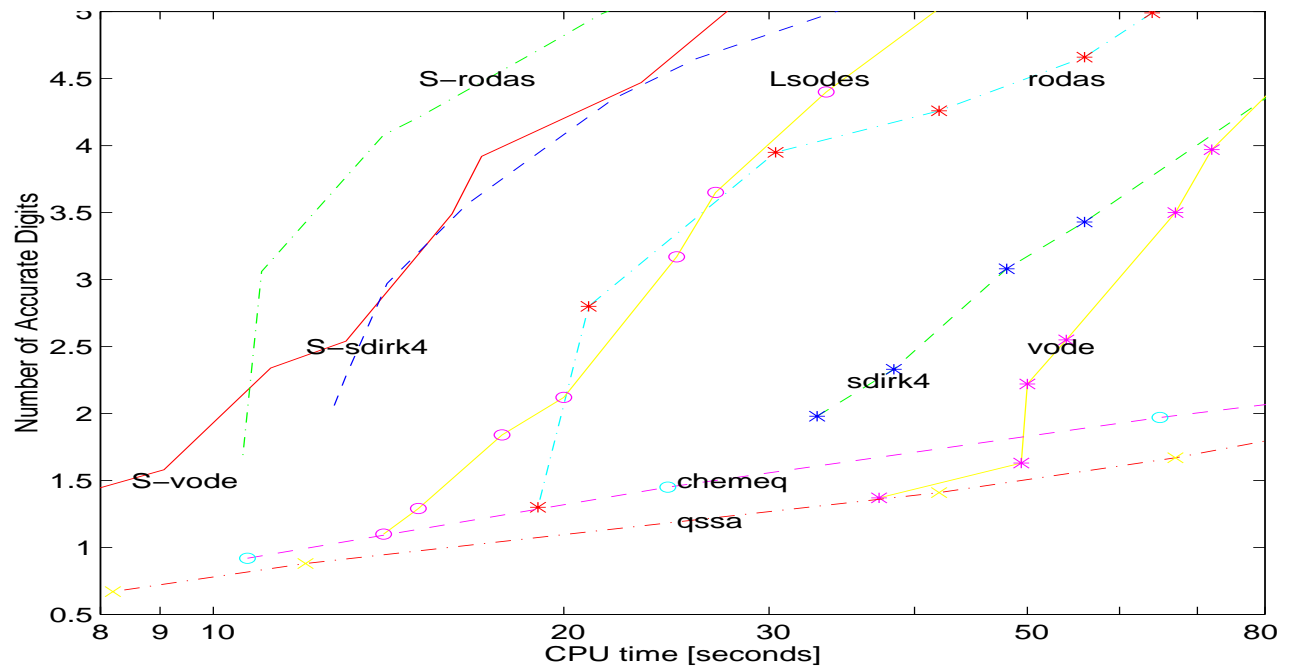


# Computational Efficiency

## Linear Algebra

(1/Lapack)	Dec	Sol	Dec+7Sol
Harwell	0.61	0.21	0.35
KPP	0.23	0.06	0.12

## Stiff Integrators





# Sparse Hessians

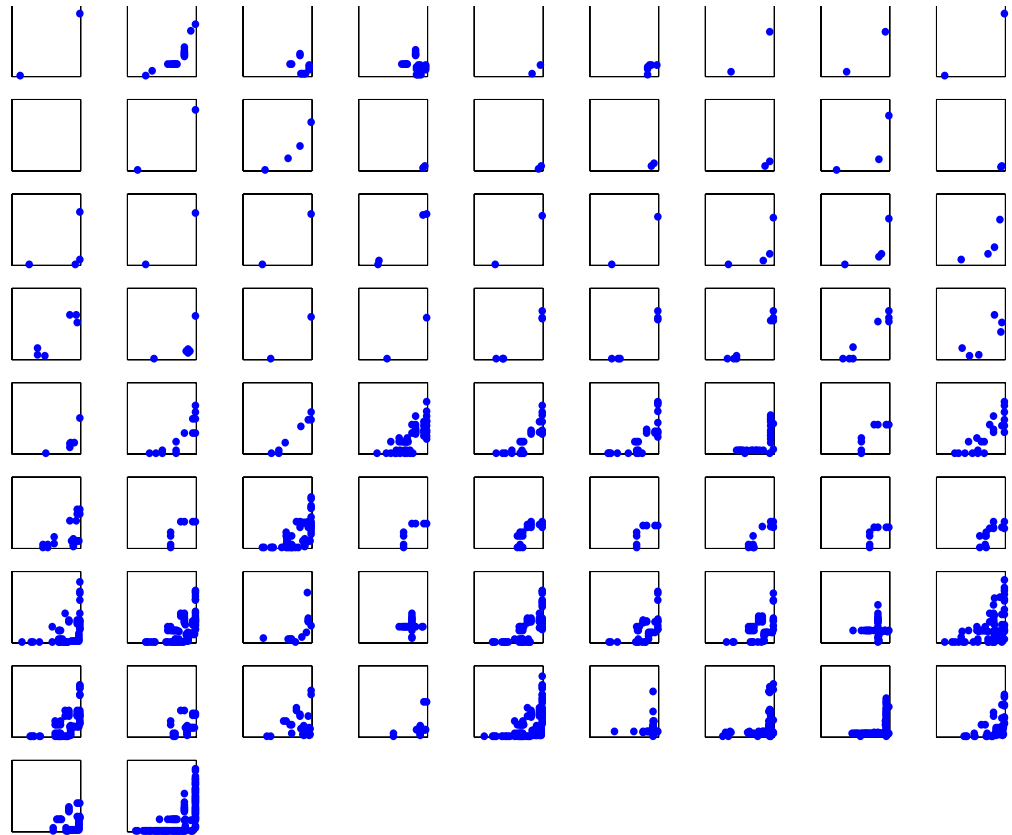
E.g. SAPRC99. NZ = 848x2 (0.2%)

$$H_{i,j,k} = \frac{\partial^2 f_i}{\partial y_j \partial y_k}$$

- 3-tensor
- sparse coordinate format
- account for symmetry

#HESSIAN [ ON | OFF ]

HessVar(...)  
HessVar\_Vec(...)  
HessVarTR\_Vec(...)



# Stoichiometric Form

#STOICMAT [ ON | OFF ]

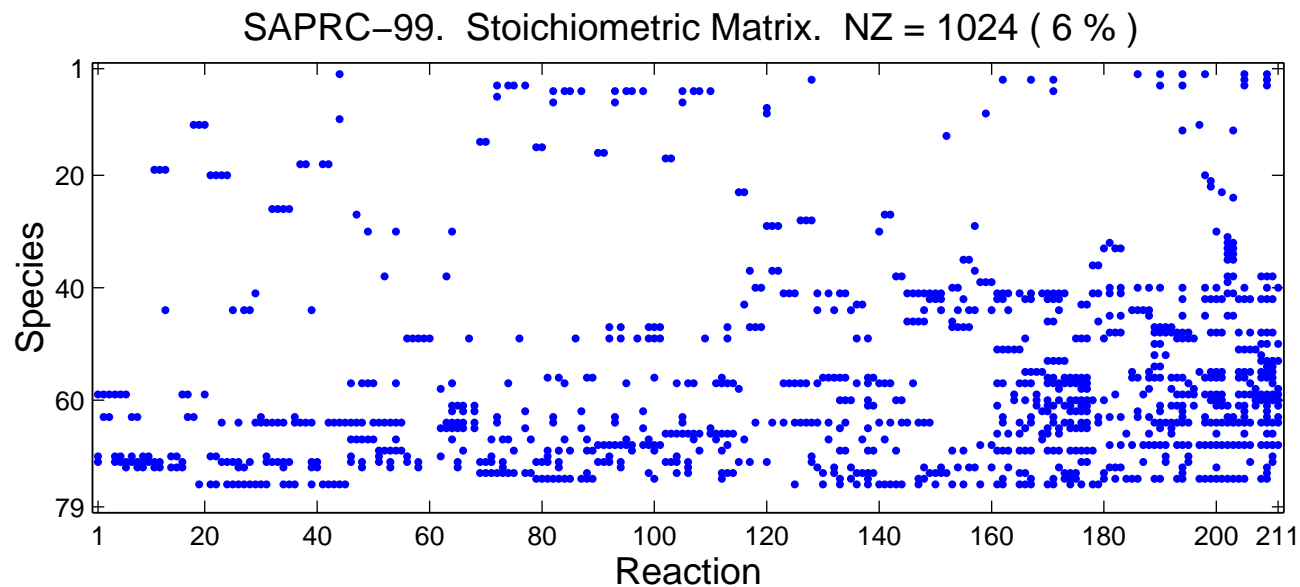
STOICM (column compressed)

ReactantProd(...)

JacVarReactantProd(...)

dFunVar\_dRcoeff(...)

dJacVar\_dRcoeff(...)



# Requirements for Numerics

---

- Numerical stability (stiff chemistry)
- Accuracy: medium-low (relerr $\sim 10^{-6}$ - $10^{-2}$ )
- Low Computational Time
- Mass Balance
- Positivity

# Stiff Integration Methods

BDF

$$\sum_{i=0}^k \alpha_i^{[n]} y^{n-i} = h_n \sum_{i=0}^k \beta_i^{[n]} f(y^{n-i})$$

Implicit  
Runge-Kutta

$$y^{n+1} = y^n + \sum_{j=1}^s b_j f(Y_j),$$

$$Y_i = y^n + \sum_{j=1}^s a_{i,j} f(Y_j)$$

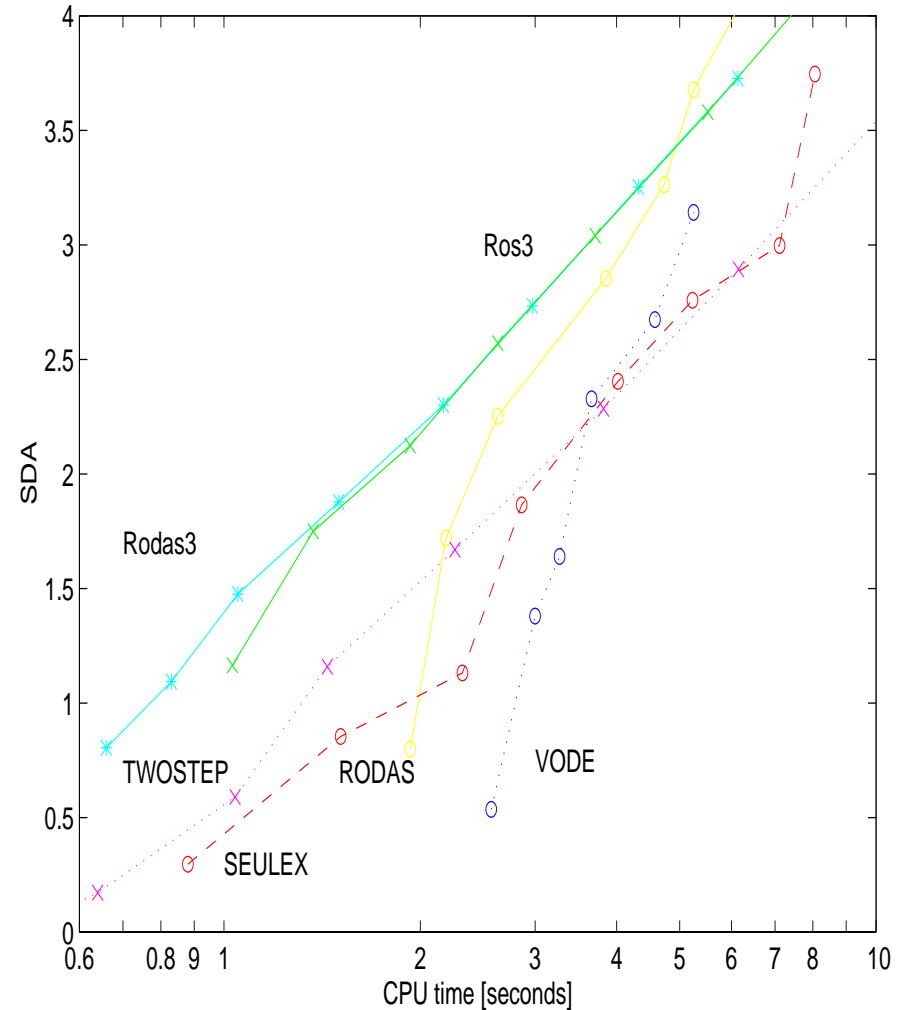
# Rosenbrock Methods

$$y^{n+1} = y^n + \sum_{j=1}^s m_j k_j$$

$$Y_i = y^n + \sum_{j=1}^{i-1} a_{i,j} k_j$$

$$\left(\frac{1}{h\gamma} I - J^n\right) \cdot k_i = f(Y_i) + \sum_{j=1}^{i-1} \frac{1}{h} c_{i,j} k_j$$

- No Newton Iterations
- Suitable for Stiff Systems
- Mass Conservative
- Efficient: Low/Med Accuracy



# Direct Decoupled Sensitivity

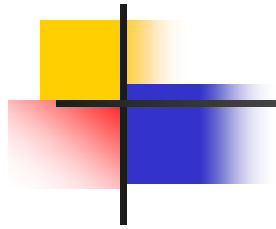
**Problem**

$$\begin{cases} y' = f(t, y, p) \\ S'_\ell = J(t, y, p) \cdot S_\ell + f_{p_\ell}(t, y, p) \end{cases} \quad S_\ell = \partial y / \partial p_\ell \quad 1 \leq \ell \leq m$$

$$I - h\gamma J = P^T L U \Rightarrow$$

$$I - h\gamma \mathfrak{S} = \begin{bmatrix} P^T L & 0 & \dots & 0 \\ -h\gamma [(JS_1)_y + J_{p_1}] U^{-1} & P^T L & \dots & 0 \\ \vdots & 0 & \ddots & \vdots \\ -h\gamma [(JS_m)_y + J_{p_m}] U^{-1} & 0 & \dots & P^T L \end{bmatrix} \cdot \begin{bmatrix} U & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & U \end{bmatrix}$$

# DDM with KPP



**BDF**  
(Dunker, '84)

$$y^{n+1} = \sum_{i=0}^{k-1} y^{n-i} + h\beta f^{n+1}$$

$$\left[ I - h\beta J^{n+1} \right] \cdot S_\ell^{n+1} = \sum_{i=0}^{k-1} S_\ell^{n-i} + h\beta f_{p_\ell}^{n+1}, \quad 1 \leq \ell \leq m$$

$$y^{n+1} = y^n + \sum_{i=1}^s m_i k_i^0, \quad S_\ell^{n+1} = S_\ell^n + \sum_{i=1}^s m_i k_i^\ell, \quad Y^i = y^n + \sum_{j=1}^{i-1} a_{ij} k_j^0$$

$$\left[ \frac{1}{h\gamma} I - J^n \right] \cdot k_i^0 = f(T^i, Y^i, p) + \sum_{j=1}^{i-1} \frac{1}{h} c_{ij} k_j^0 + h\gamma_i f_t^n$$

**Rosenbrock**  
(Sandu et. al. '02)

$$\left[ \frac{1}{h\gamma} I - J^n \right] \cdot k_i^\ell = J(T^i, Y^i, p) \cdot \left( S_\ell^n + \sum_{j=1}^{i-1} a_{ij} k_j^\ell \right) + f_{p_\ell}(T^i, Y^i, p)$$

$$+ \sum_{j=1}^{i-1} \frac{1}{h} c_{ij} k_j^\ell + J_{p_\ell}^n \cdot k_i^0 + (H^n \times S_\ell^n) \cdot k_i^0 + h\gamma_i J_t^n S_\ell^n + h\gamma_i f_{p_\ell, t}^n$$

# Adjoint Sensitivity Analysis

**Problem:** Stiff ODE, scalar functional.

$$y' = f(t, y), \quad t^0 \leq t \leq t^f, \quad \psi(y(t)) \Rightarrow \nabla_{y^0} \psi(y(t^f))$$

**Continuous:** Take adjoint of problem, then discretize.

$$\lambda' = -J^T(t, y) \cdot \lambda, \quad t^f \geq t \geq t^0, \quad \lambda(t^f) = (\nabla_y \psi)(y(t^f)) \Rightarrow \nabla_{y^0} \psi = \lambda(t^0)$$

**Discrete:** Discretize the problem, then take adjoint:

$$y^{k+1} = F^k(y^k), \quad k = 0, 1, \dots, N-1$$
$$\lambda^k = (\nabla_y F^k)^T(y^k), \quad \lambda^N = (\nabla_y \psi)(y^N) \Rightarrow \nabla_{y^0} \psi(y^N) = \lambda^0$$

**Note:** In both approaches the forward solution needs to be precomputed and stored.



# Linear Multistep Methods

**Method**

$$\sum_{i=0}^k \alpha_i^{[n]} y^{n-i} = h_n \sum_{i=0}^k \beta_i^{[n]} f(y^{n-i})$$

**Continuous Adjoint**

$$\sum_{i=0}^k \alpha_i^{[m]} \lambda^{m+i} = h_m \sum_{i=0}^k \beta_i^{[m]} J^T(y^{m+i}) \cdot \lambda^{m+i}$$

**Discrete Adjoint**

$$\sum_{i=0}^k \alpha_i^{[m+i]} \lambda^{m+i} = J^T(y^m) \cdot \sum_{i=0}^k h_{m+i} \beta_i^{[m+i]} \lambda^{m+i}$$

**Consistency:** ~one-leg method, in general not consistent with continuous adj. eqn.

**Implementation:** with KPP

# Runge Kutta Methods

## Method

$$y^{n+1} = y^n + h \sum_{i=1}^s b_i f(Y^i), \quad Y^i = y^n + h \sum_{j=1}^s a_{i,j} f(Y^j)$$

## Continuous Adjoint

$$\lambda^n = \lambda^{n+1} + h \sum_{i=1}^s b_i J^T(y(t^{n+1} - c_i h)) \cdot \Lambda^i, \quad \Lambda^i = \lambda^{n+1} + h \sum_{j=1}^s a_{i,j} J^T(y(t^{n+1} - c_i h)) \cdot \Lambda^j$$

## Discrete Adjoint (Hager, 2000)

$$\lambda^n = \lambda^{n+1} + \sum_{i=1}^s \theta^i, \quad \theta^i = h J^T(Y^i) \cdot \left[ b_i \lambda^{n+1} + \sum_{j=1}^s a_{j,i} \theta^j \right]$$

**Consistency** (*Sandu, 2003*) Consider a Runge-Kutta method of order p.

Its discrete adjoint is an order p numerical discretization of the continuous adjoint equation. (Proof: use elementary differentials of transfer fcns).

**Implementation:** with KPP

# Singular Perturbation

Test problem relevant for stiff systems:

$$y' = f(y, z), \quad \varepsilon z' = g(y, z), \quad t^0 \leq t \leq t^f$$

Distinguish between derivatives w.r.t. stiff/non-stiff variables

$$\lambda(t) = \nabla_{y(t)} \psi(y(t^f), z(t^f)), \quad \mu(t) = \nabla_{z(t)} \psi(y(t^f), z(t^f))$$

*(Sandu, 2003)*

**If** RK with invertible coefficient matrix A and  $R(\infty) = 0$ ;  
and the cost function depends only on the non-stiff variable y

**Then**  $\mu = 0$  and  $\lambda$  are solved with the same accuracy as the original method, within  $O(\varepsilon)$ .

A similar conclusion holds for continuous RK adjoints.

# Rosenbrock Methods

Continuous  
Adjoint

$$\Lambda^i = \lambda^{n+1} + \sum_{j=1}^{i-1} a_{i,j} z_j, \quad Y^i = y(t^{n+1} - h\alpha_i), \quad \lambda^n = \lambda^{n+1} + \sum_{j=1}^s m_j z_j$$

$$\left[ \frac{1}{h\gamma} I - (J^{n+1})^T \right] \cdot z_i = J^T(Y^i) \cdot \Lambda^i + \sum_{j=1}^{i-1} \frac{1}{h} c_{i,j} z_j, \quad 1 \leq i \leq s$$

Discrete  
Adjoint

$$\left[ \frac{1}{h\gamma} I - (J^n)^T \right] \cdot u_i = m_i \lambda^{n+1} + \sum_{j=i+1}^s \left( a_{j,i} v_j + \frac{1}{h} c_{j,i} u_j \right)$$

$$v_i = J^T(Y_i) \cdot u_i \quad s \geq i \geq 1$$

$$\lambda^n = \lambda^{n+1} + \sum_{i=1}^s \left( H^n \times k_i \right)^T \cdot u_i + \sum_{i=1}^s v_i$$

**Consistency** (*Sandu, 2003*) Similar to Runge-Kutta  
**Implementation:** with KPP

# Computational Efficiency

- $T_{\text{discrete adjoint}} \leq 5 T_{\text{forward}}$  (Griewank, 2000)
- KPP/Rodas-3 *on* SAPRC-99:

$T_{\text{cont-adj}} / T_{\text{fwd}}$	$T_{\text{cont-grad}} / T_{\text{fwd}}$	$T_{\text{discr-adj}} / T_{\text{fwd}}$	$T_{\text{discr-grad}} / T_{\text{fwd}}$
1.2	3.3	2.3	4.4

# KPP Numerical Library

- **Simulation**

Sparse: BDF (VODE, LSODES), Runge-Kutta (Radau5), Rosenbrock (Ros- $\{1,2,3,4\}$ , Rodas- $\{3,5\}$ ). QSSA. Drivers

- **Direct Decoupled Sensitivity**

Sparse: ODESSA, Rosenbrock, I.C. and R.C.

- **Adjoint Sensitivity**

Continuous Adj. with any simulation method  
Discrete Adj. Rosenbrock. Drivers.



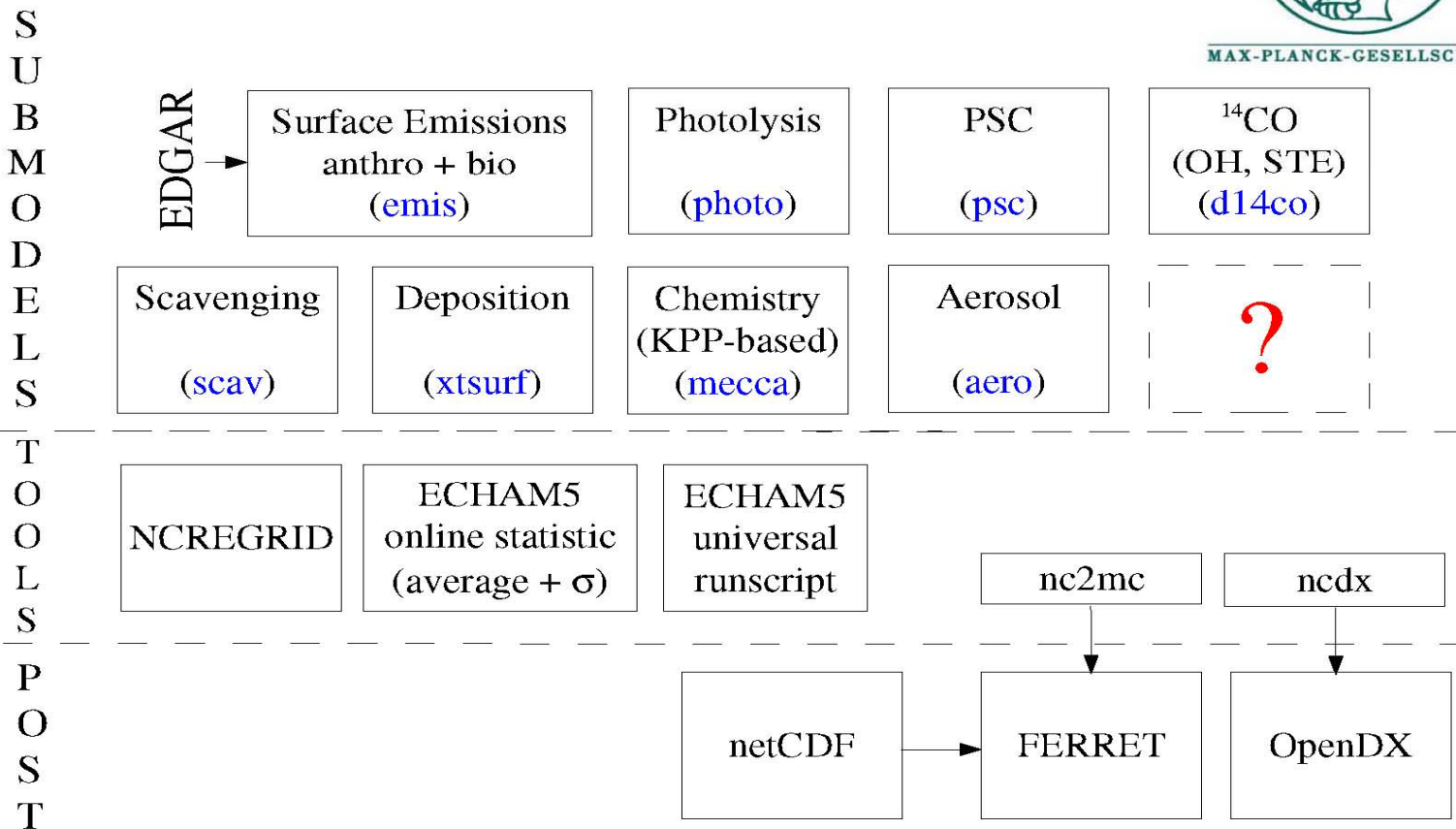
# Max Planck Institute

## MAINZ EARTH SUBMODEL SYSTEM (MESSy)

### The Set



MAX-PLANCK-GESELLSCHAFT

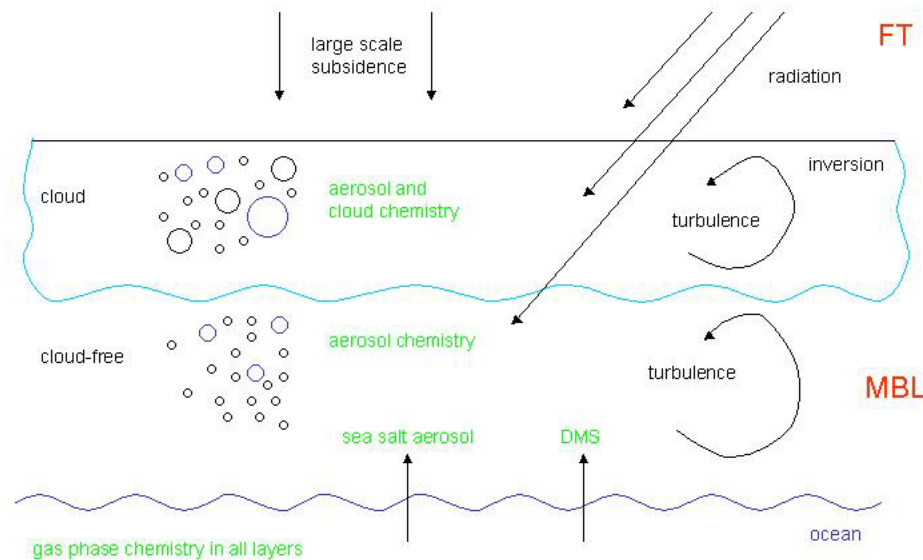




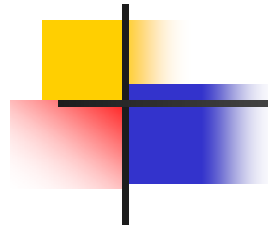
# MISTRA-MPIC, U. Heidelberg

“Chemical reactions in the gas phase are considered in all model layers, aerosol chemistry only in layers where the relative humidity is greater than the crystallization humidity. [...] The set of chemical reactions is solved using KPP.”

(<http://www.iup.uni-heidelberg.de/institut/forschung/groups/atmosphere/modell/glasow>)



# User Contributions to KPP

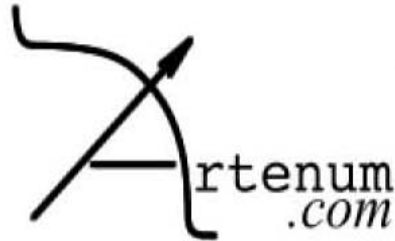


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(Consulting company)

Our news

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## Kppcons

Download :

- the archive [kppcons-1.1.3.tgz \(166K\)](#)
- the patch [kpp-1.1.patch.cons-1.1.3.tgz \(3K\)](#)
- the technical documentation : [CC\\_2001\\_06\\_01.pdf.gz \(170K\)](#) or [CC\\_2001\\_06\\_01.ps.gz \(67K\)](#)

KPP(Kinetic PreProcessor) is a software dedicated to a quick and development of computation code for numerical simulation of chemical reaction systems. Applications fields are aerosols and modeling, combustion of hydrocarbons, atmospheric chemistry, .... It allows the definition of large set of chemical reaction systems in types of species defined by the user. But KPP doesn't take into the mass conservation law. From a mathematical point of view, it a singular jacobian matrix, restricting the use of KPP for seeking o state using Newton-Raphson algorithm.

The **Kppcons** module and the patch vanish this singularity to seek fixed points by iterative Newton-Raphson method. It is used for example interstellar chemistry.

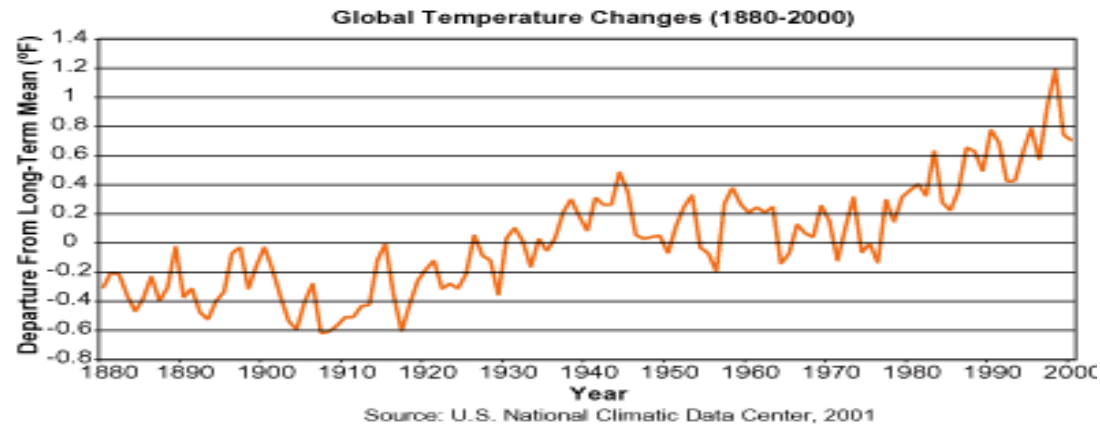
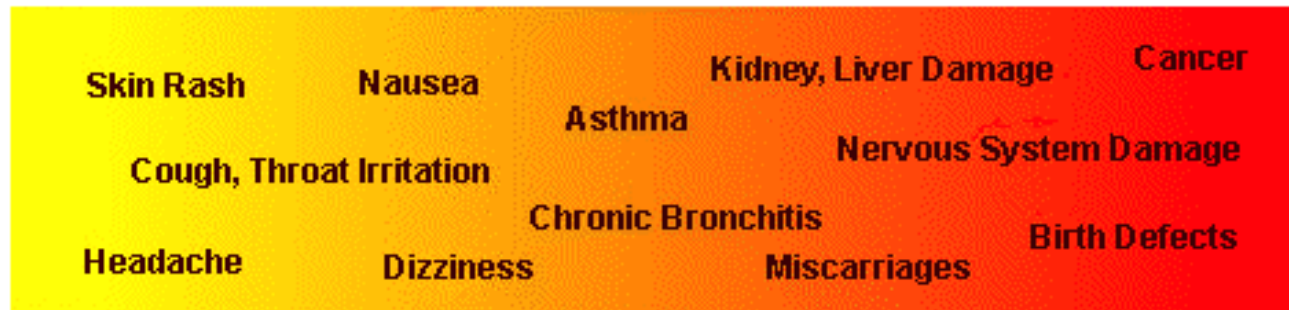
Kppcons is written in Ansi C and is usable for all platforms able to run KPP. it is available under GPL licence.

# Example: Modeling Air Pollution

**Less Serious**  
reversible  
not debilitating  
not life-threatening



**More Serious**  
irreversible  
debilitating  
life-threatening



# The Forward Model

Mass Balance Equations.  $C$  = mole fraction.  $\rho$  = air density.

$$\frac{dC_i}{dt} = -\vec{u} \cdot \nabla C_i + \frac{1}{\rho} \nabla(\rho K \cdot \nabla C_i) + \frac{1}{\rho} f_i(\rho C) + E_i$$

$$C_i(t^0, x) = C_i^0(x), \quad t^0 \leq t \leq t^F$$

$$C_i(t, x) = C_i^{IN}(t, x) \quad \text{on} \quad \Gamma^{IN}$$

$$K \frac{\partial C_i}{\partial n} = 0 \quad \text{on} \quad \Gamma^{OUT}$$

$$K \frac{\partial C_i}{\partial n} = V_i^{DEP} C_i - Q_i \quad \text{on} \quad \Gamma^{GROUND}$$

# Discrete Forward Model

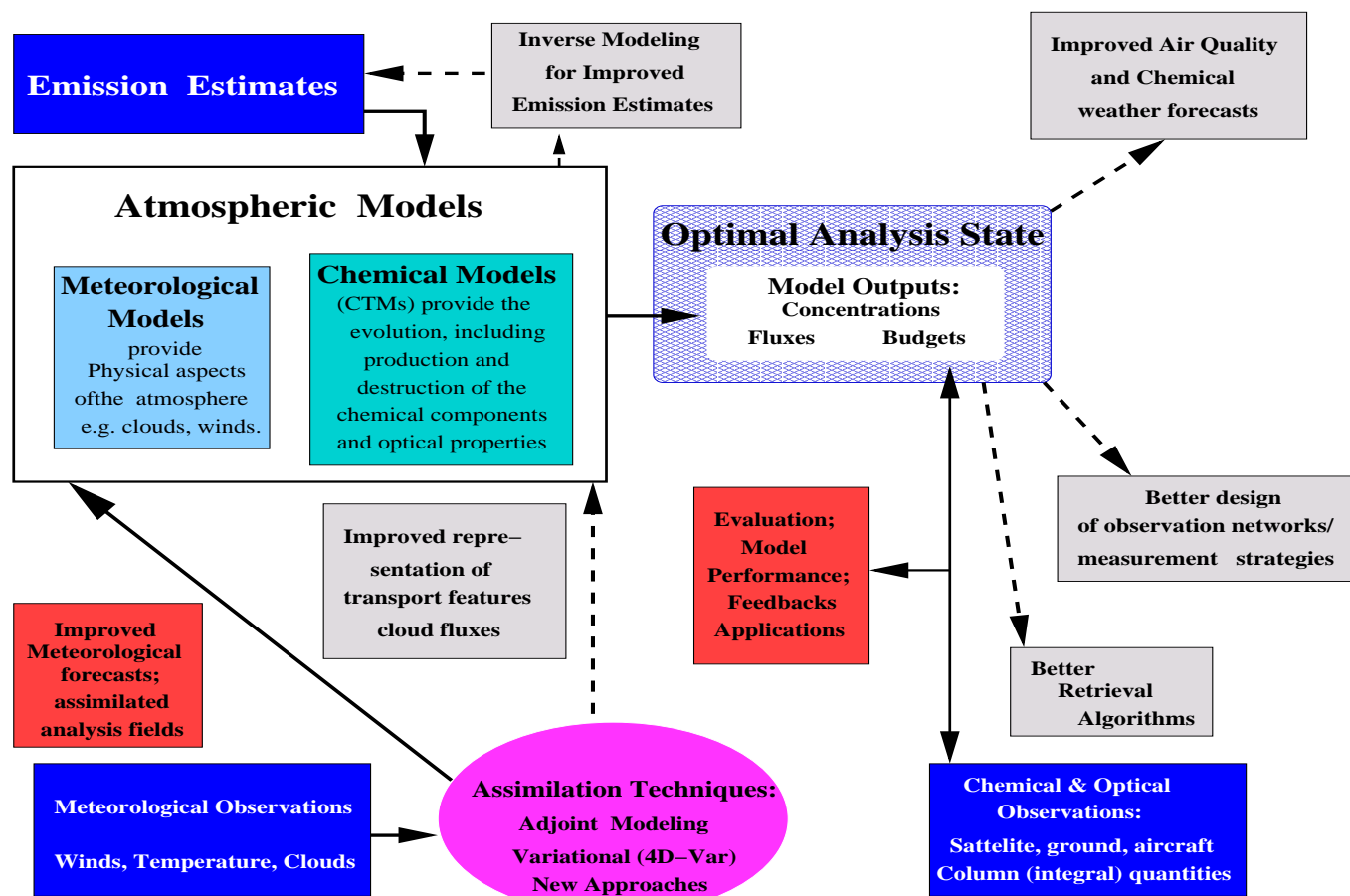
## Operator Splitting:

- Conservative Methods for Transport
- Stiff Methods for Chemistry (KPP),
- Specific Methods for Aerosols,
- Different Time Steps.

$$C^{k+1} = N_{[t,t+\Delta t]} \circ C^k$$

$$N_{[t,t+\Delta t]} = T_{HOR}^{\Delta t} \circ T_{VERT}^{\Delta t} \circ R_{CHEM}^{\Delta t} \circ T_{VERT}^{\Delta t} \circ T_{HOR}^{\Delta t}$$

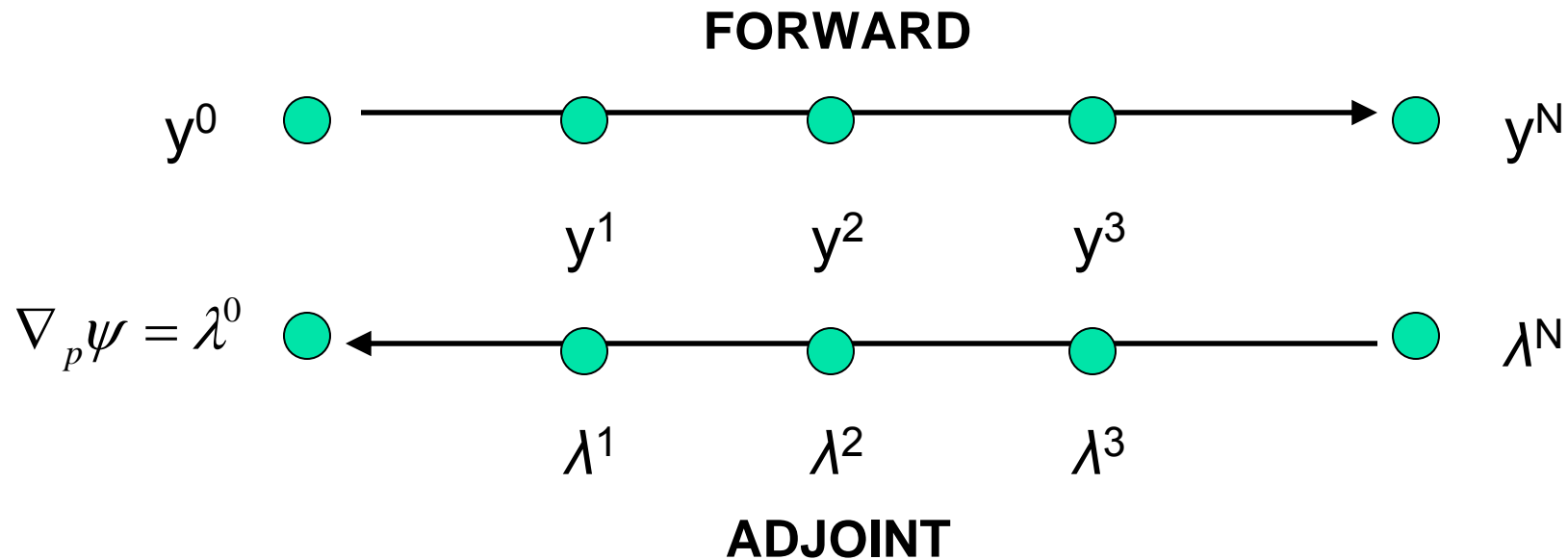
# Chemical Data Assimilation



# 4D-Var Data Assimilation

$$\min \psi(p) = \frac{1}{2} \sum_{k=1}^N \left( H^k y^k - o^k \right)^T R_k^{-1} \left( H^k y^k - o^k \right) + \frac{1}{2} \left( p - p^b \right)^T B^{-1} \left( p - p^b \right)$$

(Note: Need the gradient of J)



# Continuous Adjoint Model

$$\frac{d\lambda_i}{dt} = -\nabla \cdot (\vec{u}\lambda_i) - \nabla \cdot \left( \rho K \cdot \nabla \frac{\lambda_i}{\rho} \right) - (F^T (\rho C) \cdot \lambda)_i - \phi_i$$

$$\lambda_i(t^F, x) = \lambda_i^F(x), \quad t^F \geq t \geq t^o$$

$$\lambda_i(t, x) = 0 \quad \text{on } \Gamma^{IN}$$

$$\vec{u}\lambda_i + \rho K \frac{\partial(\lambda_i/\rho)}{\partial n} = 0 \quad \text{on } \Gamma^{OUT}$$

$$\rho K \frac{\partial(\lambda_i/\rho)}{\partial n} = V_i^{DEP} \lambda_i \quad \text{on } \Gamma^{GROUND}$$

*Note: Linearized chemistry generated by KPP.*



# Discrete Adjoint Model

## Operator Split Tangent Linear and Adjoint Discrete Models

$$\delta C^{k+1} = N'_{[t,t+\Delta t]} \circ \delta C^k$$

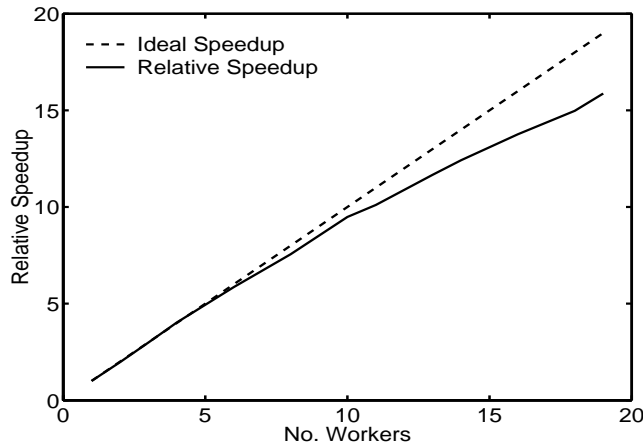
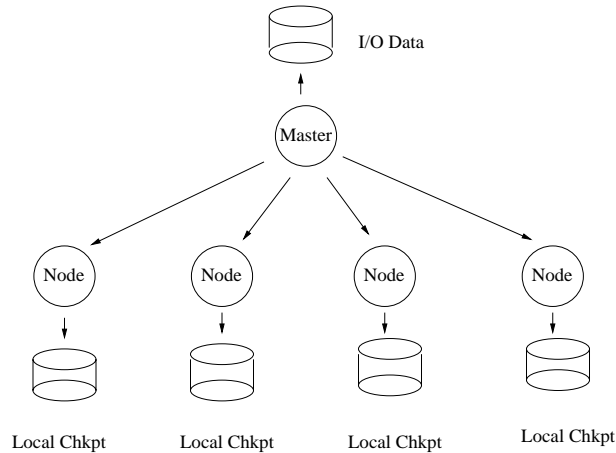
$$N'_{[t,t+\Delta t]} = \left(T_{HOR}^{\Delta t}\right)' \circ \left(T_{VERT}^{\Delta t}\right)' \circ \left(R_{CHEM}^{\Delta t}\right)' \circ \left(T_{VERT}^{\Delta t}\right)' \circ \left(T_{HOR}^{\Delta t}\right)'$$

$$\lambda^k = N'^*_{[t,t+\Delta t]} \circ \lambda^{k+1}$$

$$N'^*_{[t,t+\Delta t]} = \left(T_{HOR}^{\Delta t}\right)^{*'} \circ \left(T_{VERT}^{\Delta t}\right)^{*'} \circ \left(R_{CHEM}^{\Delta t}\right)^{*'} \circ \left(T_{VERT}^{\Delta t}\right)^{*'} \circ \left(T_{HOR}^{\Delta t}\right)^{*'}$$

*Note: Chemical Model Discrete/Continuous Adjoints  
automatically generated by KPP*

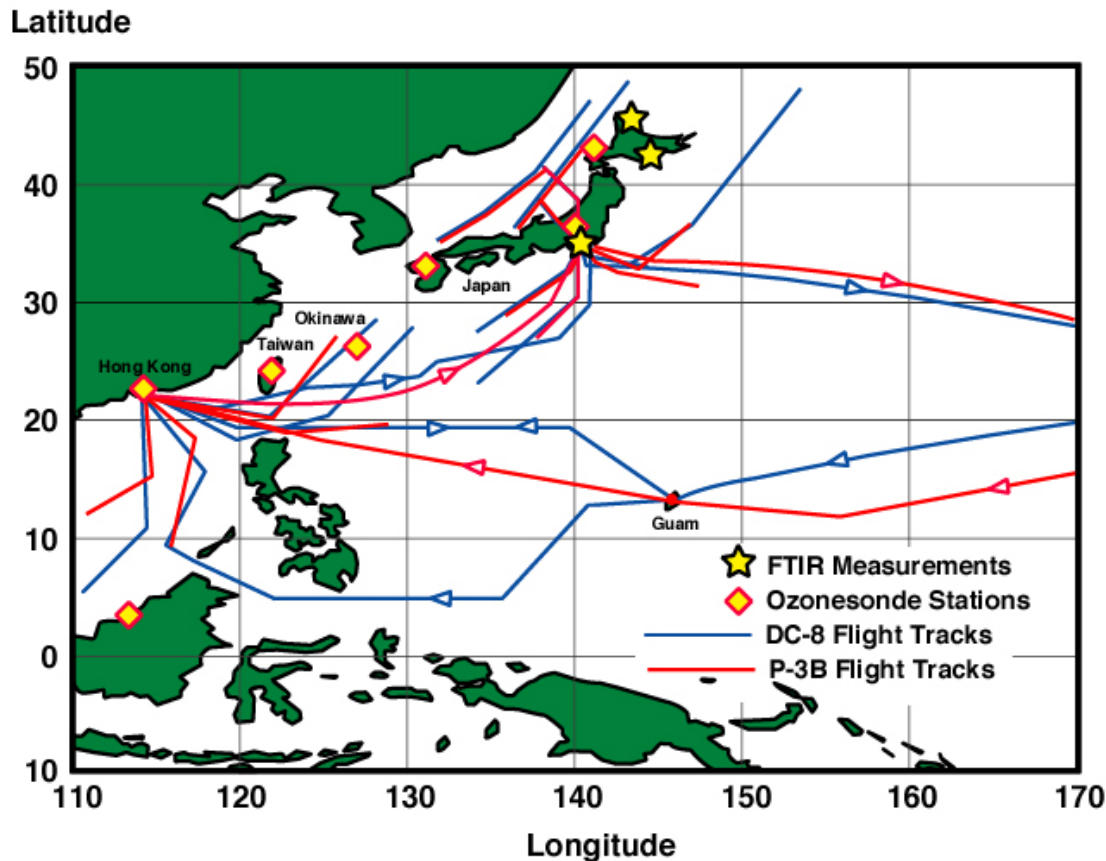
# Adjoint STEM-III



- Measurement info used to adjust initial fields and improve predictions;
- East Asia. Grid: 80 x 80Km. Time: [0,6] GMT, 03/01/01.
- SAPRC 99 (Ros-2); 3rd order upwind FD; LBFGS;
- Parallelization with PAQMSG
- Distributed Level-2 Checkpointing Scheme

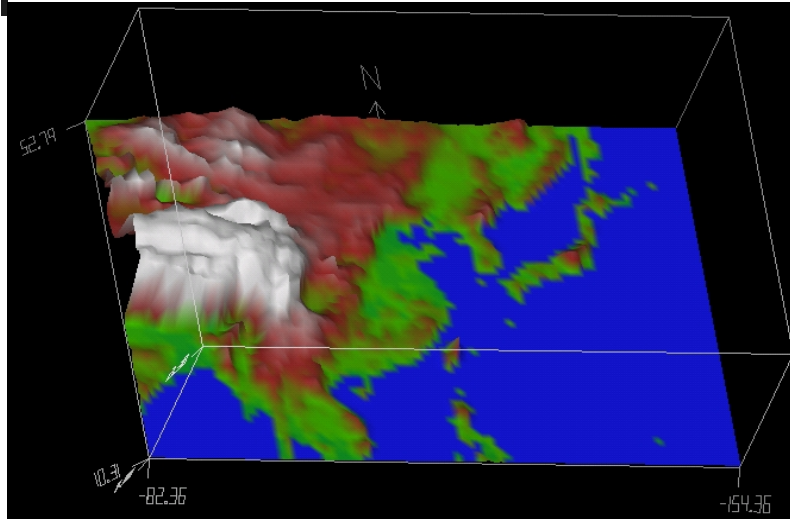
# NASA Trace-P Experiment

Nominal Flight Tracks for the NASA Aircraft During the TRACE-P Mission



- Transport and Chemical Evolution over the Pacific
- March-April 2001
- Quantify Asian transport
- Understand chemistry over West Pacific

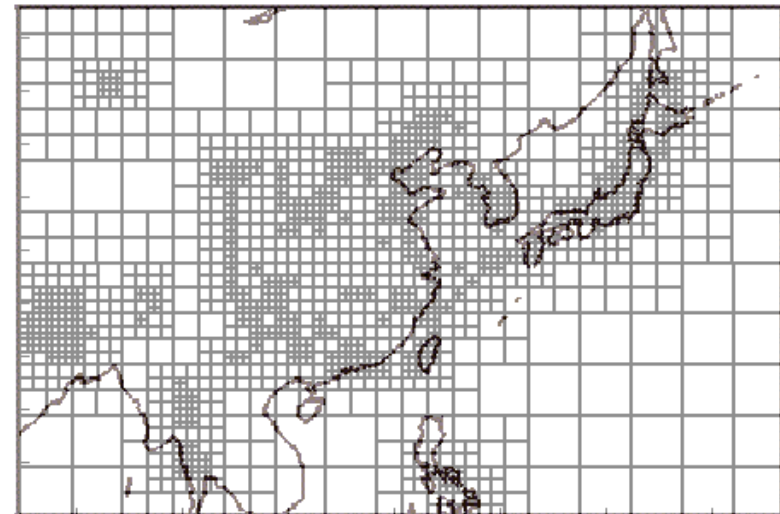
# Computational Setting



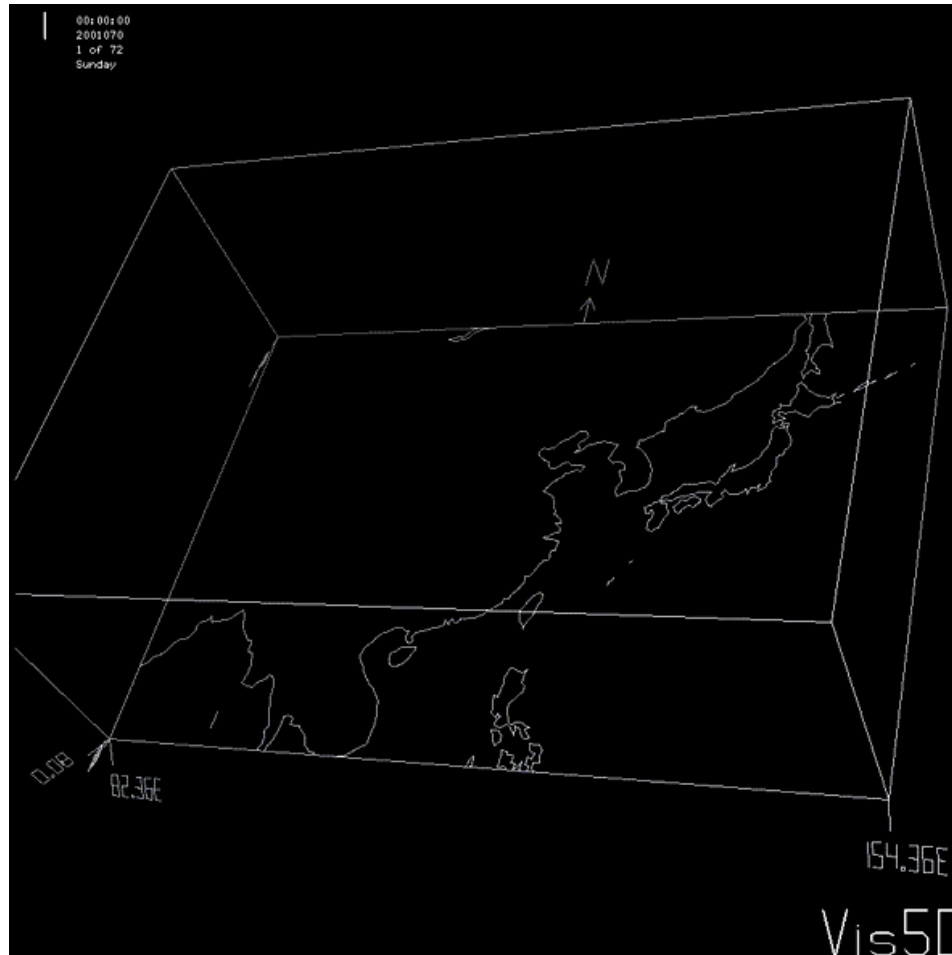
## Computational domain:

- Area: 7.200 x 4.800 km
- Horizontal grid: 80 x 80 Km
- Vertical grid: 18 layers, 10 km.

Model Size  $\sim$  8,000,000 variables



# Trace-P Simulation

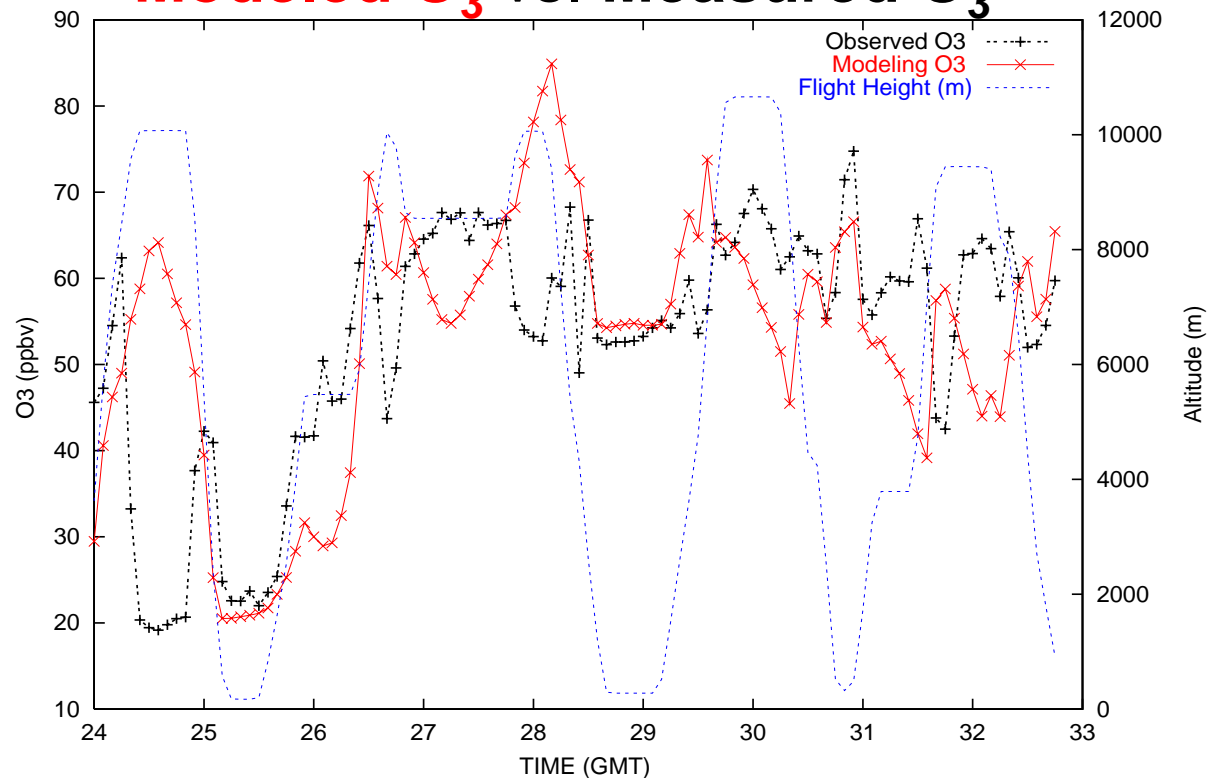


March 01-04, 2001

O<sub>3</sub>  
NO<sub>2</sub>  
SO<sub>2</sub>

# Model vs. Observations

## Modeled $O_3$ vs. Measured $O_3$

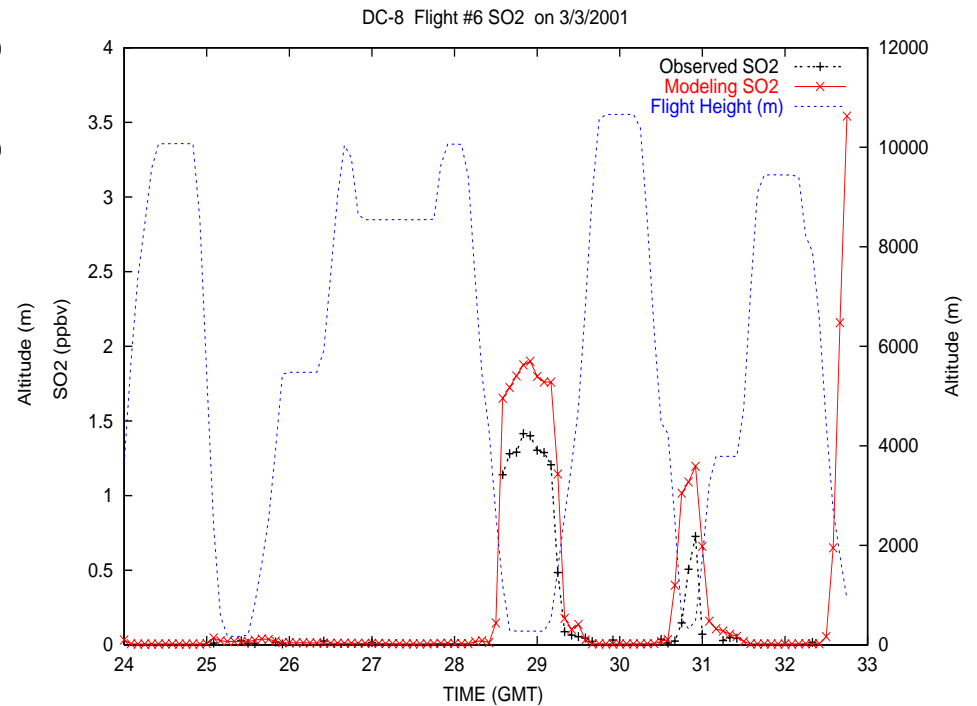
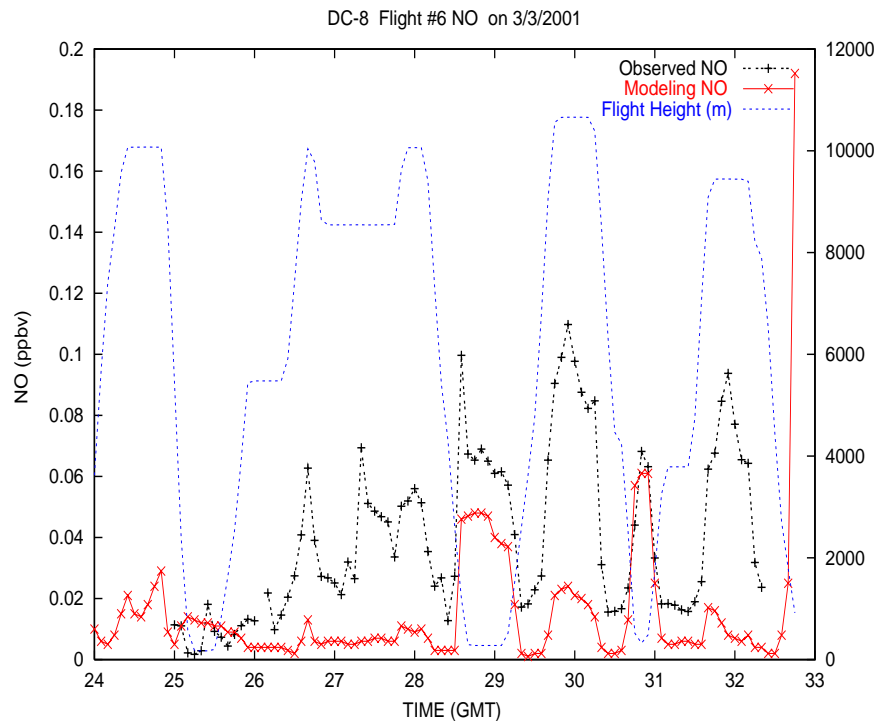


- Cost functional = model-observation gap.
- The analysis produces an **optimal state** of the atmosphere using:
  - Model information consistent with physics/chemistry
  - Measurement information consistent with reality

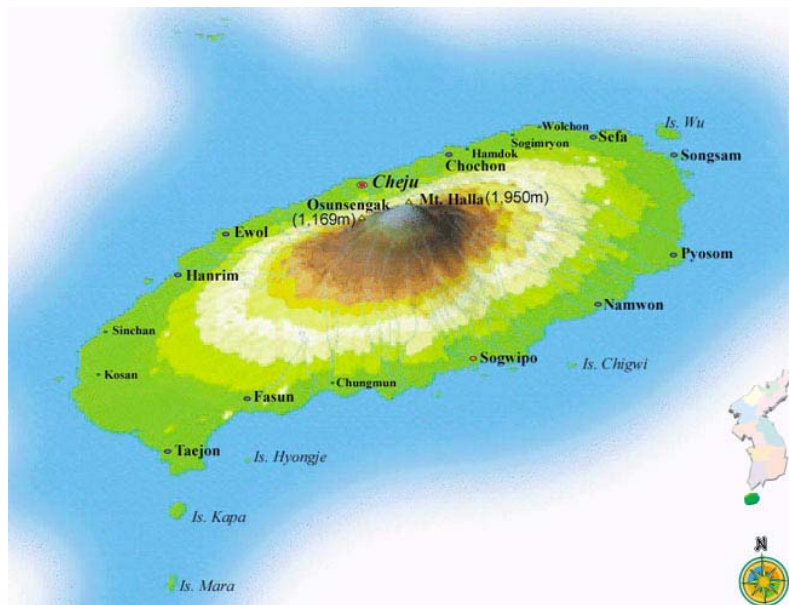
# More Observations

NO: Observation vs. Model

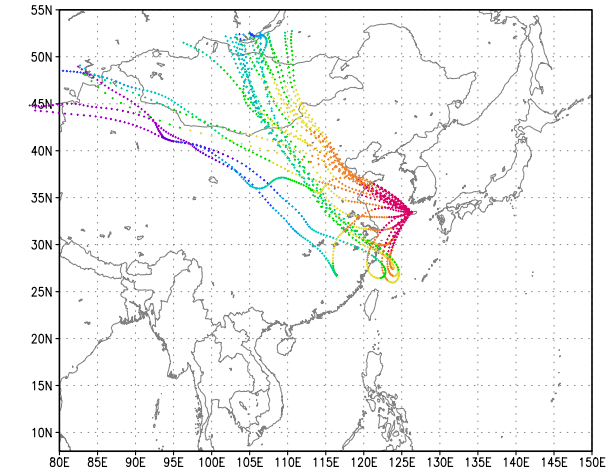
SO<sub>2</sub>: Observation vs. Model



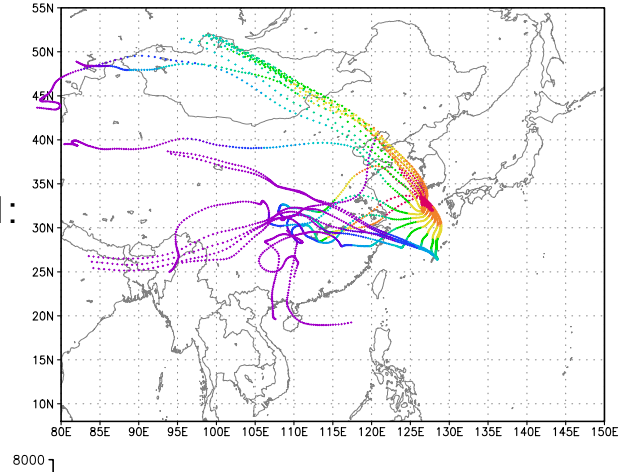
# Target: O<sub>3</sub> at Cheju Island



March 4-6, 2001:  
Strong NE flow,  
Beijing-Cheju



March 22-25, 2001:  
Weaker Flow



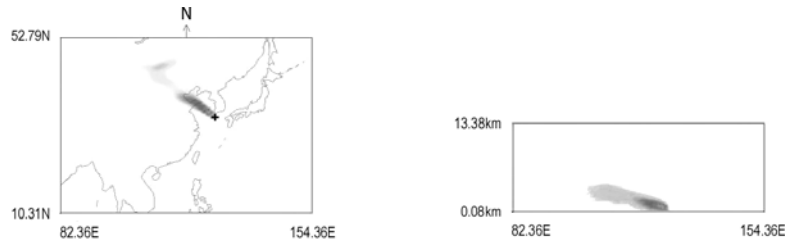


# Cones of Influence

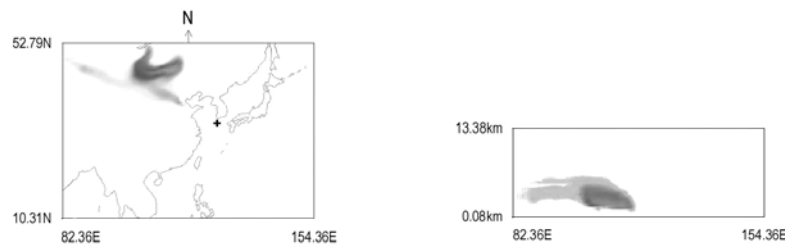
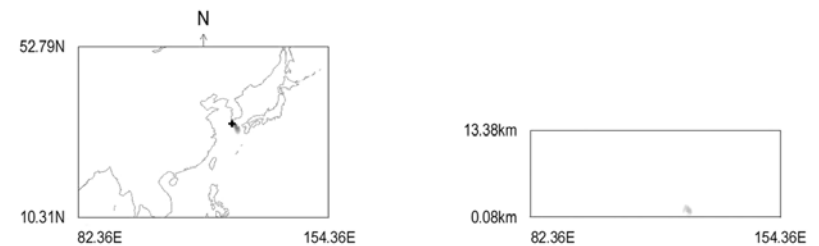
Isosurfaces of time integrals of adjoint vars. ( $\psi = \text{O}_3$  at Cheju).

March 4-6, 2001

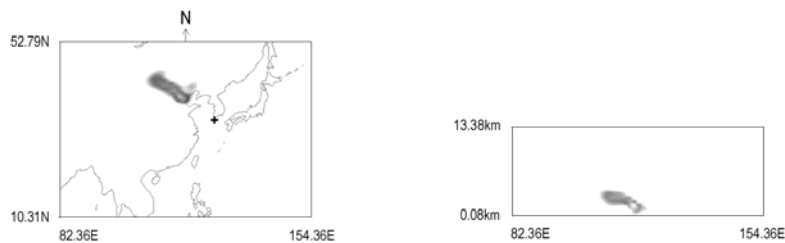
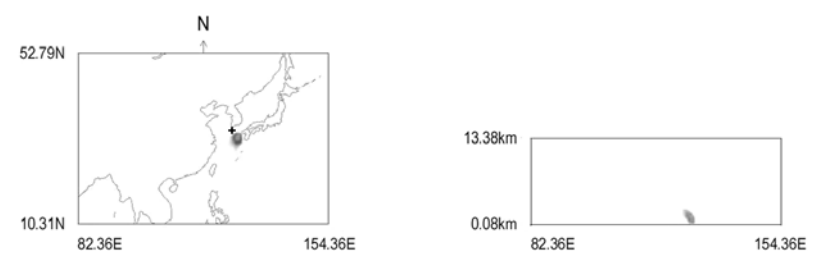
March 22-25, 2001



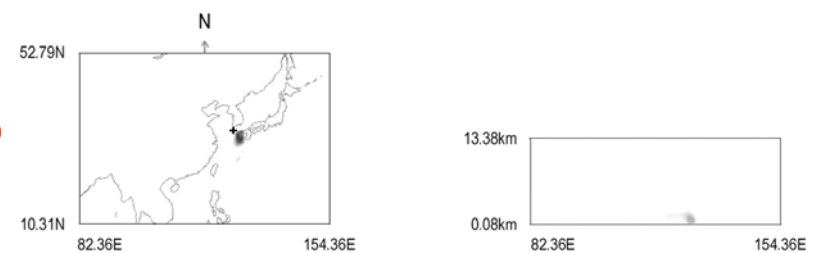
$\text{O}_3$



$\text{NO}_2$



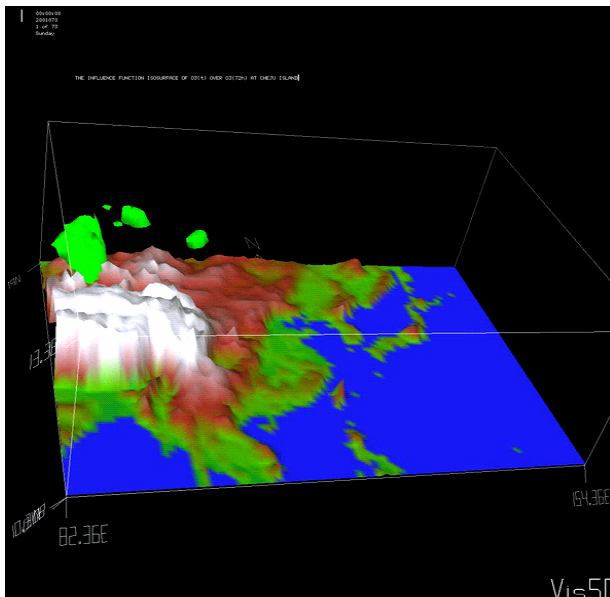
$\text{HCHO}$



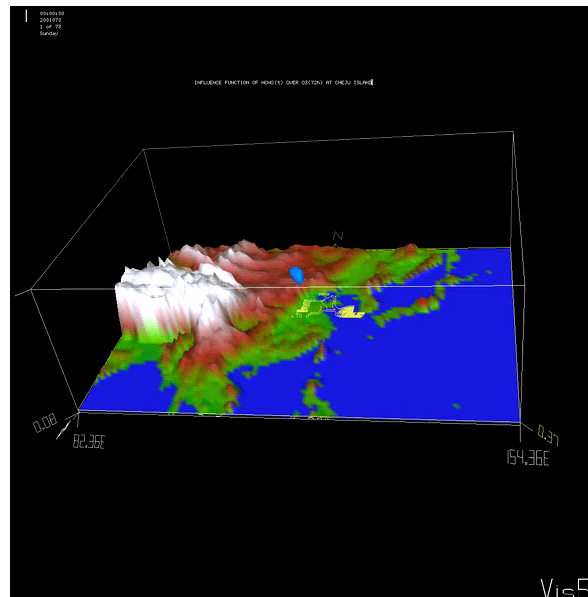
# Areas of Influence

- $\Psi$  = Ozone at Cheju, 0GMT, 03/04/2001
- Influence areas (adjoint isosurfaces) depend on meteo, but cannot be determined solely by them (nonlinear chemistry).
- Boundary condition uncertainties 3 days before.

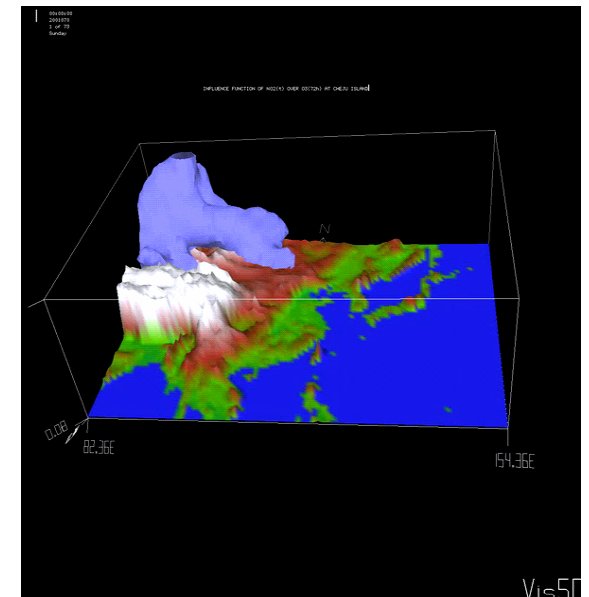
$d\Psi/dO_3$



$d\Psi/dHCHO$



$d\Psi/dNO_2$

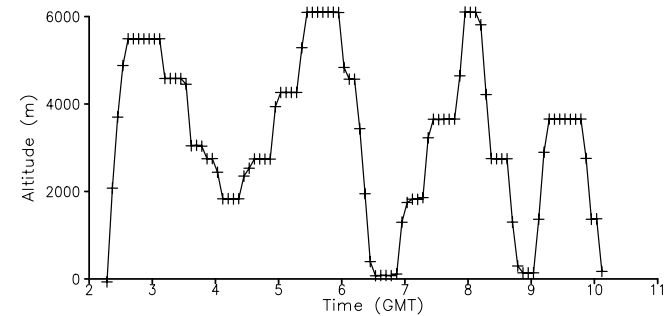
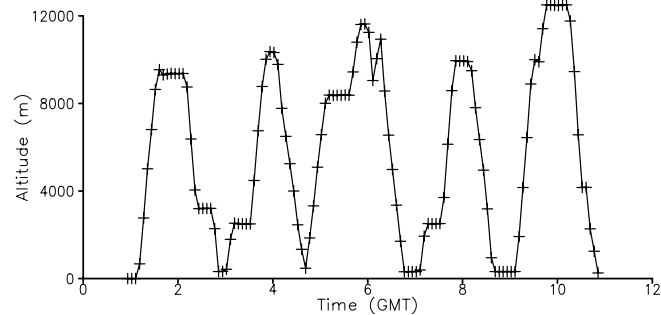
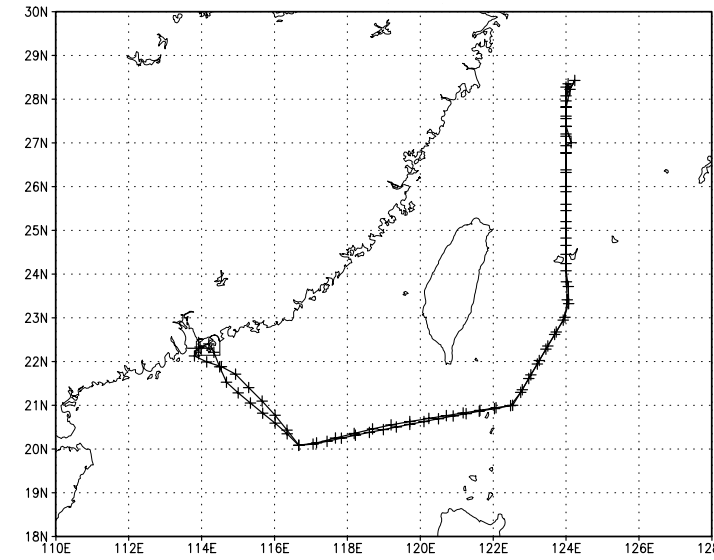
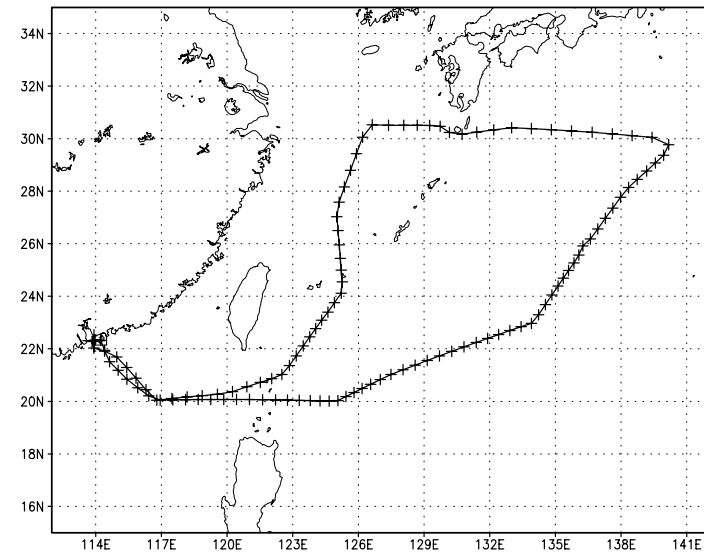


# Flights on March 07, 2001

DC-8

Taiwan (120E-122E, 22N-25N)

P3-B

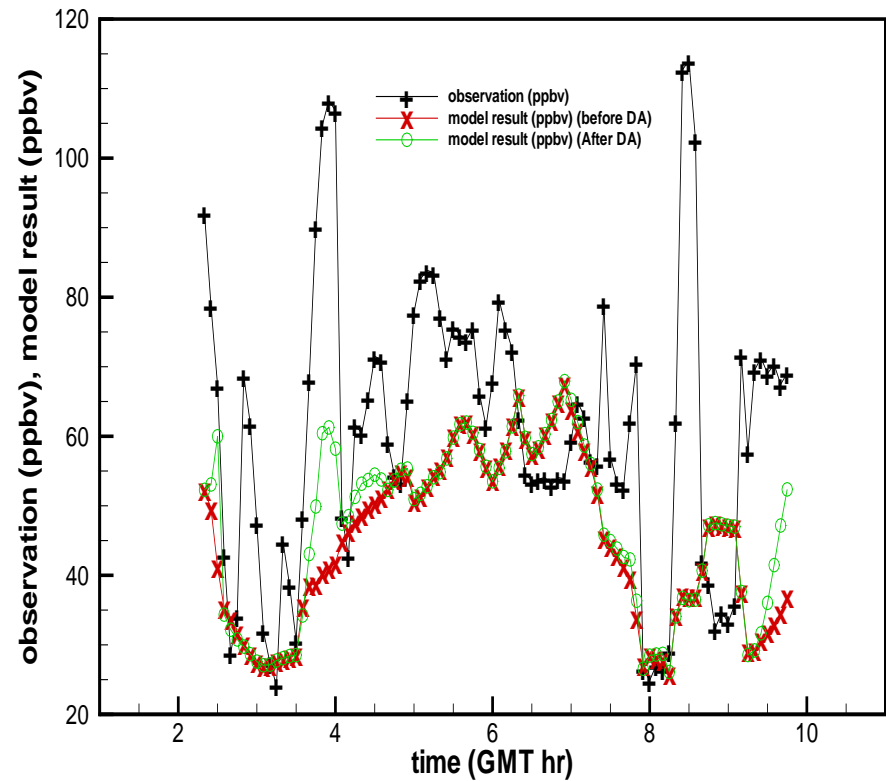
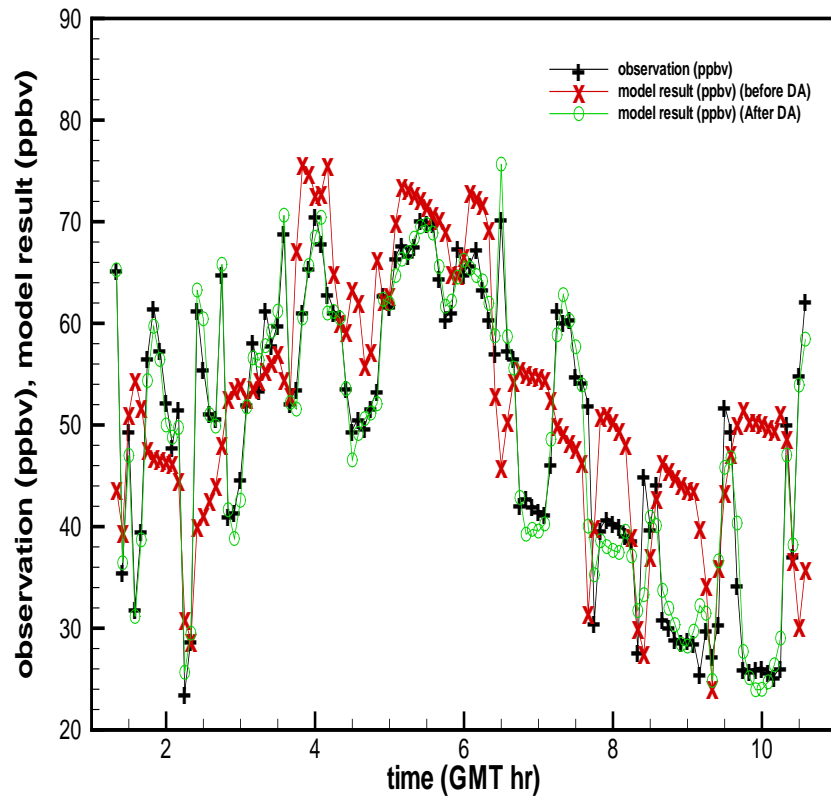


# Assimilation of DC-8 O<sub>3</sub>

O<sub>3</sub> along  
DC-8 flight

Control = Initial O<sub>3</sub>  
Assim. window [0,12] GMT

O<sub>3</sub> along  
P3-B flight

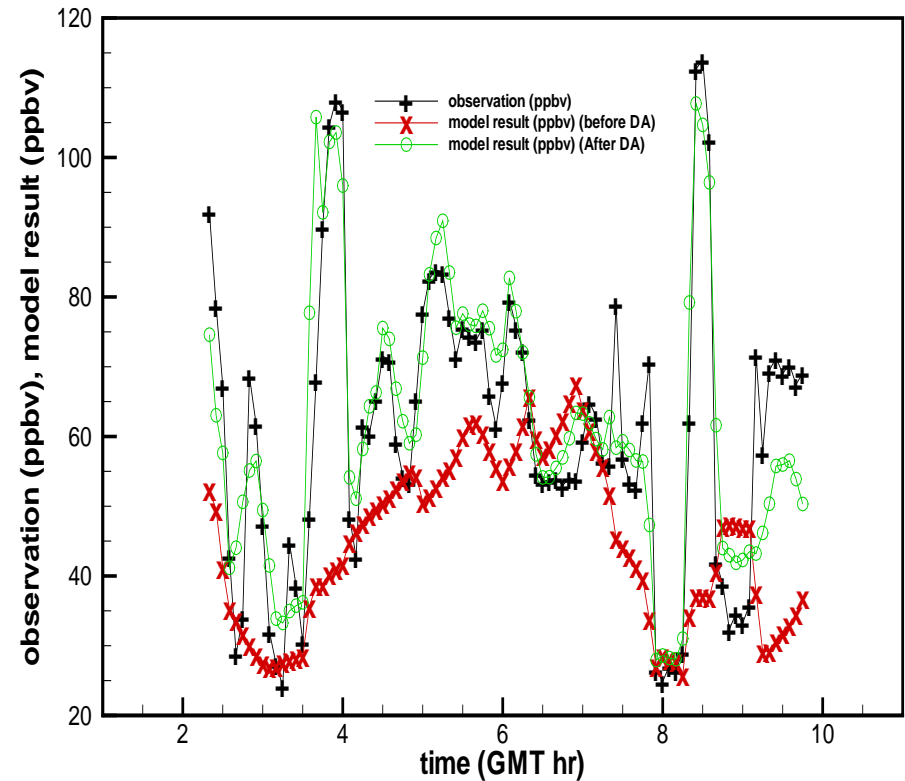
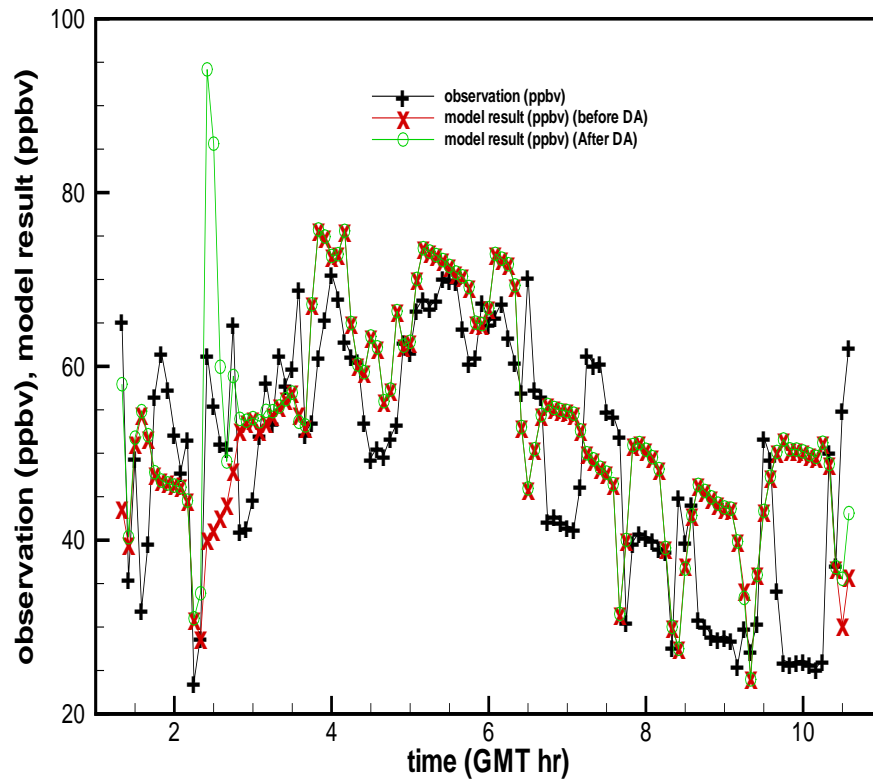


# Assimilation of P3-B O<sub>3</sub>

O<sub>3</sub> along  
DC-8 flight

Control = Initial O<sub>3</sub>  
Assim. Window [0,12] GMT

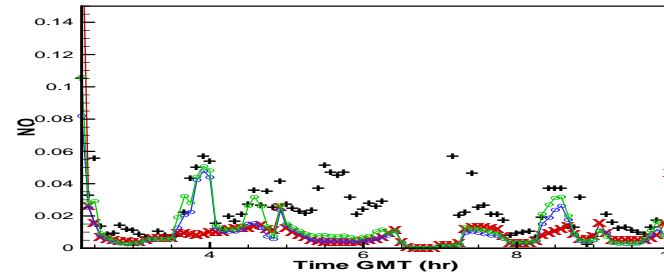
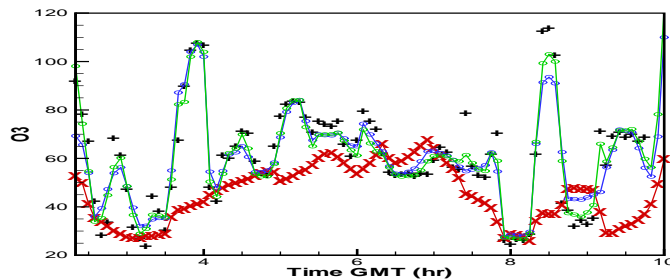
O<sub>3</sub> along  
P3-B flight



# Assimilation of Multiple Species

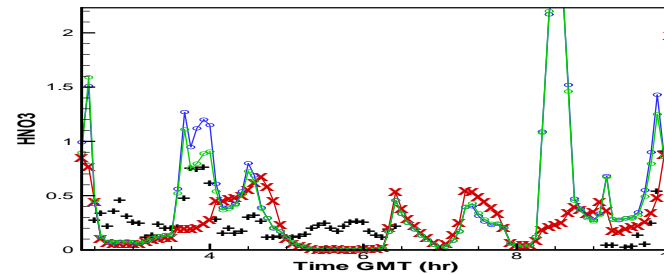
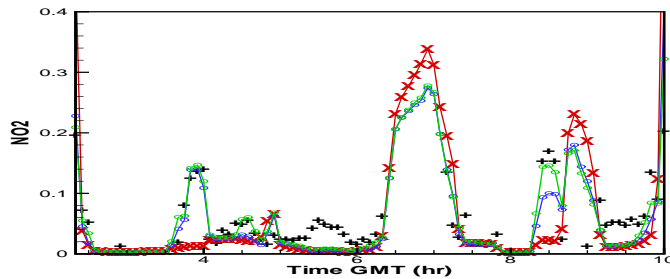
P3-B Obs:  $O_3$ (8%); NO,  $NO_2$ (20%);  $HNO_3$ , PAN,  $RNO_3$ (100%)

$O_3$



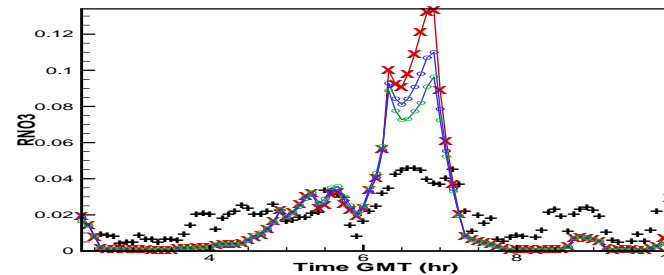
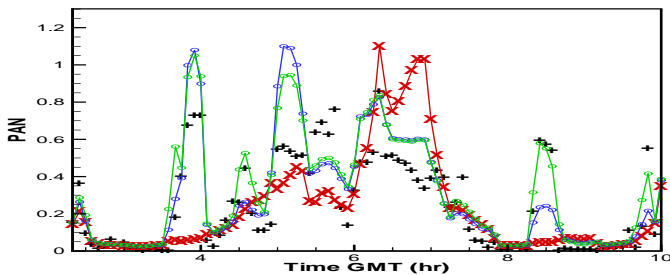
NO

$NO_2$



$HNO_3$

PAN

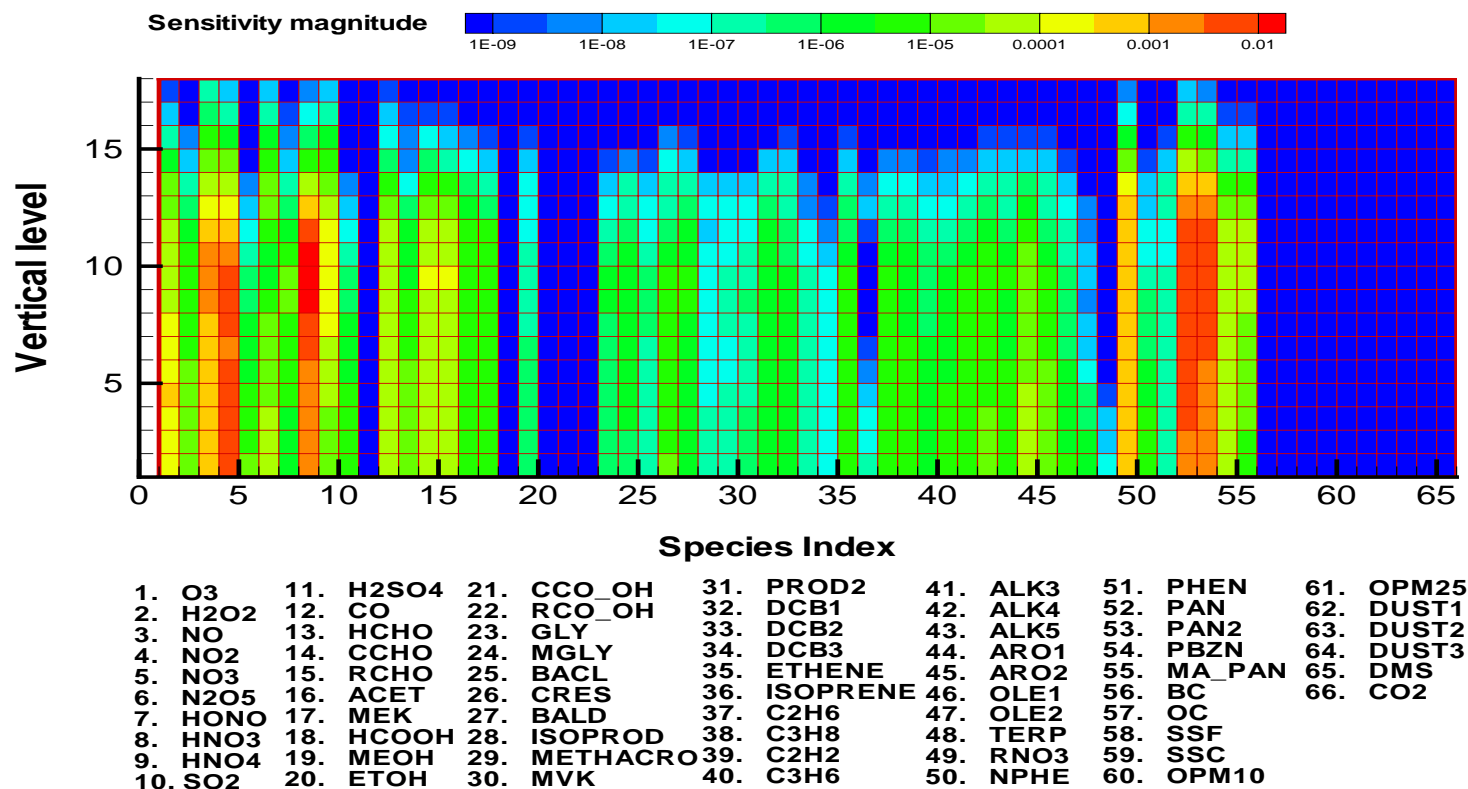


$RNO_3$

# Sensitivity Analysis

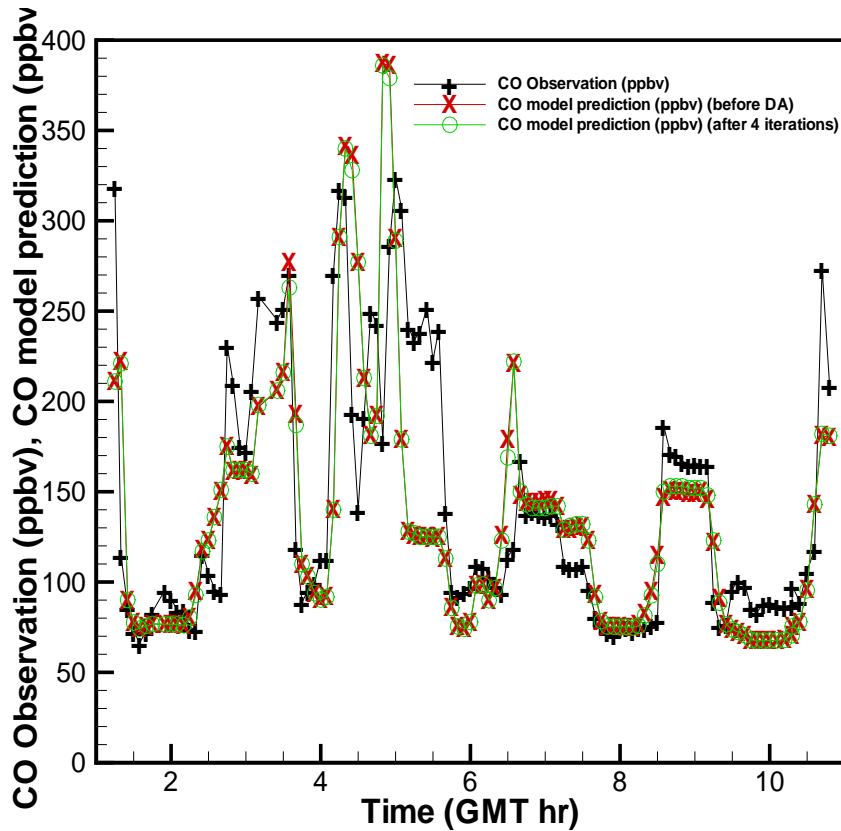
$$\psi = \text{NO}_\gamma \text{ (P3-B)}$$

Averaged gradients help with choice of control variables

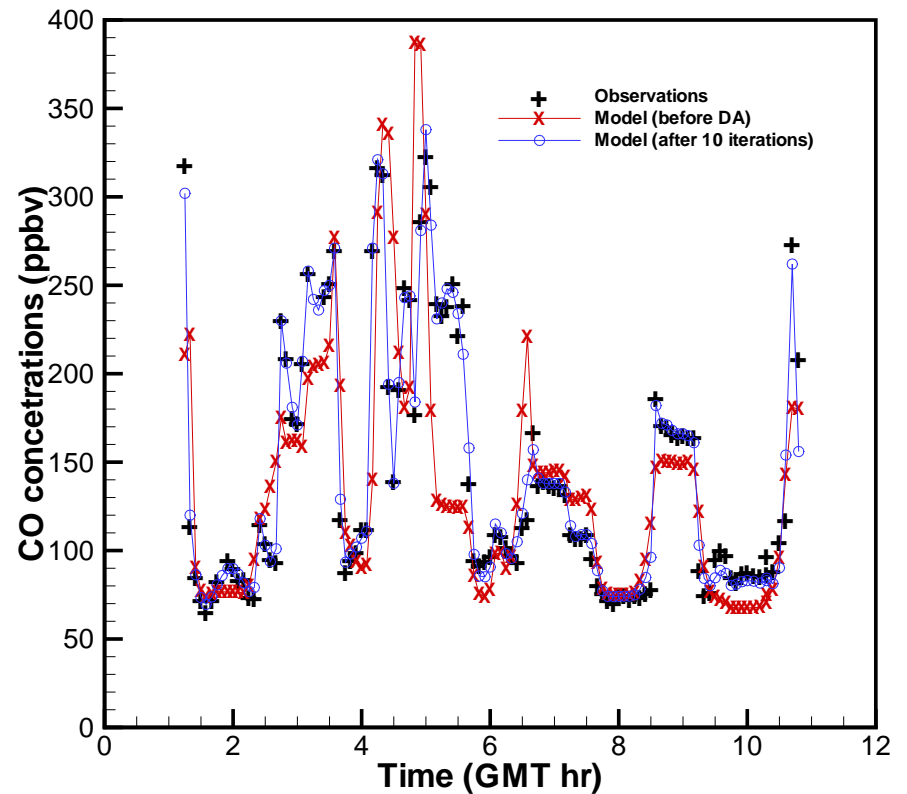


# Assimilation of DC-8 CO

Control:  
Initial CO Conc.



Control:  
Initial Conc. of 50 spc.





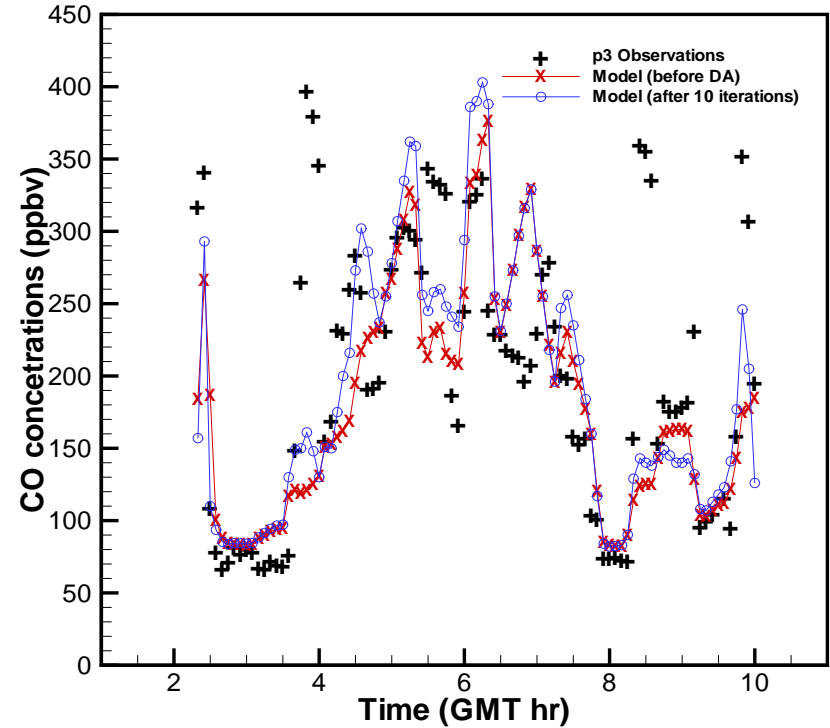
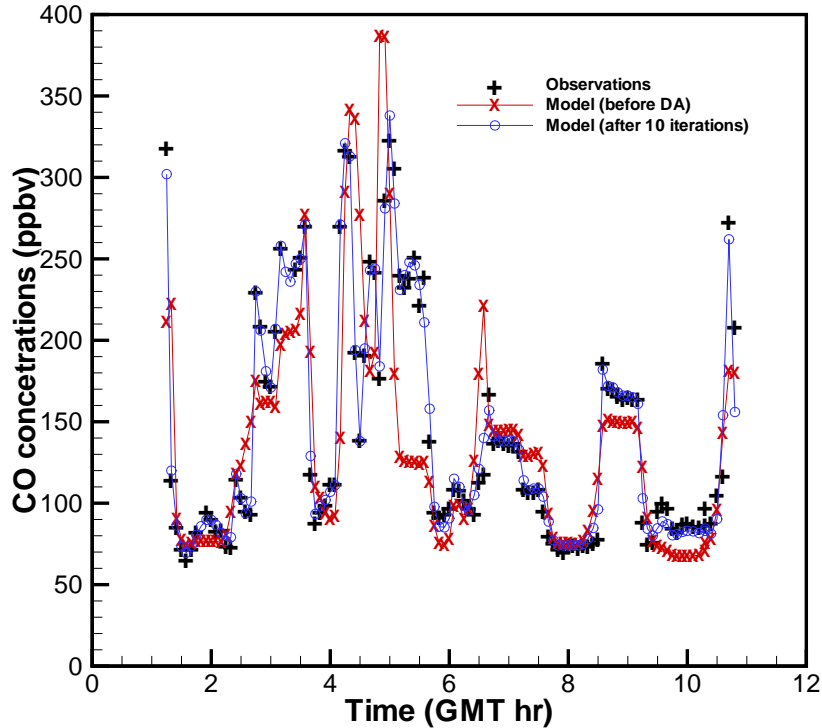
# Assimilation of DC-8 CO

Control:

Initial Conc. 50 spc.

CO along  
DC-8 flight

CO along  
P3-B flight

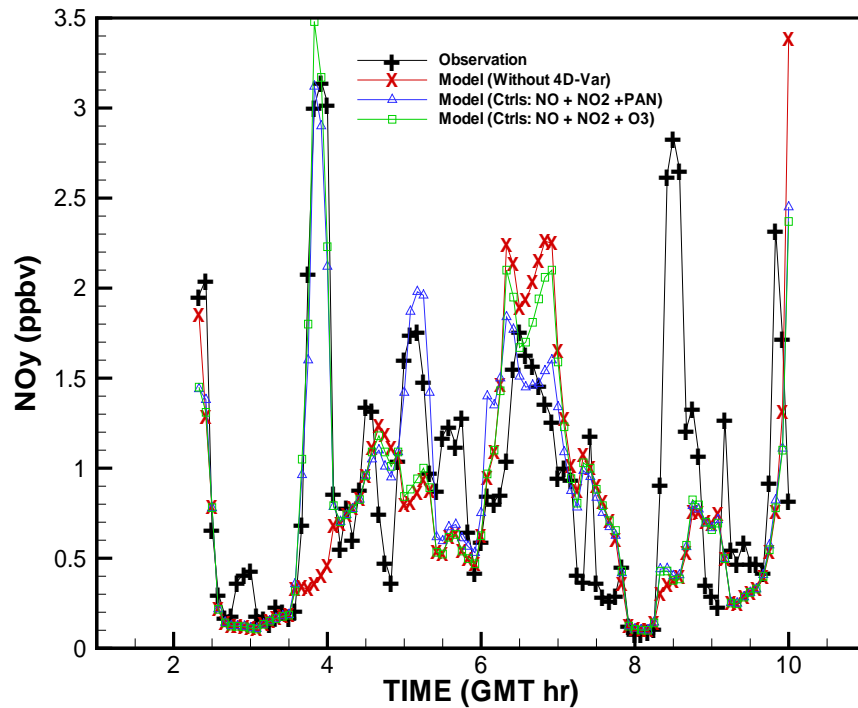


# Different Control Sets

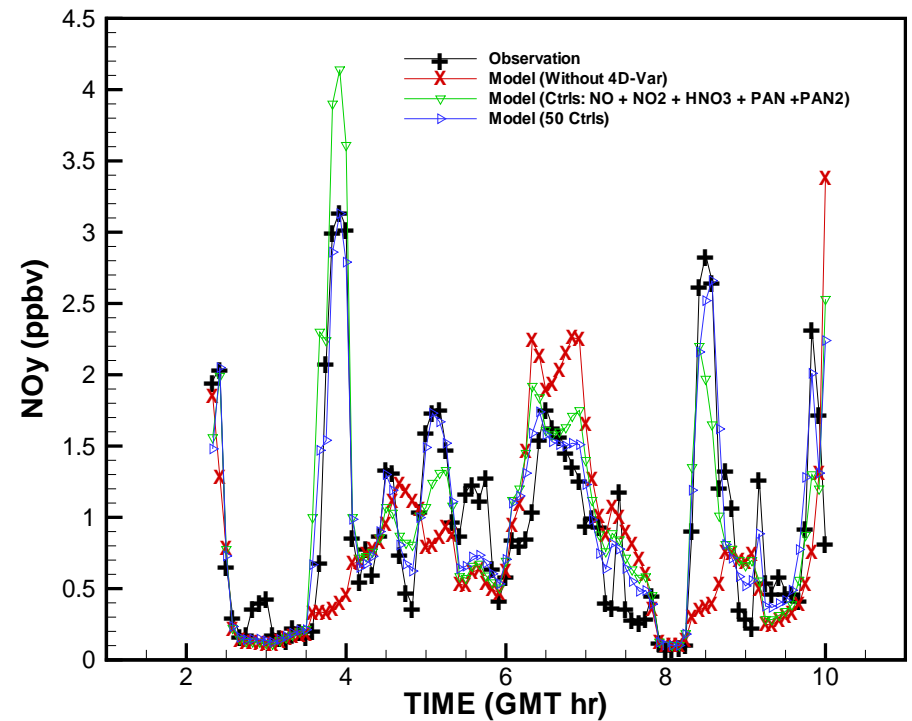
Observed: NO<sub>y</sub> (P3-B)

$$\text{NO}_Y = \text{NO} + \text{NO}_2 + \text{NO}_3 + 2 * \text{N}_2\text{O}_5 + \text{HONO} + \text{HNO}_3 + \text{HNO}_4 + \text{RNO}_3 + \text{PAN} + \text{PAN}_2 + \text{PBZN} + \text{MA\_PAN}$$

(NO,NO<sub>2</sub>,PAN) > (NO,NO<sub>2</sub>,O<sub>3</sub>)



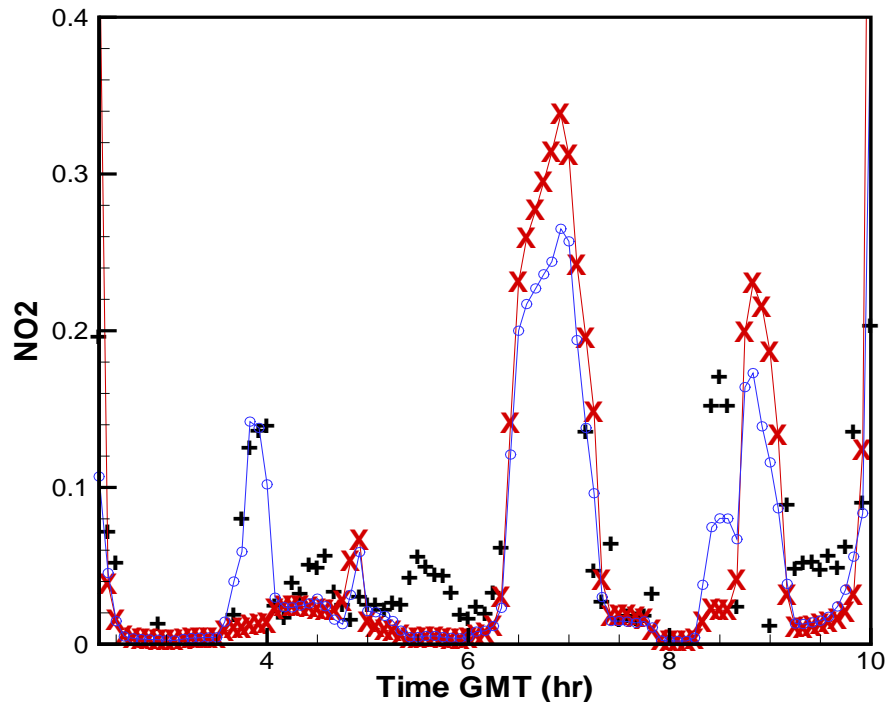
50 spc > (NO,NO<sub>2</sub>,HNO<sub>2</sub>,PAN,PAN<sub>2</sub>)



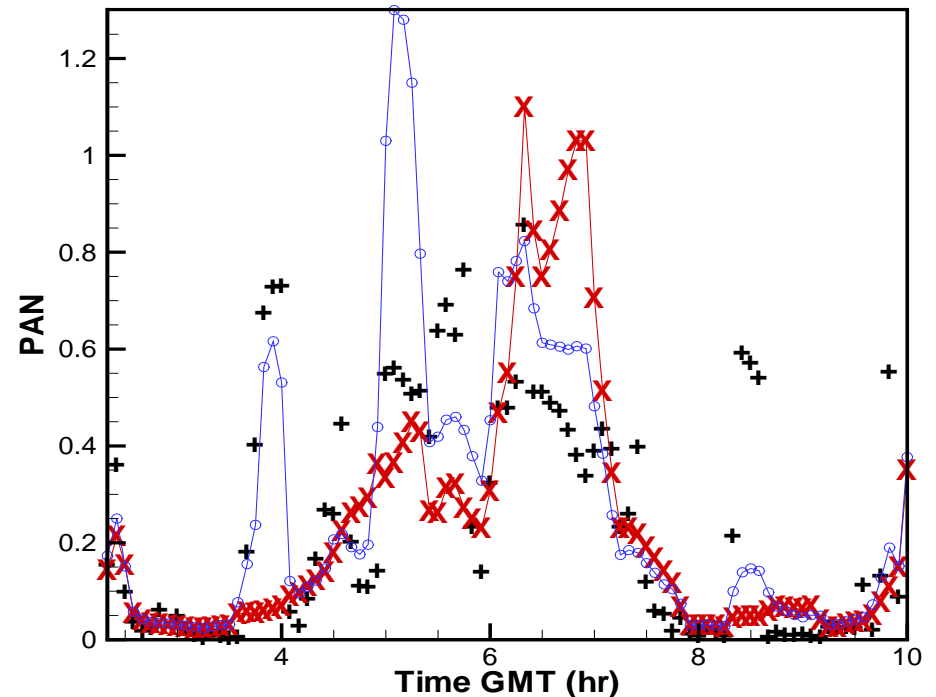
# Effect on Unobserved Species

Observed:  $\text{NO}_y$  (P3-B)  
Control: Initial  $\text{NO}$ ,  $\text{NO}_2$ ,  $\text{HNO}_3$ , PAN,  $\text{PAN}_2$

$\text{NO}_2$  (unobserved)



PAN (unobserved)



# Conclusions



- **KPP** software tool for the simulation of chemical kinetics
- Code generation
- Useful (and widely used!) to build blocks for large-scale simulations
- Examples of chemical data assimilation which allows enhanced chemical weather forecasts

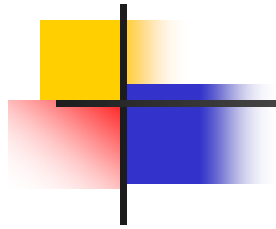


# Quote of the Day

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*“Persons pretending to forecast the future shall be considered disorderly under subdivision 3, section 901 of the criminal code and liable to a fine of \$250 and/or 6 months in prison.”*

*Section 889, New York State Code of Criminal Procedure*  
(after M.D. Webster)



Thank you!