Document downloaded from:

http://hdl.handle.net/10251/61222

This paper must be cited as:

Martínez Alzamora, F.; Ulanicki, B.; Salomons, E. (2014). Fast and Practical Method for Model Reduction of Large-Scale Water-Distribution Networks. Journal of Water Resources Planning and Management. 140(4):444-456. doi:10.1061/(ASCE)WR.1943-5452.0000333.



The final publication is available at

http://dx.doi.org/10.1061/(ASCE)WR.1943-5452.0000333

Copyright American Society of Civil Engineers

Additional Information

A fast and practical method for model reduction of large scale water distribution networks

F. Martinez Alzamora¹, B. Ulanicki², E. Salomons³

7 **ABSTRACT**⁴:

8

3 4

5 6

9 The paper presents a method for the reduction of network models described by a system of 10 non-linear algebraic equations. Such models are, for example, present when modeling water 11 networks, electrical networks and gas networks. The approach calculates a network model, 12 equivalent to the original one, but which contains fewer components. This procedure has an 13 advantage compared to straightforward linearization because the reduced non-linear model 14 preserves the non-linearity of the original model and approximates the original model in a 15 wide range of operating conditions. The method is applicable to hydraulic analysis andhas 16 been validated by simplifying many practical water network models for optimization studies.

17

18 Keywords: water distribution network, full nonlinear model, full linearized model, reduced

19 linear model, reduced nonlinear model, Gaussian elimination, large scale WDS simplification.

20 INTRODUCTION

The paper presents a method for the reduction of network models described by a system of non-linear algebraic equations. The method will be formulated using an example of a water pipe network but the same arguments can be directly applied to a network of non-linear

¹ Full Professor of Hydraulics, Research Institute of Water and Environmental Engineering (IIAMA). Universitat Politècnica de Valencia, Spain

² Professor, Water Software Systems, Faculty of Technology, De Montfort Univ., The Gateway, Leicester, LE1 9BH, U.K.

³ Consultant, OptiWater, 6 Amikam Israel st. Haifa, 34385, Israel.

⁴ The paper is an extended version of the conference article, Ulanicki, B., Zehnpfund, A. and Martinez, F. (1996). "Simplification of Water Network Models", In: HYDRINFORMATICS '96, *Proceedings of the 2nd International Conference on Hydroinformatics*, ETH Zurich, Switzerland, 9-13 September, vol. 2, Rotterdam, A.A.Balkema, pp.493-500.

resistors or other non-linear networks. The function of a water distribution network is to 24 25 transport water from sources (rivers, boreholes etc.) to sinks (user demands). Major components of a network are reservoirs, pipes, valves and pumps. A typical water network 26 27 may contain thousands of pipes and only tens of other components. In modeling, this network 28 of pipes can be replaced by an equivalent reduced network. Control and design problems are 29 normally solved with optimization techniques. The numerical complexity of optimization 30 problems is much higher than the equivalent simulation problems, and consequently 31 simplified models are required to make calculation time acceptable. It was realised (Zessler 32 and Shamir, 1989), (Brdys and Ulanicki, 1994) that slow progress in developing optimization 33 methods for water networks among other reasons was due to the lack of efficient model 34 reduction methods.

35 There are different techniques of model reduction; the outcome of most of these methods is a 36 hydraulic model with a smaller number of components than the prototype. The main aim of a 37 reduced model is to preserve the nonlinearity of the original network and approximate its 38 operation accurately under different conditions. The accuracy of the simplification depends on 39 the model complexity and the selected method such as skeletonization (Walski et al., 2003; 40 Saldarriaga et al., 2008), decomposition (Deuerlein, 2008), usage of artificial neural networks 41 (ANN) metamodels (Rao and Alvarruiz, 2007; Broad et al., 2010) and variables elimination 42 (Ulanicki et al., 1996). The skeletonization is the process of selecting for inclusion in the 43 model only the parts of the hydraulic network that have a significant impact on the behaviour 44 of the water distribution system (WDS) (Walski et al., 2003) e.g. use of equivalent pipes in 45 place of numbers of pipes connected in parallel and/or in series. However the skeletonization 46 is not a single process but several different low-level element removal processes that must be 47 applied in series. This makes difficult the utilisation of this technique for the online optimisation purposes. In (Saldarriaga et al., 2008) authors presented an automated 48

49 skeletonization methodology that can be used to achieve reduced models of WDS that 50 accurately reproduce both, the hydraulics and non-permanent water quality parameters 51 (chlorine residual) of the original

52 model. The proposed methodology was based on the resilience concept (Todini, 2000); by 53 using the resilience index as selection criterion to remove pipes from the prototype, reduced 54 models that simulate the hydraulics of the real network were achieved. However, the method 55 is focused on the pipes removal only and thereby it can be mainly applied for looped pipe 56 networks. Moreover the achievable degree of model reduction is not significant if the pressure in the simplified model is to be simulated accurately. In (Rao and Alvarruiz, 2007; Broad et 57 58 al., 2010) ANNs have been successfully employed to approximate the water network model. 59 The usage of ANN, due to time demanding training process, is not suitable for online water 60 network optimisation where adaptation to abnormal structural changes is required. In 61 (Deuerlein, 2008) a graph-theoretical decomposition concept of the network graph of WDS 62 was proposed. The approach involves a several-steps decomposition to obtain a block graph 63 of core of network graph. During that process demands of the root nodes are increased by the 64 total demand of the connected trees to ensure that the simplified network replicates the 65 hydraulic behaviour the total network. Also this approach due to its complexity and number of 66 calculations involved is not applicable for online optimisation requirements.

The approach presented here is an extended version of the conference publication (Ulanicki et
al 1996) and is based on mathematical formalism which finds a network model automatically
in a comparatively short period of time.

The most direct way of reducing a system of algebraic equations would be by analytical elimination of some variables with the process of back substitution. Unfortunately, such general techniques do not exist for non-linear systems. The approach proposed here proceeds by the following steps: formulate the full non-linear model, linearise this model, reduce the

Ilinear model using the Gauss elimination procedure, and retrieve a reduced non-linear model from the reduced linear model. The method is applicable to hydraulic analysis especially for preparing reduced models for optimization studies. The paper has the following structure. In the Water network model formulation section a nodal model of a water network is presented. In Fundamentals it is explained how the method works on a very simple example and how well the reduced model approximate the nonlinearity of the original hydraulic model.

80 The following sections explain the technical details of the model reduction process which 81 exploits properties of the non-linear and linearized models of water networks. The non-linear 82 model is formulated using ideas from (Zehnpfund and Ulanicki 1993) and (Ulanicki et al., 83 1996) and this model is analogous to models of electrical networks discussed in (Balabanian 84 and Bickart, 1969). It is shown that the Jacobian matrix of the linearized model has a special 85 structure which enables the reduction procedure. In the Implementation section two computer 86 implementations are described, the matrix based and the node by node. Finally the results of 87 numerical experiments for two case studies are shown using the node by node and the matrix 88 implementations.

89 Water network models formulation

90 Mathematical models of water networks can be derived by analogy with electrical network

91 models. The specific properties of water networks are determined by the non-linear head-flow

92 relationships of its components. It is assumed that a pipe model is given by the Hazen-

93 William formula (Williams and Hazen 1906)

94
$$q = q(\Delta h) = g/\Delta h^{0.54} \operatorname{sign}(\Delta h) \quad q = q(\Delta h) = g S(\Delta h)$$
 (1)

95 where, Δh is the head drop, i.e. difference between the origin head and destination head, q is a 96 pipe flow, g is the pipe conductance and $S(\Delta h) = |\Delta h|^{0.54} sign(\Delta h)$ is a function relating the 97 pipe flow to the head drop between the origin and destination nodes. The pipe conductance 98 depends on the pipe length, the pipe diameter, and the Hazen-Williams friction coefficient. 99 The theory presented in this paper is valid for a general pipe characteristic where the flow is 100 expressed as product of a conductance and some nonlinear function *S* of the head drop which 101 is monotonic and crosses the origin. Hence, different explicit approximation of the Darcy-102 Weisbach equations can also be considered.

103 The topology of the network can be represented as a directed graph, where the branches are 104 the network components and the nodes are connections between these components. 105 Orientation of the branches is used to distinguish between different directions of a branch 106 flow. For algebraic manipulation it is convenient to represent a network with a node branch 107 incidence matrix Λ (Brdys and Ulanicki 1994) which can be portioned in two blocks $\Lambda = \begin{vmatrix} \Lambda_c \\ \Lambda_f \end{vmatrix}$, for connection nodes and fixed head nodes respectively. The set of nodes 108 connected to a given node *n* is denoted by N_n . A branch can be identified either by the 109 110 branch index j or by the pair of node indices (n,m). Transformation from one description to

another is done with the help of the mapping j(n,m), where *j* is the branch connected between nodes *n* and *m*.

113 The mathematical model of a water network can be compactly written using the node-branch 114 incidence matrix Λ as follows

115
$$\Lambda_c \mathbf{q} = \mathbf{d}$$
 Kirchhoff's law I for connection nodes (2)

116
$$\Delta \mathbf{h} = \mathbf{\Lambda}^T \mathbf{h} \text{ or } \Delta \mathbf{h} = \mathbf{\Lambda}_c^T \mathbf{h}_c + \mathbf{\Lambda}_f^T \mathbf{h}_f$$
 conservation of energy law (3)

117
$$\mathbf{q} = \mathbf{q}(\Delta \mathbf{h})$$
 component law (4)

where \mathbf{q} = vector of branch flows, \mathbf{d} = vector of nodal flows which represents demands and source flows, \mathbf{h}_c , \mathbf{h}_f = vector of node heads at connection nodes and fixed grade nodes respectively, $\Delta \mathbf{h}$ = vector of branch head-drops, and $\mathbf{q}(\Delta \mathbf{h}) = (q_1(\Delta h_1),...,q_L(\Delta h_L))^T$ is a 121 vector function where each function $q_{\ell}(\Delta h_{\ell})$ is given by (1). The set of all components will 122 be denoted by *L*, the set of all nodes and the set of connection nodes will be denoted by *N* and 123 N_c , respectively. It is assumed that the unknown variables are the vectors of branch flows **q** 124 and heads at connection nodes \mathbf{h}_c whilst heads \mathbf{h}_f at the fixed grade nodes and nodal flows **d** 125 at the connection nodes are known.

126 These three equations (2), (3), (4) can be combined in different ways resulting in different127 models: nodal model, loop model or mixed model.

For later discussions it is convenient to use a model with vector $\Delta \mathbf{h}$ as unknown vector which is obtained by substituting Equation (4) into Equation (2):

130
$$\Lambda_c \mathbf{q}(\Delta \mathbf{h}) = \mathbf{d}$$
 (5)

131 The nodal model of a network involves only nodal variables; vector of nodal heads \mathbf{h}_c and

132 \mathbf{h}_{f} and vector of demands **d** and is obtained by substituting Equation (3) into Equation (5).

133
$$\mathbf{\Lambda}_{c} \mathbf{q}(\mathbf{\Lambda}_{c}^{T}\mathbf{h}_{c} + \mathbf{\Lambda}_{f}^{T}\mathbf{h}_{f}) = \mathbf{d}$$
(6)

Equation (6) corresponds to N_c scalar equations, each describing the mass balance at a given connection node. For a node *n* is

136
$$\sum_{m \in N_n} \Lambda_{n,j(n,m)} g_{n,m} S(\Delta h_{n,m}) = d_n$$
 for $n = 1, 2, ..., N_c$ (7)

where the terms on the left side of the equation represent the branch flows connected to the node *n*; N_n is a set of nodes connected to the node *n*; $\Lambda_{n,j}$ is an element of Λ corresponding to node *n* and branch j=j(n,m) connected between nodes *n* and *m*, $\Delta h_{n,m}$ is the head drop between the origin and destination nodes of the branch and finally $g_{n,m}$ is a conductance of such a branch.

143 **Fundamentals**

The fundamental idea of the model reductions is explained in Figure 1. A general approach to reduce a model is to eliminate some variables and equations by back substitution, at least such an approach works well for linear models through, for instance, the Gaussian elimination procedure. Unfortunately, this approach is not directly applicable for a general case of a nonlinear model. So the idea proposed here is to travel from a 'nonlinear world' to a 'linear world', reduce the model in the linear world and to come back to the nonlinear world. Formally, the idea proceeds in the three following steps:

151 1. Linearize a full nonlinear model to produce a full linearized model

Eliminate some variables from the full linear model using e.g. Gaussian elimination
 procedure to obtain a reduced linear model

154 3. Recover a reduced nonlinear model from the reduced linear model.

The first two steps of linearization and variable elimination are always possible. The third step of recovering the nonlinear model is possible for network models. Network models have specific features which are invariant with respect to the Gaussian elimination and hence making a return to a network nonlinear model possible. The reduced nonlinear model usually approximates the original nonlinear model over wider range of operating conditions (demands) than a linearized one.

161 The fundamental ideas will be illustrated using a simple three node network shown in Figure 162 2 before being converted into a generalized procedure. The nodal model of this simple 163 network has the form

164
$$-g_{3,1}S(h_3 - h_1) + g_{1,2}S(h_1 - h_2) = -d_1 -g_{3,2}S(h_3 - h_2) - g_{1,2}S(h_1 - h_2) = -d_2$$
(8)

165 where $g_{n,m}$ =conductance of a pipe connected between nodes *n* and *m* and $S(h_n - h_m)$ is a 166 branch function defined in equation 1. The first and second equations represent flow balance

at nodes 1 and 2 respectively. The unknown variables are heads h_1 and h_2 at nodes 1 and 2. 167 Node 3 is a fixed grade node with a known head h_3 . The fundamental idea is to eliminate one 168 variable e.g. h_1 to reduce the model to one unknown variable h_2 . Unfortunately, for a system 169 170 of nonlinear simultaneous equations there is no general procedure to do so. So the following 171 approximate procedure is proposed. Linearize the model described by Equation 8 around the current operating point where unknowns are current deviations of heads δh_1 and δh_2 from the 172 operating point caused by the known deviations of the demands from the operating point 173 δd_1 and δd_2 . Eliminate the unknown variable δh_1 e.g. using the Gaussian elimination 174 procedure in order to obtain a linear model with the one variable δh_2 . After that return to a 175 nonlinear reduced model containing only one variable h_2 . Of course this is only possible if 176 177 there is one to one relationship between a nonlinear and linearized model. Let for the given nominal demands d_1^0, d_2^0 and the given fixed head h_3^0 the solutions to model (8) are 178

179 h_1^0 and h_2^0 and this is an operating point, then the corresponding linearized model is

180
$$\begin{bmatrix} g_{3,1} S_{\Delta h}(h_3^0 - h_1^0) + g_{1,2} S_{\Delta h}(h_1^0 - h_2^0) \end{bmatrix} \partial h_1 - g_{1,2} S_{\Delta h}(h_1^0 - h_2^0) \partial h_2 = -\partial d_1 \\ - g_{1,2} S_{\Delta h}(h_1^0 - h_2^0) \partial h_1 + \begin{bmatrix} g_{3,2} S_{\Delta h}(h_3^0 - h_2^0) + g_{1,2} S_{\Delta h}(h_1^0 - h_2^0) \end{bmatrix} \partial h_2 = -\partial d_2$$
(9)

181 where $S_{\Delta h}(\Delta h_{n,m})$ is the derivative of the characteristic function $S(\Delta h_{n,m})$ with respect to the

- 182 head drop $\Delta h_{n,m}$.
- 183 If we introduce the idea of linearized conductance

184
$$p_{1,1} = [g_{3,1} S_{\Delta h} (h_3^0 - h_1^0) + g_{1,2} S_{\Delta h} (h_1^0 - h_2^0)] \quad p_{1,2} = g_{1,2} S_{\Delta h} (h_1^0 - h_2^0)$$
$$p_{2,1} = g_{1,2} S_{\Delta h} (h_1^0 - h_2^0) \quad p_{2,2} = [g_{3,2} S_{\Delta h} (h_3^0 - h_2^0) + g_{1,2} S_{\Delta h} (h_1^0 - h_2^0)]$$
(10)

then at a given operating point the linearized model can be represented as

186
$$\frac{p_{1,1} \,\delta h_1 - p_{1,2} \,\delta h_2 = -\delta d_1}{-p_{2,1} \,\delta h_1 + p_{2,2} \,\delta h_2 = -\delta d_2} \tag{11}$$

The linearized conductance describes how the nodal flow balance is affected by the changes of the nodal heads. For example, if head h_2 is changed it will changed flows in all pipes connected to node 2 which is confirmed by the fact that the linearized conductance $p_{2,2}$ depends on conductance of all pipes connected to node 2. If head h_1 is changed it affects the flow balance at node 2 only through flow in the branch (1, 2) which is confirmed by the fact that the linearized conductance $p_{2,1}$ depends only on the conductance pipe 1. The similar behaviour can be observed when analyzing conductance $p_{1,1}$ and $p_{1,2}$ respectively.

194 Let's eliminate variable δh_1 from the second equation with help of the Gauss elimination 195 procedure

196
$$(p_{2,2} - \frac{p_{1,2}p_{2,1}}{p_{1,1}})\delta h_2 = -(\delta d_2 + \delta d_1 \frac{p_{2,1}}{p_{1,1}})$$
 (12)

and introduce notation for the conductance and the demand of the reduced linear model

198
$$p^r = (p_{2,2} - \frac{p_{1,2}p_{2,1}}{p_{1,1}})$$
 $\delta d^r = (\delta d_2 + \delta d_1 \frac{p_{2,1}}{p_{1,1}})$

199 Using the new notation the reduced linear model is

$$200 \qquad p^r \,\partial h_2 = -\partial d^r \tag{13}$$

201 The two nodes are left in the model, the fixed grade node 3 and the connection node 2. It is

202 easy to guess a nonlinear model corresponding to linear model (12), namely

$$203 -g^r S(h_3 - h_2) = -d^r (14)$$

204 where
$$g^r = p^r \times \frac{1}{S_{\Delta h}(h_3^0 - h_2^0)}$$
 and $d^r = (d_2 + d_1 \frac{p_{2,1}}{p_{1,1}})$

205 One can check by linearization of model (14) that model (12) is obtained.

206 Model (14) is a reduced nonlinear model derived from original nonlinear model (8). The 207 properties of the considered models are captured in Figure 3, where head h_2 is plotted as a

| 208 | function of a demand d_2 for different models. The following values are assumed for the | | | | | |
|-----|--|--|--|--|--|--|
| 209 | calculations, $h_3 = 140m$, $d_1 = 40l/s$, $g_1 = g_2 = 8.716740$ and $g_3 = 0.9493$. The thick | | | | | |
| 210 | continuous line represents a full nonlinear model, the thin continuous line represent a reduced | | | | | |
| 211 | nonlinear model and the dashed line represents both a linearized full model and a reduced | | | | | |
| 212 | linear model (these two models overlap for h_2). The following can be observed | | | | | |

- All models share the same operating point $h_{20} = 120.24 m$ 213 •
- 214 The full nonlinear model and the reduced nonlinear model are tangent to the same •
- 215 linear model represented by the straight dashed line
- 216 Reduced nonlinear model approximates very well the full nonlinear model in the •

whole range of operating conditions represented by a demand d_2 . 217

Linearized water network model and its properties 218

219 A linearized version of nonlinear model (6) will describe the relationship between small changes in nodal quantities, heads and demands $\delta \mathbf{h}_{c}, \delta \mathbf{d}$ about a given operating point 220 defined by head \mathbf{h}^0 and nodal flow \mathbf{d}^0 . 221

222
$$\mathbf{\Lambda}_{c} \mathbf{q}_{\Delta h} \mathbf{\Lambda}_{c}^{T} \times \mathbf{\delta h}_{c} = \mathbf{\delta d}$$
 (15)

223 where

224
$$\mathbf{q}_{\Delta h} = diag \left[g_j \ S_{\Delta h}(\Delta h_j^0) \right]_{j \in L}$$
(16)

225 is a $L \times L$ diagonal matrix obtained from differentiating the vector function $\mathbf{q}(\Delta \mathbf{h})$ with respect to head losses $\Delta \mathbf{h}$ and Δh_i^0 is a head drop for components j at the operating point. 226 $\mathbf{J} = \mathbf{\Lambda}_{c} \mathbf{q}_{\Delta h} \mathbf{\Lambda}_{c}^{T}$ is called a Jacobian of model (6) and will play a fundamental role in further 227 228 considerations. Linearized model (15) can now be presented as

$$229 \qquad \mathbf{J} \times \, \mathbf{\delta h}_c = \mathbf{\delta d} \tag{17}$$

230 Properties of the Jacobian matrix **J** are summarised below.

231 Properties of Jacobian matrix J

232 1. Jacobian **J** is a $N_c \times N_c$ symmetric matrix.

233 2. The diagonal elements of **J** are equal to

234
$$J_{n,n} = \sum_{m \in N_n} g_{n,m} S_{\Delta h} (h_n^0 - h_m^0) \qquad \text{for} \quad n = 1, 2, ..., N_c$$
(18)

235 The non-diagonal elements in a row *n* are

236
$$J_{n,m} = \begin{cases} -g_{n,m} S_{\Delta h} (h_n^0 - h_m^0) & \text{for } m \in N_{c,n} \\ 0 & \text{for } m \notin N_{c,n} \end{cases}$$
(19)

237 where $N_{c,n}$ is a set of connection nodes connected to node n.

In a row corresponding to a node connected to a fixed grade node the diagonal elementis greater than the sum of the non-diagonal elements taken with the opposite sign

$$240 J_{n,n} > -\sum_{m \in N_{c,n}} J_{n,m} (20)$$

whilst in a row corresponding to a node not connected to a fixed grade node the
diagonal element equals to the sum of the non-diagonal elements with the opposite
sign.

244
$$J_{n,n} = -\sum_{m \in N_{c,n}} J_{n,m}$$
 (21)

245 4. The matrix **J** is positive definite.

247 The theorem is an implication of the special structure of the Jacobian matrix.

248 For a given operating point let's introduce the notion of linearized branch conductance

249
$$p_{n,m} \stackrel{\Delta}{=} -J_{n,m} = g_{n,m} S_{\Delta h} (h_n^0 - h_m^0)$$
 (22)

and linearized node conductance

251
$$p_{n,n} \stackrel{\Delta}{=} J_{n,n} = \sum_{m \in N_n} p_{n,m}$$
 (23)

252 With these denotations the linearized model (17) can be represented in an expanded form as

253
$$\begin{bmatrix} p_{1,1} & -p_{1,2} & \dots & -p_{1,N_c} \\ -p_{2,1} & p_{2,2} & \dots & -p_{2,N_c} \\ \dots & \dots & \dots & \dots \\ -p_{N_c,1} & -p_{N_c,2} & \dots & p_{N_c,N_c} \end{bmatrix} \times \begin{bmatrix} \delta h_1 \\ \delta h_2 \\ \dots \\ \delta h_{N_c} \end{bmatrix} = \begin{bmatrix} \delta d_1 \\ \delta d_2 \\ \dots \\ \delta d_{N_c} \end{bmatrix}$$
(24)

Conductance matrix **J** is sparse and for a row *n* elements $p_{n,m}$ are non-zero for connection nodes connected to the node *n* (i.e., $m \in N_{c,n}$), and zero for other nodes; additionally from (21) it is clear that the diagonal element is a sum of non-diagonal elements for the nodes not connected to fixed grade nodes.

Another useful interpretation of the linearized model (15) is obtained by grouping relevant terms to obtain the linearized model in terms of the head differences

$$260 \qquad \mathbf{\Lambda}_{c} \mathbf{q}_{\Delta h} \quad \mathbf{\delta} \Delta \mathbf{h} = \mathbf{\delta} \mathbf{d} \tag{25}$$

where $\delta \Delta \mathbf{h} = {\mathbf{\Lambda}_c}^T \delta \mathbf{h}_c$ is the variation of the vector of head differences $\Delta \mathbf{h}$ about the given operating point when the nodal flow at the connection nodes changes.

Equation (25) corresponds to N_c scalar equations, each describing the linearized mass balance at a connection node. For nodes $n = 1, 2, ..., N_c$ is

265
$$\sum_{m \in N_n} \Lambda_{n,j(n,m)} p_{n,m} \times (\delta \Delta h_{n,m}) = \delta d_n$$
(26)

Each term on the left side of Equation (26) represents a flow in a branch connected to node n, and complies with the standard Ohm's law; the flow is equal to the conductance of the branch $p_{n,m}$ multiplied by the branch head difference $\delta \Delta h_{n,m}$. Model (26) is a linearized version of model (7) and clearly, there is a one to one mapping between these two models.

13

(27)

The matrix **J** has a dominant diagonal so the normal Gauss-elimination is numerically stable 287 and is equivalent to the elimination with pivoting. 288

demands in the full model and in the reduced model are the same.

 $(\delta d_2 + \frac{p_{2,1}}{p_{1,1}} \delta d_1) + \dots + (\delta d_{N_c} + \frac{p_{N_c,1}}{p_{1,1}} \delta d_1) = \delta d_1 + \delta d_2 + \dots + \delta d_{N_c}$

278 The process of the Gauss-elimination (Gill et al. 1991), will be applied to the linearized model 279 280 one step of the Gauss-elimination procedure as follows

Reduced linear model and its properties 277

given by (15) and (24). For example, to remove node 1 from the model it is necessary to apply

281
$$\begin{bmatrix} (p_{2,2} - \frac{p_{2,1}}{p_{1,1}} p_{1,2}) & \dots & (-p_{2,N_c} - \frac{p_{2,1}}{p_{1,1}} p_{1,N_c}) \\ \dots & \dots & \dots & \dots \\ p_{n} & \dots & \dots & p_{n} \end{bmatrix} \begin{bmatrix} \delta h_2 \\ \dots \\ \delta h_2 \\ \dots \\ \vdots \end{bmatrix} = \begin{bmatrix} \delta d_2 + \frac{p_{2,1}}{p_{1,1}} \delta d_1 \\ \dots \\ \dots \\ p_{n} \end{bmatrix}$$
(28)

$$\begin{bmatrix} \sigma_{12,2} & p_{1,1} & \cdots & p_{1,1} \\ \dots & \dots & \dots & \dots \\ (-p_{N_c,2} - \frac{p_{N_c,1}}{p_{1,1}} p_{1,2}) & \dots & (p_{N_c,N_c} - \frac{p_{N_c,1}}{p_{1,1}} p_{1,N_c}) \end{bmatrix} \begin{bmatrix} \delta h_2 \\ \dots \\ \delta h_{N_c} \end{bmatrix} = \begin{bmatrix} 2 & p_{1,1} \\ \dots \\ \delta h_{N_c} \end{bmatrix}$$
(28)

The reduced model involves variables $\delta h_2, \delta h_3, ..., \delta h_{N_c}$, whereas variable δh_1 has been

removed from the model. The demand δd_1 has been redistributed among other nodes

connected to node 1 and if node 1 was not connected to a fixed grade node than the total

$$\sum_{m \in N_n} \Lambda_{n, j(n,m)} \frac{p_{n,m}}{S_{\Delta h}(\Delta h^0_{n,m})} S(\Delta h_{n,m}) = d_n$$

271 the non-linear branch conductance $g_{n,m}$ and the linearized branch conductance $p_{n,m}$ is given

If one wants to return from the linearized model (26) to nonlinear model (7) the following

Both models have the same topology described by matrix Λ_c and the relationship between 270

273

275

276

282

283

284

285

286

by $p_{n,m} = g_{n,m} S_{\Lambda h} (\Delta h^0_{n,m})$. 272

274 should be used. If $(N_c - r)$ connection nodes are to be removed from the model then the corresponding rows have to be placed at the first $(N_c - r)$ positions in the matrix **J**, and $(N_c - r)$ steps of the Gauss-elimination procedure are to be performed. The reduced model will have *r* nodes and the corresponding Jacobian matrix and the nodal flow vector will be denoted by **J**^{*r*} and **d**^{*r*} respectively.

294 With these notations the reduced *r* model takes the form

$$295 \qquad \mathbf{J}^r \times \mathbf{\delta h}_c^r = \mathbf{\delta d}^r \tag{29}$$

296 where $\mathbf{\delta h}_{c}^{r} = \begin{bmatrix} \delta h_{N_{c}-r+1} \\ \dots \\ \delta h_{N_{c}} \end{bmatrix}$ is a vector composed of the last *r* elements of the full vector $\mathbf{\delta h}_{c}$. The

297 properties of the linearized model described previously are invariant with respect to the

298 Gaussian elimination procedure and consequently reduced matrix \mathbf{J}^r has the same properties

as matrix **J** i.e. represents a linearized model of a network.

300 <u>Properties of reduced matrix</u> \mathbf{J}^r

301 1. Matrix J^r has the same properties as matrix J, in particular the properties (1), (3) and (4)
302 are true.

303 2. If the removed connection nodes are not connected to the fixed grade nodes then the total304 demands in the full model and in the reduced model are the same.

305
$$\sum_{n=1}^{N_c} \delta d_n = \sum_{n=1}^{N_c^r} \delta d_n^r$$
 (30)

where $N_c^r = r - N_f$ is the number of connection nodes in the reduced model. One should remember that the fixed grade nodes are not removed and hence the following relationships are satisfied $N = N_c + N_f$ for the full model and $r = N_c^r + N_f$ for the reduced model. 309 The proof can be completed with mathematical induction of which the first step has already310 been completed in the form of model (28).

311 The properties of matrix \mathbf{J}^r allow to interpret reduced linear model (29) as representing a 312 network with *r* nodes and a new topology described by matrix \mathbf{J}^r

313
$$\mathbf{J}^{r} = \begin{bmatrix} p_{1,1}^{r} & -p_{1,2}^{r} & \dots & -p_{1,N_{c}^{r}}^{r} \\ -p_{2,1}^{r} & p_{2,2}^{r} & \dots & -p_{2,N_{c}^{r}}^{r} \\ \dots & \dots & \dots & \dots \\ -p_{N_{c}^{r},1}^{r} & -p_{N_{c}^{r},2}^{r} & \dots & p_{N_{c}^{r},N_{c}^{r}}^{r} \end{bmatrix}$$
(31)

314 where elements $p_{i,j}^r$ play a role of a linearized conductance of the reduced model and if

315 $p_{i,j}^r = 0$ for $i \neq j$ it means that nodes *i* and *j* are not connected. Matrix **J**^r is more dense than

316 the original matrix **J** but is much smaller and hence less time consuming to solve.

317 It is worth to notice that the resulting reduced model doesn't depend on the order in which the 318 nodes for the removal are placed, however the order significantly affects the time required for 319 the Gaussian elimination procedure.

- 320 Changing order of the nodes for removal corresponds to multiplication of the incidence matrix 321 Λ_c and respective variables by an appropriate permutation matrix Π (Gill et al. 1991). In our 322 case the full nonlinear model (6) becomes
- 323 $\Pi \Lambda_c \mathbf{q} (\Lambda_c^T \Pi^T \Pi \mathbf{h}_c + \Lambda_f^T \mathbf{h}_f) = \Pi \mathbf{d}$
- and the linearized model (15) becomes

325
$$(\Pi \Lambda_c \mathbf{q}_{\Delta \mathbf{h}} \Lambda_c^T \Pi^T) \Pi \delta \mathbf{h}_c = \Pi \delta \mathbf{d}$$

326 Considering that the permutation matrix Π is orthogonal, $\Pi \Pi^{T} = \mathbf{I}$ and non-singular

327 $\mathbf{\Pi}^{-1} = \mathbf{\Pi}^{T}$ (Gill et al. 1991) after few manipulations applied to the two models above the

328 original models (6) and (15) are obtained.

329 Moreover, the permutations are applied only to the connection nodes designated for removal

and not to the connection nodes which remains in the reduced model, subsequently it can be

proven that the order of connection nodes for removal doesn't affect the outcome i.e. thereduced model.

333 There are special rows/columns re-ordering algorithms which accelerate significantly the

334 model reduction calculations, for instance the minimum degree ordering algorithm proposed

for the first time in (Rose, 1970). The more discussion on the re-ordering is presented in the

336 'Node by node implementation' section.

337 Recovering a reduced nonlinear model

338

Reduced linear model (29) is obtained by performing $N_c - r$ steps of the Gauss-elimination procedure which is equivalent to multiplying both sides of an original model (17) by a unit lower triangular matrix **M** (Gill et al. 1991).

$$342 \qquad \mathbf{M} \mathbf{J} \, \boldsymbol{\delta h}_c = \mathbf{M} \, \boldsymbol{\delta d} \tag{32}$$

343 The resulting product $\mathbf{M} \times \mathbf{J}$ has the block structure seen in the equation below

344
$$\begin{bmatrix} \mathbf{U} & \mathbf{Q} \\ \mathbf{0} & \mathbf{J}^r \end{bmatrix} \begin{bmatrix} \delta \mathbf{h}_c^{N_c - r} \\ \delta \mathbf{h}_c^r \end{bmatrix} = \mathbf{M} \, \delta \mathbf{d}$$
(33)

where **U** is an $(N_c - r) \times (N_c - r)$ upper triangular matrix, and \mathbf{J}^r is a $r \times r$ invertible matrix from equation (29) and **Q** is an $(N_c - r) \times (N_c - r)$ matrix block resulting the Gaussian elimination procedure.

348 Due to a special structure, equation (33) decomposes into two parts, one of which is a reduced349 linear model (29)

350
$$\mathbf{J}^r \boldsymbol{\delta} \mathbf{h}_c^r = \mathbf{M}^{(r)} \, \boldsymbol{\delta} \mathbf{d}$$
(34)

351 where $\mathbf{M}^{(r)}$ denotes the last *r* rows of matrix \mathbf{M} . By comparing right side of equations (29) 352 and (34) the demand of the reduced model can be expressed as

$$\delta \mathbf{d}^r = \mathbf{M}^{(r)} \, \delta \mathbf{d} \tag{35}$$

Since matrix \mathbf{J}^{r} of the reduced linear model has the same properties as the matrix of the full 354 355 linear model it can be considered to represent a linear network of conductance elements. The reduced model has r nodes and a new topology determined by \mathbf{J}^r . A non-zero entry at a 356 357 position (n,m) indicates a branch between nodes n and m, a zero entry indicates no connection between these nodes. If two nodes were connected in the original model the 358 359 branch orientation between these two nodes stays the same in the reduced model. If two nodes 360 were not connected the branch orientation is given by the sign of the head difference at them 361 and after that applied consistently in all equations.

The new node-branch incidence matrix can be denoted by Λ^r , with N_c^r and L^r signifying the number of nodes and branches respectively in the reduced model. There has been established, in the section on the properties of a linearized model, one to one mapping between linearized model (26) and non-linear model (7) in the form of equation (27). Applying the same format the following reduced nonlinear model is obtained.

367
$$\sum_{m \in N_n^r} \Lambda_{n,j}^r g_{n,m}^r S(\Delta h_{n,m}) = d_n^r \qquad \text{for } n = N_c - r + 1, \dots, N_c \qquad (36)$$

368 with
$$g_{n,m}^r = \frac{p_{n,m}^r}{S_{\Delta h}(\Delta h_{n,m}^0)}$$
 (37)

where $\Lambda^{r}_{n,j}$ =elements of a topology matrix Λ^{r} of the reduced model, N_{n}^{r} =a set of nodes connected to a node *n* in the reduced model, j = j(n,m) is an index of a component connected between nodes *n* and *m*, $\Delta h_{n,m}^{0} = h_{n}^{0} - h_{m}^{0}$ corresponds to the original operating point and d_{n}^{r} = an element of the demand vector $\mathbf{d}^{r} = \mathbf{M}^{(r)}\mathbf{d}$ with $\mathbf{M}^{(r)}$ defined in equations (34) and (35).

374 Model (36) can be presented in a vector form as

375
$$\mathbf{\Lambda}_{c}^{r} \mathbf{q}^{r} (\mathbf{\Delta} \mathbf{h}^{r}) = \mathbf{M}^{(r)} \mathbf{d}$$
(38)

376 where
$$\mathbf{\Delta h}^r = (\mathbf{\Lambda}_c^r)^T \mathbf{h}_c^r + (\mathbf{\Lambda}_f)^T \mathbf{h}_f$$
 or in terms of vector \mathbf{h}_c^r as

377
$$\mathbf{\Lambda}_{c}^{r} \mathbf{q}^{r} \left(\left(\mathbf{\Lambda}_{c}^{r} \right)^{T} \mathbf{h}_{c}^{r} + \left(\mathbf{\Lambda}_{f} \right)^{T} \mathbf{h}_{f} \right) = \mathbf{M}^{(r)} \mathbf{d}$$
(39)

where $\mathbf{q}^r (\Delta \mathbf{h}^r) = (q_1(\Delta h_1), ..., q_{L'}(\Delta h_{L'}))^T$ is a L^r vector function describing the non-linear branch law for all new components $j = 1, 2, ..., L^r$ given by equation (1), and the elements of $\mathbf{M}^{(r)}$ are simply multipliers applied to the original set of nodal demands that produce an equivalent set of demands at the nodes remaining in the reduced modelThe results of the above discussion are collected together below.

383 <u>Properties of the reduced nonlinear model</u>

The reduced nonlinear model represented by equation (38) or (39) and the full nonlinear model represented by equation (5) or (6) are 'tangent' to one another at the operating point which means that:

- Linearization of a model (38) leads to a reduced linear model (29) obtained by
 variable elimination of a full linearized model (17).
- 389 2. The full nonlinear model (5) and the reduced nonlinear model (38) have the same 390 operating point with respect to the last *r* components of vector \mathbf{h}^0 .
- 391 3. The difference between the solution (heads) of a full nonlinear model (5) and a
 392 reduced nonlinear model (38) is of a second order

The proof of property 1 can be done by checking the steps of the linearization procedure starting with a model (38). Property 2 follows from the manner the reduced nonlinear model has been constructed (equation (37)) around the given operating point. Property 3 is a consequence that both models have identical linearized models (with respect to the last rcomponents) and the first order terms in the Taylor expansion of both models cancel one another. Although the formal proof is important from a practical perspective one should also notice that the good accuracy is not only local around the operating point but also stretches over wide range of demands, in the simple case of Fig 2 from $d_2 = 20 l/s$ to $d_2 = 60 l/s$.

401

402 Implementation

- 403 The presented model reduction algorithm can be implemented as a computer program using a
- 404 formal Gaussian elimination procedure applied to a Jacobian matrix **J** or using a 'node by
- 405 node' elimination rules which will be explained later in this section.

406 Matrix implementation

407 Normally water network models are implemented as data files used by simulation packages 408 such as Epanet (Rossman 2000). The model reduction software can be linked to a simulator 409 and work by reading in a simulation file with an original model and generating a file with a 410 reduced simulation model. The matrix implementation involves five steps:

- Preparing a full nonlinear model
- Preparing an operating point
- 413 Preparing a Jacobian matrix $\mathbf{J} = \mathbf{\Lambda}_c \mathbf{q}_{\Delta h} \mathbf{\Lambda}_c^T$
- Applying the Gaussian elimination procedure to Jacobian
- Generating a reduced nonlinear model

The purpose of the first step is to define a set of nodes to be removed from the model and reordering all nodes so the nodes to be removed are at the beginning and the fixed grade nodes at the end of the respective arrays. The prepared model is simulated to generate an operating point at which the model is linearized. At this operating point a Jacobian matrix is evaluated and subsequently a reduced Jacobian matrix is calculated. From the reduced Jacobian matrix the topology, the values of the pipe conductance and new allocation of 422 demands of the reduced model can be obtained. Having this information a file containing a423 reduced nonlinear model can be generated.

The matrix Gaussian elimination approach has been employed to reduce models for many applications such as optimal pressure control (Ulanicka et al. 2001) and optimal scheduling (Bounds et al. 2006). In the scheduling study the model was reduced from 4388 to 414 components and the simplification process took approximately 2 minutes on a Pentium 4 2.2GHz PC. In the pressure control study the model has been reduced from 5332 to 1118 components, the significant number of nodes was preserved to maintain the structure of the system which included 24 subsystems (zones).

431 Node by node implementation

432 There is a strict correspondence between symmetric positive definite matrices and graph433 theory and the two views complement one another in solving important network problems.

The reduction procedure can be translated into a set of rules and implemented as a computer program which operates directly on the water network graph. Consider a network shown in Figure 4a and assume that node 1 is selected for removal from the network model. One should take the following steps:

438 a) Calculate the pipe linear conductance, $p_{n,m}$, for all pipes connected to node 1, according to 439 equation (22);

b) Calculate node 1 nodal conductance, $p_{1,1}$, according to equation (23);

441 c) Calculate the new conductance between each pair of nodes connected to node 1. The new 442 conductance between nodes n_1 and n_2 is

443
$$p_{n_1,n_2}^r = p_{n_1,n_2} + \frac{p_{1,n_1}p_{1,n_2}}{p_{1,1}}$$
 (40)

444 Moreover, if there was no branch between two nodes, a new branch appears between these 445 nodes with a respective conductance. An additional conductance between nodes n_3 and n_1 is

446
$$p_{n_3,n_1}^r = \frac{p_{1,n_3}p_{1,n_1}}{p_{1,1}}$$

447 and between nodes n_3 and n_2 is

448
$$p_{n_3,n_2}^r = \frac{p_{1,n_3}p_{1,n_2}}{p_{1,1}}$$

The formula (40) can be interpreted as a parallel connection of p_{n_1,n_2} and a composite branch which in turn comprises the series connection of $p_{n_1,1}$ and p_{1,n_2} . However, when calculating an equivalent conductance for the series connection the product $p_{n_1,1} p_{1,n_2}$ is divided by the nodal conductance $p_{1,1}$ rather than by the sum of these two branches conductance.

- 453 d) Demand d_1 is redistributed between nodes connected to node 1 proportionally to the
- 454 conductance of each branch, so the new demands at the N_1 nodes are

455
$$d_{n_1}^r = d_{n_1} + \frac{p_{1,n_1}}{p_{1,1}} d_1, \quad d_{n_2}^r = d_{n_2} + \frac{p_{1,n_2}}{p_{1,1}} d_1, \quad d_{n_3}^r = d_{n_3} + \frac{p_{1,n_3}}{p_{1,1}} d_1,$$
 (41)

456 The resulting network model is depicted in Figure 4b.

457 After the first step a new partially reduced model is obtained and a next node for elimination 458 can be selected. The procedure is repeated many times until the required level of reduction is 459 achieved. Once all required nodes are removed, the nonlinear model may be obtained. The 460 new pipes conductance should be translated into length, diameter and roughness coefficient. 461 The length can be assumed to be equal to the distance between the two nodes concerned, 462 roughness can assume a standard value C = 100 and the diameter can be evaluated from the 463 calculated value of the conductance and remaining assumed values of the length and the 464 roughness. Also the flow rate through the new pipes can be computed, if needed, following 465 equation (27),

$$466 \qquad q_{n,m} = \frac{p_{n,m}}{S_{\Delta h}(\Delta h^0_{n,m})} S(\Delta h_{n,m}) \tag{42}$$

467 being oriented from the node of higher head to the node of lower head .

468 The experience achieved during solving many case studies indicates that the following 469 recommendation should be followed for both implementation methods. All fixed head nodes 470 and control components, including all pumps and regulating valves, should be kept in the 471 reduced model and as a consequence its end nodes. Also the nodes connected to fixed grade 472 nodes must be kept to avoid redistribution of their nodal demands, which in turn will improve 473 the accuracy of the storage trajectories. Also nodes with multiple demands, emitters or 474 injection flow must be preserved. The demand pattern of a removed node must be the same of 475 the adjacent nodes; in other case it has to be kept. This applies to nodes with unusual demands 476 and its adjacent nodes. However simple throttle valves which are not controlled can be 477 reduced by assimilating its properties to an equivalent pipe. If the network has a complex 478 structure with many subsystems (zones) it maybe worthwhile to preserve the boundary nodes 479 in order to maintain the major structure of the model. Also nodes of particular interest (e.g. 480 minimum pressure) can be kept additionally.

481 The operating point should be representative for normal operations of the network and should 482 be chosen for average demand conditions while keeping at least one pumping unit working at 483 each pumping station in order to avoid zero flow pipes. Before parallel pipes are removed, an 484 equivalent pipe should be introduced by summing their conductance. During the reduction 485 process the addition of new pipes of very low conductance compared with the nodal 486 conductance of the joined nodes can be avoided, thus reducing the computing time. However 487 tiny values for the nodal conductance must be avoided to reduce the error propagation, which is solved by fixing a minimum value (e.g. 10^{-10} ft²/s). For large networks the reduction time 488 489 tends to increase exponentially at the last stages. There is a significant scope to accelerate the 490 model reduction process by re-ordering the nodes. The general problem of finding the best 491 ordering is an NP-complete problem (George and Liu, 1989) but there are very efficient 492 heuristic algorithms. The nodes can be pre-ordered in advance before the reduction starts 493 (static re-ordering proposed by Cuthill and McKee, 1969) and dynamically (on-line) during 494 the reduction process, for instance using minimum degree ordering algorithm proposed by 495 Rose (1970) in his PhD.

George and Liu (1989) in their review paper suggest to apply two stages, first to fix the initial ordering with a static approach before passing it to a dynamic ordering routine (e.g. minimum degree ordering). Preliminary experience with water networks indicates that the optimized ordering can reduce the computing time more than 1000 times for big networks. At the end of the reduction procedure there are still many pipes with very low conductance (relatively to other pipes), such pipes can be removed from the model.

The accuracy of the reduced model over the wide range of changes in demands or in the control elements settings has not been proven formally but has been illustrated on many examples shown in the paper and other practical applications. It is important to remember to keep all control elements, including all pumps, valves and pipes with check valves or pipes directly controlled by rules in the reduced model.

507 **Case studies**

The model reduction procedure, described above, was validated using a large number of real world networks. Two case studies are presented here, the first model is a small benchmark model and the second is a large-scale real water distribution system in UK. The first model was reduced using the node-by-node implementation whilst the second using the matrix approach.

513 Case study 1

514 This is a small scale "Network 1" of the EPANet examples (Rossman 2000) which consists of 515 12 pipes, 9 junctions, one pump, one tank and one reservoir as depicted in Figure 5a. 516 Demands at the junctions vary according to a 24-hour demand pattern of which the first time 517 step was used for the reduction procedure since it is equal to the average demand. The model 518 was reduced to two junctions and two pipes as shown in Figure 5b. Junction 10 was not 519 removed since it is connected to a pump and junction 12 was not removed since it is 520 connected, by a pipe, to a non-demand junction, the tank. Therefore the pipe connected to the 521 tank was not changed. The properties of the pipe connecting junctions 10 and 12 were 522 changed as shown in Figure 5b. The total demand of the model was redistributed between 523 junctions 10 and 12 to be 140.34 GPM and 959.66 GPM respectively. When comparing the water levels of the tank, over a period of 24 hours, between the full and reduced models it was 524 525 found that the maximum deviation of the reduced model was 0.01ft.

- 526
- 527
- 528

```
529 Case study 2
```

530 The network is a typical large-scale regional network supplying many towns and cities with 531 the schematic shown in Figure 6a. The model of the network includes 3535 nodes, 3279 532 pipes, 10 tanks, 7 reservoirs and 418 valves as illustrated in Table 1. The model reduction was required to calculate optimal pump and valve schedules for energy optimization, since theoriginal model was too big to accomplish the optimization task.

535 The full model was subjected to the reduction procedure. Initially the calculations were 536 carried out on an Intel i7 980X six-core processor without the use of parallel computing, i.e. 537 only one CPU core was utilized; the calculation time was 1 hour and 35 minutes. 538 Subsequently, a version of the algorithm which employs parallel computing was run on the 539 same machine and the calculation time was reduced to 12 minutes. Finally using the minimum 540 degree ordering the computing time was reduced to few seconds. The schematic of the 541 reduced model is depicted in Figure 6b, it contains 1023 nodes and 1340 pipes, keeping the 542 tanks, reservoirs and valves. This corresponds to a reduction of 3.46 times in number of nodes 543 and of 2.45 times in number of pipes as summarized in Table 1. The original model contains a 544 significant number of valves (418). Some of these valves are permanently open and some are 545 permanently closed; if they were replaced by equivalent pipes before carrying out the 546 reduction, the ratio would be even higher. Extended period simulations were carried out for 547 both full and reduced models with identical input data. The results are presented in Table 2 548 and in Figures 7 - 10.

549 The net tank flow balance was used to compare simulation results from the original and the 550 reduced model. The tank flow for each tank was integrated over time horizon of 24 hours and 551 denoted by N_o for the original model and N_r for the reduced model, N_o and N_r correspond 552 also to the difference between the initial and the final volume of the tank in the respective models. The difference $d = N_o - N_r$ and the relative error $\frac{d}{v_t} \times 100\%$ with respect to the 553 tank volume V_t were used as a measure of quality of the reduced model and are presented in 554 Table 2. For eight tanks, T1, T2, T4, T5, T6, T7, T8 and T9 the relative error is smaller than 555 556 1%. The smallest error is for T5 and is equal to 0.0016%, while the biggest error is for T3 and 557 is equal to 6.6971%. The relative error between total mass balance in tanks in the original and

simplified model is equal to 1.7909 % and is smaller than 2%. In order to improve accuracy 558 559 for the 'underperforming' tanks, T3 and T12 it would be necessary to preserve more nodes in 560 the neighborhood of these tanks. Additionally, the results are presented in graphical form as 561 head trajectories for selected tanks. The head trajectories for the biggest tank T1 with capacity 562 of 36 Ml are displayed in Fig. 7. The least accurate is T3 and the most accurate is T5 with 563 trajectories displayed in Fig. 8 and Fig. 9, respectively. For comparison, the head trajectories 564 for an 'averagely accurate' tank T9 are depicted in Fig. 10. The comparison of head at an 565 important critical connection node is depicted in Figure 11, the approximation error is less 566 than 0.1%. The flow patterns from individual sources in both models were also almost 567 identical this is consistent with the method being invariant with respect to demands and 568 spatial flow distribution.

569

570 CONCLUSIONS

571 The method presented in the paper performs the model reduction by transferring the problem 572 into a linear domain and then back into the non-linear domain and is well suited to hydraulic 573 optimization studies. The user can select the nodes to be preserved in the model and the 574 algorithm calculates the topology and the parameters of the components of the reduced 575 network. The method is invariant with respect to the total load and operating point defined by 576 the nodal variables. From the algorithmic point of view the method is very simple and fast. A 577 model containing many thousands of components can be reduced in a matter of tens of 578 minutes. The method is also very robust and has direct physical interpretation. The algorithm 579 can be implemented on a computer or be executed manually and is very similar to finding an 580 equivalent resistance for water network models. The case studies indicate that the reduced 581 models are valid in a wide range of operating conditions, and are more accurate than 582 straightforward linear models. The method was used to prepare many models for pressure 583 control and optimal scheduling studies. Recently it has been applied with success by (Shamir 584 and Salomons, 2008) to optimize the operation in real-time of Haifa water distribution 585 network using the reduced model to speed up hydraulic calculations. The method has been 586 applied to many practical case studies with astonishingly good results. If accuracy with 587 respect to the tank trajectory was not satisfactory, it was rectified by the selection of 588 additional nodes for the reduced model. Existing experience indicates that for the three 589 important variables, tank trajectory, pump station flow and minimum pressure, it was always 590 possible to achieve an error smaller than 2%. The future work will focus on implementation 591 more efficient re-ordering algorithms and on the on-line implementation of the software 592 where models can be reduced in real time to reflect changes in the water distribution system 593 due to both planned and unexpected events.

594

595

596 ACKNOWLEDGEMENTS

597 This research was supported by EPSRC grant GR/N26005, and by the Spanish Ministry of598 Science and Technology, grant BIA2004-06444.

- 600 Notation
- 601 The following symbols are used in this paper:

| 602 | d | = | vector of demands at connection nodes | |
|-----|----------------------|---|---|--|
| 603 | \mathbf{d}^0 | = | value of the demand vector at the operating point | |
| 604 | \mathbf{d}^{r} | = | vector of demands in the reduced nonlinear model | |
| 605 | $g_{n,m}$ | = | conductance of a pipe connected between nodes n and m | |
| 606 | \mathbf{h}_{c} | = | vector of head at connection nodes | |
| 607 | \mathbf{h}_{c}^{0} | = | value of the head vector at the operating point | |
| 608 | \mathbf{h}_{f} | = | vector of head at fixed grade nodes | |

| 609 | J | = | Jacobian of the full model | | |
|-----|-------------------------------------|-------|---|--|--|
| 610 | \mathbf{J}^{r} | = | Jacobian of the reduced model | | |
| 611 | j(n,m) | = | identifier of a pipe connected between nodes n and m | | |
| 612 | L | = | number of pipes | | |
| 613 | L^r | = | number of pipes of the reduced model | | |
| 614 | Μ | = | Gaussian elimination matrix | | |
| 615 | $\mathbf{M}^{(r)}$ | = | matrix composed of last r rows of the Gaussian elimination matrix | | |
| 616 | N_{c} | = | number of connection nodes in the full model | | |
| 617 | N_{f} | = | number of fixed grade nodes in the full model | | |
| 618 | N_n | = | a set of nodes connected to a node <i>n</i> in the full model | | |
| 619 | N_c^r | = | number of connection nodes in the reduced model | | |
| 620 | N_n^r | = | a set of nodes connected to a node n in the reduced model | | |
| 621 | $p_{n,m}$ | = | linearized conductance in the full model between nodes n and m | | |
| 622 | $p_{n,m}^r$ | = | linearized conductance in the reduced model between nodes n and m | | |
| 623 | $q(\Delta h)$ | = | vector of component flows as a function of the head drop in the full | | |
| 624 | | | model | | |
| 625 | $\mathbf{q}^r(\Delta \mathbf{h}^r)$ | = | vector of component flows as a function of the head drop in the reduced | | |
| 626 | | | model | | |
| 627 | $S(\Delta h_{n,m})$ | = | characteristic function of a pipe equation | | |
| 628 | $S_{\Delta h}(\Delta h_{n,m})$ | = | derivative of the characteristic function of a pipe equation | | |
| 629 | Δh | = | vector of head drops in the full model | | |
| 630 | δd | = | deviation of the demand in the full model from the operating point \mathbf{d}^0 | | |
| 631 | δd ^r | = | deviation of the demand in the reduced model from the operating point | | |
| 632 | $\delta \mathbf{h}_{c}$ | = | deviation of the heads at connection nodes from the operating point in | | |
| 633 | 3 the full model | | | | |
| 634 | $\delta \mathbf{h}_{c}^{r}$ | = | deviation of the heads at connection nodes from the operating point in | | |
| 635 | the reduced n | nodel | | | |
| 636 | δΔh | = | deviation of the head drop vector from the operating point in the full | | |
| | | | | | |

| 637 | | | model | | |
|-----|--|----------|---|--|--|
| 638 | Λ | = | topology matrix in the full model | | |
| 639 | Λ_c = topology matrix corresponding to connection nodes in the full model | | | | |
| 640 | Λ_f = topology matrix corresponding to fixed grade nodes in the full model | | | | |
| 641 | Λ_c^r | = | topology matrix corresponding to connection nodes in the reduced | | |
| 642 | | | model | | |
| 643 | П | = | permutation matrix | | |
| 644 | | | | | |
| 645 | REFERENCES | | | | |
| 646 | Balabanian, N | N. and H | Bickart, T. A., (1969). <i>Electrical Network Theory</i> , John Wiley and Sons, | | |
| 647 | New York. | | | | |
| 648 | Bounds, P.L.M., Kahler, J. and Ulanicki, B. (2006). "Efficient energy management of a large- | | | | |
| 649 | scale water supply system", Civil Engineering and Environmental Systems, Taylor & Francis, | | | | |
| 650 | Vol. 23, No. 3 pp. 209 - 220. | | | | |
| 651 | Brdys, M. A. and Ulanicki, B., (1994). Operational Control of Water Systems, Prentice Hall | | | | |
| 652 | International, New York, London, Toronto, Sydney, Tokyo, Singapore. | | | | |
| 653 | Broad, D.R., Maier, H.R., and Dandy, G.C. (2010). "Optimal operation of complex water | | | | |
| 654 | distribution systems using metamodels." Journal of Water Resources Planning and | | | | |
| 655 | Management, 136(4):433–443. | | | | |
| 656 | Cuthill, E. and McKee, J. (1969). "Reducing the bandwidth of sparse symmetric matrices" in | | | | |
| 657 | Proc. 24th Nat. Conf. ACM, pages 157–172. | | | | |
| 650 | $\mathbf{D}_{\mathbf{r}}$ | | | | |

- 658 Deuerlein, J.W. (2008). "Decomposition model of a general water supply network graph."
- 659 *Journal of Hydraulic Engineering*, 134(6):822–832.
- 660 Gill, P.E., Murray W. and Wright M.H. (1991). Numerical Linear Algebra and Optimization,
- 661 *Volume 1*, Addison-Wesley, Redwood City, California.

- 662 George, A. and W.H. Liu, J.W.H. (1989). "The Evolution of the minimum degree ordering
- 663 algorithm", SIAM Review, Vol. 31, No. 1, pp. 1-19.
- Rao, Z. and Alvarruiz, F. (2007). "Use of an artificial neural network to capture the domain
- knowledge of a conventional hydraulic simulation model." *Journal Of Hydroinformatics*,
 9(1):15–24.
- Rose, D. J. (1970), "Symmetric elimination on sparse positive definite systems and potential
 flow network problem", Ph.D. thesis, Harvard University.
- 669 Rossman L.A. (2000). EPANET 2 Users Manual, US Environmental Protection Agency,
- 670 Cincinnati, OH 45268.
- 671 Saldarriaga, J.G., Ochoa, S., Rodrguez, D., and Arbelez, J. (2008). "Water distribution
- 672 network skeletonization using the resilience concept." in 10th Annual Water Distribution
- 673 Systems Analysis Conference WDSA2008, pages 852–864, Kruger National Park, South
- 674 Africa.
- 675 Shamir, U. and Salomons, E. (2008). "Optimal Real-Time Operation of Urban Water
- 676 Distribution Systems Using Reduced Models", Journal of Water Resources Planning and
- 677 Management, ASCE, 134 (2), 181-185.
- Todini, E.(2000). "Looped water distribution networks design using a resilience index based
- 679 heuristic approach." *Urban Water*, 2(2):115–122.
- 680 Ulanicka, K., Bounds, P.L.M., Ulanicki, B. and Rance, J.P. (2001). "Pressure control of a
- 681 large scale water distribution network with interacting water sources a case study". In:
- 682 Proceedings of the 6th International Conference on Computing and Control for the Water
- 683 Industry, Ulanicki, B. et. al. (Eds), vol.2, RSP, Baldock England, pp.41-53.
- 684 Ulanicki, B., Zehnpfund, A. and Martinez, F. (1996). "Simplification of Water Network
- 685 Models", In: HYDRINFORMATICS '96, Proceedings of the 2nd International Conference

- 686 on Hydroinformatics, ETH Zurich, Switzerland, 9-13 September, vol. 2, Rotterdam,
- 687 A.A.Balkema, pp.493-500.
- Walski, T.M., Chase, D.V., Savic, D.A., Grayman, W.M., Beckwith, S. and Koelle, E. (2003),
- 689 Advanced water distribution modeling and management. Number v. 1. Haestead Press, 2003.
- 690 ISBN 9780971414129.
- 691 Williams, G.S. and A. Hazen, 1906, *Hydraulic Tables*, John Wiley & Sons, New York.
- 692 Zehnpfund, A. and Ulanicki, B. (1993), Water Network Model Simplification, Research
- 693 Report No 10, Water Software Systems, De Montfort University, Leicester, UK.
- 694 Zessler, U. and Shamir, U. (1989), Optimal Operation of Water Distribution Systems, Journal
- 695 of Water Resources Planning and Management, 115(6).

696

- 699 FIG. 1. Network reduction procedure
- 700 FIG. 2. A simple three node water distribution network
- 701 FIG. 3. Characteristics of the full nonlinear model, the linearized model and the reduced
- 702 nonlinear model of a simple network
- 703 FIG. 4. A node elimination from a network model
- 704 FIG. 5a. EPANet Network 1 full model
- 705 FIG. 5b. EPANet Network 1 reduced model
- 706 FIG. 6a. Major regional water supply and distribution network original model
- 707 FIG. 6b. Major regional water supply and distribution reduced model
- 708 FIG. 7. Comparison of simulated tank trajectories for Tank 1
- 709 FIG. 8. Comparison of simulated tank trajectories for Tank 3
- 710 FIG. 9. Comparison of simulated tank trajectories for Tank 5
- 711 FIG. 10. Comparison of simulated tank trajectories for Tank 9
- 712 FIG.11. Comparison of simulated pressure trajectories at a critical node
- 713
- 714

Table 1. Statistics of Case study 2 model

| components | nodes | pipes | tanks | reservoirs | pumps | valves |
|------------|----------------|-------|-------|------------|-------|--------|
| | Original model | | | | | |
| | 3535 | 3279 | 10 | 7 | 19 | 418 |
| | Reduced model | | | | | |
| | 1023 | 1340 | 10 | 7 | 19 | 418 |
| reduction | | | | | | |
| ratio | 3.46 | 2.45 | | | | |

| | | Difference in tank mass balance $d=N_o-N_r$ | Relative error d/V _t *100 | |
|-------|-------------------|---|--------------------------------------|--|
| Tank | Tank volume V_t | [MI] | [%] | |
| T1 | 36 | 0.0486 | 0.1351 | |
| T2 | 24.3 | 0.0061 | 0.025 | |
| Т3 | 21.39 | 1.4325 | 6.6971 | |
| T4 | 11.4 | 0.0324 | 0.2842 | |
| T5 | 11.1 | 0.0002 | 0.0016 0.8677 0.014 | |
| Т6 | 1.2 | 0.0104 | | |
| Τ7 | 6.1 | 0.0009 | | |
| Т8 | 11.6 | 0.0007 | 0.0063 | |
| Т9 | 21.8 | 0.0291 | 0.1336 | |
| T12 | 27.3 | 1.5229 | 5.5784 | |
| Total | 172.19 | 3.0838 | 1.7909 | |

720 Table 2. Difference in the tank mass balance between the original and the reduced model