pestpp-opt

April 29, 2019

1 Run PESTPP-OPT

```
In [1]: import os
        import shutil
        import numpy as np
        import pandas as pd
        import matplotlib.pyplot as plt
        import flopy
        import pyemu
flopy is installed in /Users/jeremyw/Dev/gw1876/activities_2day_mfm/notebooks/flopy
In [2]: t_d = "template"
        m_d = "master_opt"
In [3]: pst = pyemu.Pst(os.path.join(t_d, "freyberg.pst"))
        pst.write_par_summary_table(filename="none").sort_index()
Out [3]:
                                                         initial value \
                             type transform count
        drncond_k00 drncond_k00
                                                 10
                                                                      0
                                        log
                                                                      0
        flow
                             flow
                                         log
                                                  1
                            grhk3
                                        log
                                                705
                                                                      0
        grhk3
        grhk4
                            grhk4
                                        log
                                               705
                                                                      0
        grhk5
                            grhk5
                                                705
                                                                      0
                                        log
                                                705
                                                                      0
                          grrech2
                                        log
        grrech2
                                                705
                                                                      0
        grrech3
                          grrech3
                                        log
                                                705
                                                                      0
                                        log
        grss3
                            grss3
        grss4
                            grss4
                                         log
                                                705
                                                                      0
                                                705
                                                                      0
        grss5
                            grss5
                                        log
                                                705
                                                                      0
        grstrt3
                          grstrt3
                                         log
        grstrt4
                          grstrt4
                                        log
                                                705
                                                                      0
                                                705
                                                                      0
        grstrt5
                          grstrt5
                                        log
                                        log
                                                705
                                                                      0
        grsy3
                            grsy3
                                                705
                                                                      0
        grsy4
                            grsy4
                                        log
                                                                      0
                            grsy5
                                                705
        grsy5
                                        log
                           grvka3
                                        log
                                                705
                                                                      0
        grvka3
```

grvka4	grvka4	Tog	705		U	
grvka5	grvka5	log	705		0	
hk6_cn	hk6_cn	log	1		0	
hk7_cn	hk7_cn	log	1		0	
hk8_cn	hk8_cn	log	1		0	
pp_hk0	pp_hk0	log	32		0	
pp_hk1	pp_hk1	log	32		0	
pp_hk2	pp_hk2	log	32		0	
pp_rech0	pp_rech0	log	32		0	
pp_rech1	pp_rech1	log	32		0	
pp_ss0	pp_ss0	log	32		0	
pp_ss1	pp_ss1	log	32		0	
pp_ss2	pp_ss2	log	32		0	
pp_strt0	pp_strt0	log	32		0	
pp_strt1	pp_strt1	log	32		0	
pp_strt2	pp_strt2	log	32		0	
pp_sy0	pp_sy0	log	32		0	
pp_sy1	pp_sy1	log	32		0	
pp_sy2	pp_sy2	log	32		0	
pp_vka0	pp_vka0	log	32		0	
pp_vka1	pp_vka1	log	32		0	
pp_vka2	pp_vka2	log	32		0	
rech4_cn	rech4_cn	log	1		0	
rech5_cn	rech5_cn	log	1		-0.39794	
ss6_cn	ss6_cn	log	1		0	
ss7_cn	ss7_cn	log	1		0	
ss8_cn	ss8_cn	log	1		0	
strk	strk	log	40		0	
strt6_cn	strt6_cn	log	1		0	
strt7_cn	strt7_cn	log	1		0	
strt8_cn	strt8_cn	log	1		0	
sy6_cn	sy6_cn	log	1		0	
sy7_cn	sy7_cn	log	1		0	
sy8_cn	sy8_cn	log	1		0	
vka6_cn	vka6_cn	log	1		0	
vka7_cn	vka7_cn	log	1		0	
vka8_cn	vka8_cn	log	1		0	
welflux	welflux	log	2	0 to	0.176091	
welflux_k02	welflux_k02	log	6		0	
	upper	bound	lowe	er bound	standard	deviation
drncond_k00		1		-1		0.5
flow	0.	09691	-(0.124939		0.0554622
grhk3		1		-1		0.5
grhk4		1		-1		0.5
grhk5		1		-1		0.5
grrech2		13927		.0457575		0.0217875
la 2	^ ^4	12007	^	0457575		0 0017075

705

0

0.0217875

log

grvka4

grvka4

grrech3

-0.0457575

0.0413927

grss3	1	-1	0.5
grss4	1	-1	0.5
grss5	1	-1	0.5
grstrt3	0.0211893	-0.0222764	0.0108664
-	0.0211893	-0.0222764	0.0108664
grstrt4	0.0211893	-0.0222764	0.0108664
grstrt5			
grsy3	0.243038	-0.60206 -0.60206	0.211275 0.211275
grsy4	0.243038 0.243038		0.211275
grsy5		-0.60206 -1	
grvka3	1	_	0.5
grvka4	1	-1	0.5
grvka5	1	-1	0.5
hk6_cn	1	-1	0.5
hk7_cn	1	-1	0.5
hk8_cn	1	-1	0.5
pp_hk0	1	-1	0.5
pp_hk1	1	-1	0.5
pp_hk2	1	-1	0.5
pp_rech0	0.0413927	-0.0457575	0.0217875
pp_rech1	0.0413927	-0.0457575	0.0217875
pp_ss0	1	-1	0.5
pp_ss1	1	-1	0.5
pp_ss2	1	-1	0.5
pp_strt0	0.0211893	-0.0222764	0.0108664
pp_strt1	0.0211893	-0.0222764	0.0108664
pp_strt2	0.0211893	-0.0222764	0.0108664
pp_sy0	0.243038	-0.60206	0.211275
pp_sy1	0.243038	-0.60206	0.211275
pp_sy2	0.243038	-0.60206	0.211275
pp_vka0	1	-1	0.5
pp_vka1	1	-1	0.5
pp_vka2	1	-1	0.5
rech4_cn	0.0791812	-0.09691	0.0440228
rech5_cn	-0.09691	-1	0.225772
ss6_cn	1	-1	0.5
ss7_cn	1	-1	0.5
ss8_cn	1	-1	0.5
strk	2	-2	1
strt6_cn	0.0211893	-0.0222764	0.0108664
strt7_cn	0.0211893	-0.0222764	0.0108664
strt8_cn	0.0211893	-0.0222764	0.0108664
sy6_cn	0.243038	-0.60206	0.211275
sy7_cn	0.243038	-0.60206	0.211275
sy8_cn	0.243038	-0.60206	0.211275
vka6_cn	1	-1	0.5
vka7_cn	1	-1	0.5
vka8_cn	1	-1	0.5
- welflux	0.176091 to 0.30103	-0.30103 to 0	0.0752575 to 0.11928

```
welflux_k02
                                       1
                                                         -1
                                                                              0.5
In [4]: pst.pestpp_options = {}
        \#dvq = ["welflux_k02", "welflux"]
        dvg = ["welflux_k02"]
       pst.pestpp_options["opt_dec_var_groups"] = dvg
        pst.pestpp_options["opt_direction"] = "max"
In [5]: par = pst.parameter_data
       par.loc[:,"partrans"] = "fixed"
        #turn off pumping in the scenario
        par.loc["welflux_001","parlbnd"] = 0.0
        par.loc["welflux_001","parval1"] = 0.0
        dvg_pars = par.loc[par.pargp.apply(lambda x: x in dvg), "parnme"]
        par.loc[dvg_pars,"partrans"] = "none"
       par.loc[dvg_pars,"parlbnd"] = 0.0
       par.loc[dvg_pars,"parubnd"] = 2.0
       par.loc[dvg_pars,"parval1"] = 1.0
       pst.rectify_pgroups()
        pst.parameter_groups.loc[dvg,"inctyp"] = "absolute"
        pst.parameter_groups.loc[dvg,"inctyp"] = "absolute"
        pst.parameter_groups.loc[dvg,"derinc"] = 0.25
       pst.parameter_groups.loc[dvg,:]
Out[5]:
                        pargpnme
                                    inctyp derinc derinclb forcen derincmul \
       pargpnme
        welflux_k02 welflux_k02 absolute
                                              0.25
                                                         0.0 switch
                                                                            2.0
                       dermthd splitthresh splitreldiff splitaction extra
        pargpnme
        welflux_k02 parabolic
                                    0.00001
                                                      0.5
                                                              smaller
                                                                         NaN
1.0.1 constraints
In [6]: obs = pst.observation_data
        obs.loc[:,"weight"] = 0.0
        swgw_hist = obs.loc[obs.obsnme.apply(lambda x: "fa" in x and( "hw" in x or "tw" in x))
        obs.loc[swgw_hist,:]
Out [6]:
                                obsnme
                                             obsval weight obgnme extra
        obsnme
        fa_hw_19791230 fa_hw_19791230 -1289.170400
                                                        0.0 flagx
                                                                      NaN
        fa_hw_19801229 fa_hw_19801229 -690.416200
                                                        0.0 flagx
                                                                      NaN
        fa_tw_19791230 fa_tw_19791230 -573.743640
                                                        0.0 flagx
                                                                      NaN
        fa_tw_19801229 fa_tw_19801229 -160.726405
                                                        0.0 flaqx
                                                                      NaN
```

We need to change the obs group (obgnme) so that pestpp-opt will recognize these two model outputs as constraints. lets also assume that the sw-gw flux needs to be at least -1000

```
In [7]: obs.loc[swgw_hist,"obgnme"] = "less_than"
        obs.loc[swgw_hist,"weight"] = 1.0
        obs.loc[swgw_hist,"obsval"] = -300
        tot_abs_rate = ["flx_wells_19791230"]#, "flx_wells_19801229"]
        obs.loc[tot_abs_rate,"obgnme"] = "less_than"
        obs.loc[tot_abs_rate,"weight"] = 1.0
        obs.loc[tot_abs_rate,"obsval"] = -600.0
        pst.less_than_obs_constraints
Out[7]: obsnme
        fa_hw_19791230
                                  fa_hw_19791230
        fa_hw_19801229
                                  fa_hw_19801229
                                  fa_tw_19791230
        fa_tw_19791230
        fa_tw_19801229
                                  fa_tw_19801229
        flx_wells_19791230
                              flx_wells_19791230
        Name: obsnme, dtype: object
In [8]: pst.control_data.noptmax = 1
        pst.write(os.path.join(t_d, "freyberg_opt.pst"))
In [9]: pyemu.os_utils.start_slaves(t_d,"pestpp-opt","freyberg_opt.pst",num_slaves=10,master_d
In [10]: jco = pyemu.Jco.from_binary(os.path.join(m_d, "freyberg_opt.1.jcb")).to_dataframe().lo
         jco
Out[10]:
                             wf0200090016 wf0200110013 wf0200200014 wf0200260010
         fa_hw_19791230
                                137.57200
                                               126.32400
                                                              46.30000
                                                                            21.90800
         fa_hw_19801229
                                 22.58400
                                                28.65600
                                                              12.03600
                                                                            12.29200
         fa_tw_19791230
                                  6.50728
                                                14.53516
                                                              93.28136
                                                                            92.42320
         fa_tw_19801229
                                  4.10836
                                                 7.60104
                                                              15.29948
                                                                            30.88604
         flx_wells_19791230
                               -150.00000
                                              -150.00000
                                                            -150.00000
                                                                          -150.00000
                             wf0200290006 wf0200340012
         fa_hw_19791230
                                 18.12000
                                                  4.8320
         fa_hw_19801229
                                 13.12800
                                                  3.3560
         fa_tw_19791230
                                 71.84608
                                                 82.9612
         fa_tw_19801229
                                 34.79872
                                                 17.5232
         flx_wells_19791230
                               -150.00000
                                              -150.0000
In [11]: par_df = pyemu.pst_utils.read_parfile(os.path.join(m_d, "freyberg_opt.1.par"))
         print(par_df.loc[dvg_pars,"parval1"].sum())
         par_df.loc[dvg_pars,:]
```

8.1332977617072

```
Out[11]:
                                      parval1 scale offset
                             parnme
         parnme
         wf0200090016 wf0200090016 2.000000
                                                  1.0
                                                          0.0
         wf0200110013 wf0200110013 2.000000
                                                  1.0
                                                          0.0
                                                  1.0
         wf0200200014 wf0200200014 2.000000
                                                          0.0
         wf0200260010 wf0200260010 0.133298
                                                  1.0
                                                          0.0
         wf0200290006 wf0200290006
                                     0.000000
                                                  1.0
                                                          0.0
         wf0200340012 wf0200340012 2.000000
                                                  1.0
                                                          0.0
In [12]: pst = pyemu.Pst(os.path.join(m_d, "freyberg_opt.pst"), resfile=os.path.join(m_d, "freyberg_opt.pst")
         pst.res.loc[pst.nnz_obs_names,:]
Out[12]:
                                                                        modelled \
                                                      group measured
                                            name
         name
                                 fa_hw_19791230 less_than
                                                               -300.0
                                                                       -699.3735
         fa_hw_19791230
                                 fa_hw_19801229 less_than
         fa_hw_19801229
                                                               -300.0
                                                                       -714.4580
         fa_tw_19791230
                                 fa_tw_19791230 less_than
                                                               -300.0 -407.7249
                                 fa_tw_19801229 less_than
                                                               -300.0 -299.7868
         fa_tw_19801229
         flx_wells_19791230 flx_wells_19791230 less_than
                                                               -600.0 -1219.9948
                             residual weight
         name
                             399.3735
                                           1.0
         fa_hw_19791230
         fa_hw_19801229
                                           1.0
                             414.4580
         fa_tw_19791230
                             107.7249
                                           1.0
                                           1.0
         fa_tw_19801229
                              -0.2132
         flx_wells_19791230
                             619.9948
                                           1.0
In [13]: #todo chance constraints (fosm and en-based), well pars and constraints in scen perio
1.0.2 Opt under uncertainty part 1: FOSM chance constraints
In [14]: pst.pestpp_options["opt_risk"] = 0.4
In [15]: cn_pars = par.loc[par.pargp.apply(lambda x: "cn" in x), "parnme"]
         cn_pars
Out[15]: parnme
         hk6_cn
                       hk6_cn
         hk7cn
                       hk7_cn
         hk8_cn
                       hk8_cn
         rech4_cn
                     rech4_cn
         rech5_cn
                     rech5_cn
         ss6_cn
                       ss6_cn
         ss7_cn
                       ss7_cn
         ss8_cn
                       ss8_cn
         strt6_cn
                     strt6_cn
         strt7_cn
                     strt7_cn
```

strt8_cn

strt8_cn

```
sy6_cn
                       sy6_cn
         sy7_cn
                       sy7_cn
         sy8_cn
                       sy8_cn
         vka6_cn
                      vka6_cn
                      vka7_cn
         vka7_cn
                      vka8_cn
         vka8_cn
         Name: parnme, dtype: object
In [16]: par = pst.parameter_data
         par.loc[cn_pars,"partrans"] = "log"
         pst.control_data.noptmax = 1
         pst.write(os.path.join(t_d, "freyberg_opt_uu1.pst"))
         pst.npar_adj
Out[16]: 23
In [17]: pyemu.os_utils.start_slaves(t_d, "pestpp-opt", "freyberg_opt_uu1.pst", num_slaves=20, mas
In [18]: pst = pyemu.Pst(os.path.join(m_d, "freyberg_opt_uu1.pst"), resfile=os.path.join(m_d, "freyberg_opt_uu1.pst")
         pst.res.loc[pst.nnz_obs_names,:]
Out[18]:
                                                                          modelled \
                                            name
                                                      group measured
         name
         fa_hw_19791230
                                 fa_hw_19791230 less_than
                                                               -300.0 -666.13442
         fa_hw_19801229
                                 fa_hw_19801229 less_than
                                                               -300.0 -682.60800
         fa_tw_19791230
                                 fa_tw_19791230 less_than
                                                                       -223.47050
                                                               -300.0
         fa_tw_19801229
                                 fa_tw_19801229 less_than
                                                               -300.0 -208.37540
         flx_wells_19791230 flx_wells_19791230 less_than
                                                               -600.0 -1586.33800
                              residual weight
         name
         fa_hw_19791230
                             366.13442
                                            1.0
         fa_hw_19801229
                             382.60800
                                            1.0
         fa_tw_19791230
                             -76.52950
                                            1.0
         fa_tw_19801229
                             -91.62460
                                            1.0
         flx_wells_19791230 986.33800
                                            1.0
In [19]: par_df = pyemu.pst_utils.read_parfile(os.path.join(m_d, "freyberg_opt_uu1.1.par"))
         print(par_df.loc[dvg_pars,"parval1"].sum())
         par_df.loc[dvg_pars,:]
10.575587155980312
Out [19]:
                                      parval1 scale offset
                             parnme
         parnme
         wf0200090016 wf0200090016 2.000000
                                                  1.0
                                                          0.0
                                                  1.0
                                                          0.0
         wf0200110013 wf0200110013 2.000000
         wf0200200014 wf0200200014 1.481006
                                                  1.0
                                                          0.0
         wf0200260010 wf0200260010 1.094581
                                                  1.0
                                                          0.0
         wf0200290006 wf0200290006 2.000000
                                                  1.0
                                                          0.0
         wf0200340012 wf0200340012 2.000000
                                                  1.0
                                                          0.0
```

1.0.3 Opt under uncertainty part 2: ensemble-based chance constraints

```
In [20]: obs_df = pd.read_csv(os.path.join("master_prior_sweep", "sweep_out.csv"), index_col=0)
         obs_df = obs_df.loc[obs_df.failed_flag==0,:]
In [21]: std = obs_df.std().loc[pst.nnz_obs_names]
         std
Out[21]: fa_hw_19791230
                               352.846322
        fa_hw_19801229
                               460.423786
        fa_tw_19791230
                               469.183099
        fa_tw_19801229
                               548.767448
        flx_wells_19791230
                               705.753519
        dtype: float64
In [22]: pst.observation_data.loc[pst.nnz_obs_names, "weight"] = std.loc[pst.nnz_obs_names]
        pst.pestpp_options["opt_std_weights"] = True
        pst.write(os.path.join(t_d, "freyberg_opt_uu2.pst"))
In [23]: pyemu.os_utils.start_slaves(t_d,"pestpp-opt","freyberg_opt_uu2.pst",num_slaves=10,mas
In [24]: par_df = pyemu.pst_utils.read_parfile(os.path.join(m_d, "freyberg_opt_uu2.1.par"))
        print(par_df.loc[dvg_pars,"parval1"].sum())
        par_df.loc[dvg_pars,:]
11.038907743747297
Out [24]:
                             parnme
                                      parval1 scale offset
        parnme
        wf0200090016 wf0200090016 2.000000
                                                 1.0
                                                         0.0
        wf0200110013 wf0200110013 2.000000
                                                 1.0
                                                         0.0
        wf0200200014 wf0200200014 1.038908
                                                 1.0
                                                         0.0
        wf0200260010 wf0200260010 2.000000
                                                 1.0
                                                         0.0
         wf0200290006 wf0200290006 2.000000
                                                 1.0
                                                         0.0
         wf0200340012 wf0200340012 2.000000
                                                 1.0
                                                         0.0
```