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Stable and Energy Efficient Operation in a Large-Scale Water Distribution Network

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Abstract: Recent advances in data analysis techniques have been attracting an increasing amount of attention from industry persons who operate complex social infrastructures. In this paper, we present our experience of using mathematical programming techniques to achieve an energy efficient operation in a large-scale water distribution network. Our study includes mainly two problems. The first problem is how we achieve a stable water supply in the face of uncertain water demand with avoiding an occurrence of a water failure. The second problem is how we determine both a water distribution and a pump operation planning simultaneously to remove unnecessary energy consumption. To address these problems, we propose mathematical optimization solution under physical and operational constraints, which results in stable water supply and fine-grain pump operation. Finally, through a large-scale real water distribution network, we demonstrate the effectiveness of the proposed method in terms of energy consumption.

1. Introduction

In recent years, water resources are becoming more and more valuable due to growth in the world population. Rapid urbanization, in particular, has led to steadily increasing water demand in large cities. In order to provide a stable supply of clean water, water supply utilities consume a huge amount of electric energy in such processes as water purification and distribution. In Japan, for example, it has been reported that water supply utilities use approximately 1% of the total energy consumed in a city, and 60% of that energy consumption is used in the water distribution process. This fact motivates water supply utilities to try to manage water distribution more efficiently, not only to reduce energy costs but also to assume a social responsibility for mitigating the ecological impact of greenhouse gas emissions.

The task of increasing water-distribution efficiency, however, can be especially complex for water supply utilities in urban areas, whose large-scale water distribution networks include purification plants, reservoirs, tanks, and pump stations. In order to reduce energy consumption while meeting the growing and uncertain demand, the control of complicated water distribution networks needs to be intelligent.

In this paper, we focus on daily operations of a real water supply utility in an anonymous city and propose an optimization method that enables us to reduce energy consumption while meeting stable water supply requirements. It is designed to support a stable water supply with minimum energy consumption, to which purpose we have had to consider the following three problems. The first problem is non-coordinated operations among facilities, such as purification plants, reservoirs, and pump stations. Currently, individual facilities generally determine their own operational plans without taking overall energy efficiency into consideration. Therefore, it has often been observed that inefficient facilities treat greater amounts of water than do highly efficient ones. In order to treat appropriate water quantities at individual facilities, holistic optimization based on a valid metric for energy efficiency is required. The second problem is excessive water production. In the current operation, individual water purification plants tend to produce water in amounts that include large leeway in order to assure a stable water supply. Most of this leeway, however, is likely to go unutilized water and to be discarded by its expiration time. Roughly 30% of energy consumption in a water supply utility reportedly goes into the water purification process, and the energy consumed in the purification of eventually unutilized water is not negligible in the total energy consumption. Lastly, the third problem is how to create two separate plans for a single day: one for water distribution and the other for pump operations. Such plans are created in the pump operation planning for the water distribution, which determines how water distribution is to be conducted and how pumps are to be operated for each 15 minutes of that day. Currently, operators need one hour or more to create the two plans, and this is a significant burden. Additionally, since the plans are created simply on the basis of operators' experience, they do not necessarily result in the efficiency of water distribution and pump operations needed to achieve low energy consumption.

Our paper proposes an optimization method designed to address these problems for more efficient water distribution. In details, our contributions are as follows:

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- Consistent energy consumption metric: from actual pump parameters, we develop a physical model to describe energy consumption and specify a flow range for which individual pumps work efficiently. From the physical model, we generate functions of the energy consumption metric by means of the piecewise linear approximation. This approximation simplifies our mathematical optimization problems and thus reduces computational time.
- Robust water production: we formulate a daily water production planning as a robust optimization (RO) problem. This formulation can significantly contribute to a stable water supply under uncertain water demand in the real-world water distribution network.
- Fine-grain pump operations: pump operations over multiple time periods are formulated as a mixed integer linear programming (MILP). Moreover, in the MILP, we propose physical and operational constraints that restrict the time intervals required for preparation of the next switch, switching counts, and the variation width of switching. Experimental results for the real-world water distribution network show that the fine-grain pump operations, by optimizing water distribution and pump operations simultaneously, reduce energy consumption by 14.0%.

2. Water distribution network

To begin with, we explain detailed and comprehensive model of the water distribution network of the water supply utility. The water distribution network is composed of purification plants, reservoirs, branch points, demand points, and pipes. The purification plants and the reservoirs are facilities for clean water production and its storage respectively. There are one tank and pump stations inside the purification plant and the reservoir. The tank is capable of storing the water. Multiple pumps are equipped in each pump station, and the pumps are used to transfer kinetic energy to a mass of water along the pipes. The flow capacity can be increased by connecting two or more pumps in parallel by means of set procedures. Namely, the feasible range of the water flow at the pump station is determined by a combination of several pumps. In this paper, the combination of pumps is called as operating pump pattern for convenience. The branch points either integrate different pipes into a single pipe or separate a single pipe into multiple pipes. Using this water distribution network, the water supply utility offers clean water service and must satisfy time-varying water demand at end user points.

3. Current water distribution management

This section provides a detailed description of a series of operating processes in the large-scale water distribution network. Individual facilities conduct two planning, that is, the daily water production planning and the pump operation planning for the water distribution.

The daily water production planning is conducted to determine water supply quantities to be produced at each purification plant in the next day, and it is based on predicted water demand. This prediction is currently performed by the empirical method with the past water demand. The use of heuristic methods in the prediction and in the determination of water supply quantities may often result in inaccurate plan. If the actual demand values are not likely to be satisfied, operators need to modify the original plan during daily operations. To make the water production process more stable, we need to create an accurate water production plan that meets actual daily demand.

The pump operation planning for the water distribution, as previously noted, generates two separate plans for a single day: one for water distribution and the other for pump operations every 15 minutes. In the current operation, operators spend one hour or more to develop these plans in the next day manually based on their experience. Therefore, it is great promise to apply mathematical optimization techniques to this problem for the reduction not only of energy consumption but also of operators' workload.

4. Energy consumption modeling

Water distribution pumps are used to transfer large quantities of water among purification plants, reservoirs, and demand points. The pumps impart energy to water, thereby raising its hydraulic head. Head is a measurement of the height of the liquid column and is created from the kinetic energy produced by the pump.

In our physical pump modeling, energy consumption P [kW] of the pump is calculated as $P = \rho HQ/(102\eta)$, where ρ, H, Q, and η denote the fluid density [kg/m^3], the head [m], the flow [m^3/s], and the efficiency of the pump respectively. We assume that the efficiency η is a concave quadratic function of flow and passes through (0,0) and $(Q_{rated}, \eta_{rated})$. Q_{rated} and η_{rated} are given by the rated value of each pump.

To find out the operating pump pattern with the lowest energy consumption for different flow ranges, we keep the head as a constant target value. As a consequence, the energy consumption curve, such as the dashed line in Figure 2, is developed for each pump station. These curves correspond reasonably well to actual pump data in the real water distribution network (see Figure 1).

Finally, as shown in the dotted line and solid line in Figure 2, an approximation of the energy consumption curve by a linear regression model is created in order to use it in the objective function of our mathematical programming. It is given by $P = \alpha Q + \beta$. Coefficients α and β are calculated using the least-squares method. We separately approximate the energy consumption curve for the daily water production planning and the pump operation planning for the water distribution. In the former case, the energy consumption curve is approximated by the linear regression over the whole flow range, while in the latter case, it is approximated by the piecewise linear regression over each of the efficient flow ranges, where the specific operating pump pattern shows the lowest energy consumption.

5. Solution by mathematical programming

In order to reduce energy consumption, we formulate the daily water production planning and the pump operation planning for the water distribution as the mathematical programming where the objective function includes our new energy consumption metric.

In the mathematical programming, a water distribution network is naturally represented by a directed graph $\mathcal{G} = (\mathcal{V}, \mathcal{E})$,

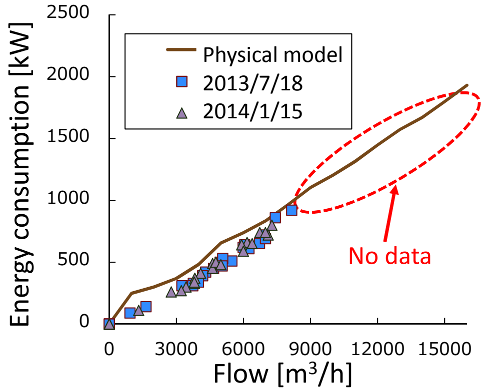

Fig. 1 Comparison between the energy consumption curve based on the physical model and past actual values at a typical pump station.

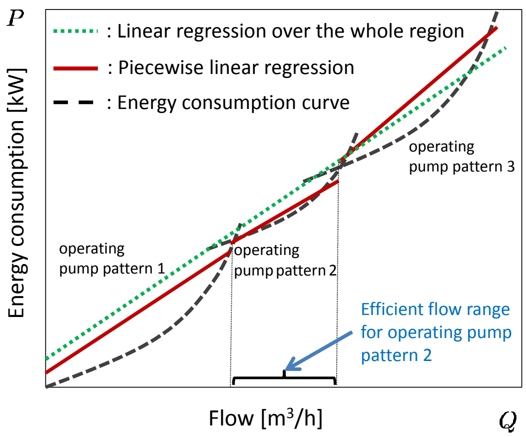

Fig. 2 Conceptual diagram of the energy consumption curve developed by pump modeling (dashed line) and two approximations by the linear regression over the whole flow range (dotted line) and the piecewise linear regression over each of the efficient flow ranges (solid line).

where nodes $\mathcal{V}$ stand for purification plants, reservoirs, branch points, and demand points, while edges $\mathcal{E}$ stand for pipes. Each node is numbered in accordance with a particular rule, and we obtain $\mathcal{V} = \{1, \ldots, V\}$ where $V = |\mathcal{V}|$ and $|\cdot|$ denotes the cardinality. $\mathcal{V}$ is divided into purification plants set $\mathcal{P}$, reservoirs set $\mathcal{R}$, branch points set $\mathcal{B}$, and demand points set $\mathcal{D}$. $\mathcal{P}$, $\mathcal{R}$, $\mathcal{B}$, and $\mathcal{D}$ are pairwise disjoint, and $\mathcal{V} = \mathcal{P} \cup \mathcal{R} \cup \mathcal{B} \cup \mathcal{D}$. Similar to the node case, we number each pipe, and the total count of pipes is $E = |\mathcal{E}|$.

5.1 Optimization of daily water production planning by RO

The current methodology by the water supply utility does not necessarily achieve appropriate water supply quantities and constraint conditions. To address these problems, we adopt a mathematical programming approach via RO. Note that the tank and the operating pump pattern are considered only in the formulation of the pump operation planning for the water distribution.

Let q_i $(1 \le i \le E)$ denote the nonnegative flow through the pipe i. Since the flow is limited to the physical size of the pipe, the flow capacity constraint is given by

$$Q_i^L \le q_i \le Q_i^U, \quad 1 \le i \le E, \tag{1}$$

where Q_i^L and Q_i^U are the minimum and the maximum of the allowable flow through pipe i respectively.

Hereafter, $\mathcal{E}_{k,out}$ and $\mathcal{E}_{k,in}$ denote the set of numbers of pipes with the start and end node k $(k \in \mathcal{V})$ respectively. At reservoirs, branch points, and demand points, the flow conservation constraints must hold. For reservoirs and branch points, it is

$$\sum_{i \in \mathcal{E}_{k,in}} q_i - \sum_{i \in \mathcal{E}_{k,out}} q_i = 0, \quad k \in \mathcal{R} \cup \mathcal{B}. \tag{2}$$

Similarly, for demand points, it is expressed by

$$\sum_{i \in \mathcal{E}_{k,in}} q_i - \sum_{i \in \mathcal{E}_{k,out}} q_i = d_k, \quad k \in \mathcal{D}, \tag{3}$$

where d_k is the water demand at the demand point k in a single day.

In practice, since d_k is unknown, we use its predicted value $\hat{d}_k$ obtained from the piecewise sparse linear regression model on the basis of [3] where we select some features such as forecasted and past temperature, forecasted and past weather status, past water demand values, and holiday status. In accordance with the standard technique of RO (see, e.g., [2]), for a positive tuning parameter δ, we obtain the new constraint

$$\sum_{i \in \mathcal{E}_{k,in}} q_i - \sum_{i \in \mathcal{E}_{k,out}} q_i \ge \hat{d}_k + \delta^{\frac{1}{2}} \|\sigma_k\|, \quad k \in \mathcal{D}, \tag{4}$$

where σ_k is the column vector of $\Sigma^{1/2}$ corresponding to d_k, Σ is the covariance matrix of prediction errors $d_k - \hat{d}_k$, and $\|\cdot\|$ denotes the Euclidean norm. To set (4), we estimate Σ from past prediction errors of the piecewise sparse linear regression model by a common unbiased estimator $\hat{\Sigma}$.

Let L_k and U_k $(k \in \mathcal{P})$ denote the minimum and the maximum of the allowable water supply quantities in each purification plant respectively. The constraint on the water supply capability is given by

$$L_k \le \sum_{i \in \mathcal{E}_{k,out}} q_i - \sum_{i \in \mathcal{E}_{k,in}} q_i \le U_k, \quad k \in \mathcal{P}. \tag{5}$$

We define our objective function as a linear combination of the energy consumption function approximated by the linear regression model over the whole flow range, and the network cost for the avoidance of the circumvention of the flow. Our objective function has the form

$$\sum_{k \in \mathcal{P} \cup \mathcal{R}} \sum_{n=1}^{N_k} \sum_{i \in \mathcal{E}_{k,n,out}} (\alpha_i q_i + \beta_i) + \sum_{k \in \mathcal{B} \cup \mathcal{D}} \sum_{i \in \mathcal{E}_{k,out}} W_i q_i, \tag{6}$$

where N_k means the maximum number of pump stations inside the node k, $\mathcal{E}_{k,n,out}$ means the set of numbers of pipes having the pump station n inside the node k $(k \in \mathcal{P} \cup \mathcal{R})$ as the start point, W_i is a positive weight parameter, and α_i and β_i are obtained by the least-squares method over the whole flow range for each pump station (see Figure 2).

In summary, for the daily water production planning, we formulate the linear programming (LP). Finally, the robust daily water supply quantities in each purification plant are calculated by $\sum_{i \in \mathcal{E}_{k,out}} q_i - \sum_{i \in \mathcal{E}_{k,in}} q_i$ $(k \in \mathcal{P})$ from the optimal solution.

5.2 Optimization of the pump operation planning for the water distribution by MILP

We introduce the formulation of the pump operation planning for the water distribution via the MILP. In the pump operation planning for the water distribution, a single day is divided into T time intervals, and we need to optimize both the flow and operating pump pattern in each time interval.

Similar to the daily water production planning, let $q_i(t)$ $(1 \le i \le E, 1 \le t \le T)$ denote the nonnegative flow through the pipe i in the time interval t, and the flow capacity constraint is given by

$$Q_i^L(t) \le q_i(t) \le Q_i^U(t), \quad 1 \le i \le E, 1 \le t \le T, \tag{7}$$

where $Q_i^L(t)$ and $Q_i^U(t)$ are the minimum and the maximum of the allowable flow through pipe i in the time interval t respectively.

With respect to the flow conservation constraints at branch and demand points, it follows that

$$\sum_{i \in \mathcal{E}_{k,in}} q_i(t) - \sum_{i \in \mathcal{E}_{k,out}} q_i(t) = 0, \quad k \in \mathcal{B}, 1 \le t \le T, \tag{8}$$

$$\sum_{i \in \mathcal{E}_{k,in}} q_i(t) - \sum_{i \in \mathcal{E}_{k,out}} q_i(t) = \hat{d}_k(t), \quad k \in \mathcal{D}, 1 \le t \le T, \tag{9}$$

where $\mathcal{E}_{k,out}$ and $\mathcal{E}_{k,in}$ are the same notations as those in the daily water production planning case, and $\hat{d}_k(t)$ is the predicted value of the water demand at the demand point k in the time interval t.

The flow constraint at purification plants is given by

$$\sum_{t=1}^{T} \sum_{i \in \mathcal{E}_{k,out}} q_i(t) - \sum_{t=1}^{T} \sum_{i \in \mathcal{E}_{k,in}} q_i(t) \le S_k, \quad k \in \mathcal{P}, \tag{10}$$

where S_k is water supply quantities of the purification plant k derived from the optimal solution of the daily water production planning in Subsection 5.1.

To prepare for the contingent increase of water demand, the water supply utility adjusts the water volume in the tank. In each time interval t, the water tank balance constraint is written by

$$V_k^L \le v_k(0) + \sum_{x=1}^{t} \left\{ - \sum_{i \in E_{k,out}} q_i(x) + \sum_{i \in E_{k,in}} q_i(x) \right\} \le V_k^U,$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le t \le T, \tag{11}$$

where $v_k(0)$ denotes the initial water volume in the tank, and V_k^L and V_k^U are the minimum and maximum of the tank capacity respectively.

To model constraints on the operating pump pattern, we define an optimization variable $P_{k,n,l}(t) \in \{0, 1\}$ $(k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le l \le L_{k,n}, 1 \le t \le T)$ where n and l mean the pump station number inside the node k and the operating pump pattern of the pump station respectively. $L_{k,n}$ is the maximum number of the possible operating pump pattern at the pump station n inside the node k. To select the single pump pattern among all of the operating pump patterns in the optimal solution, we give the following constraints

$$P_{k,n,l}(t) \in \{0, 1\},$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le l \le L_{k,n}, 1 \le t \le T, \tag{12}$$
$$\sum_{l=1}^{L_{k,n}} P_{k,n,l}(t) = 1,$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le t \le T. \tag{13}$$

Next, we introduce a new binary optimization variable $P'_{k,n,l}(t)$ $(k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le l \le L_{k,n}, 1 \le t \le T - 1)$ which controls the switch of the operating pump pattern between the time intervals t and $t + 1$ through the following constraints

$$- P'_{k,n,l}(t) \le P_{k,n,l}(t+1) - P_{k,n,l}(t) \le P'_{k,n,l}(t),$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le l \le L_{k,n}, 1 \le t \le T - 1, \tag{14}$$
$$P'_{k,n,l}(t) \in \{0, 1\},$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le l \le L_{k,n}, 1 \le t \le T - 1. \tag{15}$$

As for the physical constraint, once the operating pump pattern changes, the next switch requires more preparation time than one time interval. If this constraint is violated, the risk of mechanical failure increases. This constraint is given by

$$\frac{1}{2} \sum_{l=1}^{L_{k,n}} \sum_{x=0}^{T_{k,n}} P'_{k,n,l}(t+x) \le 1,$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k,$$
$$1 \le t \le T - 1 - T_{k,n}, 1 \le T_{k,n} \le T - 2, \tag{16}$$

where $T_{k,n} + 1$ means the number of time intervals required for preparation of the next switch. In the feasible solution satisfying (16), at most one switch of the operating pump pattern occurs from the time interval t to $t + T_{k,n} + 1$ $(1 \le t \le T - 1 - T_{k,n})$.

In the current operation, some operators change the combination of pumps by hand. Consequently, the water supply utility makes the plan for pump operations in such a way as to reduce the count of switching the operating pump pattern as far as possible. To satisfy this operational requirement, switching counts in a single day need to be limited. It can be written by

$$\frac{1}{2} \sum_{l=1}^{L_{k,n}} \sum_{t=1}^{T-1} P'_{k,n,l}(t) \le C_{k,n},$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, C_{k,n} \in Z_+, \tag{17}$$

where $C_{k,n}$ is the upper bound of the count of the pump switching in a single day at the pump station n inside the node k.

Additionally, it is necessary to restrict the fluctuation of the operating pump pattern in one switch because huge change of the combination of pumps causes damage to pump station. Therefore, we need to have

$$- C'_{k,n} \le \sum_{l=1}^{L_{k,n}} l P_{k,n,l}(t+1) - \sum_{l=1}^{L_{k,n}} l P_{k,n,l}(t) \le C'_{k,n},$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le t \le T - 1, 0 \le C'_{k,n} \le L_{k,n} - 1, \tag{18}$$

where $C'_{k,n}$ is the upper bound of the variation width of the operating pump pattern in one switch.

Next, we introduce an imaginary flow $q_{k,n,l}(t)$ $(k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le l \le L_{k,n}, 1 \le t \le T)$ arising from each operating pump pattern. In addition, if $q_{k,n,l'} > 0$, $q_{k,n,l} = 0$ $(l \ne l')$ because only a single operating pump pattern is realized. Therefore, we impose the following constraint

$$Q^L_{k,n,l} P_{k,n,l}(t) \le q_{k,n,l}(t) \le Q^U_{k,n,l} P_{k,n,l}(t),$$
$$k \in \mathcal{P} \cup \mathcal{R}, 1 \le n \le N_k, 1 \le l \le L_{k,n}, 1 \le t \le T, \tag{19}$$

where $Q^L_{k,n,l}$ and $Q^U_{k,n,l}$ are obtained from the energy consumption curve. As a result, (19) leads to the linear objective function in this optimization problem. [1] also introduces the flow as in (19), but it is just two types of efficiency or inefficiency.

The relation between the real flow and imaginary one can be expressed as the following flow conservation constraint

$$\sum_{l=1}^{L_{k,n}} q_{k,n,l}(t) = \sum_{i\in\mathcal{E}_{k,n,out}} q_i(t),$$
$$k \in \mathcal{P}\cup\mathcal{R}, 1 \le n \le N_k, 1 \le t \le T. \quad (20)$$

Although the pump station has the ability to put the flow out into the another node, the fluctuation of the flow from the pump station is physically limited. Therefore, we set the following constraint

$$-U_{k,n} \le \sum_{l=1}^{L_{k,n}} q_{k,n,l}(t+1) - \sum_{l=1}^{L_{k,n}} q_{k,n,l}(t) \le U_{k,n},$$
$$k \in \mathcal{P}\cup\mathcal{R}, 1 \le n \le N_k, 1 \le t \le T-1, \quad (21)$$

where $U_{k,n}$ is the upper bound of the allowable range of the flow variation.

The objective function is expressed as a linear combination of the approximation of the energy consumption curve by the piecewise linear function and the network cost. For a positive weight constant $W_i^{'}$ $(1 \le i \le E)$, we obtain the following objective function

$$\sum_{t=1}^{T}\sum_{k\in\mathcal{P}\cup\mathcal{R}}\sum_{n=1}^{N_k}\sum_{l=1}^{L_{k,n}}(\alpha_{k,n,l}q_{k,n,l}(t)+\beta_{k,n,l}P_{k,n,l}(t))$$
$$+\sum_{t=1}^{T}\sum_{k\in\mathcal{V}}\sum_{i\in\mathcal{E}_{k,out}} W_i^{'} q_i(t), \quad (22)$$

where coefficients $\alpha_{k,n,l}$ and $\beta_{k,n,l}$ are calculated from the approximation of the energy consumption curve by the linear regression model over the piecewise range disaggregated by the operating pump pattern in each pump station (see Figure 2).

Finally, we formulate the following optimization problem

$$\min_{\substack{q_i(t),q_{k,n,l}(t),P_{k,n,l}(t),P^{'}_{k,n,l}(t^{'}),\\ 1\le i\le E,1\le t\le T,1\le t^{'}\le T-1,\\ k\in\mathcal{P}\cup\mathcal{R},1\le n\le N_k,1\le l\le L_{k,n}}} (22)$$
$$\text{subject to} \quad (7)-(21).$$

It is known as the MILP. The plans for water distribution and pump operations are determined by $q_i(t)$, $q_{k,n,l}(t)$, and $P_{k,n,l}(t)$ in the optimal solution.

6. Experimental results

In this section, we discuss optimization results for the large-scale real water distribution network in the anonymous city. The number T of time intervals in Subsection 5.2 is 96, i.e., every 15 minutes, and it starts from 22:00.

Figure 3 shows the maximum values and mean values of water demand values every 15 minutes, and they exhibit two peaks at around 8:00 and 21:00. This is a typical variation pattern in water demand, corresponding to the lifestyle of people in the city. We used water demand values employed in description of Figure 3 as $\hat{d}_k(t)$ $(k \in \mathcal{D}, 1 \le t \le 96)$ in (9). $\hat{d}_k = \sum_{t=1}^{96}\hat{d}_k(t)$ $(k \in \mathcal{D})$ was adopted in (4) of the RO formulation, but $\hat{\Sigma}$ was calculated from past prediction errors of the piecewise sparse linear regression model using the estimation method in Subsection 5.1.

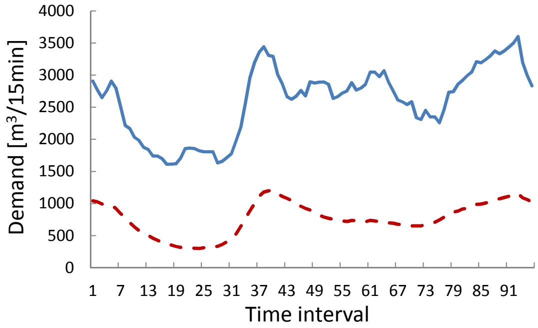

Fig. 3 Maximum values (solid line) and mean values (dashed line) for water demand at all the demand points every 15 minutes from 22:00 in a typical day.

6.1 Daily water supply quantities by RO

The first experiment was the optimization of the daily water production using RO. We evaluate the stability of our RO in terms of the change count of the plan over the course of one year. To evaluate the number of plan modifications in one year, 365 patterns of water demand were generated randomly by adding a prediction error vector following a normal distribution with mean 0 and covariance matrix $\hat{\Sigma}$ to $\hat{d}_k$ $(k \in \mathcal{D})$, and we compared the number of plan modifications between our RO result and the current operation.

Also, our RO determines the optimal margin rate in purification plants to achieve a stable water supply. The margin rate is defined as the excess rate of the determined gross water supply quantity for the total amount of uncertain daily water demand. In order to obtain the reasonable margin rate for RO, we employed (4) for uncertainty in the predicted water demand. This constraint requires the covariance matrix Σ and the tuning parameter δ. We set $\hat{\Sigma}$ instead of Σ, and individual margin rates were calculated for each of various values of δ using $\hat{d}_k$ $(k \in \mathcal{D})$. For the weight parameter required in RO, we used $W_i = 1$ $(i \in \mathcal{E}_{k,out}, k \in \mathcal{B}\cup\mathcal{D})$.

Figure 4 shows our numerical result for the number of plan modifications in RO, as a function of the margin rate. The margin rate in the current operation was based on the experience of operators, while that in RO was calculated by holistic optimization on the basis of (4). This enables RO to achieve lower water production in meeting the specific number of plan modifications. The number of plan modifications in the current operation was more than one hundred in one year, and the margin rate in the day of Figure 3 was 18.8%. If we consider the goal for plan modification count to be less than 10, the optimal margin rate via our RO was 12.1% at $\delta = 7.03$, while the current operation may require a higher margin rate. Thus, the daily water production planning with RO eliminated the unnecessary water production, while establishing a stable water supply with fewer plan modifications than in the current operation.

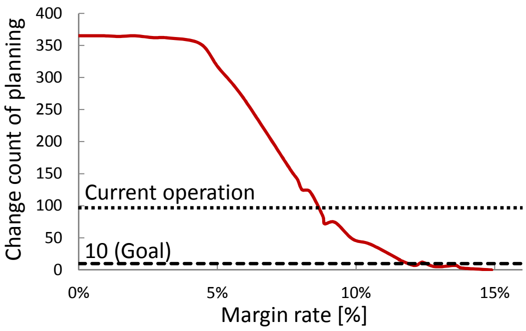

Fig. 4 Relation between the margin rate of gross water supply quantity for the total amount of water demand and the change count of the original plan with RO.

6.2 Water distribution and pump operations by MILP

In the second experiment, we demonstrated the effectiveness of the water distribution and pump operations every 15 minutes by the MILP. Our MILP formulation achieves the lowest-energy water distribution solution under two requirements: 1) the stable water supply quantity obtained in Subsection 6.1 for the water demand in Figure 3, and 2) pump behavior restricted by the proposed constraints (16) - (18).

Below is a detailed configuration for pumps and tanks. To reduce the risk of mechanical failure, we restricted pump switching based on requirements from the water supply utility. For the pump switching interval, we set $T_{k,n}$ in (16) as 3. In other words, after the change of the operating pump pattern, it cannot be changed again for one hour. For maximum pump switching counts per day, we took $C_{k,n}$ in (17) to be equal to 4. Also, pumps in the pump stations were turned on or off one by one, which is equivalent to $C'_{k,n} = 1$ in (18). Note that some pumps, i.e., pumps directly connected to demand points, could not satisfy the above conditions to meet water demands. For these specific pumps, we mitigated the pump switching constraints in (16) - (18). For tanks in the purification plants in (10), we used the water supply quantity S_k ($k \in \mathcal{P}$) calculated by the RO with $\delta = 7.03$. W'_i ($1 \leq i \leq E$) was calculated by the ratio of the length of the pipe i divided by its diameter. Finally, we obtained the MILP with 136,604 optimization variables including 55,772 binary variables and 179,511 constraints. This problem was solved in a few minutes using the branch-and-cut algorithm of Gurobi [4].

Figures 5 and 6 display an optimal solution for water distribution and operating pump pattern obtained by the proposed MILP, as compared to the optimal one obtained by the MILP without (16) - (18). In contrast to the proposed MILP, the MILP without pump constraints violated requirements of the water supply utility and resulted in large fluctuations in both water distribution and operating pump pattern. Furthermore, with the proposed energy consumption metric, energy consumption for the plan via the MILP with or without (16) - (18) was 14.0% and 14.2% less, respectively, than that for the actual plan used in the current operation. These optimization results indicate the usefulness of our MILP formulation with proposed pump constraints.

7. Conclusion and future work

In this paper, we have focused on the industrial application of the mathematical programming technique to the minimization problem of energy consumption for the large complex water distribution network in the anonymous city. For the case study on the subject of the efficient water management, we have proposed the practical planning method employing the RO and MILP for the water production, the water distribution, and pump operations. The MILP has novel constraints to satisfy physical and operational requirements for the pump behavior. In addition, we have developed the metric for energy consumption based on the physical model, which was applied to the proposed method. We believe that our proposed optimization method enables water supply utilities to reduce energy consumption as well as the number of plan modifications in the daily water production.

The future work is to refine the mathematical formulation so as to describe the water distribution network model more precisely. Firstly, we can take asymmetric switching costs into account. This will be helpful to reduce the risk of machine failure more. Secondly, to determine more efficient water distribution through pipes, it is interesting to consider head loss inside pipes in our mathematical programing.

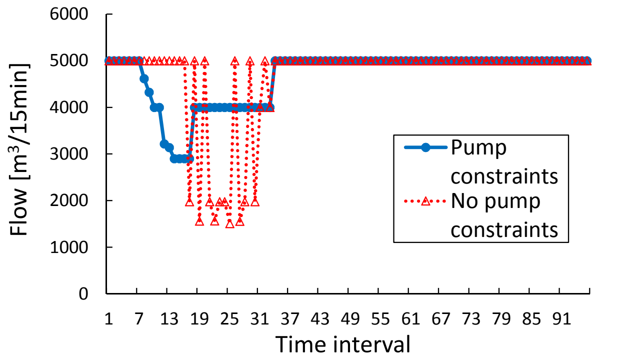

Fig. 5 Example of optimal water distribution from a pump station over 96 time intervals.

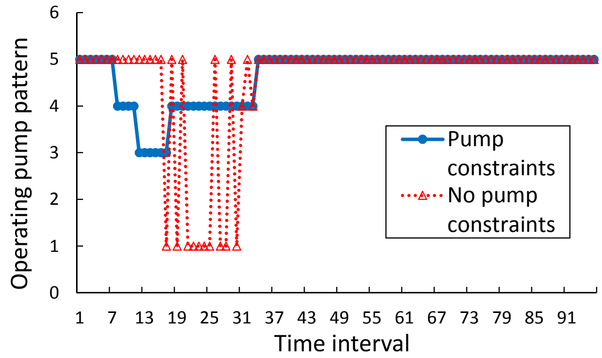

Fig. 6 Example of optimal pump operations at a pump station over 96 time intervals.

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