

1 **Joint characterization of heterogeneous conductivity fields and pumping well**
2 **attributes through iterative ensemble smoother with a reduced-order modeling**
3 **strategy for solute transport**

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Abstract

We develop and test an efficient and accurate theoretical and computational framework to jointly estimate spatially variable hydraulic conductivity and identify unknown pumping well locations and rates in a two-dimensional confined aquifer. The approach (denoted as iES_ROM) integrates an iterative Ensemble Smoother (iES) with a Reduced-Order Model (ROM) for solute transport taking place across an otherwise steady-state groundwater flow field. This offers a computationally efficient alternative to the Full System Model (iES_FSM) upon addressing the high computational demands of ensemble-based data assimilation methods, which typically require large ensemble sizes to characterize uncertainties in (randomly) heterogeneous aquifers. Our iES_ROM is constructed through proper orthogonal decomposition. It is then evaluated across a collection of 28 test cases exploring variations in model dimension, ensemble size, measurement noise, monitoring network, and statistical properties of the (underlying randomly heterogeneous) conductivity field. Our results support the ability of iES_ROM to accurately estimate conductivity and identify pumping well attributes under diverse configurations, attaining a quality of performance similar to iES_FSM. When using moderate ROM dimensions ($n = 25-30$) and ensemble size (i.e., 500-1000), the accuracy of iES_ROM does not vary significantly while computational time is reduced by nearly an order of magnitude. Our approach thus provides a reliable and cost-effective tool for inverse modeling in groundwater systems with uncertain parameters.

Keywords: reduced-order model; proper orthogonal decomposition; iterative

44 ensemble smoother; pumping well identification; groundwater

45 **1. Introduction**

46 Assessment of groundwater flow and transport scenarios is typically plagued by
47 uncertainties associated with model structure and parametrization. A major source of
48 uncertainty often examined concerns the poorly constrained assessment of pollution
49 sources. Our ability to identify spatial locations of these sources exerts significant
50 influence on the design of contaminant monitoring, management, and remediation
51 strategies. Contaminant release to an aquifer is characterized through the spatial
52 location of sources, the temporal variability of release fluxes, and solute
53 concentrations involved (Chen et al., 2018; Xu et al., 2018; Mo et al., 2019).
54 Uncertainties linked to groundwater abstraction scheduling also play a critical role, as
55 operational details of pumping wells are not always fully documented. For example,
56 this might correspond to a scenario where such information is not disclosed to ensure
57 privacy protection or uncertainties are induced by geocoding practices and/or
58 measurement devices. Further to this, in some regions groundwater may be accessed
59 through wells that are not officially registered or fully documented by industrial
60 operators and/or local residents. Despite the relevance of these issues, only limited
61 research has been devoted to the identification and quantification of pumping rates
62 and spatial locations of such hidden wells.

63 In this broad context, we recall that a considerable body of research has focused
64 on estimating key parameters (such as hydraulic conductivity) in groundwater flow
65 and transport models through ensemble-based Data Assimilation (DA) techniques
66 (Chen and Zhang, 2006; Tong et al., 2013; Chen and Oliver, 2013; Zhang et al., 2018;

67 Xia et al., 2018, 2024). These approaches aim at enhancing the accuracy of simulated
68 system states (e.g., hydraulic heads and solute concentrations). While their capability
69 to jointly estimate parameters and update system states has been broadly explored,
70 their high computational cost still constitutes a persistent limitation to their practical
71 routine use. This challenge primarily stems from the requirement for a large number
72 of realizations to ensure statistical convergence of Monte Carlo (MC) simulations
73 (e.g., Ballio and Guadagnini, 2004) in the forecast step of the DA process, and to
74 achieve reliable parameter estimates in the analysis step. The computational burden
75 becomes particularly significant when the selected model describing the system
76 behavior (hereafter termed as Full System Model (FSM)) must be repeatedly executed
77 for systems characterized by strong nonlinearities or requiring high (space-time)
78 resolution of state variables and parameters.

79 To alleviate these computational constraints, recent studies explore the benefit of
80 relying on surrogate (or reduced-order) models that approximate the behavior of the
81 full system while maintaining sufficient accuracy for inverse modeling workflows and
82 Uncertainty Quantification (UQ).

83 In this framework, efforts to mitigate computational limitations of
84 (ensemble-based) DA methods primarily focus on the adoption of localization
85 techniques (e.g., Xia et al., 2018, 2024; Luo and Bahkta, 2020) or surrogate modeling
86 strategies (e.g., Zhang et al., 2018; Mo et al., 2019 and references therein). Main
87 advantages associated with localization approaches are related to the observation that
88 they (*i*) substantially reduce computational costs upon requiring only a limited

89 number of Monte Carlo realizations of the FSM, while maintaining acceptable
90 accuracy of the assimilated results, and (ii) retain a physically-based and
91 mathematically-tractable formulation. As a notable drawback of these approaches, we
92 note that the value of the information associated with diverse measurements may be
93 partially suppressed due to the use of distance- or correlation-based localization,
94 which might constrain the strength of the spatial influence of observations. As a
95 consequence, the ensuing (empirical/sample) probability density functions (PDFs) of
96 model parameters and system states often display reduced accuracy and fail to fully
97 capture the underlying uncertainty structure. To mitigate these limitations, an
98 alternative line of research explores the use of surrogate models (SMs), which aim at
99 emulating the response of the Full System Model with significantly reduced
100 computational cost while preserving the salient physics of the system.

101 Surrogate models are rapidly emerging as a promising complement to FSMs for
102 reducing computational burdens associated with the forecast steps of ensemble-based
103 DA procedures. Among the various SM strategies, data-driven approaches based on
104 machine learning (e.g., Ju et al., 2018) and deep learning (e.g., Mo et al., 2019) can be
105 employed for emulating groundwater flow and transport processes taking place in
106 heterogeneous media. For example, Ju et al. (2018) rely on Gaussian Process
107 regression to describe relationships between the coefficients of a Karhunen-Loève
108 (KL) expansion (employed to characterize a spatially heterogeneous hydraulic
109 conductivity field) and (point-wise) simulated observations. This approach is shown
110 to achieve approximately an order of magnitude reduction in computational time as

111 compared with the standard iterative Ensemble Smoother (IES). Otherwise, this gain
112 in efficiency is associated with a reduced accuracy in simulated hydraulic heads,
113 which in turn compromises the reliability of the estimated conductivity field. Mo et al.
114 (2019) employ deep autoregressive neural networks as an FSM surrogate to
115 reconstruct conductivity fields and identify contaminant source characteristics.
116 However, their approach still requires a significant computational effort, as it heavily
117 relies on a high number (about 1,500 in their exemplary setting) of MC realizations of
118 the FSM for network training. While these studies show a clear potential of
119 data-driven surrogates for accelerating DA workflows, they also highlight the need for
120 a fundamental trade-off between computational efficiency and model accuracy, thus
121 underscoring the potential value of alternative surrogate modeling strategies.

122 In contrast to data-driven models, that typically operate as black-box
123 representations, projection-based Reduced-Order Models (ROMs) are physics-based
124 (e.g., Razavi et al., 2012; Asher et al., 2015; Chen et al., 2017; Xia et al., 2020, 2025).
125 ROMs are typically constructed upon projecting the governing equations and
126 boundary conditions onto a lower-dimensional subspace spanned by a set of basis
127 functions. The latter are commonly derived through, e.g., Proper Orthogonal
128 Decomposition (POD) of multiple FSM solutions, referred to as *snapshots*. This
129 procedure effectively reduces the dimensionality of the system state space. The
130 random field representing the system state can then be expressed as a linear
131 combination of the dominant eigenfunctions obtained from the Fredholm integral
132 equation associated with the covariance matrix of the snapshots. Leading

133 eigenfunctions are then identified as the basis functions defining the reduced subspace.
134 Substantial computational savings are then achieved upon resting on the solution of
135 the ensuing low-dimensional linear system. When implemented in the context of
136 numerical MC frameworks, the collection of ROM-generated solutions constitutes
137 what is commonly referred to as a Reduced-Order Monte Carlo (ROMC) simulation
138 framework.

139 Reduced-order modeling has received growing attention in the context of
140 groundwater flow (Pasetto et al., 2011, 2013, 2014; Li et al., 2013a; Boyce et al., 2015;
141 Stanko et al., 2016; Xia et al., 2020, 2025) and solute transport (Luo et al., 2012; Li et
142 al., 2013b; Rizzo et al., 2018) scenarios. Its potential is evidenced across a wide range
143 of hydrogeological configurations, including confined (e.g., Pasetto et al., 2011) and
144 unconfined (e.g., Stanko et al., 2016) aquifer systems, homogeneous (e.g., Li et al.,
145 2013a) and heterogeneous (e.g., Pasetto et al., 2013) media, as well as scenarios with
146 (e.g., Xia et al., 2020) or without (e.g., Pasetto et al., 2014) pumping wells operating
147 therein. Several studies further advance development of ROMC strategies for UQ in
148 groundwater flow modeling. Pasetto et al. (2014) show that the accuracy of UQ
149 results relying on ROMC in the presence of steady-state groundwater flow strongly
150 depends on the quality and the number of snapshots, the latter directly influencing
151 representativeness of the basis functions. To mitigate this limitation, Xia et al. (2020)
152 propose deriving basis functions as the leading eigenvectors of (second-order)
153 approximations of hydraulic head covariances. The latter are obtained upon solving
154 the associated moment equations for steady-state groundwater flow (Zhang and Lu,

155 2002; Xia et al., 2019). Even as reduction of the dimensionality of the head space
156 provides substantial computational savings, projection of the basis functions onto the
157 ensuing (typically large) system matrix remains computationally intensive, thereby
158 still constituting a limiting factor to efficiency gains. Xia et al. (2025) address this
159 challenge by extending their approach to perform dimensionality reduction for both
160 (spatially variable) transmissivity and hydraulic head fields in a steady-state
161 groundwater flow setting and achieving additional computational savings while
162 maintaining high accuracy. Despite these advancements, most existing ROM and
163 ROMC approaches are still fraught with difficulties in efficiently capturing strongly
164 nonlinear system dynamics and adapting to evolving state conditions, underscoring
165 the need for more flexible and computationally efficient reduced-order frameworks.

166 With reference to solute transport, ROMs have been developed for both
167 homogeneous (Luo et al., 2012) and heterogeneous (Li et al., 2013b; Rizzo et al.,
168 2018) aquifer systems. Li et al. (2013a) further consider construction of ROMs to
169 tackle density-dependent groundwater flow taking place across homogeneous and
170 heterogeneous domains. Otherwise, studies explicitly focusing on the development of
171 ROMC approaches for UQ of solute transport remain limited. Although conceptual
172 insights can be drawn from ROMC studies addressing groundwater flow (e.g., Pasetto
173 et al., 2014; Xia et al., 2020, 2025), influence of key factors (such as, e.g.,
174 dimensionality of the reduced concentration space and strength of hydraulic
175 conductivity heterogeneity) on accuracy and robustness of ROMC-based UQ still
176 remains poorly characterized.

177 Building upon these works, the present study introduces a novel framework that
178 integrates the iES with a ROM for solute transport (hereafter referred to as
179 iES_ROM). The ensuing framework enables one to efficiently quantify uncertainty
180 and jointly estimate system parameters in groundwater-related modeling scenarios.
181 The proposed method is then applied to simultaneously identify pumping rate and
182 spatial location of (otherwise hidden) wells operating within the system, while
183 providing estimates of the spatially heterogeneous hydraulic conductivity field under
184 conditions of steady-state flow and transient solute transport. In the iES_ROM
185 framework, the steady-state flow field is evaluated through the FSM, whereas the
186 transient solute transport is represented by a computationally efficient ROM. The
187 required snapshots and associated POD are generated only once. These are
188 subsequently employed throughout the entire DA process, thus avoiding repeated
189 high-fidelity simulations. To ensure transparent benchmarking, the performance of
190 iES_ROM is systematically compared with that of a reference approach (termed
191 iES_FSM) which relies entirely on the FSM associated with synthetic scenarios.
192 Comparative analyses are performed across a variety of synthetic scenarios,
193 encompassing diverse ROM dimensions, ensemble sizes, measurement qualities and
194 quantities, as well as distinct statistical descriptors of the initial conductivity ensemble
195 and snapshot sizes.

196 The study is organized as follows. Section 2 introduces the theoretical
197 background of groundwater flow and solute transport and details the integration of
198 ROMC simulation within the iES framework. Section 3 describes the test cases

199 designed to evaluate the proposed approach. Section 4 illustrates and discusses the
 200 main results, and Section 5 summarizes the key findings.

201 **2. Theory background and methodology**

202 **2.1 Groundwater flow and solute transport**

203 We consider two-dimensional steady-state groundwater flow governed by:

$$204 \quad \nabla \cdot [K(\mathbf{x})\nabla h(\mathbf{x})] + q_s(\mathbf{x}) = 0 \quad (1)$$

205 where $\mathbf{x} = [x_1, x_2]$ is a vector of spatial coordinates in domain Ω^2 ; h is hydraulic
 206 head; K is (isotropic) hydraulic conductivity; and q_s is a source/sink term. We
 207 conceptualize K as a spatially heterogeneous random field, associated with a given
 208 spatial correlation structure. The source/sink term in Equation (1) corresponds to a
 209 production well associated with an uncertain pumping rate and location in the domain.
 210 Propagation of uncertainty related to model parameters and/or forcing terms onto
 211 hydraulic heads and fluxes is typically assessed through numerical Monte Carlo (MC)
 212 simulations (see, e.g., Ballio and Guadagnini, 2004; Xia et al., 2020, 2024, and
 213 references therein).

214 We consider (non-reactive) solute transport evolving in Ω^2 to be described
 215 through:

$$216 \quad \nabla \cdot [D\nabla c(\mathbf{x}, t)] - \nabla \cdot (\mathbf{q}(\mathbf{x})c(\mathbf{x}, t)) + \frac{q_s(\mathbf{x})}{\theta} c_s(\mathbf{x}, t) = \frac{\partial c(\mathbf{x}, t)}{\partial t} \quad (2)$$

217 Here, t denotes time; c is solute concentration; D is the (isotropic) dispersion
 218 coefficient; θ is effective porosity; c_s is solute concentration corresponding to q_s ;
 219 and $\mathbf{q}(\mathbf{x}) = -(K(\mathbf{x})/\theta)\nabla h(\mathbf{x})$ is an effective velocity associated with solute
 220 transport.

221 Numerical methods (e.g., finite differences or finite elements) are commonly
 222 employed to discretize Equations (1) and (2) that are then solved within a numerical
 223 MC context. The probability distribution of state variables of interest (e.g., heads or
 224 concentrations) is then evaluated at N nodes of an aptly designed numerical grid.
 225 Consistent with Section 1, we refer to the model corresponding to the numerical
 226 solution of the above equations as the Full System Model (FSM). When the domain is
 227 characterized by a large spatial extent and/or one is interested in exploring the system
 228 behavior across long temporal windows, performing numerical MC simulations
 229 relying on FSM is associated with a heavy computational burden. To circumvent this
 230 issue, we rely on the development and implementation of a Reduced-Order Model
 231 (ROM) strategy for solute transport. We note that in this study we employ ROM
 232 solely for solute transport because only limited computational costs are associated
 233 with the steady-state flow condition we consider, as opposed to simulating transport.
 234 Hereafter, we refer to numerical MC analyses grounded on ROM as ROMC.

235 **2.2 Numerical Monte Carlo simulation framework for solute transport**

236 **2.2.1 Monte Carlo simulation setting for the Full System Model**

237 We rely on a standard finite element method to solve the FSM described in
 238 Section 2.1. When considering a total simulation time T_s , we express the linear
 239 system associated with the numerical solution of solute transport through FSM within
 240 time interval $[t, t + \Delta t]$ as:

$$241 \quad \mathbf{A}^i \mathbf{c}^i = \mathbf{F}^i \quad (3)$$

242 Here, superscript i refers to the i^{th} MC realization ($i = 1, \dots, N_{MC}$, N_{MC} being the

243 total number of MC simulations) of FSM; \mathbf{A} is the full-system stiffness matrix (of
 244 size $N \times N$), which embeds information on spatial velocity, dispersion, and effective
 245 porosity; \mathbf{c} is the vector (of size $N \times 1$) of solute concentration values; and \mathbf{F} is the
 246 stress vector (of size $N \times 1$) whose entries encompass source/sink terms and initial and
 247 boundary conditions.

248 **2.2.2 Reduced-order Monte Carlo simulation framework**

249 We construct a reduced-order model for solute transport by approximating the
 250 solution of solute concentration for the i^{th} MC realization of FSM. Consistent with the
 251 work of Xue and Xie (2007) and Pinnau (2008), one can approximate \mathbf{c}^i as:

$$252 \quad \mathbf{c}^i \approx \sum_{j=1}^n \alpha_j^i \mathbf{p}_j = \mathbf{P} \boldsymbol{\alpha}^i \quad (4)$$

253 Here, $\mathbf{P} = [\mathbf{p}_1, \mathbf{p}_2, \dots, \mathbf{p}_n]$ is a matrix (of size $N \times n$, n being the dimension of the ROM)
 254 collecting the n nodal basis functions that are here obtained through a Proper
 255 Orthogonal Decomposition (POD) approach (see below); $\boldsymbol{\alpha}^i = [\alpha_1^i, \alpha_2^i, \dots, \alpha_n^i]^T$ (T
 256 representing transpose) is a vector (of size $n \times 1$) of Fourier coefficients (Pinnau, 2008).
 257 Note that Equation (4) is different from a typical Karhunen-Loève expansion of \mathbf{c}^i
 258 (i.e., $\mathbf{c}^i \approx \langle \mathbf{c} \rangle + \sum_{j=1}^n \alpha_j^i \mathbf{p}_j = \langle \mathbf{c} \rangle + \mathbf{P} \boldsymbol{\alpha}^i$, see Equation (11) in Li et al., 2013b). As we
 259 illustrate in Section 2.3, relying on Equation (4) enables straightforward (i) coding
 260 and (ii) compatibility with the iterative Ensemble Smoother (iES).

261 Substituting Equation (4) into Equation (3) and imposing the residual of the
 262 model equation associated with the approximated solution to be orthogonal to the
 263 projection space defined through \mathbf{P} yields:

$$264 \quad \mathbf{P}^T \mathbf{A}^i \mathbf{P} \boldsymbol{\alpha}^i \approx \mathbf{P}^T \mathbf{F}^i \quad (5)$$

265 Solving Equation (5) (which is a linear system of size n) yields α^i for the i^{th}
 266 MC realization of our ROMC strategy. Note that, when $n \ll N$, the computational
 267 effort required by our ROMC is much less than that of the standard MC.

268 The basis functions forming the entries of \mathbf{P} are computed as the leading
 269 eigenvectors (corresponding to the highest eigenvalues) of the covariance of solute
 270 concentration evaluated through N_{sn} numerical solutions (i.e., $\mathbf{c}^1, \mathbf{c}^2, \dots$, and $\mathbf{c}^{N_{sn}}$)
 271 of the FSM. Here, $N_{sn} = m \times N_t$, where m is the number of MC realizations of
 272 hydraulic conductivity that are randomly sampled from the initial ensemble of Y
 273 fields, each yielding $N_t = T_s / \Delta t$ (Δt corresponding to a uniform time step)
 274 numerical solutions of Equation (2). The leading eigenvectors are computed through
 275 the Singular Value Decomposition (SVD) approach, i.e.:

$$276 \quad \mathbf{U}\mathbf{\Lambda}\mathbf{U}^T = \text{svd}(\mathbf{E}\mathbf{E}^T) \quad (6)$$

277 where $\mathbf{E} = 1/\sqrt{N_{sn}} [\mathbf{c}^1, \mathbf{c}^2, \dots, \mathbf{c}^{N_{sn}}]$; \mathbf{U} (of size $N \times N$) is the left singular matrix
 278 whose j^{th} column is the j^{th} eigenvector of matrix $\mathbf{E}\mathbf{E}^T$ corresponding to the j^{th} singular
 279 value, λ_j ; and $\mathbf{\Lambda} = \text{diag}([\lambda_1, \lambda_2, \dots, \lambda_N])$ whose entries are ranked in descending
 280 order.

281 **2.3 Iterative ensemble smoother**

282 We denote by $\mathbf{m} = [Y_1, Y_2, \dots, Y_N, \ln q_s, x_{1,q_s}, x_{2,q_s}]^T$ the vector (of size $P = N+3$)
 283 whose entries correspond to the uncertain model parameters (i.e., the log-conductivity,
 284 $Y = \ln K$, field) and flow rate and location of a pumping well. The pumping rate is
 285 parameterized in logarithmic form to ensure consistent scaling with the
 286 log-conductivity field and to reduce disparities in parameter magnitudes. Such a

287 transformation is consistent with common practice in inverse modeling to improve
 288 numerical conditioning, enhance stability of the estimation process, and mitigate
 289 potential bias arising from large disparities in parameter magnitudes. In case the
 290 pumping rate and location are known, then $\mathbf{m} = [Y_1, Y_2, \dots, Y_N]^T$ and $P = N$. We
 291 further denote by $\mathbf{d} = [d_1, d_2, \dots, d_o]^T$ the vector (of size O) of the randomly
 292 perturbed observations (i.e., measured head and concentration values). To estimate \mathbf{m} ,
 293 we implement the iES (Luo and Bhakta, 2020; Xia et al., 2024):

$$294 \quad \begin{cases} \mathbf{m}^{k+1} = \mathbf{m}^k + \underline{\underline{\mathbf{K}}}_{Gain}^k \Delta \mathbf{d}^k \\ \underline{\underline{\mathbf{K}}}_{Gain}^k = \underline{\underline{\mathbf{S}}}_m^k (\underline{\underline{\mathbf{S}}}_d^k)^T \left(\underline{\underline{\mathbf{S}}}_d^k (\underline{\underline{\mathbf{S}}}_d^k)^T + \gamma^k \underline{\underline{\mathbf{C}}}_d \right)^{-1} \text{ with } \gamma^i = \xi^i \text{ trace} \left(\underline{\underline{\mathbf{S}}}_d^i (\underline{\underline{\mathbf{S}}}_d^i)^T \right) / O. \\ \Delta \mathbf{d}^k = \mathbf{d} - g(\mathbf{m}^k) \end{cases} \quad (7)$$

295 Here, superscript k is the index of the iteration step; matrices
 296 $\underline{\underline{\mathbf{S}}}_m^k = [\mathbf{m}_1^k - \bar{\mathbf{m}}^k, \dots, \mathbf{m}_{N_{MC}}^k - \bar{\mathbf{m}}^k] / \sqrt{N_{MC} - 1}$ (of size $P \times N$, where $\bar{\mathbf{m}}^k = \sum_{j=1}^N \mathbf{m}_j^k / N_{MC}$)
 297 and $\underline{\underline{\mathbf{S}}}_d^k = [g(\mathbf{m}_1^k) - g(\bar{\mathbf{m}}^k), \dots, g(\mathbf{m}_{N_{MC}}^k) - g(\bar{\mathbf{m}}^k)] / \sqrt{N_{MC} - 1}$ (of size $O \times N$, where
 298 $g(\cdot)$ represents model operator being either FSM or ROM) collect the ensemble
 299 anomalies of parameters and simulated observations associated with the k^{th} iteration
 300 step; $\underline{\underline{\mathbf{C}}}_d$ is the covariance matrix of observation errors; and ξ^k is an adaptive
 301 coefficient (Luo et al., 2015) associated with each iteration of the
 302 Levenberg-Marquardt (LM; Levenberg, 1944) algorithm. We set $\xi^0 = 10$ in our
 303 showcase application examples (see Section 3) and follow Luo and Bhakta (2020) to
 304 update its value for the remaining iteration steps.

305 In the case of $g(\cdot)$ representing the model operator of ROM, we note that the
 306 approximation of solute concentration relying on Equation (4) is compatible with the

307 implementation of Equation (7). The degree of compatibility of ROM to iES is
 308 reduced when considering a typical Karhunen-Loève expansion of \mathbf{c}^i (i.e.,
 309 $\mathbf{c}^i \approx \langle \mathbf{c} \rangle + \sum_{j=1}^n \alpha_j^i \mathbf{p}_j = \langle \mathbf{c} \rangle + \mathbf{P} \boldsymbol{\alpha}^i$). This is related to the observation that $\langle \mathbf{c} \rangle$ evolves
 310 with time and needs to be evaluated at each time step. This, in turn, implies that m
 311 numerical solutions of solute concentration through FSM need to be obtained to
 312 evaluate $\langle \mathbf{c} \rangle$ at every outer iteration of iES. Hence, computational advantages of
 313 employing ROM are reduced while coding complexity increases. When
 314 approximating solute concentration via Equation (4), we only obtain m numerical
 315 solutions of solute concentration through FSM at the first outer iteration of iES.
 316 Leading eigenvectors are computed upon relying on these solutions and are then
 317 stored. The Fourier coefficients $\boldsymbol{\alpha}^i$ associated with time interval $[t, t + \Delta t]$ for each
 318 MC realization starting from the second outer iteration of iES are obtained solely
 319 through solving Equation (5).

320 If an outer iteration does not lead to reduction in data misfit, an inner iteration is
 321 triggered to progressively decrease the time step until a lower misfit is obtained.

322 When implementing the LM optimization scheme, we set the maximum number of
 323 both inner and outer iteration to 10 (see also Luo and Bhakta, 2020). Additionally, a

324 stopping criterion $(\delta_{k-1} - \delta_k) / \delta_{k-1} \times 100\% \leq 10^{-6}$ (where

325 $\delta_k = \frac{1}{N} \sum_{j=1}^N \left\{ \left(\mathbf{d}_j^k - g(\mathbf{m}_j^k) \right)^T \mathbf{C}_d^{-1} \left(\mathbf{d}_j^k - g(\mathbf{m}_j^k) \right) \right\}$, is set.

326 **2.4 Implementation and computational cost**

327 We denote by iES_FSM and iES_ROM the approaches associated with coupling
 328 the iES with FSM and ROM, respectively. A workflow for iES_ROM is depicted in

329 Fig. 1. The total number of MC realizations is denoted as N_{MC} . Neglecting the
 330 computational cost of the inner iterations and assuming iES comprises N_{out} outer
 331 iterations, the main computational costs of either method can be divided into two
 332 components, corresponding to forecast and analysis step (Table 1), respectively. In the
 333 forecast step, a number of $(N_{out} + 1)$ MC simulations for groundwater flow and solute
 334 transport are required. Otherwise, Equation (7) is evaluated N_{out} times in the
 335 analysis step. The steady-state groundwater flow is solved through the FSM in both
 336 iES_FSM and iES_ROM, with a computational cost of order $O(N^3(N_{MC} + 1))$ for
 337 each forecast step. The main computational cost for the N_{MC} FSM-based MC
 338 realizations of solute transport at a single time step in iES_FSM is $O(N^3(N_{MC} + 1))$,
 339 while being $O((sN + N^2)(N_{MC} + 1))$ (where $s \approx 7$ or ≈ 15 in two and three
 340 dimensions, respectively) for iES_ROM. These computational efforts correspond to
 341 the projection of the full-system stiffness matrix onto the reduced-order space of the
 342 system state (i.e., solute concentration). Computational costs associated with solving
 343 Equation (7) coincide for both approaches and are here denoted as C_8 . We further note
 344 that, with reference to iES_ROM, the N_{sn} solutions of solute concentration obtained
 345 through FSM (associated with a computational cost of order $O(N^3N_{sn})$) and the
 346 basis functions obtained through SVD (with a computational cost of order $O(nN_{sn}^2)$)
 347 are calculated only once and stored. When the grid mesh employed is large or the
 348 simulation time is long, computational savings through iES_ROM compared with
 349 iES_FSM become significant.

350 3. Exemplary scenarios

351 We consider a two-dimensional computational domain of size 4×2 to simulate a
352 synthetic sandbox-scale experiment where (non-reactive) solute transport under
353 steady-state flow is considered (see Fig. 2). Here and hereafter, all quantities are given
354 in consistent (length/mass/time) units. Concerning groundwater flow, the left and right
355 sides of the domain are associated with constant head boundary conditions with $H = 3$
356 and 2, respectively. The top and bottom sides correspond to boundary conditions of no
357 flow. A pumping well with an unknown pumping rate and location is considered in the
358 setting. A fixed concentration boundary is set at point (0, 1) (see red triangle in Fig. 2)
359 with a constant concentration of 100, while the initial concentration across the domain
360 is set to zero. We use the standard finite element method to obtain the numerical
361 solutions of head and concentration. The numerical mesh adopted comprises $41 \times 21 =$
362 861 nodes and 1,600 triangle elements. A uniform time step of 1 day is considered,
363 our analyses encompassing a total simulation time of 10 days (i.e., $T_s = 10$ days and N_t
364 $= 10$).

365 The logarithm of conductivity ($Y = \ln K$) is considered as a spatially
366 heterogeneous (correlated) Gaussian random field with an exponential covariance
367 function (C_Y) given by:

$$368 \quad C_Y = \sigma_Y^2 \exp\left(-\left(\frac{d_{x_1}}{\lambda_{x_1}} + \frac{d_{x_2}}{\lambda_{x_2}}\right)\right) \quad (8)$$

369 where σ_Y^2 is the variance of Y ; d_{x_i} ($i = x, y$) is separation (lag) distance between
370 two given points in the i -direction; λ_{x_i} (with $i = x, y$) is the correlation length of Y in
371 the i -direction. The corresponding mean of Y is denoted as μ . The initial ensemble of

372 Y fields is synthetically generated through the well-known and widely tested GSLIB
373 suite (Deutsch and Journel, 1998) upon setting λ_{x_1} and λ_{x_2} equal to 1.0 and 0.5,
374 respectively. The reference Y field (Fig. 1a) is generated upon setting $\mu = 0.8$, σ_Y^2
375 $= 1.0$, $\lambda_{x_1} = 1.0$, and $\lambda_{x_2} = 0.5$.

376 The pumping rate (i.e., q_s), x_1 and x_2 -coordinates (denoted as x_{1,q_s} and
377 x_{2,q_s} , respectively) of the pumping location are considered to be random variables,
378 each associated by a Gaussian distribution. The gray zone in Fig. 2b encompasses the
379 possible locations where a pumping well is operating. The initial collection (ensemble)
380 of values of q_s , x_{1,q_s} , and x_{2,q_s} and their reference counterparts are sampled from
381 Gaussian distributions characterized by mean (standard deviation) equal to 0.50 (0.25),
382 1.00 (0.25), and 1.00 (0.25), respectively. These settings ensure that the randomly
383 generated samples of x_{1,q_s} and x_{2,q_s} are mostly within the coordinate ranges
384 indicated by the gray zone in Fig. 2b. Reference values are $q_s = 1.03$, $x_{1,q_s} = 1.38$,
385 and $x_{2,q_s} = 1.40$ (see Fig. 2b, red cross symbol). Figure 2c depicts the simulated head
386 field associated with the reference conductivity field, pumping rate, and location.
387 Figure 1d depicts simulated concentrations at the final simulation time. Observations,
388 including (steady-state) head and solute concentration at each time step, are collected
389 at a number (denoted as N_m) of monitoring wells distributed across the aquifer
390 according to some pre-defined patterns (Fig. 2b-d). Each measurement is taken as the
391 sum of the simulated head (or concentration) and a white noise with zero mean and
392 standard deviation equal to σ_{obs} .

393 To explore the potential of iES_ROM, several showcases are designed to

394 highlight key features of interest. Five groups of test cases (TCs) are designed and
395 organized as detailed in the following (see also Table 1).

396 ➤ **Group A.** It includes twelve TCs (i.e., TC1-TC12), enabling us to compare
397 performances of iES_FSM and iES_ROM associated with diverse values of
398 n when the pumping rate and locations are either known (TC1-TC6) or
399 unknown (TC7-TC12). The dimension of the ROM is considered equal to {5,
400 10, 15, 20, 25, 30}, these values being consistent with those most commonly
401 analyzed in previous studies (Pasetto et al., 2014; Xia et al., 2020, 2025).

402 ➤ **Group B.** It includes four TCs (i.e., TC6 and TC13-TC15), enabling us to
403 compare the performances of iES_FSM and iES_ROM with the largest
404 value of n analyzed (i.e., $n = 30$) and considering diverse values of N_{MC}
405 corresponding to {30, 100, 500, 10,000}. The latter are values of N_{MC}
406 commonly tested in previous studies (Chen and Zhang, 2006; Xia et al.,
407 2021, 2024).

408 ➤ **Group C.** It includes five TCs (i.e., TC6 and TC16-TC19), designed to
409 analyze the ability of iES_ROM to cope with diverse quality and quantity of
410 available measurements. Performances of iES_FSM and iES_ROM are also
411 compared when $\sigma_{obs} = \{0.001, 0.01, 0.1\}$ and the number of observation
412 locations corresponds to a value selected from {9 (Fig. 2b), 18 (Fig. 2c), 55
413 (Fig. 2d)}.

414 ➤ **Group D.** It includes five TCs (i.e., TC6 and TC_20-TC23), enabling us to
415 study the effect of μ and σ_Y^2 of the initial ensemble of Y on the

416 accuracies of estimates of conductivity and pumping rate and well location
 417 through iES_FSM and iES_ROM. Values of μ and σ_Y^2 of the initial
 418 ensemble of Y fields are selected from $\{-0.5, 1.2, 2.0\}$ and $\{0.01, 1.0, 2.0\}$,
 419 respectively.

420 ➤ **Group E.** It includes six TCs (i.e., TC6 and TC24-TC28), with the aim of
 421 investigating the effect of N_{sn} on the accuracies of the estimation of
 422 conductivity and well pumping rate and location through iES_ROM and on
 423 computation time requirements. Values of N_{sn} in TC24-TC28 and TC6 are
 424 equal to 30, 100, 300, 500, 1,000, and 10,000, respectively.

425 Note that, without specified otherwise, default settings for the above mentioned
 426 TCs correspond to TC6 which is designed with $n = 30$, $N_{MC} = 10,000$, $N_{sn} = 10,000$,
 427 $N_m = 55$, $\sigma_{obs} = 0.01$, and values of μ and σ_Y^2 of the initial ensemble of Y equal
 428 to 1.2 and 1.0, respectively. Except for TC8-TC12, the source/sink term is associated
 429 with uncertainty.

430 To quantify the accuracy of conductivity estimates through iES_ROM and
 431 iES_FSM, we consider absolute error between estimated and reference values of Y
 432 (denoted as E_Y) and estimate of the standard deviation (denoted as S_Y) which are
 433 defined as:

$$434 \quad E_Y = \frac{1}{N} \sum_{i=1}^N \left| \langle Y_i \rangle^{est} - Y_i^{ref} \right|; \quad S_Y = \sqrt{\frac{1}{N} \sum_{i=1}^N (\sigma_{Y,i}^2)^{est}} \quad (9)$$

435 where $\langle Y_i \rangle^{est}$, $(\sigma_{Y,i}^2)^{est}$, and Y_i^{ref} denote estimated (ensemble) mean and variance,
 436 and reference value of Y at the i^{th} cell of the numerical grid, respectively.

437 Absolute errors and estimates of the standard deviations of $\ln q_s$, x_{1,q_s} , and
 438 x_{2,q_s} are employed to quantify the accuracy of the estimate of the pumping rate and
 439 well location:

$$440 \quad E_{q_s} = \left| \langle \ln q_s \rangle^{est} - \ln q_s^{ref} \right|; \quad E_{x_1} = \left| \langle x_{1,q_s} \rangle^{est} - x_{1,q_s}^{ref} \right|; \quad E_{x_2} = \left| \langle x_{2,q_s} \rangle^{est} - x_{2,q_s}^{ref} \right| \quad (10)$$

441 where $\langle \ln q_s \rangle^{est}$, $\langle x_{1,q_s} \rangle^{est}$, and $\langle x_{2,q_s} \rangle^{est}$ indicate estimated (ensemble) mean values
 442 of $\ln q_s$, x_{1,q_s} , and x_{2,q_s} respectively; and q_s^{ref} , x_{1,q_s}^{ref} , and x_{2,q_s}^{ref} are the reference
 443 values of q_s , x_{1,q_s} , and x_{2,q_s} , respectively. Estimates of the standard deviations of
 444 $\ln q_s$, x_{1,q_s} , and x_{2,q_s} are:

$$445 \quad S_{q_s} = \sqrt{\left(\sigma_{\ln q_s}^2 \right)^{est}}; \quad S_{x_1} = \sqrt{\left(\sigma_{x_{1,q_s}}^2 \right)^{est}}; \quad S_{x_2} = \sqrt{\left(\sigma_{x_{2,q_s}}^2 \right)^{est}} \quad (11)$$

446 where $\left(\sigma_{\ln q_s}^2 \right)^{est}$, $\left(\sigma_{x_{1,q_s}}^2 \right)^{est}$, and $\left(\sigma_{x_{2,q_s}}^2 \right)^{est}$ denote estimated (ensemble) variances of
 447 $\ln q_s$, x_{1,q_s} , and x_{2,q_s} , respectively.

448 As an additional metric, we then rely on the average absolute difference between
 449 available data and model results:

$$450 \quad E_{obs} = \frac{1}{O} \sum_{i=1}^O \left| \langle d_i \rangle^{up} - d_i^{ref} \right| \quad (12)$$

451 where $\langle d_i \rangle^{up}$ and d_i^{ref} correspond to the (updated) result of the simulation process
 452 and its reference observed counterpart at the i^{th} sampled location, respectively.

453 **4. Results and discussion**

454 **4.1 Impact of the dimension of the reduced-order model (Group A)**

455 Figure 3 depicts E_Y (Fig. 3a), S_Y (Fig. 3b), and E_{obs} (Fig. 3c) versus the
 456 number of outer iterations for test cases (TCs) 1-6 obtained through iES_ROM and
 457 iES_FSM, when well pumping rate and location are uncertain. Note that results
 458 obtained through iES_FSM are independent of n (and are identical among TCs 1-6)

459 and are taken as references. Percentage differences (denoted as ΔE_Y) between the
460 values of E_Y obtained through iES_ROM and iES_FSM are depicted in Fig. 3d.
461 Corresponding results associated with percentage differences between values of S_Y
462 (ΔS_Y) and of E_{obs} (ΔE_{obs}) are depicted in Fig. 3e and 3f, respectively.

463 Values of E_Y , S_Y , and E_{obs} obtained at the end of the iteration procedure
464 through iES_ROM generally decrease with n . When $n = 25$ or 30 , the values of E_Y
465 and S_Y based on iES_ROM tend to approach their counterparts obtained through
466 iES_FSM. The latter generally correspond to the lowest values across TCs 1-6. These
467 findings are consistent with the observation (Xia et al., 2020; 2025) that accuracy of
468 ROM for $n = 30$ and FSM are very similar for solute transport. They are also in line
469 with the results of Li et al. (2013b), who documented a high degree of correlation
470 between simulated concentrations provided by their ROM and FSM for non-reactive
471 transport.

472 Figure 4 depicts E_Y (Fig. 4a), S_Y (Fig. 4b), and E_{obs} (Fig. 4c) for TCs 7-12
473 obtained through iES_ROM and iES_FSM when the well characteristics are
474 deterministically known. Similar to above, results obtained through iES_FSM are
475 identical among TCs 7-12 and are taken as reference. Values of ΔE_Y , ΔS_Y , and
476 ΔE_{obs} are depicted in Fig. 4d, 4e, and 4f, respectively.

477 Consistent with what one can observe in Fig. 3, values of E_Y , S_Y , and E_{obs}
478 obtained at the end of the iteration procedure for TCs 7-12 through iES_ROM
479 generally decrease with n . Except for the cases where $n = 5$ or 10 (corresponding to
480 low solution accuracy of ROM), values of E_Y , S_Y , and E_{obs} for TCs 9-12 based on

481 either iES_ROM or iES_FSM are lower than their counterparts related to TCs 3-6.
482 These results suggest that the accuracy of conductivity estimates is lower when q_s is
483 uncertain compared to the case where q_s is deterministic.

484 Figure 5 depicts the values of E_{x_1} (Fig. 5a), E_{x_2} (Fig. 5b), E_{q_s} (Fig. 5c), S_{x_1}
485 (Fig. 5d), S_{x_2} (Fig. 5e), and S_{q_s} (Fig. 5f) versus the number of outer iterations for
486 TCs 1-6 obtained through iES_ROM and iES_FSM. Values of E_{x_1} , E_{x_2} , and E_{q_s}
487 obtained through iES_ROM approach their iES_FSM-based counterparts as n
488 increases. This is consistent with the observation that increasing n improves the
489 accuracy of the ROM-based solution (see also Li et al., 2013b), therefore enhancing
490 the accuracy of the identification of the well attributes.

491 Figure 6 depicts the estimated (ensemble) Y fields for TCs 1-6 obtained through
492 iES_ROM and iES_FSM, together with their reference Y field. The white circle and
493 cross symbols in Fig. 6 denote the estimated and reference locations of the pumping
494 well, respectively. As n increases, the estimated Y field obtained through iES_ROM
495 (Fig. 6a-6f) approaches its iES_FSM-based counterpart and the reference Y field (Fig.
496 6h). The accuracy of the iES_ROM-based estimate of the location of the pumping
497 well generally increases with n , consistent with the nature of the findings illustrated in
498 Fig. 5. Figure 7 depicts the estimated (ensemble) Y variance fields for TCs 1-6 based
499 on iES_ROM and iES_FSM. The white circle and cross symbols therein denote the
500 identified and reference locations of the pumping well, respectively. These results
501 show that the variance of Y is overestimated when n is small. This is related to the
502 observation that small values of n correspond to large modeling errors (i.e., low

503 solution accuracy) of ROM (as also seen in Li et al. (2013b) and Pasetto et al. (2017)).
504 The latter, in turn, imprint the low accuracy of conductivity estimates (see Fig. 6a in
505 the case of $n = 5$) and yield overestimated values for the variance of Y (see Fig. 7a).

506 Figure 8 depicts the empirical probability density function (PDF) of x_{1,q_s} , x_{2,q_s} ,
507 and $\ln q_s$ at the end of the iteration procedure for TCs 1, 2, 4, and 6 as obtained
508 through iES_ROM and iES_FSM, together with their counterparts associated with
509 initial guess (black solid) and reference values (black dashed). One can observe that
510 large values of n yield high accuracy for x_{1,q_s} and x_{2,q_s} estimates, as visually
511 indicated by the compact supports associated with the empirical PDFs of x_{1,q_s} (Fig.
512 8a) and x_{2,q_s} (Fig. 8b). The accuracy of the estimate of q_s is already acceptable
513 when $n = 5$.

514 As an additional element, we explore the way the choice of the value of n
515 impacts the local PDFs of hydraulic head and solute concentration. We do so upon
516 considering the results associated with three reference points (i.e., I, II, and III in Fig.
517 2d) that are aligned in the direction of the mean groundwater flow. Figure 9 depicts
518 the (sample) PDFs of (hydraulic) head at these three selected locations (Figs. 9a-9c)
519 obtained through iES_ROM and iES_FSM at the end of the iteration procedure for
520 TCs 1, 2, 4, and 6. Black solid lines included therein indicate reference head values.
521 Note that the PDFs stemming from iES_FSM peak at values very close to their
522 reference counterparts. Hence, the corresponding empirical PDFs are considered as
523 reference. The logarithm absolute difference (Δ PDF, evaluated as the pointwise
524 log-ratio of the densities and corresponding to a local measure of relative likelihood

525 between two empirical PDFs) between the PDFs of the head at points I-III obtained
526 through iES_ROM based on diverse values of n and their counterpart based on
527 iES_FSM are also shown in Figs. 9d-9f, respectively. One can see that a large value of
528 n (e.g., $n = 30$ for TC6) corresponds to high accuracy of the PDF of head, as
529 quantified through a low value of Δ PDF. Although the head solution is obtained by
530 solving FSM, the accuracy of the conductivity estimate is impacted by n . The latter,
531 therefore, impacts the accuracy of heads. Fig. 10 depicts results related to solute
532 concentration. As expected, the PDFs stemming from iES_FSM peak at values very
533 close to their reference counterparts also in this case. Consistent with Fig. 9, a large
534 value of n (e.g., 30 for TC6) corresponds to high accuracy in the delineation of the
535 PDF of solute concentration.

536 As a complement to these results, values of the Kullback-Leibler Divergence
537 (KLD) between the (sample) PDFs of head at the three reference points at the last
538 outer iteration obtained through iES_FSM (h_{FSM}) and iES_ROM (h_{ROM}) with $n = 5$
539 (TC1), 10 (TC2), 20 (TC4), and 30 (TC6) are listed in Table S1 (see supplementary
540 information). We recall that values of $\text{KLD}(h_{\text{ROM}}||h_{\text{FSM}})$ (or $\text{KLD}(h_{\text{FSM}}||h_{\text{ROM}})$)
541 quantify (in a global sense) information loss when using h_{FSM} (h_{ROM}) to approximate
542 h_{ROM} (h_{FSM}). Values of $\text{KLD}(h_{\text{ROM}}||h_{\text{FSM}})$ generally increase with n . This indicates that
543 the difference between PDFs of h_{ROM} and h_{FSM} decrease as n increases. While the
544 highest values of $\text{KLD}(h_{\text{FSM}}||h_{\text{ROM}})$ correspond to $n = 5$, no clear decreasing trends
545 with increasing n are observed. Furthermore, the difference between $\text{KLD}(h_{\text{ROM}}||h_{\text{FSM}})$
546 and $\text{KLD}(h_{\text{FSM}}||h_{\text{ROM}})$ generally decreases as n increases. This is related to the

547 observation that the accuracy of ROM tends to increase as the dimension of the
548 reduced-order model increase. Values of KLD between the empirical PDFs of solute
549 concentrations at the three selected reference points at the last outer iteration obtained
550 through iES_FSM (c_{FSM}) and iES_ROM (c_{ROM}) with $n = 5$ (TC1), 10 (TC2), 20 (TC4),
551 and 30 (TC6) are listed in Table S2 (see supplementary information).

552 **4.2 Effect of the ensemble size (Group B)**

553 Figure 11 depicts iES_ROM- and iES_FSM-based values of E_Y (Fig. 11a), S_Y
554 (Fig. 11b), and E_{obs} (Fig. 11c) versus the number of outer iterations for TCs 6 and
555 13-15. Values of E_Y and E_{obs} decrease as the ensemble size N_{MC} increases (while
556 the value of S_Y increases) regardless of the approach employed. With reference to
557 TC13, we note that when $N_{MC} = 30$ the values of E_Y decrease during the course of
558 the first outer iterations to then increase during the last outer iterations, values of S_Y
559 dropping rapidly during the iteration procedure, regardless of the approach employed.
560 This phenomenon is typically linked to the occurrence of filter inbreeding caused by a
561 limited ensemble size (Chen and Zhang, 2006; Xia et al., 2018; 2024). Values of E_Y
562 and S_Y for TCs 6 and 13-15 obtained through iES_ROM are overall similar to those
563 associated with iES_FSM. The iES_ROM-based value of E_{obs} obtained at the end of
564 the iteration procedure for a given TC is typically larger than its iES_FSM-based
565 counterpart. This is linked to the observation that the limited system dimension of
566 ROM induces low accuracy of concentrations and (possibly) heads due to low
567 accuracy of conductivity estimates, pumping rate, and well locations.

568 Figure 12 depicts the values of E_{x_1} (Fig. 12a), E_{x_2} (Fig. 12b), E_{q_s} (Fig. 12c),

569 S_{x_1} (Fig. 12d), S_{x_2} (Fig. 12e), and S_{q_s} (Fig. 12f) versus the number of outer
570 iterations for TCs 6 and 13-15 obtained through iES_ROM and iES_FSM. When
571 increasing N_{MC} , values of E_{x_1} , E_{x_2} , and E_{q_s} obtained through either iES_ROM or
572 iES_FSM do not show a clear trend. Values of S_{x_1} , S_{x_2} , and S_{q_s} generally increase
573 with N_{MC} , a result that is consistent with the findings encapsulated in Fig. 11b. Similar
574 findings are also documented by Xu and Gómez-Hernández (2018, their Fig. 17), who
575 show that, when considering joint identification of contaminant sources and hydraulic
576 conductivities, the accuracy of estimates of key attributes characterizing contaminant
577 sources does not necessarily improve after some time and as data assimilation
578 progresses. We further note that jointly estimating conductivity and identifying
579 source/sink term attributes (in terms of flow rate and location) is associated with a
580 highly nonlinear optimization process. Hence, the accuracies of location and pumping
581 rate estimation through iES_FSM are not always higher than those stemming from
582 iES_ROM in terms of the values of the metrics employed (i.e., E_{x_1} , E_{x_2} , and E_{q_s}).

583 Figures 13 depicts the estimated (ensemble mean) Y fields for TCs 6 and 13-15
584 obtained through iES_ROM and iES_FSM. Figure 14 depicts the associated Y
585 variance fields for TCs 6 and 13-15 obtained through iES_ROM and iES_FSM. The
586 white (black) circle and cross symbols in Fig. 13 (or Fig. 14) represent the identified
587 and the reference locations of the pumping well, respectively. Visual comparison of
588 Fig. 13 and Fig. 6h suggests that the estimated Y fields rendered through an ensemble
589 size $N_{MC} = 100$ (i.e., TC14) obtained through iES_ROM and iES_FSM are the closest
590 ones to the reference Y field. Nevertheless, jointly analyzing Figs. 11a, 13, and 14

591 reveal that the estimated Y field corresponding to $N_{MC} = 10,000$ (TC6) obtained
592 through iES_ROM is the one most closest to the reference Y field in terms of $E_Y (=$
593 0.41). Additionally, the identified and reference locations of the pumping well
594 obtained through either iES_ROM or iES_FSM are close to each other, thus
595 supporting the capability of both approaches to identify the well location.

596 **4.3 Effect of quality and available number of observations (Group C)**

597 Table 2 lists values of E_Y , S_Y , E_{obs} , E_{x_1} , E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , and S_{q_s} at
598 the end of iteration procedure for TC16 (characterized by $\sigma_{obs} = 0.001$), TC6 (σ_{obs}
599 $= 0.01$), and TC17 ($\sigma_{obs} = 0.1$) obtained through iES_ROM and iES_FSM. Values of
600 E_Y , S_Y , E_{obs} , E_{x_1} , and E_{q_s} generally increase as the quality of observations
601 deteriorates, i.e., σ_{obs} increasing from 0.001 to 0.1. These results are also consistent
602 with prior findings by Xia et al. (2018) according to which accuracy of conductivity
603 estimates increases as the quality of observations improves. Values of E_{x_2} obtained
604 through iES_ROM and iES_FSM do not monotonically decrease as σ_{obs} decreases.
605 This is typically related to the strong nonlinear nature associated with the optimization
606 process (see also Xu and Gómez-Hernández, 2018).

607 Figure 15 depicts iES_ROM- and iES_FSM-based values of E_Y (Fig. 15a), S_Y
608 (Fig. 15b), and E_{obs} (Fig. 15c) versus the number of outer iterations for TCs 6 and
609 18-19. Values of E_Y (or S_Y) for TCs 18 (where the number of monitoring wells is
610 $N_m = 9$), 19 ($N_m = 18$), and 6 ($N_m = 55$) obtained through iES_ROM are similar to
611 their iES_FSM-based counterparts and decrease as N_m increases. Values of E_{obs}
612 obtained through iES_FSM decrease as N_m increases, while iES_ROM-based

613 results do not display a clear trend with N_m . This result may be attributed to the fact
614 that, while increasing the number of monitoring wells enhances the amount of
615 information available for estimating hydraulic conductivity, errors introduced through
616 model reduction influence the evolution of the solute concentration mismatch between
617 observations and simulations during the iterative calibration process.

618 Figure 16 depicts the values of E_{x_1} (Fig. 16a), E_{x_2} (Fig. 16b), E_{q_s} (Fig. 16c),
619 S_{x_1} (Fig. 16d), S_{x_2} (Fig. 16e), and S_{q_s} (Fig. 16f) versus the number of outer
620 iterations for TCs 6 and 18-19 obtained through iES_ROM and iES_FSM. Values of
621 E_{x_1} (E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , S_{q_s} , or S_Y) for TCs 18 (for a number $N_m = 9$ of
622 monitoring wells), 19 ($N_m = 18$), and 6 ($N_m = 55$) obtained through either
623 iES_ROM or iES_FSM decrease as N_m increases. Values of the same metric (i.e.,
624 E_{x_1} , E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , or S_{q_s}) obtained through iES_ROM and iES_FSM are
625 overall close to each other.

626 Figure 17 depicts the empirical PDF of x_{1,q_s} , x_{2,q_s} , and $\ln q_s$ at the end of the
627 iteration procedure for TCs 18, 19, and 6 obtained through iES_ROM and iES_FSM,
628 together with their reference counterparts (black dashed lines). One can observe that
629 increasing N_m leads to improved accuracy of the identification of pumping well
630 attributes, as suggested by the reduced support and location of the peaks of the PDFs
631 of x_{1,q_s} (Fig. 17a), x_{2,q_s} (Fig. 17b), and $\ln q_s$ (Fig. 17c) obtained through either
632 iES_ROM or iES_FSM and observed as N_m varies from 9 to 55. On the basis of
633 these results, it is hard to tell which approach provides higher accuracy of pumping
634 well identification, solely in terms of Fig. 17. To complement these findings, Table S3

635 (see supplementary information) lists the values of KLD between the empirical PDFs
636 of x_{1,q_s} (x_{2,q_s} , or $\ln q_s$) obtained through iES_FSM (denoted as p_{FSM}) and
637 iES_ROM (denoted as p_{ROM}) with $n = 30$, considering $N_m = 9$ (TC18), 18 (TC19), and
638 55 (TC6), respectively. Values of $\text{KLD}(p_{j\text{ROM}}||p_{j\text{FSM}})$ (with $j = x_{1,q_s}, x_{2,q_s},$ and $\ln q_s$
639 show an overall decreasing trend as N_m increase, while $\text{KLD}(p_{j\text{FSM}}||p_{j\text{ROM}})$
640 consistently decreases with N_m . These results are consistent with the observation that
641 increasing the number of monitoring wells improves the accuracy of conductivity
642 estimates (as also seen by Tong et al. (2010) and Xia et al. (2018)) as well as pumping
643 rate and well location through both approaches, thus, in turn, reducing discrepancies
644 between the corresponding PDFs.

645 **4.4 Effect of the mean and variance of the initial ensemble of Y (Group D)**

646 Table 3 lists the values of $E_Y, S_Y, E_{\text{obs}}, E_{x_1}, E_{x_2}, E_{q_s}, S_{x_1}, S_{x_2},$ and S_{q_s}
647 at the end of the iteration procedure for TCs 20 (characterized by a mean $\mu = -0.5$ of
648 the initial ensemble of Y), 6 ($\mu = 1.2$), and 21 ($\mu = 2.0$) obtained through
649 iES_ROM and iES_FSM. We recall that the mean value employed to generate the
650 reference Y field is equal to 0.8. When the discrepancy between μ and the mean
651 value of the reference Y field increases, the error metrics employed display an overall
652 increase, E_{x_1} and E_{q_s} constituting notable exceptions. This finding is consistent
653 with the behavior documented by Xia et al. (2024) who considered two
654 correlation-based localization approaches to assess conductivity estimation accuracy
655 with respect to the mean of the initial ensemble of Y .

656 Table 4 lists the values of $E_Y, S_Y, E_{\text{obs}}, E_{x_1}, E_{x_2}, E_{q_s}, S_{x_1}, S_{x_2},$ and S_{q_s}

657 at the end of the iteration procedure for TCs 22 (characterized by a variance $\sigma_Y^2 =$
658 0.01 of the initial ensemble of Y), 6 ($\sigma_Y^2 = 1.0$), and 23 ($\sigma_Y^2 = 2.0$) obtained through
659 iES_ROM and iES_FSM. We recall that the reference Y field is characterized by a
660 unit variance. The values of E_Y and E_{x_2} obtained through both approaches increase
661 as the discrepancy between σ_Y^2 and the variance of the reference Y field increases.
662 The values of E_{obs} , E_{x_1} , and E_{q_s} obtained through both approaches generally
663 increase with σ_Y^2 . Similarly, values of metrics employed to quantify variability of the
664 final ensemble of realizations (i.e., S_Y , S_{x_1} , S_{x_2} , and S_{q_s}) consistently increase
665 with σ_Y^2 .

666 A joint analysis of the results illustrated in Sections 4.1, 4.2, and 4.3 suggests
667 that E_Y and S_Y provided by both approaches show a consistent behavior as a
668 function of the key feature of interest. Otherwise, the response of the metrics
669 associated with the pumping well attributes provided by both approaches reflects the
670 enhanced nonlinearity of the associated optimization process. Additionally, the
671 accuracy of the conductivity estimate possibly contributes more to the minimization
672 of the objective function than that of pumping well identification. Additionally, the
673 values of the metrics in Sections 4.1, 4.2, and 4.3 provided by the two approaches are
674 generally consistent with each other, thus supporting the representativeness of the
675 iES_ROM-based results.

676 **4.5 Effect of the snapshot size (Group E)**

677 Table 5 lists percentage differences of the values of the performance metrics
678 considered (i.e., E_Y , S_Y , E_{obs} , E_{x_1} , E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , and S_{q_s}) at the end of

679 the iteration procedure for TCs 24-28 obtained through iES_ROM, considering their
680 counterparts through TC6 as references. These results show that the values of E_Y
681 and S_Y systematically decrease as N_{sn} increases from 30 to 1,000, while the other
682 metrics display an overall decreasing pattern. This is related to the observation that a
683 larger snapshot size corresponds to a higher accuracy of basis functions (Pasetto et al.,
684 2014). Otherwise, it is worth noting that snapshots are evaluated only once throughout
685 the entire data assimilation processes, thus resulting in a limited computational cost.

686 A single forward simulation for TC28 requires approximately 13 minutes of CPU
687 time on the hardware platform used in this study (13th Gen Intel® Core™
688 i7-13700K 3.40 GHz with 32 GB RAM). The total CPU time required to complete
689 TC6 upon relying on iES_FSM is 122 minutes, whereas the corresponding CPU time
690 required to complete TC28 through iES_ROM is 28 minutes, thus representing a
691 speedup of approximately a factor of 9. Percentage differences associated with E_Y
692 and S_Y are equal to 0.50% and 0.21%, respectively, suggesting that the
693 computational gain is achieved with negligible loss of accuracy. To further quantify
694 the approximation error introduced by the ROM, we evaluate the residual mean
695 square errors between the concentration field obtained from the first realization of the
696 initial ensemble using the full-scale model and the corresponding ROM solutions with
697 reduced dimensions $n = 5, 10, 15, 20, 25,$ and 30 . The ensuing error values are 0.8630,
698 0.4156, 0.2699, 0.1909, 0.1312, and 0.1336, respectively, demonstrating systematic
699 error reduction as the reduced dimension increases. We further note that all of the
700 associated coefficients of determination are higher than 0.99. CPU time savings can

701 become more pronounced during data assimilation for a groundwater system of large
702 size, due to the higher memory requirements of iES_FSM for storing and computing
703 large-dimensional vectors and matrices as compared to iES_ROM.

704 Additionally, we emphasize that relying on realizations of Y associated with
705 (spatial) statistics different from their theoretical counterparts linked to the initial
706 ensemble of Y fields can contribute to deteriorate the quality of the selected snapshots.
707 Low quality snapshots yield low quality basis functions and low accuracy of ROM
708 outcomes (see our results in Section 4.1; Pasetto et al., 2014; Xia et al., 2020). These
709 elements, in turn, contribute to deteriorate the accuracy of conductivity estimates and
710 pumping well attributes. Additional studies should be devoted to assess the potential
711 of techniques (including, e.g., greedy algorithms) that might contribute to increase the
712 quality of snapshots.

713 **5. Conclusions**

714 This study addresses joint estimation of (uncertain, spatially heterogeneous)
715 hydraulic conductivities and attributes (location and flow rate) of a pumping well in a
716 two-dimensional confined aquifer in the presence of (non-reactive) solute transport
717 taking place across a steady-state flow field. Our analyses rest on an iterative
718 Ensemble Smoother (iES) coupled with a Reduced-Order Model (ROM) for solute
719 transport (the overall strategy being denoted as iES_ROM). The ROM is constructed
720 via Proper Orthogonal Decomposition (POD), using basis functions derived from the
721 numerical solutions of the Full System Model (FSM) over the entire simulation period.
722 The pumping well is characterized by its spatial coordinates (x_{1,q_s}, x_{2,q_s}) and a

723 constant pumping rate q_s . The ROM can achieve a solution accuracy similar to that
724 of the FSM, while significantly reducing computational demands. Notably, as stated
725 above, the basis functions are computed only once throughout the iES_ROM iteration
726 process, thus further enhancing efficiency. As a benchmark, the traditional iES
727 approach relying on the FSM (termed iES_FSM) is also implemented to estimate
728 conductivity and identify well attributes.

729 To assess the performance and robustness of the proposed iES_ROM approach,
730 twenty-eight test cases (TCs 1-28) are designed and structured according to five
731 categories (Groups A-E; Section 3), each targeting different influencing factors. These
732 include the dimension of the reduced-order model (n), ensemble size (N_{mc}), standard
733 deviation of the white noise representing measurement error (σ_{obs}), number of
734 monitoring wells (N_m), mean (μ) and variance (σ_Y^2) of the initial log-conductivity
735 field, and snapshot size (N_{sn}). The performance of iES_ROM is systematically
736 compared with that of iES_FSM using nine evaluation metrics, encompassing the
737 absolute error (E_Y ; Equation (9)) and estimated standard deviation (S_Y ; Equation (9))
738 between estimated and reference values of Y ; the absolute errors and estimated
739 standard deviations of the pumping well coordinates and rate (Equation (10)); and the
740 average absolute difference between simulated and reference observations (E_{obs} ;
741 Equation (12)).

742 Our work leads to the following major conclusions.

- 743 1. Both iES_ROM and iES_FSM yield accurate estimates of hydraulic
744 conductivity distributions and identify the pumping well attributes across a

745 wide range of tested conditions, including variations in model dimension,
746 ensemble size, measurement noise, number of monitoring wells, and
747 statistical properties of the initial ensemble.

748 2. The iES_ROM approach achieves estimation accuracy similar to that of
749 iES_FSM when using a moderate reduced-order dimension ($n = 25$ or 30).
750 Otherwise, relying on a small dimension (e.g., $n = 5$) yields filter divergence
751 due to unaccounted model errors. Increasing n effectively mitigates this
752 issue and enhances the stability of the iES_ROM performance.

753 3. When hydraulic conductivity and pumping well attributes are jointly
754 estimated, both iES_ROM and iES_FSM exhibit a slight reduction in the
755 accuracy of conductivity estimates compared to scenarios where only
756 conductivity is estimated. This trend is reflected in the values of E_Y , S_Y ,
757 and E_{obs} across TCs 1-12. Under such joint estimation, results in terms of
758 E_Y , S_Y , and E_{obs} with respect to different influencing factors remain of
759 acceptable quality for both iES_ROM and iES_FSM, consistent with the
760 patterns observed in conductivity-only estimation. The behaviors of the
761 remaining performance metrics are mutually consistent and within
762 acceptable ranges, although somewhat less orderly.

763 4. Relying on the iES_ROM approach yields an accuracy similar to that of
764 iES_FSM in estimating hydraulic conductivity and identifying pumping well
765 attributes for both moderate ($N_{sn} = 500$ or $1,000$) and large ($N_{sn} = 10,000$)
766 snapshot sizes. This result supports its robustness with respect to snapshot

767 size selection.

768 5. In terms of computational efficiency, iES_ROM yields substantial time
769 savings compared to iES_FSM. For instance, with $N_{sn} = 500$ and $n = 30$,
770 the CPU times for iES_ROM and iES_FSM are approximately 28 and 122
771 minutes, respectively (i.e., iES_FSM requires a computation time that is
772 about nine times longer while yielding similar estimation accuracy).

773 Additional elements of interest for future studies on coupling iES with ROM can
774 include analyses of transient saturated/unsaturated flows (in conjunction with, e.g.,
775 time-dependent pumping strategy), reactive transport processes, and
776 density-dependent flow/transport scenarios. Future efforts should also address
777 characterization of aquifer heterogeneity upon relying on the theoretical framework
778 associated with generalized sub-Gaussian random fields (Riva et al., 2015; Xia et al.,
779 2024), which may aptly represent non-Gaussian features and statistical scaling of
780 subsurface properties. When considering nonlinear systems, reliance on discrete
781 matrix interpolation schemes (Negri et al., 2015; Bonomi et al., 2017) appears to be a
782 promising strategy to further enhance the computational efficiency and robustness of
783 ROM-based approaches. Moreover, the values of N_{MC} that one should consider in a
784 field application are case-dependent. In this context, localization techniques can be
785 embedded in DA processes, as these can reduce negative influences of spurious
786 correlation on parameter estimate arising from reliance on small ensemble sizes.

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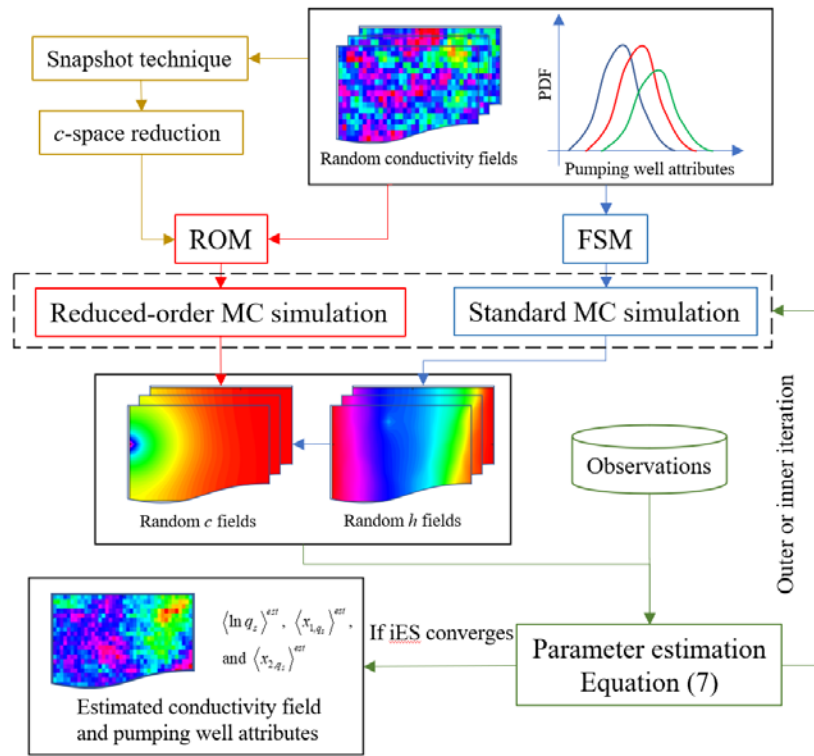
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Figures

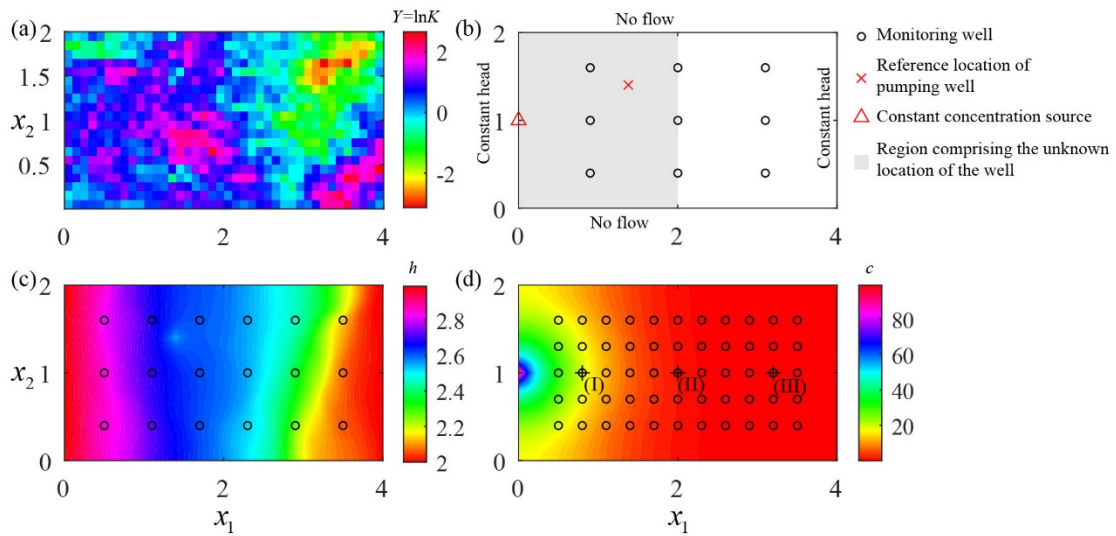
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910 Fig. 1 Workflow of iES_ROM, comprising (i) standard MC simulation of
911 groundwater flow (relying on FSM), (ii) reduced-order MC approach for solute
912 transport (relying on ROM), and (iii) iES coupled with ROM.

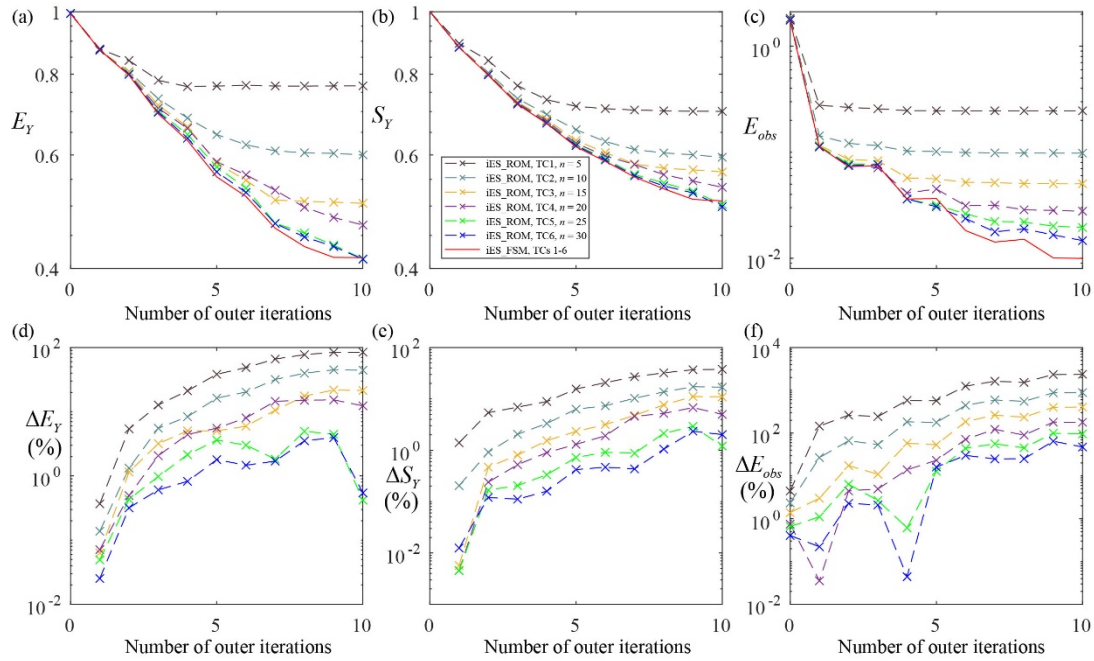
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915 Fig. 2 (a) Reference field of $Y = \ln K$; (b) boundary conditions for groundwater flow
 916 an solute transport together with spatial distribution of 9 monitoring wells and
 917 reference location for the pumping well (shaded gray area corresponds to the region
 918 comprising the unknown location of the well); (c) hydraulic head corresponding to the
 919 reference Y field; and (d) solute concentration corresponding the reference Y field at
 920 final time step, including three selected locations (i.e., I, II, and III) at which empirical
 921 probability density functions of solute concentration is computed and considered for
 922 illustration purposes. Circles in (b), (c) and (d) correspond to the location of the 9, 18
 923 and 55 monitoring wells, respectively, employed in the study (see Section 3 and Table
 924 1).

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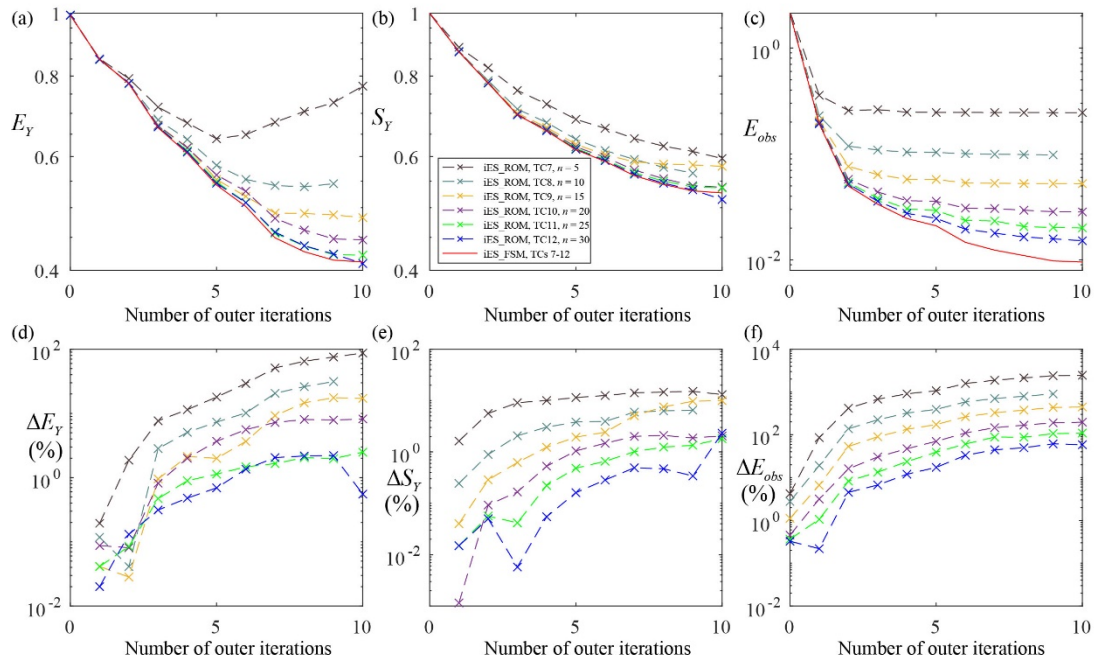


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928 Fig. 3 Values of (a) E_Y , (b) S_Y , and (c) E_{obs} versus the number of outer iterations

929 obtained through iES_ROM considering various dimensions of reduced-order model

930 (with $n = 5, 10, 15, 20, 25,$ and 30 for TCs 1-6, respectively) and iES_FSM (which931 provides identical results for TCs 1-6) for ensemble size $N_{MC} = 10,000$;932 corresponding percentage differences between the values of (d) E_Y (ΔE_Y), (e) S_Y 933 (ΔS_Y), and (f) E_{obs} (ΔE_{obs}) evaluated through iES_ROM and iES_FSM.



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936 Fig. 4 Values of (a) E_Y , (b) S_Y , and (c) E_{obs} versus the number of outer iterations

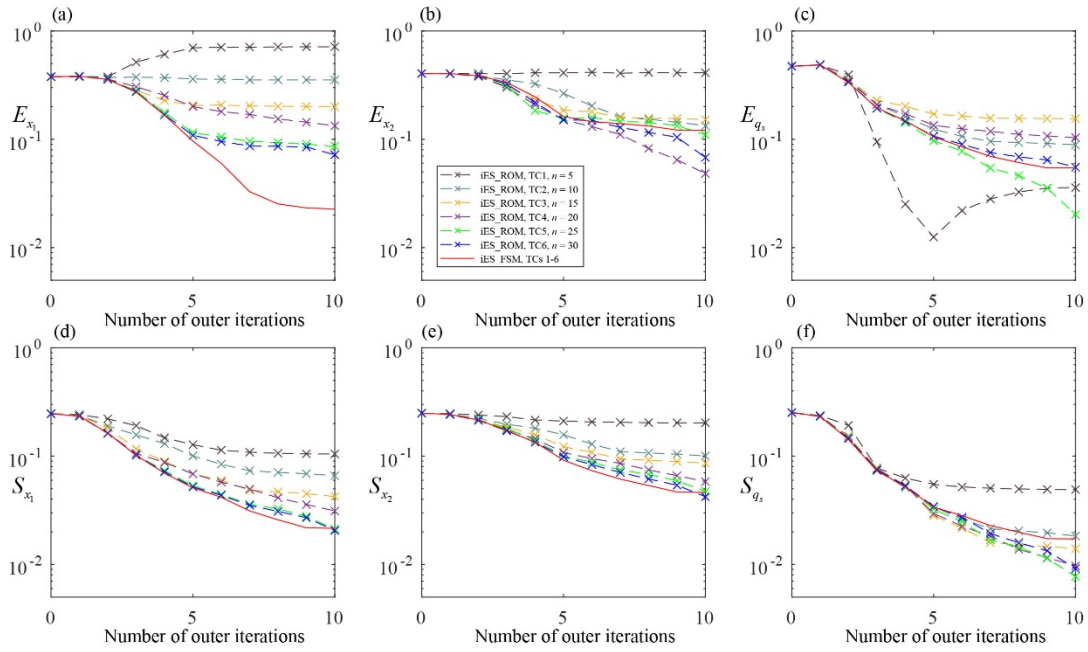
937 obtained through iES_ROM considering various dimensions of reduced-order model
 938 (with $n = 5, 10, 15, 20, 25,$ and 30 for TCs 7-12, respectively) and iES_FSM (which
 939 provides identical results for TCs 7-12), when the pumping rate and location are
 940 previously known and for an ensemble size $N_{MC} = 10,000$; corresponding percentage

941 differences between the values of (d) E_Y (ΔE_Y), (e) S_Y (ΔS_Y), and (f) E_{obs}

942 (ΔE_{obs}) evaluated through iES_ROM and iES_FSM.

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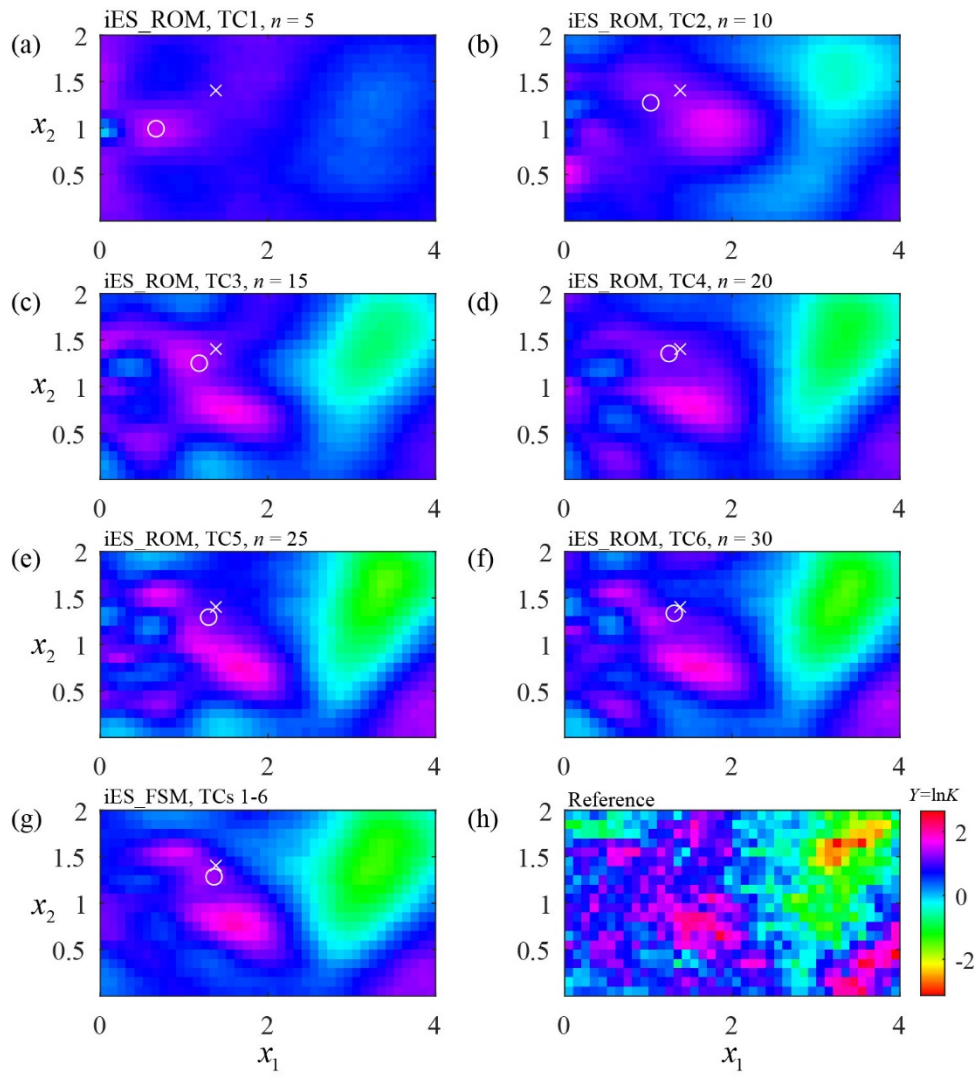


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946 Fig. 5 Values of (a) E_{x_1} , (b) E_{x_2} , (c) E_{q_s} , (d) S_{x_1} , (e) S_{x_2} , and (f) S_{q_s} versus the

947 number of outer iterations obtained through iES_ROM considering various
 948 dimensions of reduced-order model (with $n = 5, 10, 15, 20, 25,$ and 30 for TCs 1-6,
 949 respectively) and iES_FSM (which provides identical results for TCs 1-6, when N_{MC}
 950 $= 10,000$.

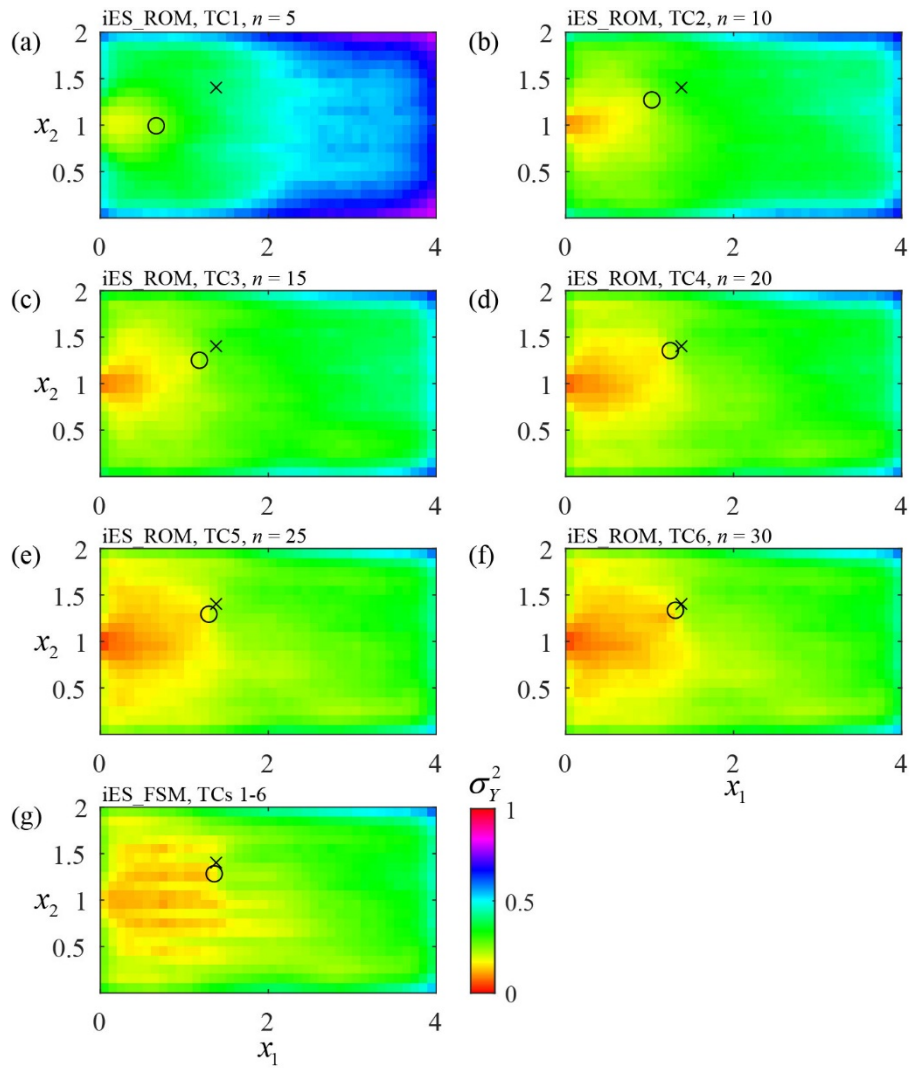
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953 Fig. 6 Estimated (ensemble) mean Y fields at the final outer iteration through
 954 iES_ROM considering different n (equal to (a) 5, (b) 10, (c) 15, (d) 20, (e) 25, and (f)
 955 30 for TCs 1-6, respectively) and (g) iES_FSM (which provides identical results for
 956 TCs 1-6) when $N_{MC} = 10,000$; (h) reference Y field.

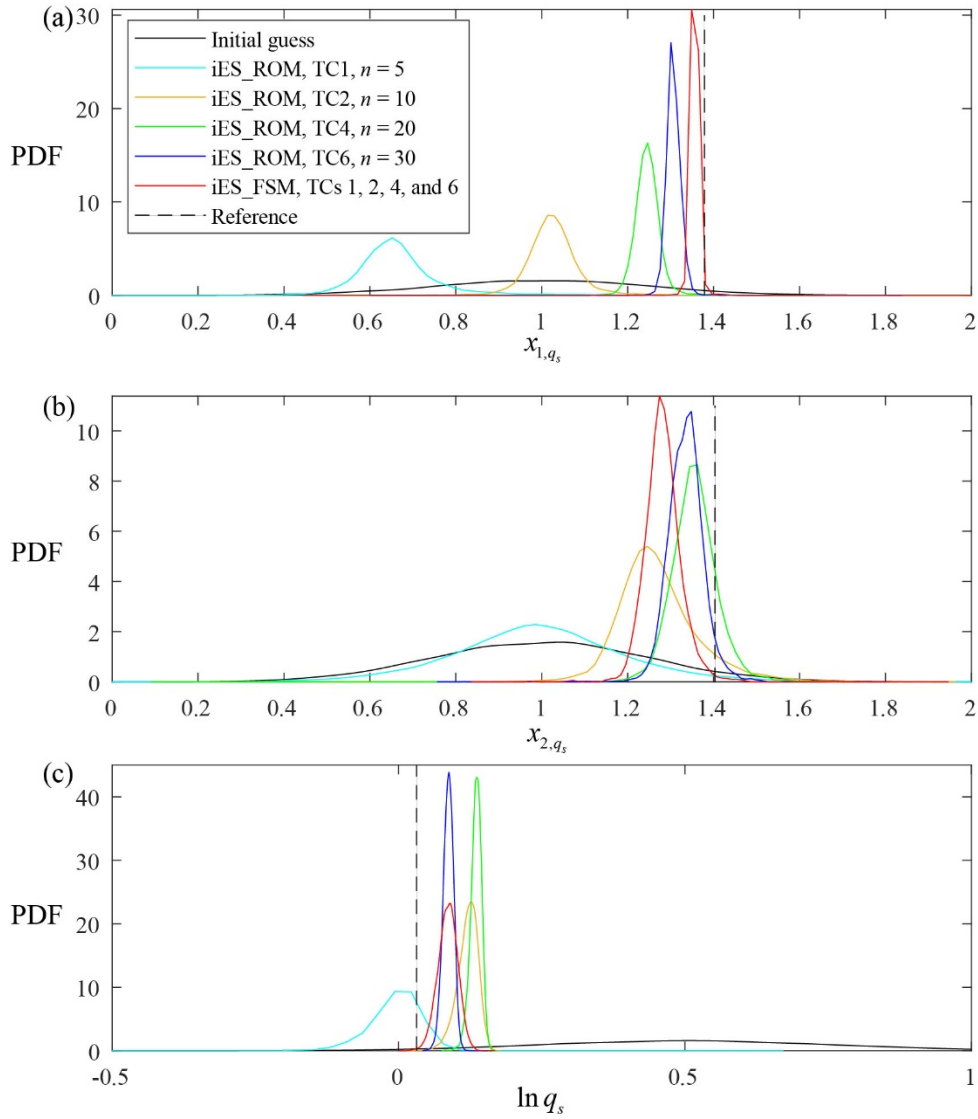
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960 Fig. 7 Estimated (ensemble) Y variance fields at the final outer iteration through
 961 iES_ROM considering different n (equal to (a) 5, (b) 10, (c) 15, (d) 20, (e) 25, and (f)
 962 30 for TCs 1-6, respectively) and (g) iES_FSM (which provides identical results for
 963 TCs 1-6), when $N_{MC} = 10,000$.

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966 Fig. 8 Empirical PDFs of (a) x_{1,q_s} , (b) x_{2,q_s} , and (c) $\ln q_s$ at the final outer iteration

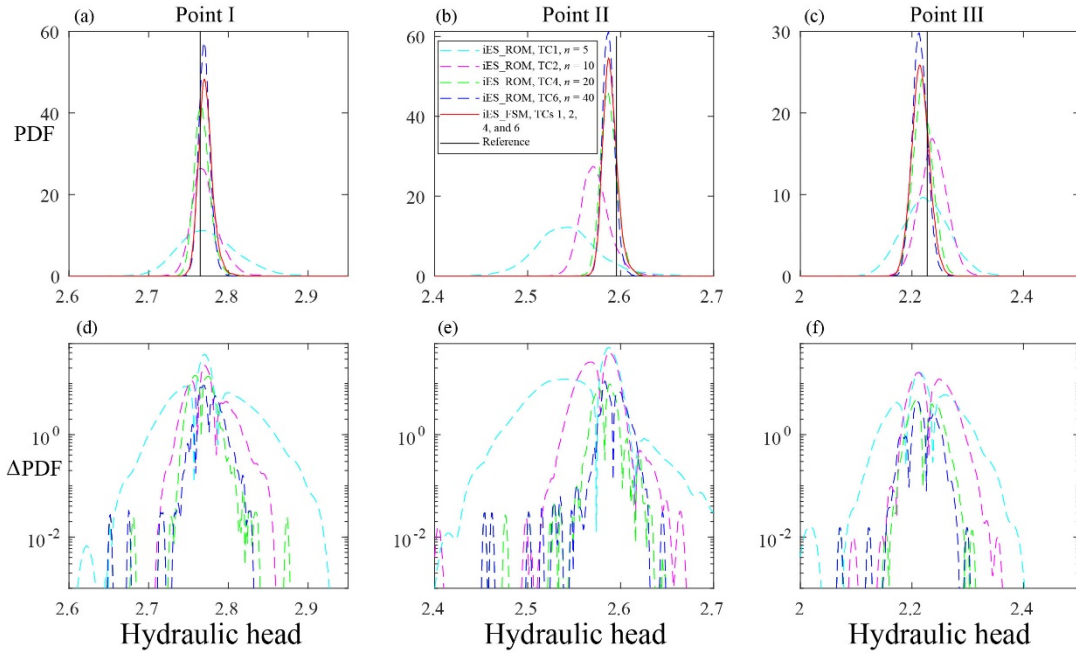
967 through iES_ROM considering various values of n (equal to 5, 10, 20, and 30 for TCs

968 1, 2, 4, and 6, respectively) and iES_FSM (which provides identical results for TCs 1,

969 2, 4, and 6) when $N_{MC} = 10,000$; corresponding reference values are indicated by

970 black dashed lines.

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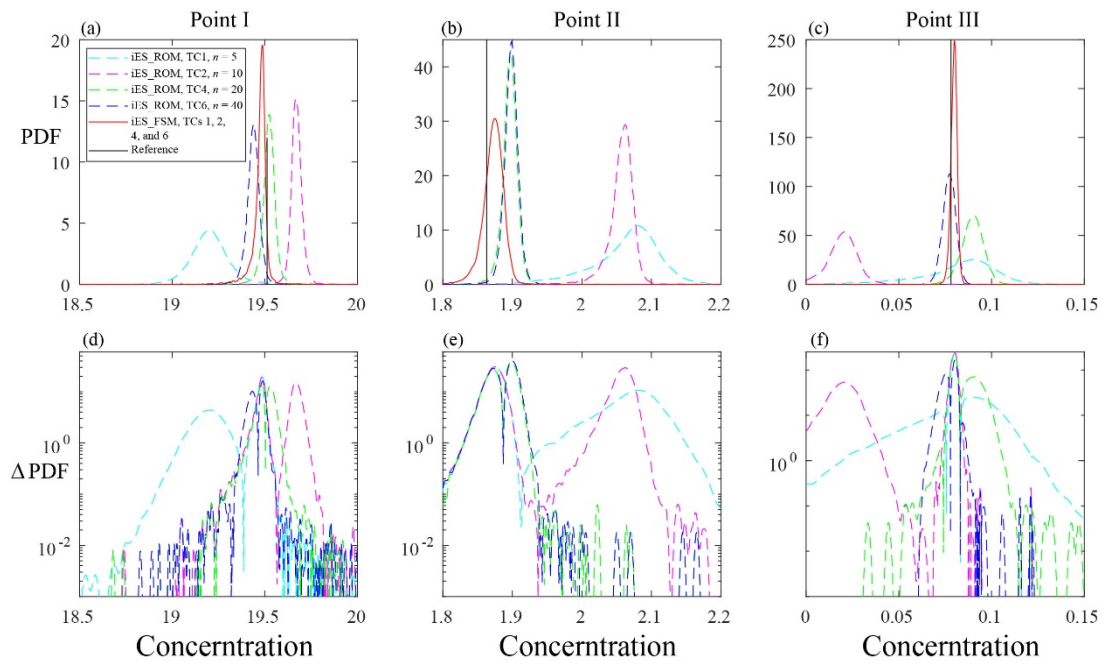


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973 Fig. 9 Empirical PDFs of hydraulic head at points (a) I, (b) II, and (c) III (see Fig. 2)
 974 at the final outer iteration obtained through iES_ROM considering different values of
 975 n (equal to 5 (cyan dashed curve), 10 (magenta), 20 (green), and 30 (blue) for TCs 1,
 976 2, 4, and 6, respectively) and iES_FSM (red solid curve; identical results for TCs 1, 2,
 977 4, and 6) when $N_{MC} = 10,000$ (corresponding reference values are indicated by black
 978 vertical lines); logarithmic absolute difference between PDFs obtained through
 979 iES_ROM and iES_FSM at points (a) I, (b) II, and (c) III.

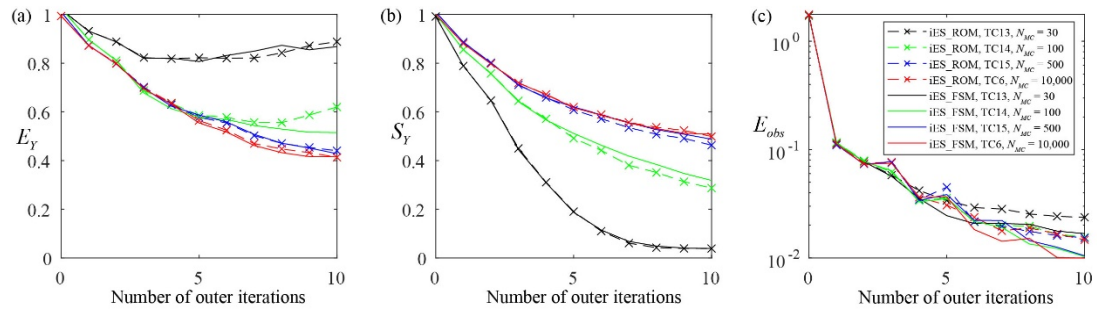
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983 Fig. 10 Empirical PDFs of solute concentration at points (a) I, (b) II, and (c) III (see
 984 Fig. 2) at the final outer iteration obtained through iES_ROM considering various
 985 values of n (equal to 5 (cyan dashed curve), 10 (magenta), 20 (green), and 30 (blue)
 986 for TCs 1, 2, 4, and 6, respectively) and iES_FSM (red solid curve; results coincide
 987 for TCs 1, 2, 4, and 6) when $N_{MC} = 10,000$ (corresponding reference values are
 988 indicated by black lines); logarithmic absolute difference between PDFs obtained
 989 through iES_ROM and iES_FSM at points (a) I, (b) II, and (c) III.
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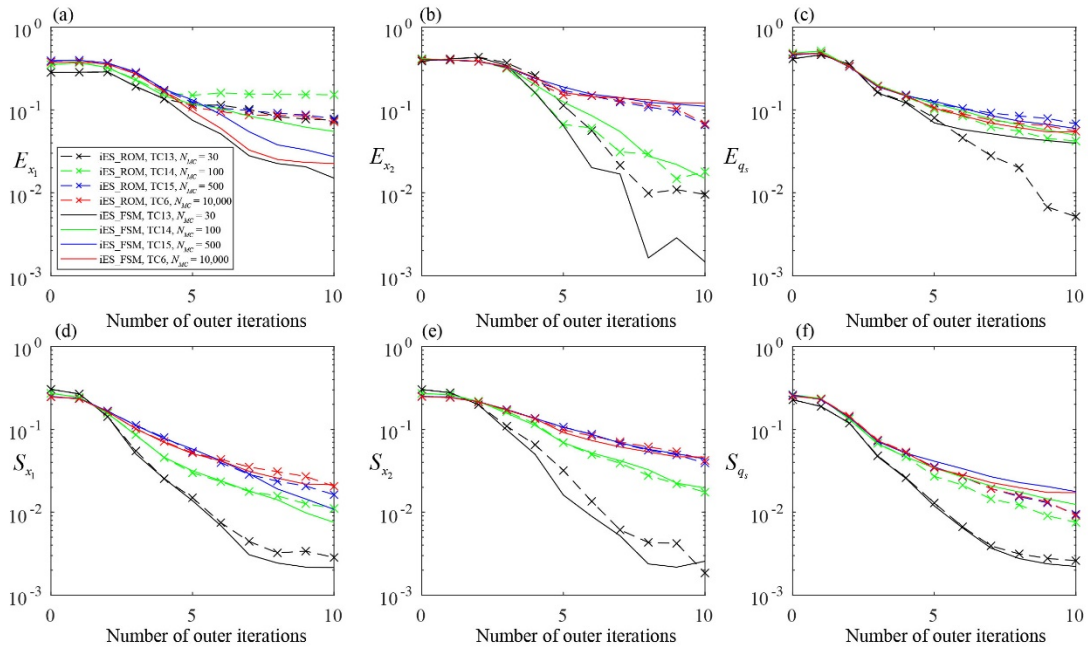
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992 Fig. 11 Values of (a) E_Y , (b) S_Y , and (c) E_{obs} versus the number of outer iterations

993 obtained through iES_ROM with $n = 30$ and iES_FSM considering various values of

994 N_{MC} (equal to 30, 100, 500, and 10,000 for TCs 13-15 and 6, respectively).

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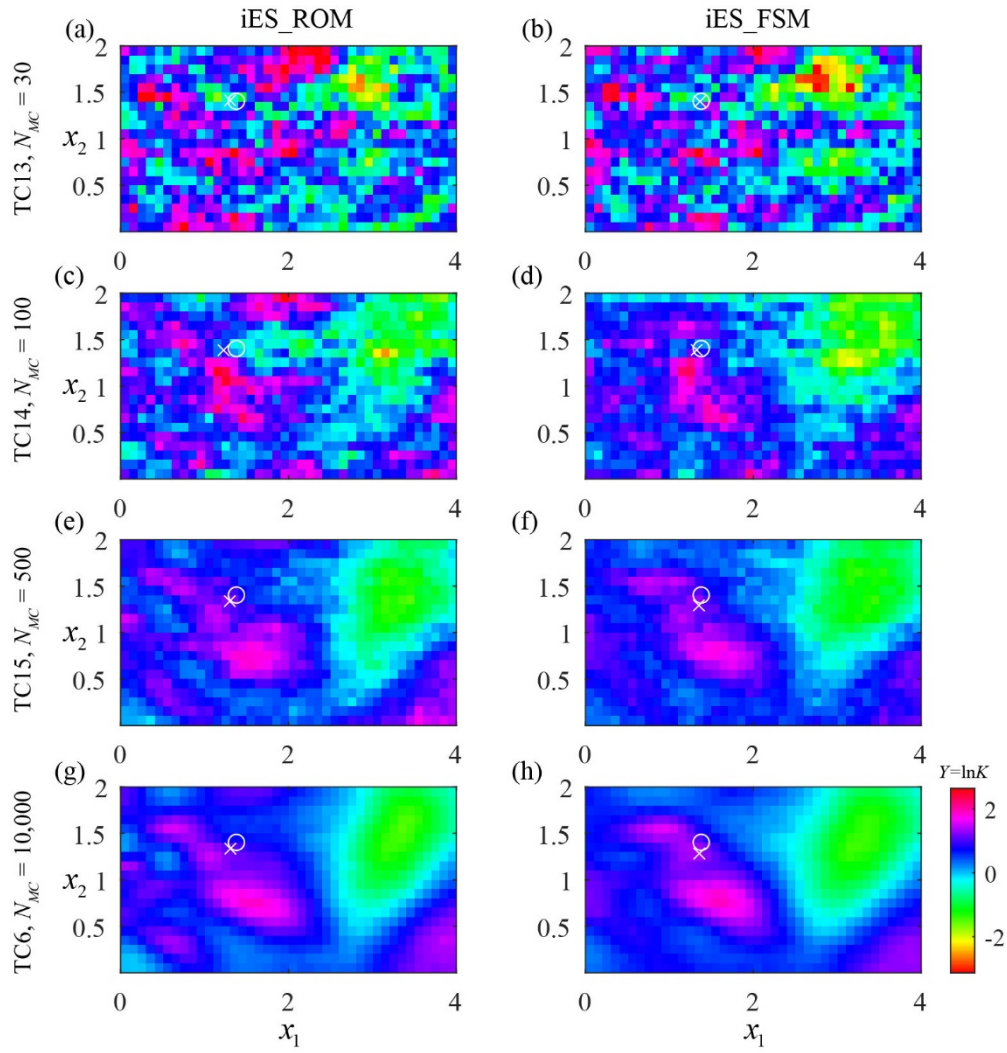
997 Fig. 12 Values of (a) E_{x_1} , (b) E_{x_2} , (c) E_{q_s} , (d) S_{x_1} , (e) S_{x_2} , and (f) S_{q_s} versus the

998 number of outer iterations obtained through iES_ROM with $n = 30$ and iES_FSM

999 considering various values of N_{MC} (equal to 30, 100, 500, and 10,000 for TCs 13-15

1000 and 6, respectively).

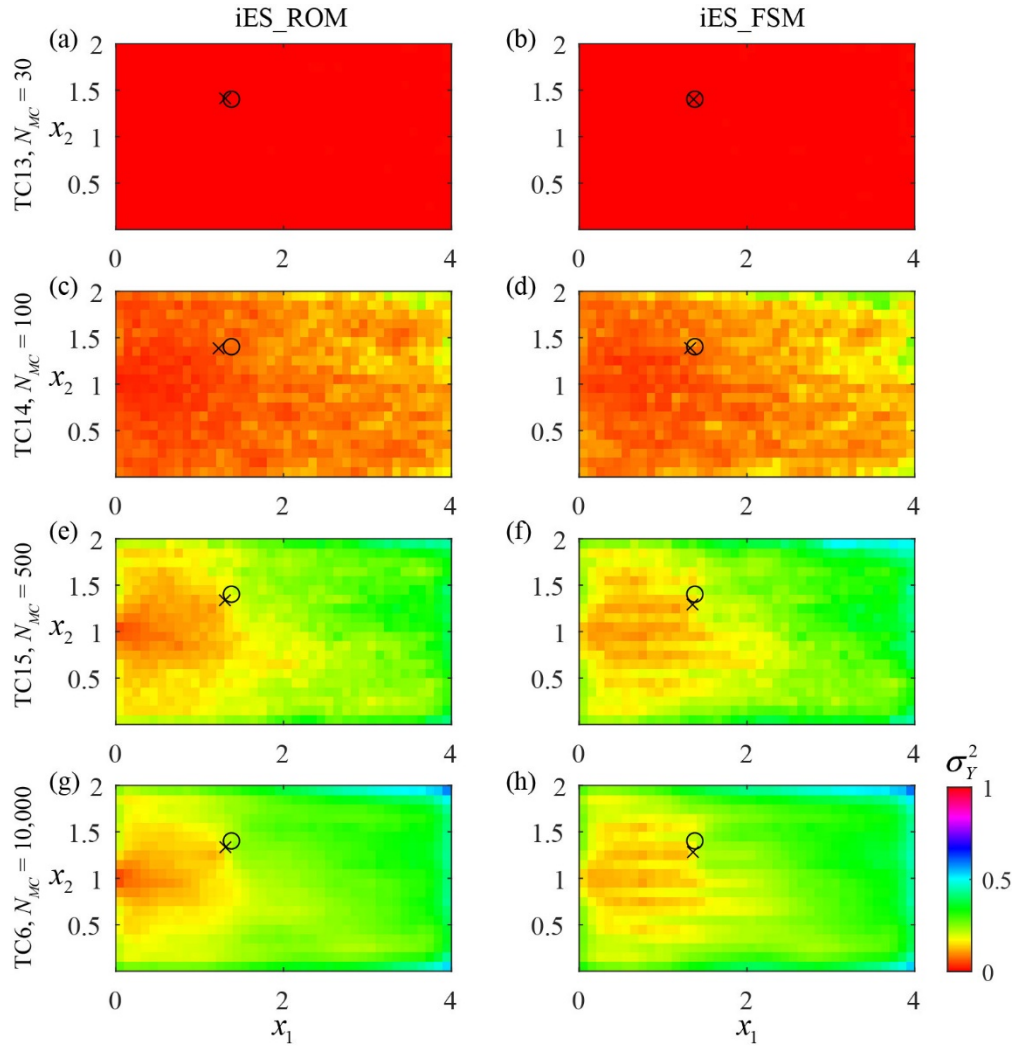
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1003 Fig. 13 Estimated (ensemble) mean Y fields at the final outer iteration obtained
 1004 through iES_ROM with $n = 30$ (left column) and iES_FSM (right), considering $N_{MC} =$
 1005 30 (first row), 100 (second), 500 (third), and 10,000 (bottom) for TCs 13-15 and 6,
 1006 respectively).

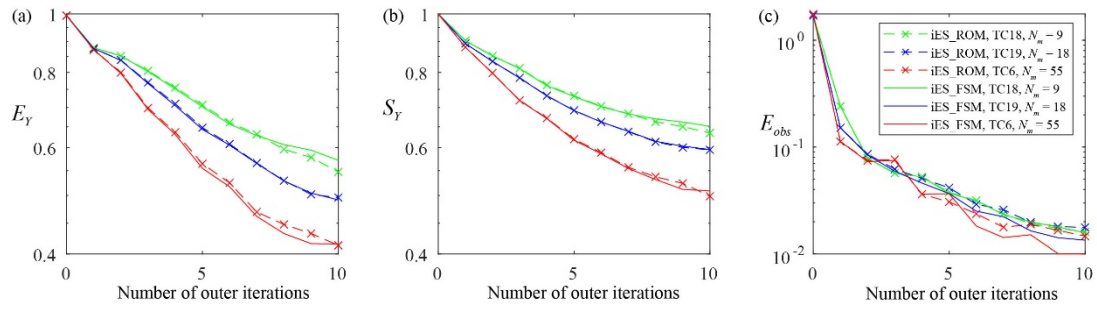
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1009 Fig. 14 Estimated (ensemble) Y variance fields at the final outer iteration obtained
 1010 through iES_ROM with $n = 30$ (left column) and iES_FSM (right), considering $N_{MC} =$
 1011 30 (first row), 100 (second), 500 (third), and 10,000 (bottom) (corresponding to TCs
 1012 13-15 and 6, respectively).

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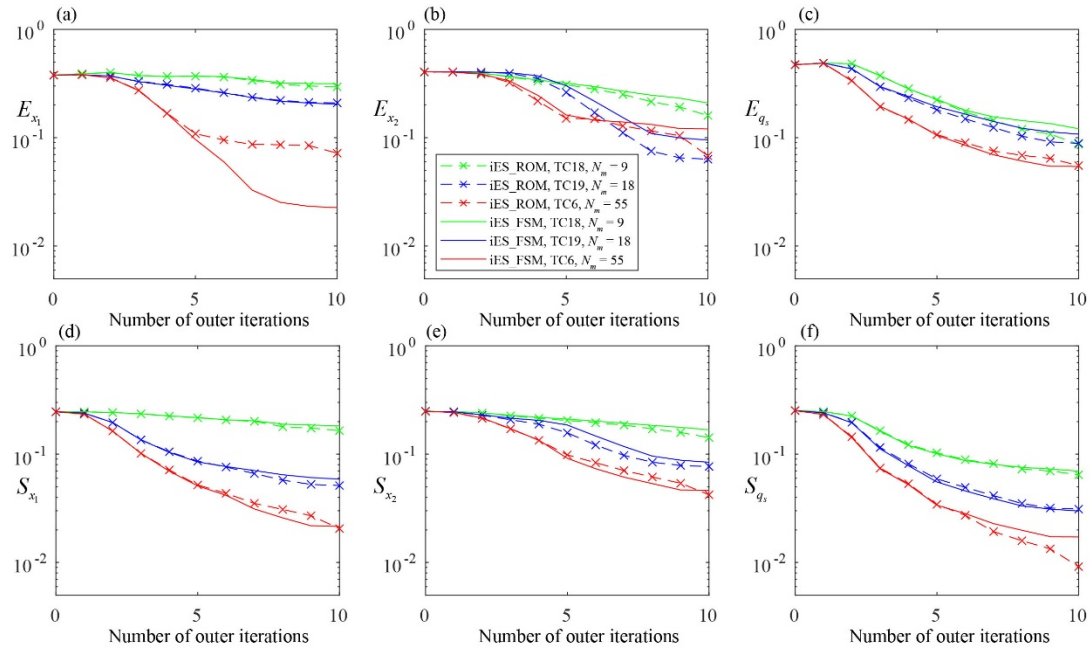
1015 Fig. 15 Values of (a) E_Y , (b) S_Y , and (c) E_{obs} versus the number of outer iterations

1016 obtained through iES_ROM with $n = 30$ and iES_FSM considering $N_m = 9, 18,$ and 55

1017 (corresponding to TCs 18, 19, and 6, respectively)

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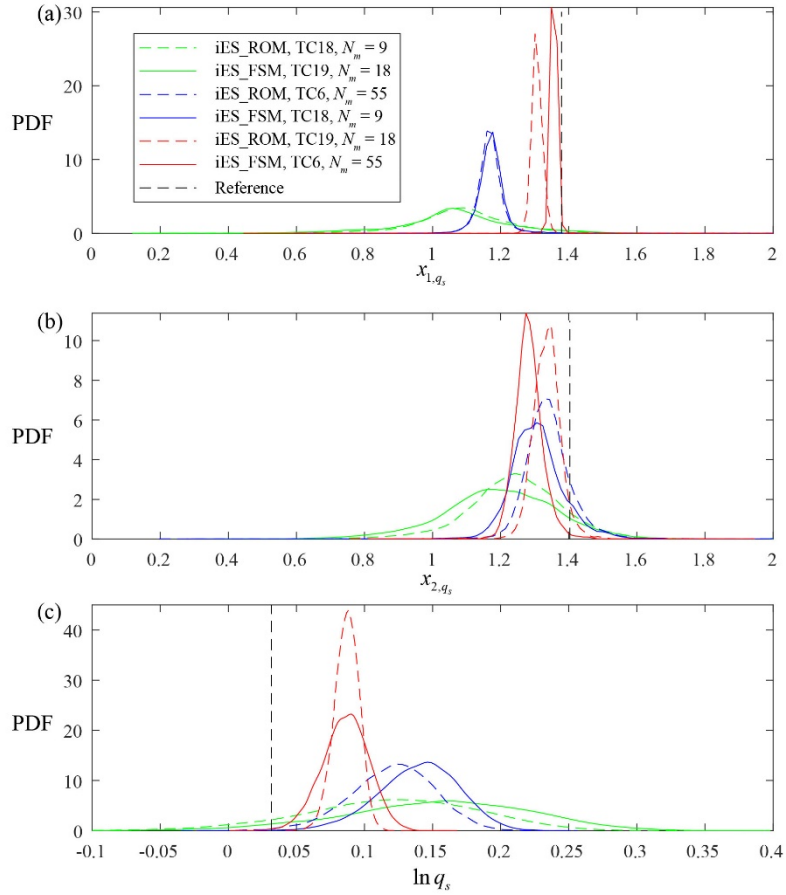
1020

1021 Fig. 16 Values of (a) E_{x_1} , (b) E_{x_2} , (c) E_{q_s} , (d) S_{x_1} , (e) S_{x_2} , and (f) S_{q_s} versus the

1022 number of outer iterations obtained through iES_ROM with $n = 30$ and iES_FSM,

1023 considering $N_m = 9, 18,$ and 55 (corresponding to TCs 18, 19, and 6, respectively).

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1026 Fig. 17 Empirical PDFs of (a) x_{1,q_s} , (b) x_{2,q_s} , and (c) $\ln q_s$ at the final outer
 1027 iteration through iES_ROM with $n = 30$ and iES_FSM (corresponding reference
 1028 values indicated by black dashed lines) considering $N_m = 9, 18,$ and 55 (corresponding
 1029 to TCs 18, 19, and 6, respectively).

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1032 Table 1 Overview of the key settings of the test cases (TCs) analyzed. All TCs are
 1033 characterized by a zero mean and unit variance of the Y reference field; μ and σ_Y^2
 1034 denote the mean and variance of the initial ensemble of the Y fields, respectively.

Group A	Test Case	TC1, TC7	TC2, TC8	TC3, TC9	TC4, TC10	TC5, TC11	TC6, TC12
	n	5	10	15	20	25	30
	Known $q_s(\mathbf{x})$ or not	No, Yes	No, Yes	No, Yes	No, Yes	No, Yes	No, Yes
	Approach	iES_FSM and iES_ROM					
Group B	Test Case	TC13	TC14	TC15	TC6		
	N_{MC}	30	100	500	10,000		
	Approach	iES_FSM and iES_ROM					
Group C	Test Case	TC16	TC17	TC18	TC19	TC6	
	σ_{obs}	0.001	0.1	0.01	0.01	0.01	
	N_m	55	55	9	18	55	
	Approach	iES_FSM and iES_ROM					
Group D	Test Case	TC20	TC21	TC22	TC23	TC6	
	μ	-0.5	1.5	0.5	0.5	0.5	
	σ_Y^2	1.0	1.0	0.01	2.0	1.0	
	Approach	iES_FSM and iES_ROM					

Group E	Test Case	TC24	TC25	TC26	TC27	TC28	TC6
	N_{sn}	30	100	300	500	1,000	10,000
	Approach	iES_ROM					

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1037 Table 2 Values of E_Y , S_Y , E_{obs} , E_{x_1} , E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , and S_{q_s} at the end of
 1038 the iteration procedure for TC16, TC6, and TC17 obtained through iES_ROM and
 1039 iES_FSM.

	TC16	TC6	TC17	TC16	TC6	TC17	TC16	TC6	TC17
	E_Y			S_Y			E_{obs}		
iES_ROM	0.41	0.41	0.53	0.50	0.50	0.62	0.01	0.02	0.07
iES_FSM	0.41	0.42	0.52	0.51	0.51	0.60	0.01	0.01	0.07
	E_{x_1}			E_{x_2}			E_{q_s}		
iES_ROM	0.07	0.07	0.15	0.08	0.07	0.04	0.05	0.06	0.13
iES_FSM	0.02	0.02	0.06	0.13	0.12	0.09	0.05	0.05	0.11
	S_{x_1}			S_{x_2}			S_{q_s}		
iES_ROM	0.02	0.02	0.04	0.04	0.04	0.08	0.01	0.01	0.03
iES_FSM	0.02	0.02	0.04	0.05	0.05	0.07	0.02	0.02	0.03

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1041 Table 3 Values of E_Y , S_Y , E_{obs} , E_{x_1} , E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , and S_{q_s} at the end of
 1042 the iteration procedure for TC6, TC20, and TC21 obtained through iES_ROM and
 1043 iES_FSM.

Test Case	TC20	TC6	TC21	TC20	TC6	TC21	TC20	TC6	TC21
	E_Y			S_Y			E_{obs}		
iES_ROM	0.51	0.41	0.50	0.60	0.50	0.52	0.02	0.02	0.03
iES_FSM	0.44	0.42	0.52	0.55	0.51	0.56	0.01	0.01	0.03
	E_{x_1}			E_{x_2}			E_{q_s}		
iES_ROM	0.03	0.07	0.12	0.10	0.07	0.10	0.06	0.06	0.08
iES_FSM	0.01	0.02	0.12	0.10	0.12	0.17	0.05	0.05	0.11
	S_{x_1}			S_{x_2}			S_{q_s}		
iES_ROM	0.05	0.02	0.03	0.08	0.04	0.06	0.03	0.01	0.01
iES_FSM	0.03	0.02	0.04	0.06	0.05	0.06	0.02	0.02	0.02

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1045 Table 4 Values of E_Y , S_Y , E_{obs} , E_{x_1} , E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , and S_{q_s} at the end of
 1046 the iteration procedure for TC6, TC22, and TC23 obtained through iES_ROM and
 1047 iES_FSM.

Test Case	TC22	TC6	TC23	TC22	TC6	TC23	TC22	TC6	TC23
	E_Y			S_Y			E_{obs}		
iES_ROM	0.47	0.41	0.46	0.06	0.50	0.77	0.01	0.02	0.02
iES_FSM	0.43	0.42	0.47	0.06	0.51	0.80	0.01	0.01	0.01
	E_{x_1}			E_{x_2}			E_{q_s}		
iES_ROM	0.07	0.07	0.09	0.15	0.07	0.12	0.02	0.06	0.08
iES_FSM	0.02	0.02	0.05	0.22	0.12	0.17	0.02	0.05	0.08
	S_{x_1}			S_{x_2}			S_{q_s}		
iES_ROM	0.003	0.02	0.05	0.004	0.04	0.09	0.003	0.01	0.02
iES_FSM	0.002	0.02	0.04	0.003	0.05	0.08	0.003	0.02	0.03

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1050 Table 5 Percentage differences between the values of the selected metrics (i.e., E_Y ,
1051 S_Y , E_{obs} , E_{x_1} , E_{x_2} , E_{q_s} , S_{x_1} , S_{x_2} , and S_{q_s}) at the end of the iteration procedure
1052 for TCs 24-28 obtained through iES_ROM (values corresponding to TC6 are taken as
1053 references).

Test Case	E_Y	S_Y	E_{obs}	E_{x_1}	S_{x_1}	E_{x_2}	S_{x_2}	E_{q_s}	S_{q_s}
TC24	11.88	6.34	21.60	44.17	58.50	25.04	34.75	32.29	55.20
TC25	10.16	3.66	6.76	27.83	35.54	13.24	9.58	25.01	37.58
TC26	7.40	1.97	13.00	22.10	16.89	35.54	11.26	13.06	15.09
TC27	4.58	0.14	2.66	11.42	0.17	22.93	1.22	17.74	3.37
TC28	0.50	0.21	4.18	17.19	1.33	31.33	5.86	14.03	0.07

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