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A Forest–Core Partitioning Algorithm for Speeding up the Analysis of Water Distribution Systems

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Abstract

Commonly, water distribution networks have many treed or branched sub-graphs. The equations for these systems are often solved for the steady-state flows and heads with a fast implementation of Newton’s method such as the Global Gradient Algorithm (GGA). Applying the GGA to the whole of a network which has a treed portion means using a non-linear solver on a problem which has separable linear and non-linear parts. This is not optimal and the flows and heads of treed networks can be found more quickly if the flows and heads of the treed portions are first solved explicitly by a linear process and then only the flows and heads of the smaller looped part of the network are found using the non-linear GGA solver. The main contributions in this paper are: (i) the development of a Forest-Core Partitioning Algorithm (FCPA) which separates the (linear) treed part of the network (the forest) from the (non-linear) looped part (the core) by inspection of the incidence matrix. This allows the linear and non-linear parts of the problem to be solved separately by appropriate (linear and non-linear, respectively) methods. (ii) explaining the mathematical

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basis for the adjustment of the network as the forest is identified and relating the mathematics to adjusting the graph of the network, (iii) a demonstration of flop count savings of between about 40% and 70% achievable in the linear phase of the GGA with forest-core partitioning on eight realistic case study water distribution networks ranging in size from 932 to 19,647 pipes. These savings lead, in turn, to savings in total CPU times of between 11% and 31% on the same networks, and (iv) removing the need to use special techniques to deal with zero flows in forest pipes which have head loss modeled by the Hazen-Williams formulation. Where zero flows occur in the core, as a result of equal heads at the two ends of a pipe, special techniques will still need to be used.

INTRODUCTION

The Todini & Pilati (1988) version of Newton's method, now known (Giustolisi & Todini 2009) as the Global Gradient Algorithm (GGA), for solving the non-linear water distribution system (WDS) equations is implemented in the popular package EPANET of Rossman (2000). The speed of the GGA has made it a routine matter to solve problems in which the number, n_p , of pipes and the number, n_j , of nodes in the network is very large. Consequently, the central parts of the freely available source code for EPANET are at the heart of many commercially produced WDS simulation packages. As the capacity to solve large problems has grown so has the scale of problems attempted. Thus, optimization algorithms, which are sometimes formulated so as to require thousands of variations of one particular WDS problem to be solved, are regularly used in the design of very large WDSs. Examples include

the work of (Alperovits & Shamir 1977, Bhave & Sonak 1992, Dandy, Simpson & Murphy 1996, Reza & Martinez 2006, Perelman, Ostfeld & Salomons 2009, Tolson, Asadzadeh, Maier & Zecchin 2009, Zheng, Simpson & Zecchin 2011). In this context significant savings in computation time are regarded as particularly important.

The most time-consuming part of the GGA centers on the, symmetric, sparse, n_j -square linear matrix system which must be solved at each iteration. In this paper new pre- and post-processing phases are proposed which, when applied to the GGA, give savings in the linear solution step of between 40% and 70% for a set of realistic case study networks which have between 932 and 19,651 pipes. These savings in the linear stages of the iteration lead to total CPU time savings for the whole computation of between 11% and 31%. Although the GGA will be indicated throughout this paper as the method to solve the non-linear WDS equations, any other equivalent solution method which solves the non-linear equations can be substituted.

The origin of the newly proposed FCPA has its roots in what is probably the most famous manual method for solving for the flows and heads in a WDS: the Hardy Cross loop flow corrections method (Cross 1936). This method computes the corrections to the flows in the $n_p - n_j$ loops of the system one at a time. The process iterates until the corrections are sufficiently small. Epp & Fowler (1970) developed the first computer implementation of a loop flow correction method which used Newton's method to compute all the corrections simultaneously.

Some nomenclature is now introduced. The union of all the trees in the graph of a network is called its forest (Diestel 2010). That part of the network which is not the forest but which includes the root nodes of all the trees in the forest will be referred to

as the network's core. The node in a tree which belongs to both the tree and the core will be designated the tree's root node.

The Hardy Cross loop flows correction method requires a set of initial pipe flows which must satisfy continuity at all the nodes in the network. This initialization usually starts at a reservoir and progresses down the network generating, by using mass balance, a set of flows which satisfy continuity. Now, if all the flows in a network satisfy continuity then the flows in any pipes that are a part of the forest must necessarily be the steady state flows. Thus, the forest is not involved in the iterative part of the Hardy Cross method. In effect, the Hardy Cross method solves for the flows of the forest before iterating for the flows and heads of the core. The forest heads are found later in the process.

In this paper a new technique, referred to as the Forest-Core Partitioning Algorithm (FCPA), is proposed. The savings that are achievable by using it derive from treating the forest and the core separately. Solving for the flows and heads of the forest are both linear problems while solving for the flows and heads of the core is a non-linear problem. Many WDS networks with loops also have significant subgraphs which are trees or are branched.

An essential contribution of this paper is the partitioning of the network into forest and core by inspection of the unknown-head node-arc incidence matrix, \mathbf{A}_1 . It is shown that, for the efficient application of the GGA to a looped network which has a forest, (i) the graph of a network should be partitioned into forest and core (ii) the forest flows should be found explicitly during the partitioning, (iii) the flows and heads of the (smaller) core can be found using the GGA to solve the non-linear set of

equations, and (iv) the forest heads should be found by the solution of a (typically) smaller linear system.

Rahal (1995) and Gupta & Prasad (2000) have all proposed different decomposition methods for the steady state analysis of water distribution systems. They all used graph theory to formulate their reduced systems of flow equations. The purpose of the decomposition method is to reduce the number of governing equations that need to be solved during the analysis. Rahal (1995) partitioned the network into a spanning tree and co-tree to develop a new solution method. Another decomposition method for water networks was proposed by Shacham (1984). In his paper, there were two steps (i) replacing non-linear expressions with new variables to eliminate the non-linearity of some equations and (ii) formulating a smaller problem by tearing the linear subset of equations. The result is a loop flows formulation of the equations. None of these papers suggest partitioning a network into a looped portion and a treed portion. The only paper that the authors are aware of that suggests partitioning of the network is the decomposition method suggested by Deuerlein (2008) that divides the network into forests, blocks and bridges and uses loop flow corrections as the solution technique. The idea of Deuerlein (2008) is here extended by identifying the forest by reference only to the \mathbf{A}_1 matrix, but ignoring the bi-connected blocks. The forest and the single block are then solved separately.

Iterative solvers of non-linear systems, such as Newton's method, require the solution of linear systems at each iteration. Solving a full n_j -square linear system requires $O(n_j^3)$ floating point \times and \div operations. Even when sparse matrix techniques are used to exploit the special structure of the matrices involved in WDSs, the computational

complexity determined by an empirically-derived approximation (accurate to within 1.2% for the case study networks reported), is typically $O(n_j^2)$.

The simplicity of the solution process for the forest, and the savings obtained by the pre-processing step, mean that the FCPA is worth using even when the forest in a network is small.

More importantly, solving separately for the flows and heads in the forest may minimize the need to use special techniques for handling zero flows (Elhay & Simpson 2011, Simpson & Elhay 2011). Zero flows occur relatively commonly in networks especially at dead-end branched sections that have zero demands. This is particularly true for “all pipes” models that include the offtakes to residences. If an extended period simulation is run to model water usage during the day then many of these offtakes will have zero demands at various times of the day and hence zero flows. When zero flows occur in forest pipes which have head loss modeled by the Hazen-Williams formulation, the GGA fails catastrophically and so using the FCPA avoids this failure. Of course, zero flows in pipes of the core (when heads at both ends of a pipe are equal) still present a difficulty for the GGA when the head loss is modeled by the Hazen-Williams formulation (but not for the Darcy-Weisbach formulation, as shown in Elhay & Simpson (2011))

It is worth noting that forest-core partitioning is not skeletonization. The process of skeletonization (see e.g. Saldarriaga, Ochoa, Rodriguez & Arbelez (2008)) produces a network which approximates the original given network in some way and, by solving the skeletonized network, solves for those parts of the network deemed to be important. In FCPA no approximation is used. The whole given network is solved but the FCPA

step reduces the amount of solution time required. Nor does FCPA comprise solely of removing dead-end pipes from a network. All the pipes in the network's forest, including the dead end pipes if there are any, are separated from the core network and solved by the faster linear process.

The new technique described in this paper has been applied only to demand-driven analysis. Whether or not it can be extended to the case of pressure-driven analysis remains the topic of further research.

THE NETWORK EQUATIONS

The head loss equation

Consider the flow, Q_j , in pipe p_j , with head loss exponent $n = 2$ or $n = 1.852$ and pipe resistance factor r_j . The relation between the heads at two ends, node i and node k , of a pipe p_j and the flow in the pipe is defined by $H_i - H_k = r_j Q_j |Q_j|^{n-1}$. Consider a network with n_p pipes and denote the vector of flows by $\mathbf{q} = (Q_1, Q_2, \dots, Q_{n_p})^T$. Define also a square, diagonal matrix \mathbf{G} (Todini & Pilati 1988) which has non-linear elements

$$[\mathbf{G}]_{jj} = r_j |Q_j|^{n-1}, \quad j = 1, 2, \dots, n_p. \quad (1)$$

In what follows let n_j denote the number of nodes at which the heads are unknown, n_f denote the number of nodes with fixed head, \mathbf{A}_1 denote the unknown-head node-arc incidence matrix of dimension $n_p \times n_j$, $\mathbf{h} = (H_1, H_2, \dots, H_{n_j})^T$ denote the vector of unknown heads, \mathbf{A}_2 denote the fixed-head node-arc incidence matrix of dimension

$n_p \times n_f$, \mathbf{e} the vector of dimension n_f of fixed-head node elevations and \mathbf{d} the vector of dimension n_j of nodal demands.

The flow and head equations

The energy and continuity equations describing the flows and nodal heads in a water distribution system (Todini & Pilati 1988) are

$$\mathbf{G}\mathbf{q} - \mathbf{A}_1\mathbf{h} - \mathbf{A}_2\mathbf{e} = \mathbf{0}, \quad (2)$$

$$-\mathbf{A}_1^T\mathbf{q} - \mathbf{d} = \mathbf{0}, \quad (3)$$

Equations (2) and (3) can be written more conveniently in matrix form as

$$\mathbf{z}(\mathbf{x}) = \begin{pmatrix} \mathbf{G} & -\mathbf{A}_1 \\ -\mathbf{A}_1^T & \mathbf{O} \end{pmatrix} \begin{pmatrix} \mathbf{q} \\ \mathbf{h} \end{pmatrix} - \begin{pmatrix} \mathbf{A}_2\mathbf{e} \\ \mathbf{d} \end{pmatrix} = \mathbf{0}, \quad (4)$$

where $\mathbf{x} = (\mathbf{q}^T, \mathbf{h}^T)^T$ is the vector of dimension $n_p + n_j$ and \mathbf{O} denotes an n_j -square, zero matrix.

Let us denote, for later use, the Jacobian of the function $\mathbf{z}(\mathbf{x})$ in (4) by

$$\begin{pmatrix} \mathbf{F} & -\mathbf{A}_1 \\ -\mathbf{A}_1^T & \mathbf{O} \end{pmatrix} \quad (5)$$

(see (Simpson & Elhay 2011) for the \mathbf{F} which correctly accounts for the dependence of the Jacobian on the flow via the Reynolds number when the head loss is modeled by the Darcy–Weisbach formula and the independence of the Jacobian on flow for the Hazen–Williams case).

THE FOREST–CORE PARTITIONING ALGORITHM FOR A NETWORK WITH LOOPS AND A FOREST

The GGA, applied without using the FCPA, solves unnecessarily for all the flows and heads of the pipes and nodes of the forest at each iteration. By comparison, when using the GGA with the FCPA, the flow for each forest pipe is found as each leaf is identified and all the heads at the forest nodes are found just once at the end of the process. In addition, reducing the dimension of the non-linear system which must be solved from n_j to $\tilde{n}_j < n_j$ significantly reduces program execution time because the linear solver must be used once at each iteration of the GGA.

The steps in the FCPA are now described. The first of these identifies the forest and partitions is from the core, at the same time finding the flows of the forest pipes and adjusting certain demands. Lists of the indices of pipes and nodes which define the unknown-head node-arc incidence matrices for the forest and core are determined by inspection of the \mathbf{A}_1 matrix. It is convenient in the exposition, and in the practical algorithm, to work with the submatrices and subvectors of \mathbf{A}_1 by indirectly addressing via the lists of indices. Thus, for any two suitable index lists P, V , $\mathbf{A}_1(P, V)$ is interpreted to mean the submatrix of \mathbf{A}_1 comprised of the rows indicated by the values in P and the columns indicated by the values in V . Initially the lists are set to (i) $P = (1, 2, \dots, n_p)$, the indices of all pipes in the network, (ii) $V = (1, 2, \dots, n_j)$, the indices of all nodes in the network with unknown-head, (iii) $S = ()$, an empty list to which are added, as they are identified, the indices of the forest pipes, (iv) $T = ()$, an empty list to which are added, as they are identified, the indices of the forest nodes which are not root nodes of their respective trees. When the identification of the forest has been completed (i) P will contain the indices of the pipes in the core, (ii) S will contain the indices of the pipes in the forest, (iii) V will contain the indices of the

nodes in the core and (iv) T will contain the indices of the nodes in the forest which are not the root nodes of trees. Thus, at the end of the partitioning $\mathbf{A}_1(P, V)$ will be the incidence matrix for the core network and $\mathbf{A}_1(S, T)$ will be the incidence matrix for the forest nodes which are not root nodes of the trees in the forest.

Identifying the forest and partitioning it from the core.

The identification of the forest in a network is conducted in a series of sweeps. Each sweep identifies all nodes which are currently leaves. Thus, at the end of each sweep the submatrix $\mathbf{A}_1(S, T)$ represents the unknown-head incidence matrix for that part of the network that has so far been identified as being the forest and $\mathbf{A}_1(P, V)$ represents the incidence matrix for what is so far identified as belonging to the core. After the first sweep 'new' leaf nodes may be found in the current core submatrix, $\mathbf{A}_1(P, V)$. These 'new' leaf nodes will be processed in a second sweep and the process of sweeping is repeated until a core submatrix, $\mathbf{A}_1(P, V)$, which has no nodes left that are connected to only one pipe is reached. Within each sweep the process advances in stages: one stage for each leaf node and its pipe. Thus, for each leaf node it is required to (i) identify the pipe and, if the other end of the pipe does not connect to a fixed-head node, the node at the other end of the pipe, (ii) set the flow in the pipe, (iii) adjust the demands vector so that the steady state flows and heads in the core will be the same as those of the full network and (iv) update the four lists of indices, $P, V, S,$ and T .

Stage 1 of Sweep 1: the analysis for the first leaf node.

Consider first a single leaf node v_i , identified by the fact that column i of the matrix \mathbf{A}_1 has only one non-zero element $\alpha = \pm 1$. Suppose that by searching column i of \mathbf{A}_1 it is found that α sits in the j -th row of \mathbf{A}_1 . That means that pipe p_j is the (only) pipe connected to node v_i .

The next step in the FCPA depends on whether or not the other end of the forest pipe, p_j , is connected to a reservoir. Consider next the first of these two cases.

Case 1: *The pipe p_j connects node v_i to a node at which the head is unknown.* In this case there exists a second non-zero, $-\alpha$, in \mathbf{A}_1 in row j , corresponding to pipe p_j . Suppose that the other non-zero in row j is the $-\alpha$ which lies in column m . Thus, pipe p_j connects to node, v_m , with unknown head. The flow in pipe p_j can be computed, using the demand d_i , as

$$Q_j = -\alpha d_i. \quad (6)$$

Let \mathbf{e}_i be the i -th unit vector of dimension n_j . Then from (3)

$$\mathbf{e}_i^T \mathbf{A}_1^T \mathbf{q} = -\mathbf{e}_i^T \mathbf{d}. \quad (7)$$

The i -th column of \mathbf{A}_1 can be written, denoting the j -th unit vector of dimension n_p by \mathbf{u}_j , as

$$\mathbf{A}_1 \mathbf{e}_i = \alpha \mathbf{u}_j = \underbrace{(0, 0, \dots, 0, \alpha, 0, \dots, 0)^T}_{n_p}. \quad (8)$$

Transposing (8) gives $\mathbf{e}_i^T \mathbf{A}_1^T = \alpha \mathbf{u}_j^T$. Substituting into (7) gives $\alpha \mathbf{u}_j^T \mathbf{q} = -\mathbf{e}_i^T \mathbf{d}$. The left-hand-side simplifies to αQ_j because $\mathbf{u}_j^T \mathbf{q} = Q_j$ and so (6) follows because $\alpha = \pm 1$.

The flow Q_j , which is no longer unknown, can be removed from the system of continuity equations, (3) as follows. The product $\mathbf{A}_1^T \mathbf{q}$ in (3) can be rewritten as $\mathbf{A}_1^T \mathbf{I}_{n_p} \mathbf{q} = \mathbf{A}_1^T \sum_{k=1}^{n_p} \mathbf{u}_k \mathbf{u}_k^T \mathbf{q}$. Taking the constant matrix \mathbf{A}_1 inside the summation

and isolating the term for $k = j$ gives

$$\mathbf{A}_1^T \mathbf{u}_j \mathbf{u}_j^T \mathbf{q} + \sum_{k \neq j} \mathbf{A}_1^T \mathbf{u}_k \mathbf{u}_k^T \mathbf{q} = \mathbf{A}_1^T \mathbf{u}_j Q_j + \sum_{k \neq j} \mathbf{A}_1^T \mathbf{u}_k \mathbf{u}_k^T \mathbf{q} \quad (9)$$

for $\mathbf{A}_1^T \mathbf{q}$ because $\mathbf{u}_j^T \mathbf{q} = Q_j$. Column j of \mathbf{A}_1^T has zeros everywhere except for α in the i -th row and $-\alpha$ in the m -th row so

$$\mathbf{A}_1^T \mathbf{u}_j = \alpha(\mathbf{e}_i - \mathbf{e}_m) = (0, \dots, 0, \alpha, 0, \dots, 0, -\alpha, 0, \dots, 0)^T \quad (10)$$

Using (6) and (10) in (9) means that $\mathbf{A}_1^T \mathbf{q}$ can be written, noting that $\alpha^2 = 1$, as $-d_i(\mathbf{e}_i - \mathbf{e}_m) + \sum_{k \neq j} \mathbf{A}_1^T \mathbf{u}_k \mathbf{u}_k^T \mathbf{q}$. Therefore, (3) can be rewritten, $d_i(\mathbf{e}_i - \mathbf{e}_m) - \sum_{k \neq j} \mathbf{A}_1^T \mathbf{u}_k \mathbf{u}_k^T \mathbf{q} - \mathbf{d} = 0$ which gives, on rearrangement,

$$\sum_{k \neq j} \mathbf{A}_1^T \mathbf{u}_k \mathbf{u}_k^T \mathbf{q} = -\mathbf{d} + d_i(\mathbf{e}_i - \mathbf{e}_m) = -(d_1, d_2, \dots, d_{i-1}, 0, d_{i+1}, \dots, d_m + d_i, \dots, d_{n_j})^T. \quad (11)$$

The matrix $\mathbf{B} = \sum_{k \neq j} \mathbf{A}_1^T \mathbf{u}_k \mathbf{u}_k^T$ of (11) is the matrix \mathbf{A}_1^T with its j -th column replaced by zeros and its i -th row replaced by all zeros. This is because the i -th row of \mathbf{A}_1^T has only one non-zero and it lies in column j .

It is therefore possible to deal with an equivalent system in which (i) the node-arc incidence matrix is \mathbf{B} adjusted by removing the all-zero row i and removing the all-zero column j , (ii) the vector \mathbf{q} has its i -th component removed and (iii) the right-hand-side vector $\tilde{\mathbf{d}}$ is the vector on the right of (11) with its i -th component deleted and the m -th component adjusted accordingly.

To achieve this it is necessary to move the pipe index j from the list P to the list of forest pipe indices $S = (j)$. This leaves P as the relative complement of S , $P = (1, 2, \dots, j - 1, j + 1, \dots, n_p)$. Similarly, it is necessary to move the node index

i from the list V to the list of forest (not root) node indices, $T = (i)$, Then $V = (1, 2, \dots, i - 1, i + 1, \dots, n_j)$ is the relative complement of T . Next, add d_i to d_m and finally set the forest pipe flow in the j -th component of the flows vector, \mathbf{q} , to $Q_j = -\alpha d_i$. At this point the vector of forest flows is $\mathbf{q}(S) = (Q_j)$.

Thus, the equivalent subsystem $\mathbf{A}_1^T(P, V)\mathbf{q}(P) = -\tilde{\mathbf{d}}$ is the continuity equation for a network with dimension reduced by one and $\mathbf{A}_1(P, V)$ now has dimension $n_p - 1 \times n_j - 1$ and the vector $\mathbf{q}(P)$ has become $\mathbf{q}(P) = (Q_1, \dots, Q_{j-1}, Q_{j+1}, \dots, Q_{n_p})^T$.

The incidence matrix for the forest is then $\mathbf{A}_1(S, T)$ (a 1×1 matrix with the single element α) and for the (as established so far) core network is $\mathbf{A}_1(P, V)$ with the new definitions of P , and V . Specifically, $\mathbf{A}_1(P, V)$ is the matrix \mathbf{A}_1 with column i and row j omitted. Following the adjustment of demands shown in (11), the amended continuity equation is

$$\mathbf{A}_1^T(P, V)\mathbf{q}(P) = -(d_1, d_2, \dots, d_{i-1}, d_{i+1}, \dots, d_m + d_i, \dots, d_{n_j})^T. \quad (12)$$

The forest relation corresponding (at this point) to (12) is $\mathbf{A}_1^T(S, T)\mathbf{q}(S) = -d_i$. The incidence matrices are (i) for the core: $\mathbf{A}_1^T(P, V)$ is as in (12), (ii) and for the forest: $\mathbf{A}_1^T(S, T) = (\alpha)$.

Case 2: *The other end of pipe p_j connects to a node with fixed head.* In this case row j has only one non-zero and it is in column i . Everything else in this case parallels Case 1, above, except that (10) is now replaced by $\mathbf{A}_1^T \mathbf{u}_j = \alpha \mathbf{e}_i$ and consequently (11) is replaced by $\sum_{k \neq j} \mathbf{A}_1^T \mathbf{u}_k \mathbf{u}_k^T \mathbf{q} = -\mathbf{d} + d_i \mathbf{e}_i = -(d_1, d_2, \dots, d_{i-1}, 0, d_{i+1}, \dots, d_{n_j})^T$.

Solving for the heads and flows of the equivalent core network

Once the forest and core have been identified, the flows, $\mathbf{q}(P)$, and heads, $\mathbf{h}(V)$ of the (smaller) equivalent core network can now be determined by the GGA. Once this is complete the flows in all the network pipes (i.e. in both the forest and the core) are known and the heads of the forest nodes can be computed as described in the next section.

Finding the heads of the forest nodes

The n_j -square identity can be written, $\mathbf{I}_{n_j} = \sum_{k=1}^{n_j} \mathbf{e}_k \mathbf{e}_k^T$ and so the term $\mathbf{A}_1 \mathbf{h}$ on the left of (2) can be written, separating the core node terms and the forest node terms, as

$$\mathbf{A}_1 \mathbf{h} = \mathbf{A}_1 \left(\sum_{k=1}^{n_j} \mathbf{e}_k \mathbf{e}_k^T \right) \mathbf{h} = \sum_{k \in V} \mathbf{A}_1 \mathbf{e}_k \mathbf{e}_k^T \mathbf{h} + \sum_{k \in T} \mathbf{A}_1 \mathbf{e}_k \mathbf{e}_k^T \mathbf{h}. \quad (13)$$

The matrix $\mathbf{C} = \sum_{k \in T} \mathbf{A}_1 \mathbf{e}_k \mathbf{e}_k^T$ here summarizes the forest network topology: it is the matrix \mathbf{A}_1 but with those columns which represent core network nodes and those rows which represent core network pipes replaced entirely by zeros. In fact, the submatrix $\mathbf{C}(S, T)$ (i.e. \mathbf{C} with the all-zero rows and columns omitted) is precisely the unknown-head node-arc incidence matrix for the forest, $\mathbf{A}_1(S, T)$. The term $\mathbf{h}(T)$ omits the corresponding rows of \mathbf{h} (i.e. the rows representing the heads at the core nodes) and so the term $\sum_{k \in T} \mathbf{A}_1 \mathbf{e}_k \mathbf{e}_k^T \mathbf{h}$ is, in fact, equivalent to $\mathbf{A}_1(S, T) \mathbf{h}(T)$. Note that the submatrix $\mathbf{A}_1(S, T)$ is square and has dimension $n_{for} = n_p - \tilde{n}_p$ because it represents the unknown-head node-arc incidence matrix for the union of a set of trees.

Similarly, the matrix $\mathbf{D} = \sum_{k \in V} \mathbf{A}_1 \mathbf{e}_k \mathbf{e}_k^T$ summarizes the core network topology: it is the matrix \mathbf{A}_1 with zeros replacing both (i) those columns that represent nodes

in the forest which have indices in T and (ii) those rows which represent pipes in the forest.

Since immediate interest centers on the heads of the forest nodes, it is helpful to rewrite (2), using (13), as

$$\sum_{k \in T} \mathbf{A}_1 \mathbf{e}_k \mathbf{e}_k^T \mathbf{h} = \mathbf{G} \mathbf{q} - \mathbf{A}_2 \mathbf{e} - \sum_{k \in V} \mathbf{A}_1 \mathbf{e}_k \mathbf{e}_k^T \mathbf{h} \quad (14)$$

and note that all the terms on the right-hand-side of (14) are known (the heads of the equivalent core network were found by the GGA). Thus, the square, n_{for} -dimensional subsystem

$$\mathbf{A}_1(S, T) \mathbf{h}(T) = \mathbf{G}(S, S) \mathbf{q}(S) - \mathbf{A}_2(S, :) \mathbf{e} - \mathbf{A}_1(S, V) \mathbf{h}(V), \quad (15)$$

where the colon in the second term on the right-hand-side represents all columns in matrix \mathbf{A}_2 , is equivalent to (14). Note that $\mathbf{A}_1(S, V)$ is the incidence matrix for the pipes in the forest and the nodes in the core network: essentially, it shows the connections that any pipes in the forest have to nodes in the core. Note also that the right-hand-side of (15) involves the flows, $\mathbf{q}(S)$, in the forest, the heads, $\mathbf{h}(V)$, in the core but not the flows, $\mathbf{q}(P)$, in the core.

Now, $\mathbf{A}_1(S, T)$ is the unknown-head node-arc incidence matrix for a tree or a union of disjoint trees and so it has full rank. The next step is then to compute the right-hand-side, $\mathbf{w}(S)$, of (15) and then solve the n_{for} -square (invertible) linear system

$$\mathbf{A}_1(S, T) \mathbf{h}(T) = \mathbf{w}(S) \quad (16)$$

for $\mathbf{h}(T)$, the heads at the forest nodes which have indices in T .

Example

The network shown in Figure 1 is used to illustrate the various parts of the FCPA. This network has $n_p = 8$ pipes and $n_j = 7$ nodes at which the heads are unknown. The \mathbf{A}_1 matrix for this network is shown in Table 1. The four lists of indices are, at the outset, (i) $P = (1, 2, 3, 4, 5, 6, 7, 8)$, (ii) $V = (1, 2, 3, 4, 5, 6, 7)$, (iii) $S = ()$, and (iv) $T = ()$.

Begin Sweep 1: examine the matrix \mathbf{A}_1 to identify all the leaf nodes by finding columns of \mathbf{A}_1 which have only one non-zero element. For this example, columns 6 and 7 of \mathbf{A}_1 each have only one non-zero and so indicate that there are two leaves, nodes v_6 and v_7 , in the full network.

Begin Stage 1 of Sweep 1: Consider first the node v_6 . It is evident that the non-zero value, $\alpha = -1$, lies in row $j = 7$ for v_6 . Thus, node v_6 connects (only) to pipe p_7 . The indices for pipe p_7 and node v_6 now need to be moved from P and V to the forest lists, S and T . This gives (i) $P = (1, 2, 3, 4, 5, 6, 8)$, (ii) $V = (1, 2, 3, 4, 5, 7)$, (iii) $S = (7)$, and (iv) $T = (6)$. Now set the discharge in this forest pipe as $Q_7 = -\alpha d_6 = -(-1)d_6 = d_6$. Next, node v_5 is identified as the node at the other end of pipe p_7 by searching row $j = 7$ of \mathbf{A}_1 , in all columns but the 6-th, of the matrix \mathbf{A}_1 shown in Table 1. Equation (10) now reads $\mathbf{A}_1^T \mathbf{u}_7 = -(\mathbf{e}_6 - \mathbf{e}_5)$. As in (11), d_6 is added to d_5 and d_6 is replaced in \mathbf{d} by zero to get $\tilde{\mathbf{d}} = (d_1, d_2, d_3, d_4, d_5 + d_6, d_7)^T$ where the demand at node v_6 has been removed. The smaller dimension matrix $\mathbf{A}_1(P, V)$ (after the identification of v_6 as part of the forest) at the end of the first stage of Sweep 1 is shown in Table 2.

Begin Stage 2 of Sweep 1: The process for node v_6 is then applied to node v_7 in the second and final stage of this sweep. Then (i) the flow in pipe p_6 would be set

to $Q_6 = -\alpha d_7 = d_7$ and (ii) the demand at node v_5 would be adjusted to $d_5 + d_6 + d_7$.

Begin Sweep 2: The incidence matrix $\mathbf{A}_1(P, V)$ at the start of the second sweep is shown in Table 3 and clearly has exactly one new leaf: node v_5 .

Begin Stage 1 of Sweep 2: This is now processed in Stage 1 (the only stage) of Sweep 2 to give (i) the flow in pipe p_5 as $Q_5 = -\alpha(d_5 + d_6 + d_7) = (d_5 + d_6 + d_7)$, and (ii) the adjusted demand at node v_4 as $d_4 + d_5 + d_6 + d_7$.

This completes the partitioning and the equivalent core network is now known to be made up of the pipes and nodes with the indices $P = (1, 2, 3, 4, 8)$ and $V = (1, 2, 3, 4)$. The incidence matrix $\mathbf{A}_1(P, V)$ for these P and V is shown in Table 4. The forest has pipes with indices $S = (7, 6, 5)$, (corresponding to the known flows $(Q_7, Q_6, Q_5) = (d_6, d_7, [d_5 + d_6 + d_7])$ and the non-root nodes in the forest have indices $T = (6, 7, 5)$. The incidence matrix $\mathbf{A}_1(S, T)$ is the matrix shown in Table 5.

Now the non-linear solver will be applied to the equivalent core, a network with $\tilde{n}_p = 5$ pipes and $\tilde{n}_j = 4$ nodes: the pipes p_1 to p_4 and p_8 and the heads at nodes v_1 to v_4 . This completes the determination of the flows in the whole network and of the heads in the equivalent core network: the complete flows vector $\mathbf{q} = (Q_1, Q_2, \dots, Q_8)^T$ and the vector, $\mathbf{h}(V)$, of heads of nodes in the equivalent core $\mathbf{h}(V) = (H_1, H_2, H_3, H_4)^T$. Note that finding the heads and flows of the equivalent core network in this example has required the solution of a matrix system with dimension $\tilde{n}_j \times \tilde{n}_j = 4 \times 4$ rather than $n_j \times n_j = 7 \times 7$ had the FCPA not been used.

Note also that had the demand at node v_6 (or v_7) been zero and the head loss in pipe p_7 (or p_6 , respectively) used the Hazen-Williams model, the GGA applied to this network would have failed because the key matrix, \mathbf{F} of (5) would have been singular

(Elhay & Simpson 2011). Use of the FCPA overcomes this problem.

It is now possible to complete the determination of the unknowns in the system by computing the heads, $\mathbf{h}(T)$, at the nodes in the forest with indices T . For this is it necessary to solve (16), which expands out to,

$$\mathbf{A}_1(S, T)\mathbf{h}(T) = \begin{pmatrix} -1 & 0 & 1 \\ 0 & -1 & 1 \\ 0 & 0 & -1 \end{pmatrix} \begin{pmatrix} H_6 \\ H_7 \\ H_5 \end{pmatrix} = \begin{pmatrix} w_7 \\ w_6 \\ w_5 \end{pmatrix} \quad (17)$$

for $\mathbf{h}(T)$. The matrix $\mathbf{A}_1(S, T)$ of (16) for this system is also shown in Table 5 with pipe and node labels. It is comprised of rows 7, 6 and 5 of columns 6, 7 and 5 of the original incidence matrix \mathbf{A}_1 .

Denote the j, i element of \mathbf{A}_1 by a_{ji} , the j -th element of \mathbf{A}_2 by b_j and the j -th diagonal element of \mathbf{G} by g_{jj} . Then, the right-hand-side vector in (15) is the known quantity

$$\mathbf{w}(S) = \begin{pmatrix} g_{77} \\ g_{66} \\ g_{55} \end{pmatrix} \begin{pmatrix} Q_7 \\ Q_6 \\ Q_5 \end{pmatrix} - \begin{pmatrix} b_7 \\ b_6 \\ b_5 \end{pmatrix} \mathbf{e} - \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} H_1 \\ H_2 \\ H_3 \\ H_4 \end{pmatrix},$$

where the vector of fixed-head elevations \mathbf{e} here is a scalar, again because the number of fixed head nodes in this network $n_f = 1$.

SUMMARY OF THE FOREST-CORE PARTITIONING ALGORITHM

There are three steps in the solution process which uses FCPA that are now summarized. It is worth noting that the only data quantity which changes during the FCPA is the vector of demands, the elements of which are overwritten as the demands are

adjusted. All other data matrices and vectors (namely, \mathbf{A}_1 , \mathbf{A}_2 , \mathbf{e} , \mathbf{d}) are accessed, in a practical implementation of the algorithm, by indirect addressing via the lists P , V , S , T and so do not actually change in memory. A flow chart of the process is displayed in Figure 2.

1. Partitioning of the network, solving for the flows in the forest pipes and determining the equivalent core network

Denote the j -th element of P by $P(j)$ and the i -th element of V by $V(i)$. Thus, $\mathbf{A}_1(P(j), V(i))$ is a single element in row $P(j)$ and in column $V(i)$ of \mathbf{A}_1 .

- (i) Assign $P = (1, 2, \dots, n_p)$ and $V = (1, 2, \dots, n_j)$. At the start they define the whole network and at the end of the partitioning process they define the core network.
- (ii) Assign $S = ()$ and $T = ()$, two empty sets which will define, at the end, the forest pipes and forest nodes which are not the roots of trees.
- (iii) **Begin the sweep:** Search rows listed in P of columns listed in V of \mathbf{A}_1 to find all columns which have only one non-zero element.
 - (a) **Begin the stage:** For each column i which has exactly one non-zero element find the row j of the submatrix $\mathbf{A}_1(P, V)$ which contains the non-zero.
 - (b) Find, if it exists, the column m of row j of the submatrix $\mathbf{A}_1(P, V)$ which contains the other non-zero element. If none exists the node is connected by a pipe to a reservoir or fixed-head node and m remains undefined.

- (c) Set $\alpha = \mathbf{A}_1(P(j), V(i))$. $\mathbf{A}_1(P(j), V(m)) = -\alpha$ if m is defined.
- (d) Set the flow in pipe p_j to $Q_j = -\alpha d_{V(i)}$ and insert the value for Q_j into the \mathbf{q} vector.
- (e) If m is defined, (i.e. if the other end of the pipe leads to a node that is not a fixed-head node) replace d_m by $d_m + d_i$ in the demand vector \mathbf{d} .
- (f) Move i from the list V to the list T and move j from the list P to the list S .
- (iv) Repeat steps (iii)(a) to (iii)(f) until none of the rows in P of the columns in V of \mathbf{A}_1 have just one non-zero element.

2. Solving for the flows and heads in the equivalent core network

- (i) Solve the reduced non-linear system for the \tilde{n}_p pipe flows, $\{Q_k\}_{k \in P}$, and \tilde{n}_j nodal heads, $\{H_k\}_{k \in V}$, of the core network.
- (ii) Place the flows from this computation, into the appropriate locations of the solution vector, \mathbf{q} , and insert the heads into the appropriate locations of the solution vector, \mathbf{h} .

3. Solving for the heads of the forest nodes

- (i) Compute the heads of the n_{for} forest nodes $\{H_k\}_{k \in T}$ by solving the linear system (16) for $\mathbf{h}(T)$.

- (ii) Place the forest heads into the appropriate locations of the heads solution vector,

h.

CASE STUDY NETWORKS

A total of eight different networks with between 932 and 19,647 pipes are considered in this paper. Table 6 summarizes the network characteristics. The details are:

- (i) Network N_1 : This network is based on the Richmond network (van Zyl, Savic & Walters 2004) and has two reservoirs and six tanks. Seven pumps and a PRV were removed from the network to enable testing.
- (ii) Network N_2 : This network has two reservoirs at one end and is a long narrow network.
- (iii) Network N_3 : This network is based on the Wolf-Cordera network from Colorado Springs (Lippai 2005) in the USA. It has four reservoirs two of which are centrally located and two on the extremities. Network N_3 is shown in Figure 3.
- (iv) Network N_4 : This is the Exnet network sourced from the Centre for Water Systems of the University of Exeter website. There are two tanks.
- (v) Network N_5 : This network is spread out with five main clusters of demand.
- (vi) Network N_6 : This network is in two satellite clusters with two tanks at one extremity.

- (vii) Network N_7 : This network is based on the Battle of Network Sensors competition (Ostfeld, Uber, J.W. Berry, Hart, J. Watson, Dorini, Jonkergouw, Kapelan, di Pierro, Khu, Savic, Eliades, S.R. Ghimire, Barkdoll, Gueli, Huang, McBean, A. Krause, Leskovec, J. Xu, Guestrin, M. Small, Fischbeck, Preis, Propato, Piller, Z.Y. Wu & Walski 2008) with five reservoirs and two tanks.
- (viii) Network N_8 : This is the largest network tested. The network is square in character with eight reservoirs and six tanks.

THE GLOBAL GRADIENT ALGORITHM WITH AND WITHOUT FOREST-CORE PARTITIONING

The Forest-Core Partitioning Algorithm provides an advantage in the solution of a network with loops and a forest regardless of the method of solution if, as is usually the case, the non-linear solver is more expensive to apply than the linear solver. However, to make the discussion more concrete a comparison of the GGA with and without the use of the FCPA on networks in which there are some loops and a forest is now discussed.

The comparison for networks which have loops and a forest

When a network has loops and a forest the FCPA identifies that part of the network problem which is linear (the forest) and solves that part with a linear solver. This reduces the complexity of the problem by isolating that part which is truly non-linear (the core) and applying the (computationally more expensive) GGA to just that part.

In other words, it is possible to achieve savings by not applying a non-linear iterative solver to that part of the problem which is linear. Eq. (6) can be thought of as one step in the solution of linear system with a diagonal matrix, unknowns which are the forest flows, $Q(S)$, and a right-hand-side made up of adjusted demands.

In order to better understand the savings possible, the actual number of \times , \div operations that were required to solve the key linear systems that arise in the GGA, were counted for the eight benchmark WDS networks shown in Table 6 (only \times and \div operations were counted in the analysis because the number of \times and \div operations in linear algebraic computations is a very good proxy for the number of additions and subtractions). Included in the counts are the number of operations to find the triangular Cholesky factor after the application of AMD reordering (Amestoy, Davis & Duff 2004) and the number to solve the system by forward- and back-substitution. These are likely to be reasonably representative of the number of operations required to solve many other real WDS networks. For example, the key matrix in the linear phase of the GGA for the full network N_8 , which has 19,647 pipes, required about 323 million \times , \div , \pm operations for its solution at each iteration. The comparable figure for the core of N_8 , which has 15,232 pipes, is 184 million per iteration, a saving of about 43%.

For all the networks shown in Table 6 the approximation,

$$\psi(n_j) = \frac{1}{2}n_j^2,$$

to the actual number of \times , \div operations required to solve the system has relative error no greater than 1.2%. Thus, the savings in the linear solution phase of the GGA which

are achieved by using the FCPA, rather than not using it, are very well approximated by

$$\frac{\psi(n_j) - \psi(\tilde{n}_j)}{\psi(n_j)} = 1 - \left(\frac{\tilde{n}_j}{n_j}\right)^2. \quad (18)$$

These savings in the linear phases of the iteration process for the case study networks ranged between about 40% and 70% and lead, in turn, to savings in overall CPU time of between about 11% and 31% for the case study networks. The net effect of savings with this magnitude can be particularly important, for example, in evolutionary algorithms or extended period simulations where systems with the same topology must be solved thousands or even millions of times.

Note that, for all the networks reported in this paper, the GGA took exactly the same number of iterations (see column 7 of Table 7) to solve both the full network and the core network. The authors conjecture that this is, most likely, a consequence of the fact that all the forest flows are very accurately determined in the second iteration of the GGA applied to a full network.

Now consider the case studies. Table 6 shows the characteristics of the eight case study networks which were used to demonstrate the advantages of using FCPA. All the calculations for these timings were computed using the authors' codes written for Matlab 7.14 (R2012a) (Mathworks 2008). The FCPA was implemented as a C++ extension library for MATLAB. This implementation uses dual sparse representations of the \mathbf{A}_1 matrix to enable fast row-wise and column-wise accesses.

The data in Table 7 show some statistics derived from 15 runs of the GGA with, and without, FCPA applied to the eight case study networks. Column 2 of Table 7 shows

the number of iterations (identical for the GGA with and without FCPA) required to solve the system to a stopping tolerance of 10^{-3} m. The quantity denoted by $\bar{\tau}_{WF}$ is the mean time in seconds to solve the network using GGA with FCPA. The quantity denoted by $\bar{\tau}_{NF}$ is the mean time for the GGA applied to the full network (i.e. without FCPA). The quantity denoted by $\bar{\phi}$ is the mean of $\phi = 1 - \tau_{WF}/\tau_{NF}$ expressed as a percentage and $\sigma(\phi)$ is its standard error. Thus, ϕ represents the saving achieved by using the GGA with FCPA over using the GGA on the whole network. The last column of Table 7 shows, $I_{95\%}$, The 95% confidence interval.

As an example of the performance of the algorithm, it took 30 sweeps to identify the forest of network N_6 and six sweeps to identify the forest of network N_3 . The number of leaves identified at the sweeps on N_3 were, respectively, 674, 120, 23, 4, 1, 1.

CONCLUSIONS

In this paper it is shown that computation time can be saved in the calculation of the steady-state flows and heads of a network in which there are loops and a forest by introducing pre- and post-processing steps, called the Forest-Core Partitioning Algorithm, which (i) first solves for the unknown flows in the forest by a linear process (ii) then solves for the flows and heads of the core using a non-linear solver such as the GGA, and (iii) lastly solves for the heads of the forest nodes which are not the roots of trees with a second linear step.

The mathematical basis for the adjustment of the network as the forest is identified and its relationship to adjusting the graph of the network is explained. Flop count savings of between about 40% and 70% are shown to be achievable in the linear phase

of the GGA with forest-core partitioning on eight realistic case study water distribution networks ranging in size from 932 to 19,647 pipes. These savings lead, in turn, to savings in total CPU times of between 11% and 31% for the same networks.

The FCPA in this paper has been developed for demand-driven analysis. Future research will be needed to determine if its application can be extended to pressure-driven analysis.

An important advantage of the FCPA is that it avoids the need to use special techniques to deal with zero flows in forest pipes which have head loss modeled by the Hazen-Williams formulation. Where zero flows occur in the core, as a result of equal heads at the two ends of a pipe, special techniques still need to be used.

Given the significance of the savings that are possible and the ease of implementation, it is recommended that the FCPA be included as standard pre- and post-processing steps in the design of software for the determination of steady state flows and heads in water distribution systems.

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TABLES

Table 1: The full \mathbf{A}_1 matrix for the network shown in Figure 1

	v_1	v_2	v_3	v_4	v_5	v_6	v_7
p_1	1	0	-1	0	0	0	0
p_2	1	-1	0	0	0	0	0
p_3	0	1	0	-1	0	0	0
p_4	0	0	1	-1	0	0	0
p_5	0	0	0	1	-1	0	0
p_6	0	0	0	0	1	0	-1
p_7	0	0	0	0	1	-1	0
p_8	-1	0	0	0	0	0	0

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Table 2: The matrix $\mathbf{A}_1(P, V)$, with P, V, S and T at the end of the first stage of the first sweep of the network in Figure 1.

	v_1	v_2	v_3	v_4	v_5	v_7
p_1	1	0	-1	0	0	0
p_2	1	-1	0	0	0	0
p_3	0	1	0	-1	0	0
p_4	0	0	1	-1	0	0
p_5	0	0	0	1	-1	0
p_6	0	0	0	0	1	-1
p_8	-1	0	0	0	0	0

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Table 3: The matrix $\mathbf{A}_1(P, V)$ at the start of the second sweep of the network shown in Figure 1.

	v_1	v_2	v_3	v_4	v_5
p_1	1	0	-1	0	0
p_2	1	-1	0	0	0
p_3	0	1	0	-1	0
p_4	0	0	1	-1	0
p_5	0	0	0	1	-1
p_8	-1	0	0	0	0

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Table 4: The $\mathbf{A}_1(P, V)$ matrix for the network shown in Figure 1 after the second, and final, sweep of forest–core partitioning.

	v_1	v_2	v_3	v_4
p_1	1	0	-1	0
p_2	1	-1	0	0
p_3	0	1	0	-1
p_4	0	0	1	-1
p_8	-1	0	0	0

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Table 5: The, square, invertible, node–arc incidence matrix, $\mathbf{A}_1(S, T)$, of the forest in the network shown in Figure 1 with S and T at completion of the pre–processing phase of FCPA.

	v_6	v_7	v_5
p_7	–1	0	1
p_6	0	–1	1
p_5	0	0	–1

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	No. of fixed head nodes, n_f	No of pipes in full net- work, n_p	No of nodes in full net- work, n_j	No. of pipes in forest, n_{for}	n_{for} as % of n_p	No. of pipes in core, \tilde{n}_p	No. of nodes in core, \tilde{n}_j
N_1	8	932	848	399	43%	533	449
N_2	2	1118	1039	321	29%	797	718
N_3	4	1975	1770	823	42%	1152	947
N_4	3	2465	1890	429	17%	2036	1461
N_5	2	2509	2443	702	28%	1807	1741
N_6	2	8585	8392	1850	22%	6735	6542
N_7	4	14830	12523	2932	20%	11898	9591
N_8	15	19647	17971	4414	22%	15232	13557

Table 6: Basic characteristics of the case study networks

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	No. of iterations	Mean total CPU time with FCPA, $\bar{\tau}_{WF}(s)$	Mean total CPU time no FCPA, $\bar{\tau}_{NF}(s)$	Mean savings using FCPA, $\bar{\phi}$	Standard error of savings, $\sigma(\phi)$	95% confidence interval, $I_{95\%}$, for ϕ
N_1	11	0.163	0.210	21.0%	2.6%	[15.9%, 26.0%]
N_2	7	0.148	0.166	11.3%	2.1%	[7.1%, 15.5%]
N_3	7	0.083	0.099	14.5%	2.4%	[9.7%, 19.3%]
N_4	8	0.397	0.470	15.5%	0.6%	[14.4%, 16.7%]
N_5	7	0.344	0.407	15.6%	0.7%	[14.2%, 17.0%]
N_6	8	2.409	3.193	24.5%	0.2%	[24.1%, 25.0%]
N_7	8	5.919	8.264	28.4%	0.1%	[28.1%, 28.6%]
N_8	9	9.911	14.429	31.3%	0.1%	[31.0%, 31.6%]

Table 7: The mean total CPU times based on 15 runs for GGA with (WF) and without (NF) FCPA and the corresponding savings.

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FIGURES

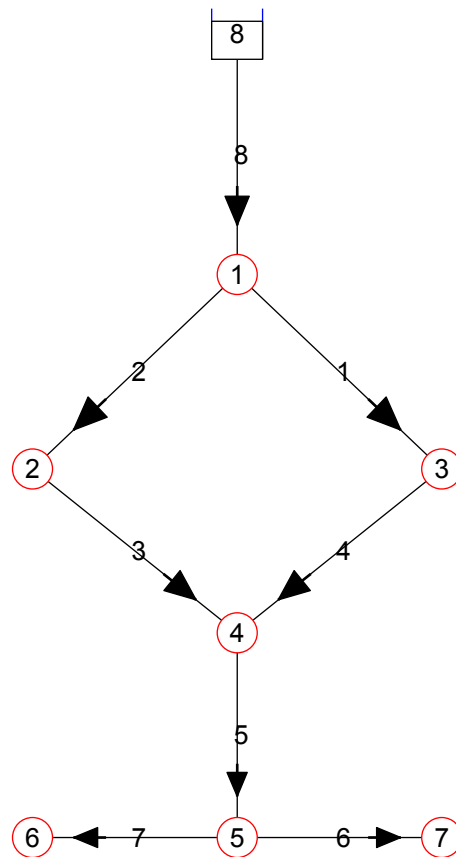
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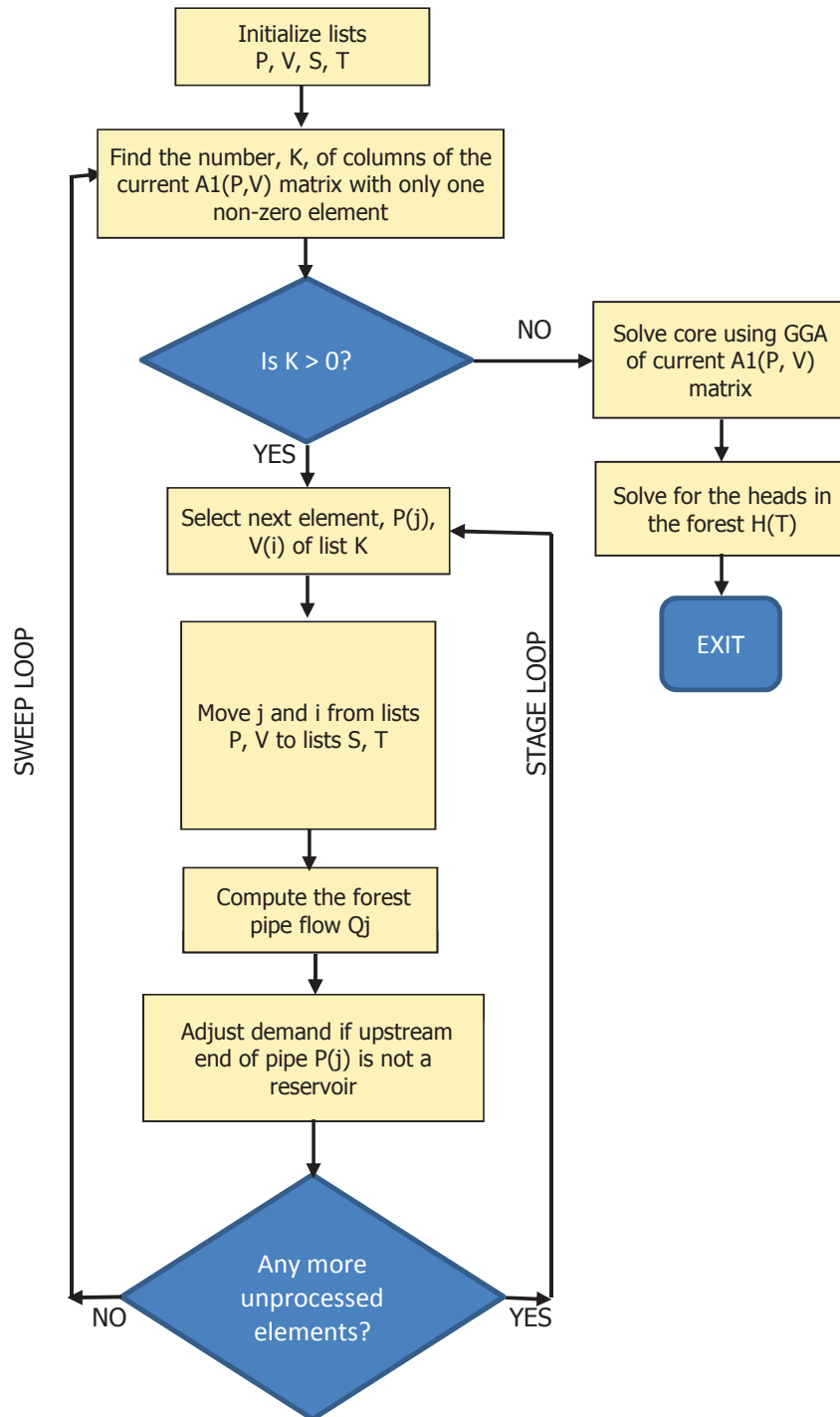


FIGURE 2

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