An explicit approach for modelling closed pipes in water networks

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An explicit approach has been developed for use in modelling closed pipes in water distribution networks. The explicit approach is able to directly incorporate the zero-flow effect of closed pipes into the overall network modelling process. The resulting method is based on an analytical reformulation of the quasilinear set of flow continuity and energy equations governing the network hydraulics in terms of energy displacement for the individual closed pipes that exactly meet the corresponding zero-flow boundary constraint imposed. The proposed algorithm is shown to be robust and efficient, and is guaranteed to converge in an expeditious manner. The method compares favorably with others by eliminating numerical diffusion and computational instability or repetitive network topology alterations suffered by the previous procedures. An example application is presented. Enhancement of mathematical modelling of water distribution networks is a principal benefit of this methodology.

Keywords: water distribution, network modelling algorithms, closed pipes

Introduction

Improving water distribution system operation, capability, and performance has always been and continues to be a major challenge for many practicing engineers. Meeting this challenge requires a comprehensive network modelling capability that ensures an adequate level of service throughout the distribution system for a range of network loading and operational conditions. This includes meeting the residential, commercial, industrial, and emergency (e.g., fire flow) demand requirements reliably, maintaining flow velocities and service system pressures within specified limits of operation, and managing storage to balance the supply and distribution. During the past few decades, highly sophisticated computer-based models have emerged for use in modelling water distribution systems.1–22 These models can be used to predict flows and pressures (residual heads) in response to a specified set of stationary or time-varying boundary (loading and operating) conditions. However, simulating closed pipes in distribution systems requires special handling procedures for satisfying the corresponding zero-flow boundary constraint added.

The open–closed status of pipes in water distribution systems can be controlled by several means: static valves (e.g., circular and square gate valves, globe valves, needle valves, ball valves, butterfly valves) fully opened or closed; dynamic valves (e.g., pressure-reducing valves, back pressure valves, check valves) closing under reverse flow condition; altitude valves closing pipes leading to storage tanks when the water surface levels exceed the tanks upper or lower limits of operation; pressure switches bringing booster pumps on or off line when the pressures at designated locations drop below or rise above specified values, respectively; multiple supply sources going on–off line; and daily pump scheduling policy are only a few examples.

Closed pipes should have exactly zero flow through them. In modelling, this boundary constraint may normally be enforced by setting the pipe resistances high (e.g., hypothetically small-diameter pipes). Although such an approach is straightforward in application, the method may lead not only to ill-conditioned matrices with a high level of instability but may also result in an...
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erroneous solution for the energy displacements across the closed pipes. One way to circumvent this problem is to use a more rigorous graph-theoretical approach. In this case, all closed pipes encountered are removed from the distribution system, and the network structure and associated hydraulic equations are redefined. However, such an approach tends to become computationally complex especially when analyzing large networks under time-varying conditions with a number of pipes exhibiting repetitive changes as to their open-closed switching status. Such a complexity increases for network reliability considerations (as a function of hydraulic failures) pertaining to its ability to sustain the failure of any single component in the system (e.g., a pump, a pipe, a valve) under various demand-loading scenarios. As a result, a robust and efficient, yet numerically explicit, method is highly desirable.

This paper presents an explicit approach for modelling closed pipes in water distribution systems. The proposed approach is able to directly incorporate the zero-flow effects of closed pipes into the overall network modelling process without any alterations to the network structure. The resulting problem formulation is cast analytically as a boundary value problem and produces an exact solution for the energy displacements across the closed pipes under zero-flow conditions. The proposed method can accommodate all types of network configurations as long as the system is topologically connected. It is shown to be both robust and efficient, and guaranteed to converge in an expeditious manner. Such an approach will greatly enhance the reliability and computational efficiency of mathematical models of water distribution networks. The developed method is illustrated through an example application.

Mathematical formulation

Figure 1 shows an example network that will be used to illustrate the method of solution and the more general mathematical formulation of the problem. The sample network comprises six directed edges \( (e_1,e_2,e_3,e_6,e_5,e_4) \), four junction nodes \((n_1,n_2,n_3,n_4)\), one fixed-grade node \((s)\), and two fundamental circuits. The fundamental circuits consist of the sequence of edges \((e_2,e_6,e_3)\) and \((e_4,e_5,e_6)\). There are two main physical laws governing the hydraulic behavior of the distribution network. Continuity implies that for each junction node we have

\[
\sum_{i=1}^{e-n-s+1} \lambda_{ji}Q_i + q_j = 0; \quad \lambda_{ji} \in \{ -1,0,1 \} \text{ and } j = 1,\ldots,n
\]

or in more compact form

\[
[A](Q) + [q] = [0]
\]

which asserts that at each junction node, the sum of inflows \(\lambda_{ji} = -1\) or outflows \(\lambda_{ji} = 1\) must be zero. Here, \(Q\) is the edge flow rate and \(q\) is the external junction demand (negative if inflow). For the example shown in Figure 1, the continuity equations are

\[
\begin{bmatrix}
-1 & 1 & 1 & 0 & 0 & 0 \\
0 & -1 & 0 & 1 & 1 & 0 \\
0 & 0 & 0 & -1 & 1 & 0 \\
0 & 0 & -1 & 0 & -1 & -1 \\
\end{bmatrix}
\begin{bmatrix}
Q_1 \\
Q_2 \\
Q_3 \\
Q_4 \\
\end{bmatrix}
+ \begin{bmatrix}
q_1 \\
q_2 \\
q_3 \\
q_4 \\
\end{bmatrix} = \begin{bmatrix}
0 \\
0 \\
0 \\
0 \\
\end{bmatrix}
\]

The balance of mechanical energy implies that along each fundamental or pseudocircuit, the algebraic sum of energy displacements must equal zero or the difference in energy grade between the two boundary nodes, respectively. That is

\[
\sum_{i=1}^{c} \gamma_{m,i}Q_i + \phi_m = 0; \quad \gamma_{m,i} \in \{ -1,0,1 \}
\]

and \(m = 1,\ldots,l + s - 1\)
or in more compact form

$$[\Gamma][\phi] + \{\phi\} = \{0\}$$

where \(\phi\) is zero for fundamental circuits. The energy displacement is considered positive \(\gamma_{m,i} = 1\) when the edge orientation goes with the circuit orientation. For the example network, the two fundamental circuit equations are

$$
\begin{align*}
0 & 1 & -1 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 1 & 1 & -1 & 0 & 0 \\
\end{align*}
$$

$$
\begin{bmatrix}
\psi_1 \\
\psi_2 \\
\psi_3 \\
\psi_4 \\
\psi_5 \\
\psi_6 \\
\end{bmatrix}
= 
\begin{bmatrix}
0 \\
0 \\
\end{bmatrix}
$$

The simultaneous solution of this system of quasilinear algebraic equations can be obtained iteratively using the Newton method. The iterations continue until the relative change in flow rates between two successive iterates is less than a specified tolerance. The energy grade at each junction node can then be computed by starting at the datum node and proceeding into the network while adding or subtracting energy grade changes based on the solution for edge flow rates.

**Mathematical model**

A model of a distribution network containing one or more closed edges must be capable of simulating the zero-flow effect associated with these edges. This boundary constraint can normally be enforced by setting the resistance \(6\) or \(\xi\) of closed edges to a very large number. A value of \(10^8\) was previously suggested.\textsuperscript{27} Despite the simplicity of such an explicit yet approximate method, numerical difficulties such as computational instability are often encountered. Furthermore, erroneous solutions for the energy displacement across the closed edges may be obtained. As a result, care must be taken when determining the nodal grade distribution through the system. Specifically, only the open edges are considered in the procedure described in the previous section. One way to circumvent these problems is to use a more rigorous analytical procedure. Obviously, an exact method for modeling closed edges is simply to remove them from the network graph. It is assumed that the resulting reduced graph remains connected. This method will be referred to as network reducibility. The topological matrices \([A]\) and \([\Gamma]\) derived from the structure of the reduced graph can then be constructed and equation (10) formulated and solved accordingly. However, such an approach may not be computationally appealing for network reliability issues or analyzing large networks under time-varying conditions with a number of hydraulic components exhibiting open–closed operational oscillations. As a result, an alternative approach is investigated.

The objectives that guided the development of the proposed model are twofold. The first objective is to produce a model that exactly reflects the imposition of the zero-flow constraint associated with the closed edges while maintaining the network structure unaltered. The second objective is to provide an explicit methodology with minimal computational overhead.
The foregoing approach permits the direct inclusion of closed edges into the overall modeling process without any alterations to the network structure. It is based on an explicit interchange of network variables. The method is developed by casting the quasilinear set of flow continuity and energy equations in terms of unknown energy displacement (as opposed to edge flow rate) for the individual closed edges that exactly meet the zero-flow boundary constraint imposed. In formulating the system modeling problem, a vector of energy displacement is introduced as a decision variable for direct calculation. The dimension of this vector is the number of closed edges specified. The remaining unknowns represent the flow rates for the open edges. The null-flow boundary constraint is enforced from the continuity relation. Each closed edge is removed from continuity consideration, resulting in a column of zeros in \([A]\) for that edge. It should be noted that the topological matrix \([I]\) remains unchanged. The resulting boundary value problem is hydraulically identical to the exact method of network reducibility. Again, it is assumed that the network structure remains connected.

For our running example, assume that edges 5 and 6 are closed. The resulting analytical boundary value problem can be expressed as

\[
\begin{align*}
-Q_1 + Q_2 + Q_3 + q_1 &= 0 \\
-Q_2 + Q_4 + q_2 &= 0 \\
-Q_4 + q_5 &= 0 \\
-Q_5 + q_6 &= 0 \\
\xi_2 Q_2^* - \xi_3 Q_3^* + \psi_6 &= 0 \\
\xi_2 Q_2^* + \psi_5 - \psi_6 &= 0
\end{align*}
\]

whence the solution gives the exact values for the flow rates through edges 1, 2, 3, and 4 and the energy displacements across edges 5 and 6.

Model solvability

Let \(G\) be a connected directed graph of the network with \(n\) junction nodes, \(s\) fixed-grade nodes, and \(e\) edges.

**Observation 1.** The ranks of \([A]\) and \([\Gamma]\) are \(n\) and \(e - n\), respectively; moreover, the \(e\) by \(e\) \([M]\) is nonsingular. For proofs of the above, the reader is referred to Boulos and Altman.\(^{22}\)

Let \([A] = ([A_1] [A_2])\) and \([\Gamma] = ([\Gamma_1] [\Gamma_2])\), where

\([A_1]\) and \([\Gamma_1]\) are \(n\) by \(n\) and \(e - n\) by \(e - n\) matrices and

\([A_2]\) and \([\Gamma_2]\) are \(n\) by \(e - n\) and \(e - n\) by \(e - n\) matrices, respectively. Let us put the matrix \([M]\) into the following form

\[
[M] = \begin{bmatrix}
[A_1] & [A_2] \\
[\Gamma_1] & [\Gamma_2]
\end{bmatrix}
\]

where the \(n\) columns of \([A_1]\) and \([\Gamma_1]\) correspond to the edges of the spanning tree over the junction nodes of \(G\) and the datum-to-first-junction-node edge; the \(e - n\) columns of \([A_2]\) and \([\Gamma_2]\) correspond to the remaining \(s - 1\) edges, i.e., the connections between junction and fixed-grade nodes, and the nontree edges.

**Observation 2.** The first \(n\) rows (junction nodes) and columns (edges) of \([M]\) may always be permuted so that \([A_1]\) is a matrix with \(\pm 1\)'s on its diagonal.

**Observation 3.** The remaining \(e - n\) rows and columns of \([M]\) may always be permuted so that \([\Gamma_2]\) is a diagonal matrix with \(1\)'s on its diagonal.

**Proof.** Starting with the fixed-grade tree edges, place each nonjunction tree edge associated with the \(i\)th row of \([\Gamma_2]\) in column \(n + i\).

Now, the matrix \([M]\) has the following form

\[
[M] = \begin{bmatrix}
[A_{11}] & [A_{12}] & [A_{13}] \\
[\Gamma_{11}] & [\Gamma_{12}] & [\Gamma_{13}] \\
[\Gamma_{21}] & [\Gamma_{22}] & [\Gamma_{23}]
\end{bmatrix}
\]

where \([A_{11}], [A_{12}], [A_{13}]\) represent the continuity equations over the junction tree edges, fixed-grade tree edges, and nontree edges, respectively; \([\Gamma_{11}], [\Gamma_{12}], [\Gamma_{13}]\) represent the pseudocircuits over the same edges; and \([\Gamma_{21}], [\Gamma_{22}], [\Gamma_{23}]\) represent the fundamental circuits. Note that \([\Gamma_{11}], [\Gamma_{12}], [\Gamma_{13}]\) are zero matrices of dimensions \((s - 1)\) by \((e - n - s + 1)\) and \((e - n - s + 1)\) by \((s - 1)\), respectively. The matrix \([A_{11}]\) has \(\pm 1\)'s on its diagonal, and \([\Gamma_{12}]\) and \([\Gamma_{13}]\) are identity matrices of size \((s - 1)\) and \((e - n - s + 1)\), respectively. The structure of \([M]\) can be seen more clearly in Figure 2.

**Observation 4.** If any column of \([A_{13}]\) in \([M]\) is set to zero, the resulting matrix remains nonsingular.

**Proof.** Without loss of generality, assume that the last column of \([A_{13}]\) is set to zero; otherwise, we can permute the nontree edges, i.e., columns, and fundamental circuits, i.e., rows of \([M]\), accordingly. Note that by Observation 1 the \((e - 1)\) by \((e - 1)\) matrix \([M']\) consisting of one less edge (the last column of \([M]\)) and one less fundamental circuit (the last row of \([M]\)) is nonsingular. Augmenting \([M']\) with the last row of \([M]\) and a zero column on the right side (with a 1 in the corner position) is equivalent to adding one equation with an unknown that does not appear in any of the equations of \([M']\). Because \([M']\) is nonsingular, the augmented matrix is nonsingular as well.

\[
\text{Figure 2. Structure of the matrix } [M].
\]
From Observation 4, it follows that setting to zero any number of columns in \([A]_{13}\) leaves the matrix nonsingular. In fact, the above is true if any of the columns (edges) from \([A]_{13}\) were set to zero. Hence, the closing of any number of the nonjunction tree pipes by setting to zero the appropriate columns in \([A]_{13}\) and/or \([A]_{13}\) does not affect the nonsingularity of \([M]\).

Now let us observe the effects of setting to zero a column of \([A]_{13}\), that corresponds to an edge, say \(u\), that is part of the junction tree. Because the new graph must be connected, there must exist at least one non-tree edge, say \(v\), in \([\Gamma]_{12}\) guaranteeing that the new graph is still connected. Again, w.l.o.g., assume that \(v\) corresponds to the last (rightmost) column of \([M]\). Permuting the rows/columns corresponding to \(u\) and \(v\) will leave the column corresponding to \(v\) among the junction tree edges and make the column corresponding to \(u\) the rightmost column of the new \([M]\). Note that such interchange will destroy only the diagonal matrix property of \([\Gamma]_{12}\), but the resulting submatrix will not even be triangular. In addition, the last column of \([\Gamma]_{12}\) may no longer be zero. The new (permuted) matrix \([M]\) will be denoted by \([N]\).

Observe that the rightmost entry in the last row of \([N]\) is \(\pm 1\). Hence, through a sequence of appropriate algebraic operations (addition or subtraction of the last row) the entries \((n + 1)\) through \((e - n - 1)\) in the last column of \([N]\) will now be set to zero.

**Observation 5.** If any column of \([A]_{13}\) in the (nonsingular) matrix \([N]\) is set to zero, the resulting matrix remains nonsingular.

**Proof.** Let \([N']\) be an \((e - 1)\) by \((e - 1)\) matrix consisting of one less edge, the last column of \([N]\), and one less continuity equation, the last row of \([N]\). Augmenting \([N']\) with the last row of \([N]\) and a zero column on the right side (with either \(+1\) or \(-1\) in the corner position) is equivalent to adding one equation with an unknown that does not appear in any of the equations of \([N']\). Because \([N']\) is nonsingular, the augmented matrix is nonsingular.

The next theorem can now be stated without proof.

**Theorem 1.** If the removal of an edge does not disconnect the graph, setting the corresponding column of \([A]\) to zero will not affect the nonsingularity of \([M]\).

### Numerical results

Justification for the use of any algorithm rests on its efficiency and stability to solve problems by means of a computer implementation. The proposed method has been integrated into **COPIPE**, the University of Colorado hydraulic network simulator, and successfully used to test a number of actual water distribution networks of various sizes. These range in size from a few nodes to over 1500 nodes. The method is illustrated by using two example networks. SI units and the Hazen-Williams head loss equation are used in these examples.

**Example 1**

Our running example network is used herein. Table 1 summarizes the pertinent pipe system characteristics. Fixed-grade node \(s_j\) corresponds to a reservoir with a water level of 120 m.

The sample network provides the means to illustrate the proposed approach for a wide variety of situations. A hydraulic analysis of the original data was carried out along with eight additional cases. Each case represents the closing of a single pair of edges that still leaves the network connected. We consider all possible combinations of these pairs. Two cases considered are \((2,4), (2,5), (2,6), (3,4), (3,5), (3,6), (4,6), and (5,6). The solution for edge flow rates and junction node grades are given in Tables 2 and 3.

#### Table 1. Pipe system characteristics (Example 1).

<table>
<thead>
<tr>
<th>Pipe number</th>
<th>Length (m)</th>
<th>Diameter (mm)</th>
<th>Roughness coefficient</th>
<th>Minor loss number</th>
<th>Node demand (l/sec)</th>
</tr>
</thead>
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<tr>
<td>1</td>
<td>600.0</td>
<td>600.0</td>
<td>130.0</td>
<td>0.0</td>
<td>1</td>
</tr>
<tr>
<td>2</td>
<td>400.0</td>
<td>500.0</td>
<td>130.0</td>
<td>0.0</td>
<td>2</td>
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<tr>
<td>3</td>
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<td>130.0</td>
<td>0.0</td>
<td>3</td>
</tr>
<tr>
<td>4</td>
<td>400.0</td>
<td>500.0</td>
<td>130.0</td>
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<td>5</td>
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<td>130.0</td>
<td>0.0</td>
<td>5</td>
</tr>
<tr>
<td>6</td>
<td>300.0</td>
<td>400.0</td>
<td>130.0</td>
<td>0.0</td>
<td>6</td>
</tr>
</tbody>
</table>

#### Table 2. Computational results: Pipe flow rates (Example 1).

<table>
<thead>
<tr>
<th>Pipe number</th>
<th>Original</th>
<th>Pair (2,4)</th>
<th>Pair (2,5)</th>
<th>Pair (2,6)</th>
<th>Pair (3,4)</th>
<th>Pair (3,5)</th>
<th>Pair (3,6)</th>
<th>Pair (4,6)</th>
<th>Pair (5,6)</th>
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<td>300.00</td>
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<td>0.00</td>
<td>160.00</td>
<td>0.00</td>
<td>120.00</td>
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</tr>
</tbody>
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#### Table 3. Computational results: Junction node grades (Example 1).

<table>
<thead>
<tr>
<th>Pipe number</th>
<th>Original</th>
<th>Pair (2,4)</th>
<th>Pair (2,5)</th>
<th>Pair (2,6)</th>
<th>Pair (3,4)</th>
<th>Pair (3,5)</th>
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<td>118.65</td>
</tr>
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<td>118.44</td>
<td>114.98</td>
<td>114.98</td>
<td>114.98</td>
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<td>117.24</td>
<td>116.29</td>
<td>117.10</td>
<td>117.88</td>
</tr>
</tbody>
</table>
respective. Negative signs for flow rates indicate that
the flow is opposite to the assumed direction shown in
Figure 1. For all the simulation cases investigated, the
method converged to the exact solution in two Newton
iterations with a convergence tolerance of 0.001.

Example 2
To illustrate the proposed approach on a larger,
more complex system, the algorithm was applied to the
network shown in Figure 3. A numbering scheme is
shown for edges and junction nodes along with a la-
beling scheme for fixed-grade nodes. This network
contains 19 edges, 11 junction nodes, 4 fixed-grade
nodes, 5 fundamental circuits, and 3 pseudocircuits.
The pertinent pipe system characteristics are summa-
rized in Table 4. The assumed flow direction for each
element is from the first (head) to the second (tail) node
input. The characteristic curve associated with the
pump in edge 1 is described by the following parameter
values: \( a = 160.0, \beta = 0.018165, \nu = 1.322, \) and \( \eta = 1.0. \) The reservoir and tank levels are given in Figure 3.
An off-peak period of slack demand is assumed for this
problem. Tanks B and C are full and the altitude valves
in edges 4 and 11 are closed. Edges 3, 6, and 15 contain
check valves that allow flow only in the direction of the
node order specified. In case of reverse flow, the
valves will close.

Algorithm convergence for the example network
was obtained in five Newton trials. The convergence
tolerance was set to 0.001. The results are displayed in
Table 5. As can be seen from Table 5, the present
results are identical with the exact method of network
reducibility.

Figure 3. Sample pipe distribution network.

Table 4. Pipe system characteristics (Example 2).

<table>
<thead>
<tr>
<th>Pipe number</th>
<th>Head node no.</th>
<th>Tail node no.</th>
<th>Length (m)</th>
<th>Diameter (mm)</th>
<th>Roughness coefficient</th>
<th>Minor loss</th>
<th>Node number</th>
<th>Demand (l/sec)</th>
</tr>
</thead>
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<td>A</td>
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<td>130.0</td>
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<td>10.0</td>
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Table 5. Computational results (Example 2).

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Conclusion
An explicit algorithm has been presented for use in modelling closed pipes in water distribution networks. The methodology is predicated on an explicit interchange of network variables in the mathematical modeling process describing the network flow hydraulics. By casting the problem in terms of an explicit formulation, numerical convergence difficulties as well as the need for repetitive network topology alterations are avoided. The resulting algorithm is both computationally efficient and guaranteed to converge in an expeditious manner. The method is general and can be easily applied to any connected hydraulic system with nonlinear flow properties.

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References