BERGLUND, ANDREW DAVID. An Iterative Simulation and Mathematical Programming Optimization Approach to Leak Detection in Water Distribution Systems. (Under the direction of Dr. Kumar Mahinthakumar and Dr. E. Downey Brill, Jr.)

Real water losses from leaks present a serious and growing challenge in water resources planning. As the national water infrastructure ages, pipe walls and connections fail under stress and give way to leaks, a major source of water loss. Not only do leaks equate to lost revenue for utilities, but they can also critically alter system operations. In the extreme case, water discharged from an unmetered source, such as a leak, can reduce the available head in a water distribution system drastically enough to cut consumers off from access to water. Finding and repairing leaks can be difficult as even a substantial leak can potentially show no manifest signs. Traditional leak detection methods, such as acoustic surveys, require significant resources and specialized training.

This research employs mathematical programming methods, Linear Programming and Mixed Integer Programming, in a simulation-optimization framework to explore an alternative leak detection methodology based on pressure measurements. Simulated “real” pressure data were obtained for model networks with and without leaks present. Then single, independent leaks were simulated at each network node. The method determines a linear combination of these leaks that most closely approximate the pressure pattern for “real” leaks. Steady state and time-varying models were used to test the method. Results are presented to emphasize the method’s effectiveness under different conditions. This method’s potential lies in the fact that it is not intended to replace traditional leak detection methods. Rather, it is meant to work in concert with available methods to more accurately and efficiently isolate leak locations and reduce water loss.
An Iterative Simulation and Mathematical Programming Optimization Approach to Leak Detection in Water Distribution Systems

by

Andrew Berglund

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APPROVED BY:

______________________________________________
Dr. Detlef Knappe

______________________________________________
Dr. Kumar Mahinthakumar
Co-Chair of Advisory Committee

______________________________________________
Dr. E. Downey Brill, Jr.
Co-Chair of Advisory Committee
BIOGRAPHY

Andrew David Berglund is the youngest of five children. He was born in Aurora, Colorado, and, prior to moving to North Carolina for graduate school, has lived the majority of his life in Colorado. He attended the University of Colorado at Boulder for his undergraduate education where he obtained a Bachelor of Arts in Molecular, Cellular, and Developmental Biology and double-majored with Biochemistry. He now lives in Raleigh, North Carolina with his wife Emily where he plans to use his education to the betterment of the field of water resources engineering.
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# TABLE OF CONTENTS

LIST OF TABLES .................................................................................................................. v

LIST OF FIGURES .............................................................................................................. vi

1. Introduction ..................................................................................................................... 1

2. Background .................................................................................................................... 3

3. Methodological Development ........................................................................................ 4
   3.1. Initial Sensitivity Analysis ......................................................................................... 4
   3.2. Method Overview ..................................................................................................... 10
   3.3. Simulation-Optimization Framework ....................................................................... 12
   3.4. Linear Programming Formulation ............................................................................ 14
   3.5. Mixed Integer Programming Formulation ............................................................... 17
   3.6. Algorithm Overview ............................................................................................... 19
   3.7. Hanoi Network ....................................................................................................... 21
   3.8. Net3 Network ......................................................................................................... 22

4. Results and Discussion .................................................................................................... 32
   4.1. Hanoi Network ....................................................................................................... 32
   4.2. Net3 Network ......................................................................................................... 36

5. Conclusion ....................................................................................................................... 48

REFERENCES ..................................................................................................................... 51
LIST OF TABLES

Table 1 - Diurnal demand pattern for residential nodes in Net3............................................. 24
Table 2 - Objective value by method and iteration................................................................. 36
Table 3 - Average objective value for each sub-period length over 50 trials. ...................... 39
Table 4 - Average solution error over 50 trials by sub-period length................................... 39
Table 5 - Effect of removing solutions with objective values greater than two standard deviations from the average................................................................................. 41
## LIST OF FIGURES

<table>
<thead>
<tr>
<th>Figure</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Figure 1</td>
<td>The <em>Micropolis</em> Network. Lines represent the pipe network which connects the network’s nodes. Each node is represented as a dot.</td>
</tr>
<tr>
<td>Figure 2</td>
<td>The average summed pressure indicator for the <em>Micropolis</em> network by leak coefficient.</td>
</tr>
<tr>
<td>Figure 3</td>
<td>A comparison of summed pressure indicator values by leak magnitude between two simultaneously simulated leaks and two leaks at the same locations simulated independently.</td>
</tr>
<tr>
<td>Figure 2</td>
<td>Flow through combined iterative approach. Blue color represents a stimulation process. Green represents an optimization process.</td>
</tr>
<tr>
<td>Figure 5</td>
<td>The <em>Hanoi</em> network. Lines represent the pipe network which connects the network’s nodes. Each node is represented as a dot.</td>
</tr>
<tr>
<td>Figure 6</td>
<td>The <em>Net3</em> network. Lines represent the pipe network which connects the network’s nodes. Each node is represented as a dot.</td>
</tr>
<tr>
<td>Figure 7</td>
<td>Single run comparison of LP and MIP run independently.</td>
</tr>
<tr>
<td>Figure 8</td>
<td>(a-top) Leak coefficient solution for each iteration of the combined iterative method. (b-bottom) The same solution magnified along the y-axis to show small leaks present in LP solutions.</td>
</tr>
<tr>
<td>Figure 9</td>
<td>Absolute pressure error by node for each iteration of (a-top) the LP and (b-bottom) the MIP.</td>
</tr>
</tbody>
</table>
Figure 10 - Results from the first sub-period of the 24-hour simulation for the (a) 1-hour, (b) 2-hour, (c) 3-hour, (d) 4-hour, (e) 6-hour, (f) 8-hour, (g) 12-hour, and (h) 24-hour sub-periods. Red squares indicate leak coefficient magnitudes in the observed case. Blue circles indicate leak coefficient magnitudes from the simulated case solution.

Figure 11 - Heat map of raw results for single trial of combined iterative approach. Actual leak locations indicated by red color in right-hand row labels.

Figure 12 - Heat map of solutions within 20 percent of lowest objective sub-period for a single trial. Actual leak locations indicated by red color in right-hand row labels.

Figure 13 - Heat map of the lowest objective solution for each sub-period length and the same trial. Actual leak locations indicated by red color in right-hand row labels.

Figure 14 - Time-normalized objective values for 24 1-hour solutions, evaluated at every hour.

Figure 15 - The final reduced heat map with outlier solutions removed. Actual leak locations indicated by red color in right-hand row labels.
1. Introduction

Utilities across the United States face an aging water infrastructure in which stressed pipes frequently break. These breakages constitute a major portion of real water losses—a term popularized by the American Water Works Association (AWWA)—and are a growing concern for water utilities. These real loses are “the physical losses of water from the distribution system, including leakage and storage overflows. These losses inflate the water utility’s production costs and stress water resources since they represent water that is extracted and treated, yet never reaches beneficial use” (AWWA, 2012). This major issue is further compounded by predicted future water scarcity brought on by population growth and climate change. Historically, finding and fixing leaks has been challenging. Large leaks may intuitively seem to be the largest contributors to water loss, but these leaks often manifest in visible above-ground ways, often with a large enough impact that they are found and fixed quickly. Small leaks can have a profound impact over time on water loss because they often remain unobservable from the surface. Traditional leak detection methods are costly, require experienced operators, and rely on many variables such as pipe material and diameter. A cost-effective and consistent method to reliably detect leaks using readily available data is imperative.

To date, simulation based leak detection methodologies have not reached the maturity required for mainstream adoption. Previous research in the field has focused largely on the analysis of pressure transients, short-burst pressure waves induced by pumping and changes in flow velocity. These methods have found some success over relatively short pipe lengths,
but not when considering an entire water distribution network. Work remains to be done in extending these methods to use in full water distribution networks.

Presented here is a simulation-optimization leak detection method that considers an entire network at one time. The method solves the inverse problem of detecting the location and magnitude of unknown leaks in a water distribution system by finding the linear combination of independent leaks that minimizes the pressure difference between simulated and real leaks.
2. **Background**

Leak detection methods usually fall in one of two categories: physical methods and computer-based methods. Physical methods, which are presently the most used, rely on the ability to distinguish the acoustic signature of leaks. Many utilities use acoustic surveys as a major component of their water audit strategy. Computer-based methods use a model of the water system to simulate the changes a leak produces in the water system.

Physical methods rely on acoustic devices to detect leaks. A leak can be thought of as a constantly “on” demand sink. Above-ground acoustic surveys seek to find areas where water appears to be flowing when known withdrawals are limited or, by way of a valve, shut off entirely. The ability to detect the flow of water through a broken pipe is largely dependent on the pipe material, the leak’s size, and the subjectivity of the operator. Modern methods make use of in-line acoustic sensors that are released into the network and capture sound data as they travel. Sensor data are analyzed to detect anomalous signatures corresponding to potential leaks. The use of ground penetrating radar has also gained popularity for more shallow networks (Mutikanga, 2013).

Computer-based methods make use of hydraulic models to simulate leaks. Many methods seek to detect pressure transients, short-burst pressure waves produced at a location of disrupted flow during regular pressure or flow velocity changes. Other methods seek to minimize the difference between simulated leaks and observed data. These methods often use heuristic search methods as the complex effects of leaks in water networks are not well understood (Puust, 2010).
3. Methodological Development

3.1. Initial Sensitivity Analysis

An initial series of experiments was conducted to determine if an approximately linear relationship between pressure change and leak magnitude could be exploited. Once this relationship was established the pressure difference between a simulation with multiple simultaneous leaks and multiple simulations with single leaks were compared to see how effectively multiple leaks could be modeled using a linear combination of single leak scenarios. Simulations were run using EPANET (Rossman, 2000) and the Micropolis network (Brumbelow, 2007), as seen in Fig. 1. The Micropolis network represents a small city of approximately 5,000 residents and contains 1236 nodes—458 of which are demand nodes—575 mains, 486 service and hydrant connections, 197 valves, 28 hydrants, 8 pumps, 2 reservoirs, and 1 tank.
A simple metric was developed to study the pressure response in a network due to the introduction of a leak. The pressure difference between a no-leak and leak scenario was summed for all nodes, over all time steps in the simulation to obtain a single summed pressure response indicator as shown in Equation 1.

\[
P = \sum_{t=0}^{d} \sum_{j=0}^{n} (p_{\text{no-leak},j,t} - p_{\text{leak},j,t}) \quad (1)
\]

Where \( P \) is the summed pressure response indicator, \( p_{\text{no-leak},t} \) is the pressure at node \( j \) and time \( t \) in the no-leak case and \( p_{\text{leak},t} \) is the pressure at node \( j \) and time \( t \) in the leak case. The pressure difference is summed over the network’s \( n \) nodes at each hourly time step and summed again over the period of length \( d \). The \( P \) indicator was calculated for leaks of
incrementally larger magnitude to determine if pressure response depends linearly on leak magnitude. Once this relationship was established, two leak locations were selected and a two-leak case and two single-leak cases were simulated. The $P$ indicator was calculated for each, and the two single-leak indicators were summed and compared to the two-leak indicator to determine if multiple leaks could be approximated by assessing a combination of single leaks.

Leaks are modeled in EPANET as emitters and follow Equation 2.

$$Q = cP^\gamma$$  \hspace{1cm} (2)

Where $Q$ is a volumetric flow rate, $c$ is the leak or discharge coefficient, $P$ is pressure, and $\gamma$ is a pressure exponent, set at 0.5 for this study. In EPANET leaks must be modeled at a network node, not in a link, or pipe, between nodes. When flow is measured in gallons per minute (gpm) and pressure in pounds per square inch (psi), the leak coefficient $c$ can be expressed in units of $\frac{\text{gpm}}{\text{psi}^{0.5}}$, expressed as the flow through a leak due to a 1 psi pressure drop. The flow rate, and thus the excess demand caused by an individual leak is pressure sensitive and the true quantitative demand of the leak is difficult to control due to regular pressure fluctuations. The most direct control of a leak’s magnitude is exercised by changing the $c$ value, or the leak coefficient. The pressure difference between a no-leak and leak scenario is also a function of the leak coefficient. All subsequent references to leak magnitude are specifically referring to the $c$ value.
The preliminary work presented here indicates that, in a rough sense, the pressure change indicator responds linearly to an increase in leak magnitude. As a leak increases in size, more water is lost, and less water remains in the pressured pipe system. With less water, the system experiences a pressure drop. The summed pressure indicator increases linearly as the leak coefficient increases as seen in Fig. 2. Each point represents the network average for a particular $c$ value, obtained by simulating a leak at each of the network’s nodes and then taking an average indicator value. The non-linearity exhibited for low $c$ values is possibly attributable to the change in pumping brought on by the introduction of leaks.
The linear relationship between leak coefficient and pressure was explored further by introducing multiple leaks. The summed pressure indicator was obtained over a range of leak coefficient values for the two-leak case, modeled as two simultaneous leaks and two independently simulated leaks, placed at each of the simultaneous leak locations. The indicators obtained from the two independent leaks were summed and compared to the indicator obtained from the two simultaneous leaks as seen in Fig. 3.

Figure 2 – The average summed pressure indicator for the Micropolis network by leak coefficient.
In the network tested, the superposition principle holds for leaks with coefficients below an approximate value of 25. The finding that two independent leaks, when considered together closely approximate two simultaneously existing leaks led to the consideration of a linear method for leak detection. While conducting preliminary trials the effect of complex pumping rules on pressure change in the leak case was noted. The introduction of a single small leak in a network with pumps can alter the pumping schedule enough to register positive pressure changes in a leak case and subsequent single leak simulations when compared to the no-leak case. This effect is dependent on the pump rules that govern the model, typically those that are responsive to tank levels. A set of rules that are purely time dependent should be insensitive to the presence of a leak. This positive pressure change is not necessarily fatal to the model formulation, as the objective function seeks to minimize the

![Graph showing comparison of summed pressure indicator values by leak magnitude between two simultaneously simulated leaks and two leaks at the same locations simulated independently.](image-url)

Figure 3 – A comparison of summed pressure indicator values by leak magnitude between two simultaneously simulated leaks and two leaks at the same locations simulated independently.
sum of the absolute pressure differences, but the decision to begin with a simpler water network was made.

3.2. Method Overview

A mathematical programming based method using a coupled simulation-optimization framework was developed to find both the location and magnitude of simultaneously existing unknown leaks in a water distribution system (WDS). This work hypothesizes that the interactions of multiple leaks within a WDS have a complex non-linear effect that can be approximated as linear. This hypothesis is supported by preliminary sensitivity analyses which indicate a linear response of pressure dependence with leak magnitude represented as a leak coefficient, c. Linear Programming (LP) is used to minimize differences in simulated and observed pressure readings. For this study, however, the “observed”, or “real-world,” data were synthetically generated using simulated leaks in idealized model networks. In this work, simulated pressure readings are generated from the modeled water network without leaks, referred to as the “no-leak” case, and the readings obtained with leaks having randomized locations and magnitudes are termed the “leak” case. The use of simulated data using small, simplified model networks is considered a first step in method development and treated as proof of concept. The no-leak case and leak case are meant to reflect the normal operations of a WDS before and after the introduction of leaks. In the networks tested, the flow of water into the network is limited only by pump specifications. The water source does not diminish.
Of specific interest in this study is the pressure change experienced inside a pressurized water network due to the introduction of a leak. Hydraulic simulations are performed to obtain pressure data at regular intervals, collected for both cases at network nodes specifically chosen as pressure sensors. As this is an inverse problem, the pressure change due to the introduction of leaks does not explicitly reveal the location or magnitude of the introduced leaks; a model is needed to select candidate leaks that create a pressure change signature close to that introduced by leaks in the leak case. A series of additional simulations are conducted to determine the pressure change caused by a single leak at each of the network's nodes. In each simulation a single small leak is placed at one of the networks nodes and pressure data is collected. This process is repeated until a leak at each network node has been simulated. The obtained pressure data is then compared to the base case to obtain a pressure difference. The collected data constitutes a library of the network’s pressure response coefficients to a leak at each possible location.

An LP model is then built and optimized to determine the linear combination of single simulated leaks that best emulate the change in pressure between the no-leak case and the leak case. The LP selects a combination of leaks that minimize the objective function, the sum of the absolute error between the pressure difference in the leak case and the linear combination of simulated leaks. A series of linear constraints assure a solution that yields the estimated leak magnitudes that minimize the pressure error. An optimal solution to the LP is passed back to the simulation and used to update the magnitudes of the simulated leaks. The updated simulation results in turn yield new constraint values for the LP and the model is
optimized again. This iterative process continues until the LP generates a solution that does not improve the objective function. This solution is discarded and the last solution to lower the objective function is used to continue. The number of estimated leaks in this solution greater than a preselected parameter threshold value is counted. This number is then used in a polishing step in which additional binary constraints are added to the LP formulation to create a Mixed Integer Programming (MIP) model.

The MIP model allows the user a level of control over the solutions obtained by restricting the total number of searched-for leaks. The proposed method uses the previously calculated total number of leaks in the LP solution above a threshold to determine the number of leaks allowed in an MIP solution. This limit is readily adjustable and can be tuned if additional system information is known or to observe how solutions respond as the number of searched-for leaks is changed. Once the MIP is constructed, it is solved iteratively in the same fashion as the LP until there is again no improvement in the MIP objective error. The overall method is heuristic in the sense that there is no proof of convergence to a good solution, but as shown below it performs well on the test problems to date.

3.3. Simulation-Optimization Framework

The simulation-optimization framework developed in this research uses the EPANET Programmer’s Toolkit functions in concert with Gurobi Optimizer 5.5 (Gurobi Optimizer Reference Manual, Version 5.5, 2013). All hydraulic simulations are performed using EPANET’s hydraulic simulation capability. A single simulation is required to obtain the pressure data for the no-leak case. An additional simulation is required for the leak case.
Leak locations and magnitudes for the leak case are selected using pseudorandom number generation. Information regarding leaks in the leak case is used for assessment of LP and MIP-generated solutions. The model is otherwise run as if this information is unavailable. A hydraulic simulation is carried out for each of the network’s nodes, with a small leak simulated at that node. Pressure data are recorded at the same pressure reporting nodes in the no-leak and leak cases and the pressure differences at the sensors are determined (perfectly performing sensors are assumed). The pressure differences are likewise determined between the no-leak case and each simulated-leak case. These data are used to populate the coefficient matrices for the LP problem.

The LP is constructed using the Gurobi C language interface functions. Each Gurobi LP model is optimized within the Gurobi Optimization environment. Once the environment is initialized, a specific model can be populated. The model is initiated by selecting the quantity, type, and objective coefficient for all of the model’s variables. Linear constraints are built for each row of the constraint coefficient matrix. The C Gurobi implementation requires that a constraint is built using only non-zero constraints coefficients. Care is required to not read in zero constraint values as the full constraint matrix for this problem includes two Identity sub-matrices. Once the objective function and all constraints are set, the model is optimized. The solution obtained for the LP problem contains the estimated $c$ values for each node in the network, and the error at each pressure sensor between the simulated and leak case. New hydraulic simulations are run using the solution's leak coefficient values. The response matrix, and the constraint coefficient matrix are repopulated using the updated
simulation pressures and the LP is rebuilt and resolved. This iterative process continues until the objective function, the minimization of pressure error, no longer decreases.

### 3.4. Linear Programming Formulation

The LP being solved is formulated as an L1-Approximation problem, in which the sum of absolute differences between the simulated and observed pressure readings at all $m$ pressure sensors is minimized. This can be expressed as an LP problem, shown in Equation 3.

\[
\text{minimize } \sum_{i=1}^{m} (y_i^+ + y_i^-)
\]

subject to
\[
\sum_{j=1}^{n} \left( \frac{\delta p_i}{\delta c_j} x_j \right) + y_i^+ - y_i^- = p_{obs_i}, \forall i
\]  
(3)

Where $y_i^+$ and $y_i^-$ are variables assigned for each of the $m$ pressure sensors that capture either the positive or negative difference in pressure between the simulated and observed pressure, respectively; $\frac{\delta p_i}{\delta c_j}$ is the pressure response coefficient at pressure sensor $i$ for a leak with coefficient $c_j$ simulated at node $j$; $x_j$ is the leak coefficient variable being solved for at node $j$; $p_{obs_i}$ is the observed pressure at sensor $i$.

In this research, an equivalent matrix formulation of the L1-norm minimization problem depicted in equation (3) is implemented within the Gurobi framework as shown in Equation 4.
minimize $d^T \tilde{x}$

subject to $\tilde{A} \tilde{x} \leq \tilde{b}$

$\tilde{x} = \begin{bmatrix} x \\ y \end{bmatrix}_{(m+n) \times 1}$, $x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}_{n \times 1}$, $x_i = c_i$

$y = \begin{bmatrix} y_1 \\ \vdots \\ y_m \end{bmatrix}_{m \times 1}$, $y_i = p_{obs_i} - p_{sim_i}$, $d = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}_{(m+n) \times 1}$

$A = \begin{bmatrix} \frac{\delta p_{11}}{\delta c_1} & \cdots & \frac{\delta p_{1n}}{\delta c_n} \\ \vdots & \ddots & \vdots \\ \frac{\delta p_{m1}}{\delta c_1} & \cdots & \frac{\delta p_{mn}}{\delta c_n} \end{bmatrix}_{m \times n}$

$\tilde{A} = \begin{bmatrix} A & -I \\ -A & -I \end{bmatrix}_{2m \times (m+n)}$, $\tilde{b} = \begin{bmatrix} p_{0_1} - p_{obs_1} \\ \vdots \\ p_{0_m} - p_{obs_m} \end{bmatrix}_{m \times 1}$

$\delta p_{ij} = \frac{p_{0_i} - p_{sim_j}}{c_j}$

(4)
Where $\mathbf{x}$ is the vector containing the variable vectors $\mathbf{x}$ and $\mathbf{y}$, $c_j$ is the leak coefficient for each of the $n$ nodes, and $p_{\text{obs}_i} - p_{\text{sim}_i}$ is the error term for each of the $m$ pressure sensors, respectively. The vector $\mathbf{d}$ contains the objective coefficients for the LP objective function. The objective is to minimize the sum of the pressure error terms. Accordingly, all variables representing leak coefficients receive a zero coefficient, and all pressure error terms receive a coefficient of one. The $m \times n$ matrix $\mathbf{A}$ is a response matrix containing the pressure difference between the no-leak case, $P_{0_i}$, and the simulated cases, $P_{\text{sim}_ij}$, normalized by leak magnitude, $c_j$ for $i=1\ldots m$ and $j=1\ldots n$. Each row of this matrix corresponds to a single pressure sensor. Each column corresponds to a leak at a single node in the network. The matrix $\mathbf{\tilde{A}}$ is the constraint matrix for the LP and is built using the previously described response matrix and an identity matrix $I$. Each row of this matrix corresponds to the coefficients for the left hand side of a single linear inequality constraint. Two constraints are created for each pressure sensor represented in the $\mathbf{A}$ matrix, one from positive $\mathbf{A}$ and one from negative $\mathbf{A}$. This creates a positive and negative bound and is done to obtain the absolute error. Each constraint can be interpreted as the requirement that the sum of each leak coefficient at each node, multiplied by its corresponding response matrix value and the pressure error term at the current pressure sensor must be less than or equal to the difference in pressure between the no-leak case and the leak case. The vector $\mathbf{b}$ contains the pressure difference between the no-leak case, $P_{0_i}$, and the leak case, $P_{\text{obs}_i}$, at pressure sensor $i$, $i=1\ldots m$. The vector $\mathbf{\tilde{b}}$ contains both a positive and negative subvector $\mathbf{b}$. Again, this is done to obtain the absolute error. The
LP returns the vector $\mathbf{x}$ which contains the estimated leak coefficient for every network node and the pressure error term for every pressure sensor.

### 3.5. Mixed Integer Programming Formulation

The Mixed Integer Programming (MIP) formulation is used to refine the solution obtained from the LP problem. The MIP problem consists of the same objective function and linear inequality constraints as the LP, while further constraining the number of permissible leaks. The limit on the number of leaks is obtained by summing the number of leak coefficients in the best LP solution that meet or exceed a predefined threshold. The number of leak coefficients allowed in the MIP solution is forced to be at or below this limit. The MIP achieves this by introducing binary variables, those that can be either 0 or 1, into the model. The additional MIP constraints are shown in Equation 5.

$$x_i - Mz_i \leq 0, i = 1\ldots m$$

$$\sum_{i=1}^{n} z_i \leq N, z \forall 0,1 \quad (5)$$

Where $x_i$ is the leak coefficient solution for the node $i$, $z_i$ is the corresponding binary variable for that node and $M$, called “big M”, is used to bound the leak coefficients. Through this constraint any node with a corresponding binary variable equal to zero is itself forced to zero. The leak coefficient at a node with an associated binary variable equal to one must be less than $M$. The sum of the binary variables is also limited to be equal to or less than $N$, the maximum number of allowed leaks. The MIP is then solved in a similar manner to the LP problem. The solution vector contains the same $n$ leak coefficients and $m$ pressure error terms.
as in the LP and in addition, $n$ binary variable values, one for each network node. MIP problems can, at worst, introduce $2^n$ more solution combinations due to the addition of $n$ new variables, each with possible values zero or one. Although modern MIP algorithms, including the proprietary version used by Gurobi, have a series of techniques to reduce the time to optimality, MIP problems can be difficult to solve. To help combat this difficulty, each MIP iteration is given a valid starting combination of binary variables that will produce a feasible solution. This gives a feasible upper bound on the objective that can be used to eliminate solutions with higher objective values. The starting solution for the first MIP is generated from the best LP solution. This starting solution is not guaranteed to be feasible, but offers a starting point for the search. Each successive MIP starting solution is used from the previous MIP iterations solution. The MIP is solved iteratively, passing solutions back to the simulation in the same way described for the LP. This continues until an MIP solution is obtained that does not improve the objective function. The final MIP solution that improves the objective is recorded and used as the final solution to the LP-MIP iterative approach.
3.6. Algorithm Overview

The overall flow of the algorithm is expressed in the following steps and the flow chart shown in Fig 4.

Start
Step 1. Set current objective value to a high value (e.g., 9999).
Step 2. Set $c_j = 1, j = 1 \ldots n$
Step 3. Simulate no-leak and leak cases.
Step 4. Populate the $b$ and $\bar{b}$ vector
Step 5. Simulate simulated case for $n$ nodes
Step 6. Populate the $A$ and $\bar{A}$ matrices
Step 7. Set previous objective value $< current objective value$
Step 8a. Generate and solve LP
\( \text{If } (\text{current objective value} - \text{previous objective value}) < 0 \)
\( \quad \text{Step 8b. If } (x_j > \text{min leak threshold}) \text{ Set } c_j = x_j, j = 1 \ldots n \)
\( \quad \text{Return to Step 5.} \)
Step 9. Set current objective value to a high value (e.g., 9999).
Step 10. Set previous objective value $< current objective value$
Step 11. Simulate simulated case for $n$ nodes
Step 12. Populate the $A$ and $\bar{A}$ matrices
Step 13a. Generate and solve MIP
\( \text{If } (\text{current objective value} - \text{previous objective value}) < 0 \)
\( \quad \text{Step 13b. If } (x_j > \text{min leak threshold}) \text{ Set } c_j = x_j, j = 1 \ldots n \)
\( \quad \text{Return to Step 10.} \)
Finish
Figure 4 - Flow through combined iterative approach. Blue color represents a stimulation process. Green represents an optimization process.
3.7. Hanoi Network

The Hanoi EPANET network (Hanoi) shown in Fig. 5 is a simple, gravity-fed 31 node, skeletonized network modeled after Hanoi, Vietnam. The EPANET input file represents a single steady state simulation without time varying demand. The pipe diameters used were determined from a published network design (Savic, 1997). The entire system is fed from a single reservoir with 100 meters of available head. Hanoi was selected as the first network to test the linear mathematical programming formulation. The network’s small size (there are three large pipe loops), lack of time variance, and absence of pumps offered a problem with reduced complexity to test if it was possible to model leaks in a linear fashion.

Figure 5 - The Hanoi network. Lines represent the pipe network which connects the network's nodes. Each node is represented as a dot.

Pressure data were obtained from all nodes for tests run with the Hanoi network. The simplicity of this network also allows solutions to be obtained quickly and made the process
of improving the overall method easier. For all Hanoi experiments the LP problem was solved iteratively until there was no improvement in objective value. The lowest objective solution was used to determine the binary limit on the number of allowable leaks in the MIP formulation. The MIP was then solved iteratively until there was no longer improvement in the objective.

3.8. Net3 Network

The EPANET Net3 network, shown in Fig. 6 was selected as a network with additional complexity, while maintaining enough simplicity to simulate and solve quickly. The Net3 network comes packaged with EPANET and consists of 92 junction nodes, two reservoirs, a lake and a river, and three tanks.
The network was modified to run for 96 hours, including a three day (72-hour) warm-up period. During the warm-up period, the simulation runs normally, but no data are collected. It is intended to allow the network’s hydraulics to equilibrate. The final 24-hour period is used for evaluation. The original EPANET input file consists of a 24-hour simulation in which water no longer comes from the lake source after hour fifteen. This rule was left intact, making the network effectively a single-source network for the period of evaluation. There is a single pump that delivers water from the river source. This pump has a simple control scheme; it turns on when the height of water in Tank 1 is below 17.1 feet and off when the height of water in Tank 1 is above 19.1 feet. All but four of the junction nodes follow the diurnal demand multiplier pattern shown in Table 1.
Table 1 - Diurnal demand pattern for residential nodes in Net3.

<table>
<thead>
<tr>
<th>Time</th>
<th>Multiplier</th>
<th>Time</th>
<th>Multiplier</th>
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<td>1.08</td>
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</tr>
<tr>
<td>12</td>
<td>1.19</td>
<td>24</td>
<td>1.67</td>
</tr>
</tbody>
</table>

The Net3 network was first evaluated as a larger steady state problem by setting the simulation time to zero hours. Running a larger steady state problem served as an incremental step beyond the Hanoi network tests. The simulation time was then reset to 96 hours and the iterative mathematical programming method was modified to run using data from multiple time points. The LP problem above was modified to account for time variance. To accommodate data from multiple time points a separate $A$ matrix and $b$ vector are created for each time period under consideration. The $b$ vector is calculated in the same way described above. A new vector is required for each time period. It is important to preserve the dimension of the solution vector $\hat{x}$ to ensure that a single value is obtained for the leak coefficient at each node. In cases that multiple pressure measurements are obtained over the time period being considered, the difference in pressure between the base case and simulation
is taken at each time, summed, and averaged over the length of time period as shown in

Equation 6.

\[
A_{p_{ij}} = \frac{\sum_{t=0}^{d} (p_{0_{ij}} - p_{sim_{ij}})}{c_{d_{j}}} 
\]

Where \(A_{p_{ij}}\) is the entry in the \(A\) matrix for time period \(d\), at pressure sensor \(i\), \(i=1\ldots m\) for a leak at node \(j\), \(j=1\ldots n\) and represents the pressure difference between the no-leak case, \(p_{0_{t_i}}\) at time \(t\) and pressure sensor \(i\), and the simulated case, \(p_{sim_{t_ij}}\), at time \(t\) and pressure sensor \(i\) for a leak at node \(j\); \(c_{d_{j}}\) is the leak coefficient for time period \(d\), at node \(j\); and \(d\) is the length of the time period being averaged over, (e.g., for a 3-hour period, \(d=3\)). A new \(A\) matrix is created for each time period being considered. For the \(Net3\) simulations considered this ranges from a single matrix for a full 24-hour period to multiple matrices for an equally divisible number of sub-periods within a 24-hour period. An entry at row \(i\) and column \(j\) of the \(A\) matrix can be thought of as the average pressure difference at pressure sensor \(i\) between the no-leak case and simulated case for a leak at node \(j\), normalized by the simulated leak coefficient. The leak coefficient is either the default value of one or the value obtained from the most recent solution, if that solution is above a predetermined minimum leak size threshold. The average is obtained by dividing the sum of pressure differences by the length of the time period. By considering the difference between pressure readings at each time point within the time period before averaging, the average better represents the hour-to-hour
differences. The process of averaging takes a time varying simulation and treats it as a pseudo-steady state problem. The solution for a time period still yields a single set of leak coefficients and pressure error terms. The Net3 network provides 24 hours of usable pressure data, and pressure data is collected hourly. These 24 hours can be divided into multiple sub-periods, and each sub-period can be solved to give several unique solutions over the 24-hour period.

The introduction of time to the method and the manipulation of data to approximate a steady state problem require experimentation to determine whether there is an optimal sub-period length over which to evaluate. The Net3 network has a diurnal demand pattern that is repeated every 24 hours. Therefore, after a warm-up period, each 24-hour period will give the same results. An experiment was designed to determine the length of the time period, \( d \), above that would yield the lowest pressure error approximations when compared to the observed case. Each simulation includes a three day warm-up period, after which the 24-hour evaluation period was divided into equal length sub-periods: 24 1-hour, 12 2-hour, 8 3-hour, 6 4-hour, 4 6-hour, 3 8-hour, and 2 12-hour sub-periods. The iterative mathematical programming method was employed to solve each sub-period within the 24 hour evaluation period. Fifty randomly selected two-leak trials were run and the best LP and MIP solutions from the iterative LP-MIP method were obtained for all sub-periods within a 24-hour period. The same leak locations and leak coefficients were used for the same trial for each sub-period length. For each set of sub-periods the objective value and solutions for the LP and MIP and the solution error, the difference between the leak coefficients given by the final
solution and the observed leak coefficients, were recorded. The solution error shown in Equation 7 is calculated by taking the absolute difference of the estimated leak coefficient at each node with the actual leak coefficient in the observed case for that node.

\[
\text{Solution Error} = \sum_{j=1}^{n} |c_{sim_j} - c_{obs_j}| \quad (7)
\]

Where \(c_{sim_j}\) is the simulated case leak coefficient at node \(j\), obtained from an LP or MIP solution; \(c_{obs_j}\) is the leak coefficient at node \(i\) in the observed case, the actual value for any leak present at the \(n\) nodes in the network. The solution error can only be calculated in this case, when the leaks in the observed case are known and data are generated via simulation. If real world data were being used, there would be no prior knowledge of the true leak location and magnitude. As a first gauge of performance of a particular sub-period length, the objective values across equal length sub-periods were averages for each individual trial. This creates a single average objective value for each sub-period length, 1-hour, 2-hour, 3-hour, etcetera, for each of the fifty trials. This is necessary because each sub-period length yields a different number of objective values which are not otherwise directly comparable. These averaged values were again averaged across the 50 trials to obtain a single average of averages objective value for each sub-period length.

The leak coefficients obtained from the best LP and MIP solutions are then analyzed. The raw solution data for each set of equal length sub-periods are compiled to generate a 24-hour heat map for each trial. The result is 50 heat maps for each sub-period length. The 1-
hour sub-period heat maps, for example, contain 24 solutions. The rows of a heat map correspond to the junction nodes of the network, and the columns to a specific sub-period. A heat map does not explicitly show spatial data, but if the EPANET network is designed with nodes numbered sequentially as they are placed generally left to right and top to bottom, some idea of spatial relation can be inferred from row to row. Visual inspection of each heat map reveals the frequency of particular solutions at a given location and relative leak coefficient magnitudes. This analysis also reveals time points with errant solutions that are drastically different from those at other time points. Analyzing the results from each trial helps to reveal trends in time points that consistently offer errant results and portions of the 24-hour period that produce the most consistent results. Heat map results are then compared with the previous objective value analysis to confirm whether high objective values correspond to atypical results.

These raw data heat maps are further processed, while taking the value of the objective function for each time period into consideration. The lowest objective value for each trial is identified. The solutions for all time periods that are less than or equal to the lowest objective plus some slack (i.e., 20 percent) are kept, and the solutions for all other time points are discarded. This new subset of data is reprocessed as a heat map and the frequency of leaks occurring at specific locations reanalyzed for this subset of solutions.

A similar process is performed by comparing the results for a given trial across each sub-period length. The lowest objective solution for each sub-period length is taken and added to a new solution subset. For trial 1 the lowest objective 1-hour, 2-hour, 3-hour, 4-
hour, 6-hour, 8-hour and 12-hour solutions are compiled and reprocessed as a heat map to explore frequency across sub-period lengths.

Initial inspection of the solution frequencies across time points indicated that the optimal solution for a given time point may suggest different locations for a leak than a solution at another time point. The given solution for a specific time point may be the optimal solution to the problem being solved; however, it is worth considering how that solution performs at all other time points. A particular solution might still perform very well during another sub-period, but fall short of being the optimal solution. There is value in knowing if a particular solution solves as a near optima during other sub-periods, and can add weight to the consideration of that particular solution as a good estimate for the real location of the searched for leaks. The set of 50 2-leak trials was re-evaluated using a 1-hour sub-period length. The optimal final solution for each time point is evaluated at the other 23 time points and the new objective values are recorded. For all 50 trials each of the 24 unique solutions is evaluated at all 24 time points and the 24x24 matrix shown in Equation 8 is used to store this data.
Row $i$ of the $O$ matrix corresponds to the solution originally obtained at hour $i$, $i=1\ldots24$ and contains the objective values of that solution evaluated at each hour $j$, $j=1\ldots24$. Column $j$ of the matrix corresponds to hour $j$ of the simulation and contains the objective value of each of the 24 optimal solutions evaluated at that hour. To fairly compare the various solutions, the values in each column are normalized by the sum of that column to obtain the $O_N$ matrix. Then each row, now containing time-normalized objective values, is summed to acquire 24 normalized objective values, stored in the $O_{N\,24\,Hour}$ vector. Each of these values is representative of a single solution’s performance over the entire 24-hour simulation. A
normal distribution is built around these values and solutions with normalized summed objective values outside of a 90 percent confidence interval are discarded. Finally, a new reduced heat map is generated. This process is used to exclude outlier solutions, but is not used to rank good solutions. Instead, the resulting heat maps can be used for final frequency analysis.
4. Results and Discussion

4.1. Hanoi Network

The Hanoi network was used for the incremental design and testing of the iterative LP-MIP approach. The results presented here follow that process. Each component of the iterative LP-MIP approach was built independently and tested before being linked. First the LP and MIP formulations were tested without iteration. Then these methods were linked and iterative communication between simulation and optimization portions of the method was established.

The results in Fig. 7 show the LP solution, MIP solution, and real leak coefficients for a single trial of the two-leak case. The LP and MIP solutions shown were obtained from a single round of simulation. The leak coefficient for each simulation was modeled with a value of one. The MIP was constrained to search for two leaks. It was necessary to select this number; without having an LP solution prior to running the MIP, no LP solution-based estimate of the number of leaks is available. The LP solution is similar to the MIP solution, but underestimates the leak present at node six by assuming the existence of a small leak at node seven. Even without iteration, in this simple test network it is apparent that linear mathematical programming methods can approximate the presence of leaks in a simple WDS. For the relatively small magnitude leaks modeled, either method is successful at determining the leak location and gives a good first estimate of the leak magnitude.
Once the LP and MIP were implemented independently, the iterative approach was implemented and tested. The results in Fig. 8 show the result of each successive iteration of the iterative LP-MIP approach for the same steady-state trial presented for the single LP and MIP runs. The same solution is shown in (a) and magnified, without the MIP iterations, in (b) to show the small leaks the LP introduces to minimize pressure error.

The solution is shown to improve through iteration and combined use of LP and MIP. For this simple network the first iteration improves the leak coefficient estimates to within 0.17 and 0.39 percent of the actual value compared to 3.50 and 5.00 percent for the initial run for the leaks at nodes six and 11, respectively.
Figure 8 - (a-top) Leak coefficient solution at the end of each iteration of the combined iterative method. (b-bottom) The same solution magnified along the y-axis to show small leaks present in LP solutions.

The pressure error from each iteration of (a) the LP and (b) the MIP portion of the LP-MIP approach are shown by node in Fig. 9. The sum of the pressure error from all nodes constitutes the objective function.
Although each iteration in the example above appears to yield similar solutions, each refines the solution and reduces the total pressure error as shown in Table 2. The same cannot be said when moving from LP to MIP. The MIP is more constrained and thus, if the best LP solution has leaks present in excess of the quantity allowed in an MIP solution, the objective value will increase. The error that the small leaks present in the LP account for are

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**Table 2**

<table>
<thead>
<tr>
<th>Node</th>
<th>LP - Iteration 1</th>
<th>LP - Iteration 2</th>
<th>LP - Iteration 3</th>
<th>MIP - Iteration 1</th>
<th>MIP - Iteration 2</th>
</tr>
</thead>
<tbody>
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<td>1</td>
<td>0.00005</td>
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</tr>
</tbody>
</table>

**Figure 9** – Absolute pressure error by node for each iteration of (a-top) the LP and (b-bottom) the MIP.
removed, reintroducing that error. This illustrates the power of MIP in the iterative LP-MIP approach. At the cost of a higher objective value, the flexibility to constrain the number of leaks in the solution is introduced.

<table>
<thead>
<tr>
<th>Method</th>
<th>Optimal Objective Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>LP - Iteration 1</td>
<td>6.70E-04</td>
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<tr>
<td>LP - Iteration 2</td>
<td>3.87E-04</td>
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<tr>
<td>LP - Iteration 3</td>
<td>3.59E-04</td>
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<tr>
<td>MIP - Iteration 1</td>
<td>5.11E-04</td>
</tr>
<tr>
<td>MIP - Iteration 2</td>
<td>5.08E-04</td>
</tr>
</tbody>
</table>

The results presented for the simple *Hanoi* network support the hypothesis that it is possible to model the inverse problem of finding the magnitude and location of unknown leaks in a WDS using linear mathematical programming. At best, Hanoi offers an initial proof of concept for a simplified water network. The network is purely gravity-fed, requiring no pumping. As a steady-state problem it does not contain the added complexity that time varying demands contribute to pressure and flow in a WDS; however, the success in this simple model offered a compelling reason to explore a more complex water system.

### 4.2. Net3 Network

The *Net3* network example serves to further support the efficacy of the iterative LP-MIP approach. Net3 is a skeletonized representation of a larger network, but serves as a progressive step towards testing a complex WDS. The network has nearly triple the number of nodes as Hanoi, requires the use of a pump to deliver water to the network’s 92 junctions.
nodes, and can provide 24 hours of simulated data with a 24-hour hourly demand pattern modeled at 88 of the 92 nodes.

A steady state version of Net3 was simulated by setting the simulation time to zero and ignoring the hourly demand changes available in the model. This was done as an incremental step beyond the Hanoi network to test a larger steady-state network problem. The method is similarly successful using a larger steady state network.

After assessing the simplest form of the Net3 network, full 24-hour simulations were performed. Fig. 10 shows the solution for the first sub-period simulated, for the same trial over a (a) 1-hour, (b) 2-hour, (c) 3-hour, (d) 4-hour, (e) 6-hour, (f) 8-hour, (g) 12-hour, and (h) 24 hour sub-period.
Figure 10 - Results from the first sub-period of the 24-hour simulation for the (a) 1-hour, (b) 2-hour, (c) 3-hour, (d) 4-hour, (e) 6-hour, (f) 8-hour, (g) 12-hour, and (h) 24-hour sub-periods. Red squares indicate leak coefficient magnitudes in the observed case. Blue circles indicate leak coefficient magnitudes from the simulated case solution.
Table 3 shows the 24-hour average objective value (pressure error) for each sub-period length, averaged over 50 trials.

<table>
<thead>
<tr>
<th>Sub-Period Length</th>
<th>Average Objective Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>1-Hour</td>
<td>0.018875</td>
</tr>
<tr>
<td>2-Hour</td>
<td>0.026215</td>
</tr>
<tr>
<td>3-Hour</td>
<td>0.018721</td>
</tr>
<tr>
<td>4-Hour</td>
<td>0.036863</td>
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<tr>
<td>6-Hour</td>
<td>0.070278</td>
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<tr>
<td>8-Hour</td>
<td>0.035386</td>
</tr>
<tr>
<td>12-Hour</td>
<td>0.037821</td>
</tr>
<tr>
<td>24-Hour</td>
<td>0.039081</td>
</tr>
</tbody>
</table>

Table 4 show the same procedure, but calculated using solution (leak coefficient) error. Overall, the one-hour sub-period offers the lowest objective values and the lowest solution error. The longer sub-periods perform worse when considering both objective function and solution error. The six-hour sub-period length serves as an anomaly, having the highest average pressure error, while having the second lowest average solution error. There
is no readily apparent explanation for this. It is possible that some inconsistency is captured by averaging six-hour data that makes reconciling pressure differences more difficult.

Ideally the lowest objective value would map directly to the lowest solution error. Comparing the average objective value for each sub-period length with its corresponding solution error reveals that this is not consistently the case. A general explanation for this phenomenon is not readily apparent. The process of averaging multiple hours of data may introduce some inconsistencies that make it difficult to produce a solution with low pressure error, when compared to other sub-period lengths. This does not mean that the solutions obtained do not still correctly identify the locations of the observed leaks. The 6-hour sub-period length produces the highest difference in pressure readings, while delivering solutions with the 2\textsuperscript{nd} lowest error. From this analysis it is clear, however, that for the network tested, the 1-hour sub-period is capable of producing the lowest objective values and the lowest solution errors. As a result, it was selected as the sub-period length for further analysis.

Analysis of the individual objectives for the one-hour sub-period length revealed the existence of outliers that skew the obtained averages. For the 50 trials, hours four, five and six contain 8, 11, and 24 objective values greater than two standard deviations above the average objective value for that trial, respectively. Outliers can be screened and removed and the corresponding solutions discarded.
Table 5 - Effect of removing solutions with objective values greater than two standard deviations from the average.

<table>
<thead>
<tr>
<th></th>
<th>Raw Results</th>
<th>Outliers Removed</th>
<th>% Decrease</th>
</tr>
</thead>
<tbody>
<tr>
<td>Objective Value</td>
<td>0.018875</td>
<td>0.013643</td>
<td>27.71697</td>
</tr>
<tr>
<td>Solution Error</td>
<td>9.514439</td>
<td>7.276689</td>
<td>23.51952</td>
</tr>
</tbody>
</table>

Table 5 reveals a 27.7 percent decrease in average objective value and a 23.5 percent decrease in average solution error when solutions with objective values above two standard deviations from the average are not considered. Removal of the outlier values indicate that a lowering of the objective function correlates to a lowering of overall solution error.

After assessing whether the objective function appropriately captures low error solutions, the focus of analysis shifted to the solutions. Fig. 11 shows a heat map generated for frequency analysis of raw results. The heat map gives a visual indication of the frequency and magnitude of solutions for a 24-hour simulation.
Each column of the heat map represents the solution for a single sub-period. Each row represents a single junction node in the network. A band across a given row indicates a node that was frequently selected as a leak location. The actual leak locations are indicated by a red Node ID label, written to the right of each row.

In an attempt to establish a standard protocol for solution analysis, several screening methods were evaluated. Several common elements emerged from reviewing the 50 trials for each sub-period length. Sub-periods that contain the 6th and 10th simulated hours frequently contain solutions with leak coefficient estimates in excess of 100 times those obtained during other times. These estimates are also generally located at one of the nodes immediately adjacent to one of Net3’s three water towers or the pump that delivers water from the source.
to the network. Although the cause of these errant results has not been verified, the affected nodes would see greater pressure changes—pumps turning on and off, tanks switching from fill to drain—relative to other nodes in the network. It is therefore plausible that particular times could naturally affect the pressure data in such a way that the LP selects large leaks at these locations. Manipulation of the data to remove these errant results can only be done using information gained from the objective function. For these simulations, knowledge of solution errors is a special case and does not constitute information that can be used to inform decisions regarding which solutions to accept. The first attempt, as seen in Fig. 12, shows the result of selecting the single lowest objective value solution for a trial and accepting solutions within a range of that objective value, in this case 20 percent.

For the 50 trials tested, no more than two additional time periods met this criterion. Often, no other time periods did. The objective value of a solution at one time period can be 100 times that at the time period with the minimum objective value. For the network tested, there is typically a wide range of objective values from time point to time point within a single trial.
Fig. 12 - Heat map of solutions within 20 percent of lowest objective sub-period for a single trial. Actual leak locations indicated by red color in right-hand row labels.

Fig. 13 shows the solution with the lowest objective value for each sub-period length, for a single trial. One leak is consistently identified; however, the 6-hour and 8-hour lowest objective solutions place leaks at node 35, which follows a unique demand pattern. The pattern for node 35 has a thousand-fold greater demand than the typical demand pattern and is active for only part of the day. There is already dramatic pressure variation at this node due to the much greater demand variation than at other nodes. The 6 and 8-hour lowest objective solutions determine that the pressure change at this node is most likely a leak.
The objective function used in this method is capable of delivering solutions that correctly or nearly identify leaks; however, analysis of the raw result revealed that over the course of a simulation, the solution with the lowest objective value can incorrectly identify leaks. The objective function alone should not be used to identify or rank solution reliability. As discussed above, the removal of solutions with outlier objective values can remove bad solutions. Fig. 14 shows the 24 time-normalized solutions, evaluated each hour and obtained from 1-hour sub-period analysis.
Figure 14 - Time-normalized objective values for 24 1-hour solutions, evaluated at every hour.

Fig. 15 shows the heat map for the same trial with the outlier solutions removed.
Figure 15 - The final reduced heat map with outlier solutions removed. Actual leak locations indicated by red color in right-hand row labels.
5. Conclusion

The method outlined in this thesis represents a step forward for leak detection using computer simulation. The results presented demonstrate that the method is capable of delivering a solution that contains the real leak locations. This was demonstrated for the two networks tested. It is critical to remember that the method does not give the exact location of a leak, but rather a way of narrowing the search by suggesting areas where the leak is more likely to be. Both networks tested are skeletonized representations of more complex networks. A node in one of these networks may not translate to a single real-world location, but rather the regional aggregate of multiple nodes. If this were not the case, and the networks tested reflected a real world network layout, the series of solutions obtained over a 24-hour period still, at best, give a frequency of possible leak locations. Solution frequency should hold the greatest weight in selecting locations where a leak may be present.

Evaluating solutions by objective value alone can yield a solution that has been demonstrated to be incorrect. The two-leak case often had solutions with four or five possible leaks. For a given solution, it is impossible to know which, or how many of the reported leaks correspond to real leaks. The ability to reduce the search area from the entirety of a 92 node network down to four or five nodes is a significant improvement over current leak detection methods.

When faced with the daunting task of isolating a leak in a real WDS, having a short list of four or five regions to explore could reduce the time and resources required to find and fix leaks, to the great benefit of a water utility. The networks tested are small and idealized. The promising results presented could be tested on larger, more complex networks in an attempt to bring this method incrementally closer to real-world use.
Modeling a complex non-linear system, namely multiple leaks in a water distribution network, as a linear system was successful in the networks tested. The ability to approximate the effect of leaks as linear could offer a significant advantage for simulation-optimization methods. The iterative mathematical programming approach offers a one to one ratio of simulations to network nodes within each iteration, with no more than 5 iterations to convergence for the cases tested. The amount of time required to run a single hydraulic simulation is greatly increased as the network involved gains in complexity. The random component of many heuristic methods leads to more time spent on simulation. Population and generation size can also multiply the number of simulations required. Still, the potential exists to use the mathematical programming approach in concert with a heuristic method. Even if the approach presented is not as successful in larger, more complex networks, the solutions obtained could be used as a starting point for a heuristic method. A starting solution could aid a heuristic method to more quickly converge on a solution.

The iterative mathematical programming method has strengths over many currently used and studied methods. Acoustic surveys rely heavily on pipe material, leak size, and operator experience. The proposed method is not dependent on any of the above. Methods that seek to find leaks by seeking and analyzing pressure transients have mostly been used for short pipe lengths. This still requires the network to be broken into small sections and tested. The proposed method assesses the entire network. The solutions obtained could then be used to direct more localized analysis. This is a major strength of the method. It is not designed to replace or eliminate other methods outright, but instead to reduce the search
space for potential leaks. An acoustic survey or transient analysis could still be performed over the areas deemed likely to contain leaks by this method.

The method introduced here is not without limitations. The networks tested are greatly simplified. Demand, if at all varying, varies by a prescribed deterministic diurnal pattern. In a real WDS, demand is stochastic—consumers change their consumption patterns from day to day—and the effect of demand uncertainty on pressure readings is not accounted for in any model tested. The complex effect of leaks in larger networks may not be as readily approximated as linear. The proposed method still needs to be scaled to increasingly complex networks, or tested with real-world data. The objective function, although capable for the models tested, could be expanded to include more information, such as water quality. All results were obtained with ubiquitous and perfect pressure data. Further testing using less pervasive data is needed to examine how the method performs with varying quality and quantity of data. Complete pressure data collection is not currently standard practice, but there is a trend towards the introduction of smart-grid technologies that monitor water networks more completely using a variety of measures, including pressure. Any simulation relies on a well calibrated model; the hydraulic model of the network being tested needs to be accurate. If the model is inaccurate, comparison to the real-world system is not meaningful. Many of these limitations can be overcome through additional work and by the use of well calibrated models. With both strengths and weaknesses, the iterative mathematical programming method is initially successful for the problems tested, and shows promise as a new method for leak detection in water distribution networks.
REFERENCES


