

UNCERTAINTY EVALUATION FOR CONSTRAINED STATE ESTIMATION IN WATER DISTRIBUTION SYSTEMS

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ABSTRACT

In this paper an alternative uncertainty treatment for the traditional unconstrained weighted-least squares (WLS) method is presented. This treatment enables hydraulic constraints (i.e., null demands at transit nodes, null flows at closed pipes, pumps or valves, etc.), high precision measurements and upper and lower variable bounds (i.e., head levels at tanks) to be included within the *state estimation* (SE) problem for water distribution systems. With this approach there is no need to choose appropriate weights associated with these types of measurements in order to correctly assess uncertainty for the SE problem. The method set out herein tackles these as constraints and works with the linear system of equations derived from imposing first order optimality conditions for the constrained SE problem. This approach enables general quantification of the SE uncertainty for all the hydraulic variables within the water system by applying the first order second moment (FOSM) method. Moreover, it enables standard computation of the covariance residual matrix associated with it, which is necessary to detect erroneous measurements. An illustrative example

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19 and a case study are shown to bring out the fact that the SE uncertainty results are more accurate
20 and to show how the numerical conditioning of the system is affected, which may be crucial when
21 dealing with large-scale water networks.

22 **Keywords:** weighted least squares, exact measurements, residuals treatment, uncertainty analysis

23 INTRODUCTION

24 At present the tendency in improving water distribution systems management is to install
25 Supervisory Control and Data Acquisition (SCADA) systems, whose implementation has been
26 boosted recently with the aim of making the *smart city* challenge a reality. These platforms enable
27 certain hydraulic variables to be monitored continuously where measurement devices are located,
28 but do not, by themselves, enable the hydraulic state of the network to be inferred. State estimation
29 techniques were developed in the 1970s in the power supply industry with that purpose in mind
30 (Schweppe and Wildes, 1970), in order to turn the information provided by a monitored set of
31 metering devices into real information about the state of the system. Unlike power supply systems,
32 water networks are usually characterized by having a low degree of instrumentation, which is one
33 reason why the application of SE algorithms to water systems is still a topic of ongoing research
34 (Kang and Lansey, 2009).

35 There have been several approaches to incorporating SE into water systems (see Andersen
36 et al. (2001) for references). Among all of these, the WLS method stands out in the water distri-
37 bution sector for solving both the state estimation (Bargiela, 1984; Powell et al., 1988; Brdys and
38 Ulanicki, 2002; Kang and Lansey, 2009) and parameter estimation problems (Datta and Sridharan,
39 1994; Piller, 1995; Reddy et al., 1996; Kapelan et al., 2003). With this approach the solution is
40 typically found via the so called Gauss Newton or normal equation method, which fundamentally
41 transforms the unconstrained WLS problem into a linear system of equations that must be solved
42 iteratively. With this approach, weights must be assigned to the different available measurements
43 in order to show how accurate these are. This constitutes a numerical problem when there are
44 hydraulic constraints or high precision measurements, as the weight associated with these must
45 in theory be infinite or very large, respectively. This could be true for null demands at transit

46 nodes, null flows at closed pipes, pumps or valves, etc., which should act as *exact measurements*
47 for the SE problem. To overcome this problem, these measurements are typically considered to
48 be highly accurate, but alternative constrained WLS methods have been developed in the power
49 supply field (Korres, 2002; Abur and Expósito, 2004; Gómez-Quiles et al., 2013), which lessen the
50 risk associated with working with ill-conditioned systems. These approaches have proved to be
51 computationally efficient, hence application of similar techniques to water management systems
52 would help to control ill-conditioning, inherent to the matrices involved in the normal equation
53 approach as reported by Bargiela (1984). Additionally, a constrained WLS approach would enable
54 upper and lower bounds for the SE of some variables, such as head levels at tanks, to be set.

55 In this context, the aim of this paper is to set out an alternative treatment with respect to the
56 WLS problem to determine the uncertainty related to SE in water distribution systems including:
57 i) hydraulic constraints or high precision measurements and ii) upper and lower limits for state es-
58 timation . For this purpose, we use the first order optimality conditions of the constrained WLS. It
59 must be stressed that we do not focus on the solution for the constrained SE problem as this can be
60 solved either using standard mathematical programming solvers or ad hoc algorithms which have
61 already been developed in the literature (Caro et al., 2008; Caro and Conejo, 2012), where exten-
62 sive comparisons in terms of SE performance can be found. Rather, we focus on quantifying the
63 uncertainty associated with it because i) it is a novel contribution and ii) it is essential for evaluat-
64 ing how accurate the SE results are, especially when *pseudomeasurements* (i.e., not readings taken
65 from a meter, but predictions expected for hydraulic variables associated with greater uncertainty)
66 are taken into account to guarantee the system observability (Bargiela and Hainsworth, 1989). Ad-
67 ditionally, this method will enable the residual covariance matrix (which is required to compute
68 normalized residuals and to detect erroneous measurements (Caro et al., 2011)) to be computed.

69 The rest of this paper is set out as follows: in the first section, the traditional unconstrained
70 WLS version (normal equation method) used to quantify SE uncertainty and compute the residual
71 covariance matrix is presented. Then, the constrained approach is set out as a method for tackling
72 the same problems. Subsequently, an illustrative example and a case study are presented to show

73 the differences between both methods when analyzing SE uncertainty and the impact hydraulic
 74 constraints or high precision variables have in the overall numerical conditioning of the problem.
 75 Finally, some important conclusions are drawn.

76 **TRADITIONAL UNCONSTRAINED WLS STATE ESTIMATION FORMULATION**

77 Generally speaking, an algorithm for SE enables the most likely state of a system to be com-
 78 puted by combining the information provided by a monitored measurement set and the system of
 79 governing equations. Specifically, the SE for water distribution systems at a selected time (i.e.,
 80 *pseudo-static* state estimation) is based on the following non-linear model:

$$81 \quad \mathbf{z} = \mathbf{g}(\mathbf{x}) + \boldsymbol{\epsilon}, \quad (1)$$

82 where $\mathbf{z} \in \mathbb{R}^m$ is the measurement vector (which may include piezometric heads at nodes, tank
 83 levels, pipe flows or consumptions at nodes), $\mathbf{x} \in \mathbb{R}^n$ is the state variable vector (constituting nodal
 84 heads as in Díaz et al. (2015)), $\mathbf{g} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is the nonlinear relationship between measurements
 85 and state variables (derived from applying mass and energy conservation equations) and $\boldsymbol{\epsilon}$ is the
 86 measurement error vector (typically assumed to be unbiased $E[\boldsymbol{\epsilon}] = \mathbf{0}$ and with the variance-
 87 covariance matrix \mathbf{C}_z).

88 Traditional SE techniques consist in finding the most likely values for the state variables \mathbf{x} by
 89 solving the following unconstrained WLS problem:

$$90 \quad \underset{\mathbf{x}}{\text{Minimize}} \quad f_{obj}(\mathbf{x}) = \frac{1}{2} \boldsymbol{\epsilon}^T \mathbf{W} \boldsymbol{\epsilon} = \frac{1}{2} [\mathbf{z} - \mathbf{g}(\mathbf{x})]^T \mathbf{W} [\mathbf{z} - \mathbf{g}(\mathbf{x})], \quad (2)$$

91 whose optimal solution corresponds to $\hat{\mathbf{x}}$ and where $\mathbf{W} = \mathbf{C}_z^{-1}$ is the $m \times m$ diagonal matrix for
 92 the measurement weights. Note that one condition that is required but not sufficient for the SE
 93 problem to have a sole solution is $m \geq n$.

94 As mentioned before, Equation (2) has traditionally been solved using the well-known normal
 95 equation method (Expósito and Abur, 1998). According to this approach, the SE uncertainty can

96 be quantified by calculating the variance-covariance matrix for the state variables (C_x) as:

$$97 \quad C_x = [J^T W J]^{-1}, \quad (3)$$

98 where $J \in \mathbb{R}^{m \times n}$ is the measurement Jacobian matrix evaluated at the optimal solution obtained
 99 from solving problem (2). Note that a theoretical and sufficient condition for quantifying the SE
 100 uncertainty is for matrix J to have full rank n , i.e., for the system to be observable (Díaz et al.,
 101 2015).

102 Once C_x has been computed, the variance-covariance matrix for the remaining hydraulic vari-
 103 ables (pipe flows Q and nodal demands q) can be inferred by applying the FOSM method again as
 104 follows:

$$105 \quad C_{Q,q} = J_{Q,q} C_x J_{Q,q}^T, \quad (4)$$

106 where $J_{Q,q}$ refers to the part of the measurement Jacobian matrix that relates pipe flows and nodal
 107 demands to nodal heads, respectively.

108 Concurrently, the residual covariance matrix Ω can be obtained with this approach according
 109 to the expression (Expósito and Abur, 1998):

$$110 \quad \Omega = [I - J(J^T W J)^{-1}(J^T W)] W^{-1} [I - J(J^T W J)^{-1}(J^T W)]^T. \quad (5)$$

111 **CONSTRAINED WLS STATE ESTIMATION FORMULATION**

112 Considering there are hydraulic constraints, high precision measurements and lower and upper
 113 bounds for variables, the SE problem presented in Eq. (2) has been amended as follows:

$$114 \quad \text{Minimize} \quad f_{obj}(x) = \frac{1}{2} \epsilon^T W \epsilon = \frac{1}{2} [z - g(x)]^T W [z - g(x)] \quad (6)$$

115 x

115 subject to

$$116 \quad f(x) = 0. \quad (7)$$

117

118

$$\mathbf{g}(\mathbf{x}) \leq \mathbf{0}, \quad (8)$$

119 where equality constraints (7) represent hydraulic constraints and/or high precision measurements,

120 and inequality constraints (8) represent the upper and lower bounds for the state variables. As

121 mentioned previously, problem (6)-(8) can be solved directly using mathematical programming

122 techniques by means of a nonlinear solver, because the mathematical programming solvers which

123 are available at present can work with sparsity, are robust and computationally efficient and pro-

124 vide highly accurate results. This is true for solvers such as CONOPT (Drud, 1996) or MI-

125 NOS (Murtagh and Saunders, 1998). Furthermore, these solvers enable inequality constraints

126 representing physical limits to be incorporated with ease (Caro et al., 2008). However, since we

127 have focused on assessing uncertainty, we have assumed that the optimal solution to problem (6)-

128 (8) is known and equal to $\hat{\mathbf{x}}$.

129 Quantifying uncertainty means carrying out a local analysis at the optimal solution, thus, once

130 an optimal solution for the SE problem is known, the binding inequality constraints are considered

131 to be equality constraints and non-binding ones are disregarded (Caro et al., 2008), i.e., vector

132 $\mathbf{f}(\mathbf{x})$ includes p equality constraints and q_Λ active inequality constraints, where Λ is the set of

133 active inequality constraints. Therefore, the first order optimality conditions for problem (6)-(8) at

134 the optimum $\hat{\mathbf{x}}$ correspond to:

$$\sum_{i=1}^m \nabla_x \left[\frac{1}{2} \omega_i (z_i - g_i(\hat{\mathbf{x}}))^2 \right] + \sum_{i=1}^{p+q_\Lambda} \lambda_i \nabla_x f_i(\hat{\mathbf{x}}) = 0 \quad (9)$$

135

$$f_i(\hat{\mathbf{x}}) = 0, \quad i = 1, \dots, p + q_\Lambda,$$

136 where $\mathbf{F} = \nabla_x \mathbf{f}(\hat{\mathbf{x}})$ is the $(p + q_\Lambda) \times n$ equality constraint Jacobian and $\boldsymbol{\lambda}$ is the $(p + q_\Lambda) \times 1$

137 Lagrangian multiplier vector associated with the equality constraints in (7)-(8).

138 If we differentiate the optimality conditions (9) in such a way that the KKT conditions hold

139 (Caro et al., 2011), the following linear system of equations is obtained:

$$\begin{bmatrix} \mathbf{J}^T \mathbf{W} \mathbf{J} & \mathbf{F}^T \\ \mathbf{F} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \frac{\partial \mathbf{x}}{\partial \mathbf{z}} \\ \frac{\partial \lambda}{\partial \mathbf{z}} \end{bmatrix} = \begin{bmatrix} \mathbf{J}^T \mathbf{W} \\ \mathbf{0} \end{bmatrix}, \quad (10)$$

where the coefficient matrix of the system is \mathbf{U} .

As for quantifying the SE uncertainty, note that when i) there are hydraulic constraints or high precision measurements and/or ii) binding upper or lower bounds, these are considered to be part of \mathbf{F} , and hence \mathbf{W} and therefore $\mathbf{J}^T \mathbf{W} \mathbf{J}$ does not necessarily have full rank even if the system is observable. For this reason, the inverse of matrix \mathbf{U} must be computed so that the part that establishes the partial derivatives of \mathbf{x} with respect to \mathbf{z} can be selected. According to Caro et al. (2011), that part would be \mathbf{E}_1 , which is the upper-left quadrant of matrix \mathbf{U}^{-1} as shown below:

$$\begin{bmatrix} \frac{\partial \mathbf{x}}{\partial \mathbf{z}} \\ \frac{\partial \lambda}{\partial \mathbf{z}} \end{bmatrix} = \mathbf{U}^{-1} \begin{bmatrix} \mathbf{J}^T \mathbf{W} \\ \mathbf{0} \end{bmatrix} = \begin{bmatrix} \mathbf{E}_1 & \mathbf{E}_2^T \\ \mathbf{E}_2 & \mathbf{E}_3 \end{bmatrix} \begin{bmatrix} \mathbf{J}^T \mathbf{W} \\ \mathbf{0} \end{bmatrix}. \quad (11)$$

Therefore, the linear relationship among the differentials becomes:

$$d\mathbf{x} = \mathbf{E}_1 \mathbf{J}^T \mathbf{W} d\mathbf{z} = \mathbf{S}_{xz} d\mathbf{z}, \quad (12)$$

where \mathbf{S}_{xz} represents the sensitivity matrix for the state variables \mathbf{x} with respect to the measurements \mathbf{z} . Hence, the variance-covariance matrix for the state variables \mathbf{C}_x can be derived using the FOSM method as follows:

$$\mathbf{C}_x = \mathbf{S}_{xz} \mathbf{W}^{-1} \mathbf{S}_{xz}^T. \quad (13)$$

With this approach the variance-covariance matrix \mathbf{C}_x (Eq. (13)) is equal to that obtained with the traditional WLS method (Eq. (3)) if there are no hydraulic constraints, high precision measurements and binding upper and lower bounds.

Once these computations have been made, the variance-covariance matrix for the other hydraulic variables within the water system ($\mathbf{C}_{Q,q}$) could be inferred from \mathbf{C}_x using Eq. (4). Con-

160 currently, the residual covariance matrix Ω can be obtained with this approach according to the
161 general expression set out by Caro et al. (2011):

$$162 \quad \Omega = (\mathbf{I} - \mathbf{J}\mathbf{S}_{xz})\mathbf{W}^{-1}(\mathbf{I} - \mathbf{J}\mathbf{S}_{xz})^T. \quad (14)$$

163 **ILLUSTRATIVE EXAMPLE**

164 The purpose of this illustrative example is to show the difference between quantifying SE
165 uncertainty using the methodology set out herein and the traditional method based on normal
166 equations using just weights. For this reason, the small water network set out by Díaz et al. (2015)
167 has been amended (see Fig. 1) in order to transform nodes 2 and 4 into transit nodes, where water
168 demand is known to be equal to zero ($q_2 = q_4 = 0$) as long as there is no leakage. Additionally, with
169 this example demand pseudomeasurements are considered to be available at nodes 3 and 5 (with
170 the coefficient of variation associated with it being $CV = 0.2$ for both of them), water level readings
171 are available at tanks 1 and 6 (with a measurement accuracy of $\sigma_h = 0.1$ m) and flow meters are
172 available at pipes 1-2, 2-3, 2-5 and 3-4 (with a measurement accuracy of $\sigma_Q = 0.25$ m³/h). This
173 results in an observable water network, in which the SE uncertainty and system conditioning are to
174 be analyzed. Note that we do not solve the SE problem itself, but we use the network state solution
175 assuming the measurements are error-free. This is because we focus on the effects both approaches
176 have on uncertainty evaluation, as the impact of state estimation has been previously studied by
177 other authors (Caro and Conejo, 2012).

178 By applying the methodology set out in section 3 to the illustrative example, the results sum-
179 marized in the first row of Table 1 are obtained, where SE uncertainty has been quantified for both
180 heads (σ_{SE_h}) as well as demands (σ_{SE_q}) at every node. Also, the reciprocal of the condition num-
181 ber estimate of \mathbf{U} has been calculated in order to evaluate how sensitive the solution to a system
182 of linear equations is to data errors (0 corresponds to an ill-conditioned system and 1 to a well-
183 conditioned system). These results display consistent uncertainty when compared to the accuracy
184 of the measurement devices and accurately display the demand uncertainty at transit nodes, which

185 is zero as they are specifically considered to be hydraulic constraints. Note that the \mathbf{W} , \mathbf{J} , \mathbf{F} , \mathbf{U}
186 and \mathbf{S}_{xz} matrices for this example have been collated in Appendix S1.

187 Furthermore, the traditional unconstrained WLS approach has been implemented by means
188 of the normal equation method used in SE uncertainty quantification. Here, a weight has to be
189 assigned even to hydraulic constraints, as these are not given any special treatment. For a high
190 degree of accuracy to be displayed, their standard deviation ($\sigma_{transit}$) is considered to be a number
191 of orders of magnitude lower than the minimum standard deviation there is assumed to be for the
192 remaining measurements ($\frac{\sigma_{min}}{10^n}$). In this paper, we consider $n = 2, 4, 6$ and 8 to test the sensitivity
193 of the method to the weight assumption for exact measurements, whose results have been collated
194 in Table 1 together with the reciprocal of the condition number estimate of $\mathbf{J}^T \mathbf{W} \mathbf{J}$. The results
195 show that for $n = 2$, the numerical condition of the matrix to be inverted is even better than that
196 of the matrix to be inverted with the constrained WLS method set out, but this comes at the cost
197 of a loss of accuracy in the SE of demand at the transit nodes, whose uncertainty is now 0.0025
198 m^3/h instead of 0 m^3/h . Note that the accumulative effect of these deviations can be significant
199 when dealing with large network systems. If the weight of error-free measurements is increased
200 by considering $n = 4$, the SE of demand uncertainty associated with it is consequently reduced,
201 but there is a deterioration in the $\mathbf{J}^T \mathbf{W} \mathbf{J}$ condition number. In fact, results show that for $n = 6$
202 the system is ill-conditioned, which leads to SE uncertainties different from the values obtained
203 with lower weights and to the constrained WLS approach. Finally, if $n = 8$, the condition number
204 attains a value of 0, with which it is not possible to invert $\mathbf{J}^T \mathbf{W} \mathbf{J}$, i.e., it is impossible to quantify
205 SE uncertainty.

206 These results prove that the normal equation approach is sensitive to the selection of the weights
207 associated with the hydraulic constraints or the high precision measurements of the variables,
208 whereas with the methodology set out herein, this problem can be overcome. Note that the network
209 topology determines conditioning of the system, but the constrained WLS formulation ensures the
210 SE results yielded as well as the subsequent process of quantifying uncertainty is independent.

211 HANOI NETWORK CASE STUDY

212 In order to show that this method is still beneficial even with an increase in complexity in topol-
213 ogy, Table 2 provides results for the same analysis when applied to the Hanoi network (Fujiwara
214 and Khang, 1990), an example which has been widely used in other works. Note that this network
215 originally has 1 tank, 31 demand nodes and 34 pipes, but demand nodes 3, 16, 23 and 25 have
216 been turned into transit nodes in this study to demonstrate these measurements are exact ones.
217 Regarding the measurement set, it has been assumed that only the tank level has been metered
218 ($\sigma_h = 0.1$ m) and demand is pseudomeasured ($CV = 0.2$). The results given in Table 2 are analo-
219 gous to those obtained in the illustrative example and bring out the fact that use of the traditional
220 unconstrained WLS approach could lead to non-quantifiable SE uncertainty scenarios for $n \geq 6$.
221 Moreover, it shows how the numerical problem increases with the size of the water distribution
222 system and thereby proves how useful the constrained approach is.

223 CONCLUSIONS

224 An alternative treatment to the unconstrained WLS approach for SE in water distribution sys-
225 tems is set out in this paper, in which hydraulic constraints (i.e., null demands at transit nodes,
226 null flows at closed pipes, pumps or valves, etc.), high precision measurements and upper and
227 lower bounds for variables (i.e., head levels at tanks) are consistently included. The method set out
228 herein uses the linear system of equations derived from imposing first order optimality conditions
229 for the constrained SE problem and enables the SE uncertainty of the hydraulic variables and the
230 associated residual covariance matrix to be calculated. These are both useful when assessing the
231 results yielded by the SE problem. Both the illustrative example and the case study given in this
232 paper prove that with the traditional normal equation method, the SE results are sensitive to the
233 weight selected for said hydraulic constraints or high-precision measurements, which on varying
234 could lead to an ill-conditioned system. Therefore, the constrained WLS method set out herein en-
235 sures more accurate results for SE uncertainty, without sacrificing the precious information yielded
236 by the hydraulic constraints, high precision measurements or upper and lower bounds within the
237 setting of typically non-redundant or low redundancy water distribution systems.

238 SUPPLEMENTAL DATA

239 Appendix S1 is available online in the ASCE Library (www.ascelibrary.org).

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TABLE 1. SE uncertainty and system conditioning for different formulation scenarios in the illustrative example

Formulation	Node number	σ_{SE_h} (m)	σ_{SE_q} (m ³ /h)	Condition of the matrix to be inverted (\mathbf{U} or $\mathbf{J}^T \mathbf{W} \mathbf{J}$)
Proposed WLS method	1	0.0726	-	4.0291×10^{-10}
	2	0.0725	0	
	3	0.0717	0.6804	
	4	0.0709	0	
	5	0.0745	1.1586	
	6	0.0726	-	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^2}$	1	0.0726	-	1.0962×10^{-8}
	2	0.0725	0.0025	
	3	0.0717	0.6804	
	4	0.0709	0.0025	
	5	0.0745	1.1586	
	6	0.0726	-	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^4}$	1	0.0726	-	1.0963×10^{-12}
	2	0.0725	0.0000	
	3	0.0717	0.6804	
	4	0.0709	0.0000	
	5	0.0745	1.1586	
	6	0.0726	-	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^6}$	1	0.0769	-	9.7573×10^{-17}
	2	0.0768	0.0000	
	3	0.0758	0.6810	
	4	0.0750	0.0000	
	5	0.0788	1.1618	
	6	0.0762	-	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^8}$	1	-	-	0
	2	-	-	
	3	-	-	
	4	-	-	
	5	-	-	
	6	-	-	

TABLE 2. SE uncertainty and system conditioning for different formulation scenarios in the Hanoi network case study

Formulation	Node number	σ_{SE_h} (m)	σ_{SE_q} (m ³ /h)	Condition of the matrix to be inverted (\mathbf{U} or $\mathbf{J}^T \mathbf{W} \mathbf{J}$)
Proposed WLS method	3	2.4885	0	7.8871×10^{-8}
	16	4.0557	0	
	23	3.5678	0	
	25	4.2736	0	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^2}$	3	2.4885	0.0600	4.2583×10^{-13}
	16	4.0557	0.0600	
	23	3.5678	0.0600	
	25	4.2736	0.0600	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^4}$	3	2.4730	0.0006	4.3108×10^{-17}
	16	4.0282	0.0006	
	23	3.5437	0.0006	
	25	4.2439	0.0006	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^6}$	3	-	-	0
	16	-	-	
	23	-	-	
	25	-	-	
Traditional WLS $\sigma_{transit} = \frac{\min(\sigma)}{10^8}$	3	-	-	0
	16	-	-	
	23	-	-	
	25	-	-	

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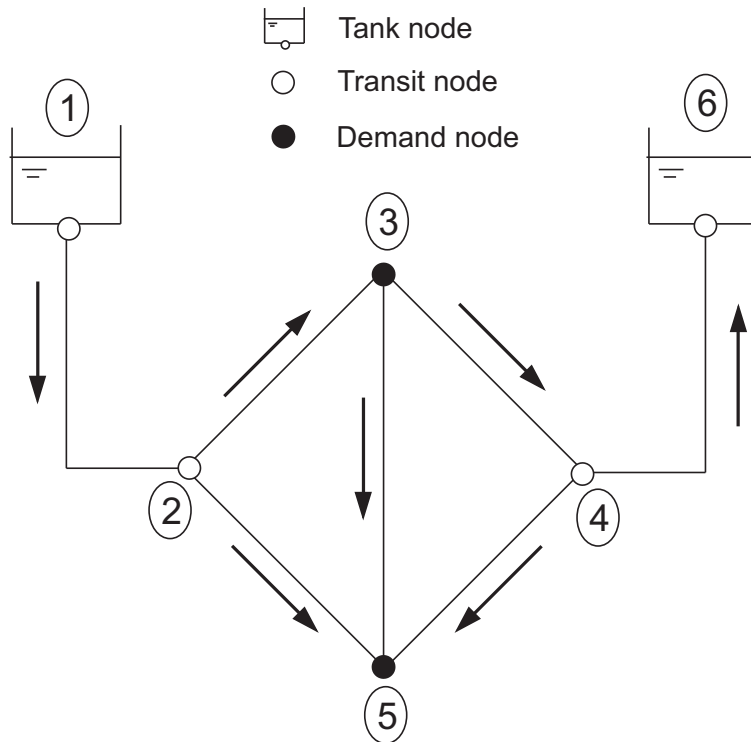


FIG. 1. Illustrative example network (modified from Díaz et al. (2015))