

Leak Detection and Localization through Demand Components

Calibration

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4 ABSTRACT

The success in the application of any model-based methodology (e.g. design, control, supervision) highly depends on the availability of a well calibrated model. The calibration in water distribution networks needs to be performed online due to the continuous evolution of demands. During the calibration process, background leakages or bursts can be unintentionally incorporated to the demand model and treated as a system evolution (change in demands). This work proposes a leak detection and localization approach to be coupled with a calibration methodology that identifies geographically distributed parameters. The approach proposed consists in comparing the calibrated parameters with their historical values to assess if changes in these parameters are caused by a system evolution or by the effect of leakage. The geographical distribution allows to associate an unexpected behaviour of the calibrated parameters (e.g. abrupt changes, trends, etc.) to a specific zone in the network. The performance of the methodology proposed is tested on a real water distribution network using synthetic data. Tested scenarios include leaks occurring at different locations and ranging from 2.5% to 13% of the total consumption. Leakage is represented as pressure-dependent demand simulated as emitter flows at the network nodes. Results show that even considering a low number of sensors, leaks with an effect on parameters higher

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21 than the parameters' uncertainty can be correctly detected and located within 200 metres.

22 **Keywords:** Water Distribution Networks, Leak Detection and Localization, Calibration,
23 Demands.

24 **INTRODUCTION**

25 Waste and loss of water have been sometimes disregarded due to the low water price and
26 ease of exploitation in developed countries. However, both users and utilities are increasing
27 their concern to avoid present and future water scarcity. Individual users can optimise their
28 daily routines to reduce water waste, but burst and background leakage will be present
29 independently of it.

30 Leakage in water distribution systems has attracted a lot of attention by both practi-
31 tioners and researchers over the past years. (Puust et al. 2010) provides a review of leakage
32 management related methods in distribution pipe systems from detection and assessment to
33 efficient control. Leakage identification is divided into leakage awareness and leakage local-
34 ization (Puust et al. 2010). Leakage awareness focuses on leakage detection in the network
35 [(Kapelan et al. 2003); (Mounce et al. 2010); (Mounce et al. 2011); (Palau et al. 2012);
36 (Romano et al. 2014)], but does not give any information about its precise location. On
37 the other hand, leakage localization (Romano et al. 2013) is an activity that identifies and
38 prioritises the areas of leakage to make pinpointing of leaks easier. Leak localization tech-
39 niques can be divided into two categories: external and internal (ADEC 2000). The use of
40 external methods like acoustic logging (Pilcher 2007), penetrating radar (Hugenschmidt and
41 Kalogeropoulos 2009) or liquid detection methods (Henault et al. 2010) has some drawbacks
42 like needing a large number of sensors, not being suitable for application in large urban areas,
43 or being invasive. Internal methods use continuously monitored data to infer the position of
44 leaks using models. Many techniques can be found in literature [(Liggett and Chen 1994);
45 (Vítkovský et al. 2000); (Kim 2005); (Colombo et al. 2009)]. All of these techniques are based
46 on transient analysis, which is mainly used on single, grounded pipelines due to the high
47 effect of the system uncertainty on results. Non-transient model-based leakage localization

48 techniques have been also developed during the last years [(Wu and Sage 2006); (Pérez et al.
49 2011); (Wu et al. 2010); (Farley et al. 2011); (Goulet et al. 2013); (Pérez et al. 2014)]. These
50 techniques analyse the difference between measurements and estimated values from leaky
51 scenarios to signal the probability of a zone to contain leakage. Some of these model-based
52 methodologies assume the hypothesis of a single leak in the network [(Goulet et al. 2013);
53 (Pérez et al. 2014)]. Wu et al. (2010) calibrated leakage as a pressure driven demand using
54 the competent genetic algorithm, providing a tool for assisting leakage detection engineers
55 to predict leakage hotspots. Walski et al. (2014) provide some practical suggestions to help
56 users collect the right quality and quantity of data and interpret the results when running
57 genetic algorithms to locate leaks and incorrectly closed valves. Wu and Song (2012) have
58 developed an efficient method to effectively locate the known valves and identify not only
59 their status but also the settings.

60 The use of models for monitoring and supervising water distribution networks (WDN)
61 is a common practice in water companies. A good calibration of these models is required
62 to obtain reliable results when using them (Sumer and Lansey 2009). Savic et al. (2009)
63 thoroughly reviewed the state of the art of the global calibration problem. Generally, the
64 inverse problem has to be solved using field measurements to adjust the network parameters.
65 Least squares (Kang and Lansey 2011) and evolutionary methods (Maier et al. 2014) are the
66 most used techniques to calibrate WDN models.

67 Once the model is calibrated, the model-based leak detection and localization methodolo-
68 gies reviewed can make use of it. However, these methodologies do not consider the evolution
69 of demands in the real system. This evolution should be taken into account because demands
70 are parameters that change continuously and leakages may be masked with their evolution.

71 This work presents a leak detection and localization approach coupled with a Least
72 Squares (LS) based calibration method with geographically allocated demand parameters.
73 The main objective is to diagnose if the updates in the demand model during the continuous
74 calibration correspond to the evolution of demands or to leakage. If leakage is detected, the

75 geographical distribution of parameters allows to identify a particular zone of the network
76 where leakage is most likely located. This leakage can be a burst or any event that induce
77 similar abnormal pressure/flow variations at the district metered area (DMA) level.

78 PROBLEM STATEMENT

79 Goulet et al. (2013) assessed that the most important uncertainty sources are demands
80 and model simplifications, but uncertainty also originates from measurement errors, incorrect
81 boundary conditions, inherent model structural errors or unknown status of valves [(Hutton
82 et al. 2014), (Walski et al. 2014)]. The calibration in this work focuses on demands due to
83 their daily variability and continuous evolution depending generally on social and climate
84 factors comparing to the more stable evolution of roughness. Leakage is considered but not
85 calibrated separately. Therefore, changes in demands have to be analysed to determine the
86 presence of leakage.

87 Nodes in WDN models represent an aggregation of multiple demands. Each of these
88 demands may be of different type, e.g. domestic, commercial, etc. Users of the same type
89 are usually assumed to consume water in the same (i.e. similar) way, following a certain,
90 usually pre-determined diurnal demand pattern. The consumption of each user is then
91 computed by multiplying the pattern coefficients with the baseline (i.e. average) demand.
92 Once this is done, demands of different type that are associated with a certain network node
93 are aggregated resulting in the total nodal consumption at given point in time.

94 However, the information on different types of users associated with a given network node
95 and their diurnal patterns and baseline demands is not always available in practice. Quite
96 often, the only information available is the consumption aggregated during a period of time
97 (usually monthly or quarterly). This low temporal resolution information on demands can
98 still be used to compute the base demand of each consumer. The base demand of a node
99 is computed from the sum of the base demands of consumers aggregated in this node. The
100 basic model presented in Eq. 1 uses the nodal base demands, together with the total network
consumption metered at the network inputs, to calculate the demand of each node at each

102 sample.

103

$$\mathbf{d}_i(t) = \frac{bd_i}{\sum_{j=1}^{n_d} bd_j} \cdot \mathbf{q}_{in}(t) \quad (1)$$

104 Where bd_i is the base demand of node i , n_d is the number of nodes in the network, and
105 $q_{in}(t)$ is the total network consumption metered at sample t .

106 The demand model presented in Eq. 1 cannot explain the daily variation of the relative
107 pressure behaviour between two areas in the network. The demand model in Eq. 2 presents
108 a new approach to model demands depending on their geographical location.

109

$$\mathbf{d}_i(t) = \frac{bd_i}{\sum_{j=1}^{n_d} bd_j} \mathbf{c}_{j \rightarrow i}(t) \cdot \mathbf{q}_{in}(t) \quad (2)$$

110 Where $\mathbf{c}_{j \rightarrow i}(t)$ is the value of the demand component j associated to node i depending
111 on the node location. Demand components are calibrated demand multipliers that represent
112 the behaviour of nodes in a determined geographical zone, avoiding the dependency on
113 information of the user type and diurnal pattern behaviour. All nodes in the same area of
114 node i have the same associated demand component. Consequently, all nodes in the same
115 zone will have the same demand behaviour, weighted depending on their base demand. This
116 demand model is capable of generating pressure variations in different zones of the network,
117 as it happens in a real situation. However, the assumption that all nodes in the same area
118 behave exactly in the same way is not realistic. For example, a node in the limit of the
119 effect zone of two demand components should probably have a combination of the behaviour
120 of the two demand components, instead of only one. To solve that, we can redefine the
121 demand model in Eq. 2 so that the level to which each demand component is associated
122 with each node is given as a membership, which depends on their geographical location.
123 Eq. 3 represents the new demand model:

124

$$\mathbf{d}_i(t) = \frac{bd_i}{\sum_{j=1}^{n_d} bd_j} \cdot \mathbf{q}_{in}(t) \cdot (\alpha_{i,1} \cdot \mathbf{c}_1(t) + \alpha_{i,2} \cdot \mathbf{c}_2(t) + \dots + \alpha_{i,n_c} \cdot \mathbf{c}_{n_c}(t)) \quad (3)$$

with

$$\alpha_{i,1} + \alpha_{i,2} + \cdots + \alpha_{i,n_c} = 1 \quad \forall i$$

Where $\alpha_{i,j}$ is the association of demand component j with node i , and n_c is the number of demand components. The membership of each node to each demand component depends on the geographical location of the node, and is computed by means of a sensitivity analysis detailed in (Sanz and Pérez 2015). The model in Eq. 3 is capable of generating different behaviours in every demand, while only having to calibrate few (n_c) demand components.

Sanz and Pérez (2015) presents the demand component calibration process using a LS-based procedure. At each sample, demand components values are estimated so that the errors in predicted measurements are minimized. This way of calibrating demands incorporates the usually ignored fact that demands depend in some ways of head status of the network (Giustolisi and Walski 2012). For example, if the pressure in a specific zone of the DMA decreases, the calibration process will estimate demand component values that decrease the consumption of nodes in that zone. Demand components presented in this work should not be confused with the ones in (Giustolisi and Walski 2012), where demand components were generated with a previous knowledge of the use of water (human-based, volume-based, non-controlled orifice-based, leakage-based).

The calibrated demand components generate individual demands that may not be exactly as the real ones, but the aggregated demand in a zone at a specific sample, and the cumulative demand of each individual node during a period of time (similar to the billing) will coincide with the real ones if other parameters (roughness, valve status, etc.) are well calibrated.

Fig. 1 presents a network where three demand components have been defined as explained in (Sanz and Pérez 2015). The first component is located on the North-West side of the DMA; the second component is located on the South-West of the DMA; and the third component is located on the East side of the network. The memberships are depicted in greyscale: the darker the colour of a node, the higher the membership of that node to the demand component. Tab. 1 presents the memberships of the two nodes highlighted in Fig. 1.

150 Demand of node A is affected (60%) by the value of demand component 1, while component
151 3 has a lower (35%) effect on it. On the other hand, demand of node B is completely (99%)
152 affected by demand component 3. Demand component 2 does not have any effect on both
153 demands, as it is far (geographically and hydraulically) from the two example nodes.

154 A comparison of the calibration results between type of user-based demand patterns and
155 pressure sensitivity-based demand components is presented in (Sanz and Pérez 2014), with
156 better results for the latter: the uncertainty in the calibrated parameters is reduced, while
157 the geographical distribution is useful for applications requiring parameters to be related
158 with zones of the network. Sanz and Pérez (2015) present the methodology to select the
159 sensors that have high sensitivity to one demand component while being low sensitive to the
160 rest.

161 Not considering leakage estimation in the online calibration process leads to the inclusion
162 of possible losses in the calibrated demand model. Therefore, the key factor is to distinguish
163 whether the evolution of calibrated demands is true or hides leakage. The demand model
164 presented in Eq. 3 allows to detect and locate leaks straightforwardly through calibration
165 due to the geographical distribution of the calibrated parameters.

166 This work considers the following assumptions:

- 167 • A maximum of one leak appears in the network.
- 168 • Pressures and flows at the network inputs are known.
- 169 • A set of pressures measurements within the DMA is available.
- 170 • Noise is considered in the measurements.
- 171 • Quarterly billing for each individual consumer is known.
- 172 • The methodology is applied to a real network with synthetic data where uncertainty
173 in demands is considered.
- 174 • Gross errors in field data and model are considered to be corrected at a prior stage.
- 175 • Sudden weather changes or other special events that may produce relevant demand
176 variations are not considered.

- 177 • Status of valves in the DMA have been checked as part of the prior calibration process.

178 **METHODOLOGY**

179 Fig. 2 presents the structure of the coupled calibration and leak detection and localization
180 methodologies. Measurements taken from the real network are introduced via the SCADA
181 system, where a validation process is performed first. The **calibration process** estimates
182 every hour the set of current demand components \mathbf{c}^c that minimise the errors in model
183 predictions. This set of calibrated demand components is stored into a database, where it
184 is concatenated to previous hours and days. Simultaneously, the **detection process** com-
185 pares the sets of calibrated and historical demand components. Assuming that consumers'
186 habits do not change significantly from one week to another, a demand component value
187 \mathbf{c}_i^c is expected to be similar to the corresponding value in the previous week \mathbf{c}_i^h (historical
188 component). At time t , the last wd values of each component \mathbf{c}_i^c are compared with the
189 same time window of \mathbf{c}_i^h using detection indicators, where wd is the number of samples to be
190 compared (e.g. if $wd = 24$, 24 hours of \mathbf{c}_i^c will be compared with the same 24 hours of \mathbf{c}_i^h). If
191 detection indicators do not trigger the detection alarm, the state of the network is classified
192 as non-faulty, and the historical demand components values are updated with the currently
193 calibrated ones (**model update process**). The new demand components include slight
194 changes in demands due to the evolution of the system. On the contrary, if the detection
195 alarm is triggered, the leak **localization process** starts. The week-to-week comparison is
196 useful not only for the similarity of the compared days, but also to avoid false alarms from
197 progressive changes due to seasonal habits in population.

198 The calibration process included in Fig. 2 is described in (Sanz and Pérez 2015). The
199 current work focuses on the description of the detection and localization processes.

200 **Detection indicators**

201 Six detection indicators are defined to evaluate the similarity or dissimilarity between
202 calibrated and historical demand components: *Pearson correlation, conditional overlapping,*

203 unit norm, relative increment in mean component values and consumption, and relative
 204 residual coefficient. A description of each indicator is listed next:

- 205 • The *Pearson correlation* is a measure of the linear dependence between the two com-
 206 ponents \mathbf{c}_i^c and \mathbf{c}_i^h .

207
$$\rho_i(t) = \frac{\sum_{k=t-wd+1}^t [(\mathbf{c}_i^c(k) - \bar{c}_i^c)(\mathbf{c}_i^h(k) - \bar{c}_i^h)]}{\sqrt{\sum_{k=t-wd+1}^t (\mathbf{c}_i^c(k) - \bar{c}_i^c)^2 \cdot \sum_{k=t-wd+1}^t (\mathbf{c}_i^h(k) - \bar{c}_i^h)^2}} \quad (4)$$

208 where \mathbf{c}_i^c comprises times from $t - wd + 1$ to t , and \mathbf{c}_i^h comprises the same times but
 209 corresponding to the previous week; and t is a specific point in time where calibrated
 210 components are available. Correlations close to 1 indicate a high similarity between
 211 components.

- 212 • The *overlapping coefficient* measures the overlap between two discrete or continuous
 213 probability density functions (pdf).

214
$$\mathbf{o}_i(k) = \int_{-\infty}^{\infty} \min(f_i(x), g_i(x)) dx \quad (5)$$

215 where $f_i(x)$ is the pdf of the current calibrated component at sample k ; and $g_i(x)$ is
 216 the pdf of the historical component at the same sample of the previous week. The
 217 mean overlapping $\bar{\mathbf{o}}_i$ during a time window is calculated as seen in Eq. 6.

218
$$\bar{\mathbf{o}}_i(t) = \frac{1}{wd} \sum_{k=t-wd+1}^t \mathbf{o}_i(k) \quad (6)$$

219 A 100% overlap is obtained with equal probability distributions. As the pdfs become
 220 different, the overlapping decreases. A new indicator called *conditional overlapping*
 221 coefficient can be defined considering only the reduction of overlapping coefficients

222 due to positive component changes (increase in consumed water).

223

$$\mathbf{co}_i(t) = \begin{cases} \bar{\mathbf{o}}_i(t) & \bar{c}_i^c > \bar{c}_i^h \\ 100\% & \text{otherwise} \end{cases} \quad (7)$$

- 224
- Norms are functions that assign a strictly positive length or size to a vector in a vector
225 space, other than the zero vector.

226

$$||\mathbf{c}_i^c - \mathbf{c}_i^h||_p(t) = \sqrt[p]{\sum_{k=t-wd+1}^{wd} |\mathbf{c}_i^c(k) - \mathbf{c}_i^h(k)|^p} \quad (8)$$

227 Only the *unit norm* ($p = 1$) is considered.

- 228
- The *relative increment in mean component values* $\Delta\mathbf{c}_i$ indicates the percentage of
229 relative increment between the current values (averaged through a defined time) and
230 the historical ones (also averaged).

231

$$\Delta\mathbf{c}_i(t) = 100 \cdot \frac{\bar{c}_i^c - \bar{c}_i^h}{\bar{c}_i^h} \quad (9)$$

232 where the means have been computed during a time interval wd .

- 233
- The *relative increment in mean component consumption* $\Delta\mathbf{c}^d_i$ indicates the percentage
234 of relative increment between the current consumption (averaged through a defined
235 time) and the historical one (also averaged). This indicator is similar to the previous
236 one, but the components' consumptions in l/s are used instead of the dimensionless
237 values.

238

$$\Delta\mathbf{c}^d_i(t) = 100 \cdot \frac{\sum_{k=t-wd+1}^{wd} (\mathbf{c}_i^c(t) \cdot \mathbf{q}_{in}^c(t))/t - \sum_{k=t-wd+1}^{wd} (\mathbf{c}_i^h(t) \cdot \mathbf{q}_{in}^h(t))/t}{\sum_{k=t-wd+1}^{wd} (\mathbf{c}_i^c(t) \cdot \mathbf{q}_{in}^c(t))/t} \quad (10)$$

239 where superscripts c and h in \mathbf{q}_{in} refer to current and historical total inflow, respec-
240 tively.

- 241 • The *relative residual coefficient* gives a measure about the relative variation between
 242 two probability distributions considering the 95% confidence intervals.

243
$$\mathbf{rRes}_i(t) = \frac{100}{wd} \sum_{k=t-wd+1}^t \frac{(\mathbf{c}_i^c(k) - 1.96\sigma_{\mathbf{c}_i^c}(k)) - (\mathbf{c}_i^h(k) + 1.96\sigma_{\mathbf{c}_i^h}(k))}{|\mathbf{c}_i^h(k) + 1.96\sigma_{\mathbf{c}_i^h}(k)|} \quad (11)$$

244 This measure only gives positive values when the current component lower bound is
 245 higher than the 95% upper bound of the historical component.

246 **Setting of thresholds**

247 The presented detection indicators evaluate the variation in demand components by
 248 comparing the current components' values with the previous week ones. As the variations
 249 become higher, the probability of having an anomaly in the network increases. Variations
 250 in demand components have different effects on detection indicators; e.g. the unit norm is
 251 sensitive to changes in the component average value, whereas the conditional overlapping
 252 only considers positive changes in it. Therefore, the six indicators are combined to obtain a
 253 more robust detection.

254 Each detection indicator gives a score to each demand component depending on its vari-
 255 ation. The sum of scores is then used to decide if the component has an anomaly or not.
 256 The scores given by the detection indicators depend on thresholds. The definition of a
 257 unique threshold for each indicator may produce poor leakage detection or excessive false
 258 alarms. Instead, two thresholds are defined for each indicator, giving 1 or 2 score points when
 259 overtaking the first and second threshold, respectively. Detection indicators' thresholds are
 260 defined separately, but shared by all demand components.

261 The thresholds values are determined through a training process when no leakage is
 262 present in the network. The mean and standard deviation of each detection indicator are
 263 computed during the non-faulty scenario. Then, the thresholds are set so that the proba-
 264 bility of data being under the low detection threshold is 80%, and the probability of data
 265 being under the high detection threshold is 95%, for the worst component in each indicator.

266 The worst case is used to avoid false alarms. Finally, the global threshold (sum of individual scores) is set so that the total sum of the non-faulty indicators is under this value.
267
268 The thresholds setting proposed is performed in a way that if the network remains in the same state, the probability of data falling outside thresholds is 20% for the lower detection
269 threshold and 5% for the higher one, for the worst component in each indicator.
270

271 In the end, we have a system that triggers the alarm in a particular demand component
272 if the total score for that component is higher than the global threshold. As a result, the methodology
273 is able not only to detect the leakage, but also to classify it in a determined demand component, which is associated to a specific zone of the network.
274

275 *Effect of undetected anomalies*

276 Setting the thresholds for the leak detection and localisation process is assumed to be
277 done over a non-faulty state of the network. However, different types of errors or anomalies
278 can exist both in the model or network, like undetected bursts, existing background leakages,
279 unknown status valves (Walski et al. 2014), or bad estimated roughness, among others. The
280 presence of these anomalies can be treated depending on when the anomaly has appeared
281 without being aware of it:

- 282 1. Before setting the thresholds: The undetected anomaly will hinder the best demand
283 adjustment. Nevertheless, this anomaly will be incorporated into the calibrated demand
284 components model. Consequently, the methodology will be able to detect new
285 bursts that cause a change in the components from that moment on.
- 286 2. After setting the thresholds: The currently calibrated demand components will ac-
287 commodate their values to adapt to the new network pressures, provoking a change
288 compared to the historic demand components. Future studies will analyse this sce-
289 nario to observe if the methodology is able to detect and locate the non-burst anom-
290 alies. These events may induce similar pressure-flow variations in the network as the
291 ones produced by bursts.

292 This work assumes that none of this anomalies are present before or after the setting of the
293 thresholds.

294 Localization

295 This section presents two methods (*direct method* and *leak membership method*) to in-
296 terpret the geographical information contained in the nodes' memberships and locate the
297 detected leak.

298 The *direct method* locates the leak depending on the membership of each node to the
299 abnormal demand component. The higher the membership of a node to the abnormal compo-
300 nent, the higher the probability of leak occurring in that node. The geographical distribution
301 of demand components will indicate a particular zone in the network with high probability
302 to contain the leak.

303 The *leak membership method* consists in calculating the theoretical leak memberships
304 to demand components. When leakage is present, pressures decrease due to the increasing
305 flow. Consequently, the calibration process modifies the demand components values to adapt
306 the model to the new pressures. Therefore, all components suffer higher or lower variations
307 that can be attributed to the leak. These variations define the theoretical leak memberships.
308 Subsequently, the leak memberships are compared with the ones from all network nodes using
309 the Pearson correlation. The higher the correlation in a node, the higher the probability of
310 that node to contain the leak.

311 CASE STUDY

312 The leak detection and localization methodology is applied to a real network model with
313 synthetic data. The network is a DMA situated in the Barcelona neighbourhood of Nova
314 Icaria. It is composed of 3455 pipes and 3377 junctions, as depicted in Fig. 3. Water is
315 supplied to the network through two pressure reduction valves, highlighted in Fig. 3 with a
316 triangle and a circle. Pressure and flow are monitored at both water inlets with a sample time
317 of 10 minutes. The resolution is 0.01 l/s for the flow sensors, and 0.01 mwc (meters of water
318 column) for both the inlet and pressure sensors within the DMA. Although high resolution

319 data cannot be directly provided by real sensors, this could be achieved by oversampling
320 (Pandya and Gupta 2014), which is also useful to filter noise. Status of all valves in the
321 network is known. The mean daily consumption is of about 33 l/s, with a minimum night
322 flow of 20 l/s and peak hour flows of 50 l/s.

323 **Synthetic data generation**

324 The generation of synthetic data requires a previous emulation of reality. A complete set
325 of synthetic demands has been computed to represent reality, where different consumers use
326 water differently (e.g. household, commercial, industrial, etc.). First, ten diurnal demand
327 patterns have been defined, representing different types of users. Each nodal demand in
328 the network has an associated type of user. These types are mixed all over the network,
329 emulating the real behaviour of the used DMA. All patterns, and consequently all nodal
330 demands, have different behaviours during weekdays and weekends. A random normal noise
331 $N(0, 0.1 \cdot \mathbf{d}_i(t))$ has been added to each individual demand at each sample, where $\mathbf{d}_i(t)$ is
332 the consumption of node i at sample t without noise.

333 Finally, the network model is simulated using EPANET in order to obtain pressures at
334 the defined sensors and distribution of flows at the inputs. Base demands and boundary
335 conditions (total flow and pressure set points) have been obtained from real measurements
336 provided by the Barcelona water utility AGBAR. A random noise $N(0, 0.01\text{mwc})$ has been
337 added to pressure measurements after simulating the network.

338 **Calibration parameters**

339 The number of demand components and sensors used depends on both the final appli-
340 cation of the calibration and the budget for installing sensors. This work considers a small
341 number of sensors (five) in order to mimic a situation typically found in the real network,
342 where a small number of (e.g five) pressure sensors will be installed by the water company.
343 These five sensors restrict the number of demand components that can be calibrated, as the
344 system of equations in the well formulated calibration problem has to be over or equally
345 determined. Consequently, the methodology presented in the problem statement section will

346 be used to define the memberships of nodes to five demand components, and the location of
347 the five pressure sensors that are going to be used. Flow sensors will be considered in future
348 studies.

349 Fig. 4 depicts the distribution of demand components (greyscale maps) and sensors (green
350 circles). The geographical distribution of demand components can be observed through the
351 nodes memberships: the higher the membership, the darker the colour in Fig. 4.

352 Generation of scenarios

353 Nine leakage scenarios have been generated to evaluate the performance of the method-
354 ology developed. Leaks are assumed to be located at the nodes of the network. This
355 simplification implies a loss of accuracy of the order of the pipe length. Such simplification
356 can be assumed if the maximum localization error required by the company is greater than
357 this length (Pérez et al. 2014). In order to simulate a leak, an emitter coefficient C_e is set
358 in a node so that the leak size generated depends on the pressure of that node (Rossman
359 2000), as described in Eq. 12.

$$360 \quad q = C_e \cdot p^\gamma \quad (12)$$

361 where q is the leak water discharge; C_e is the emitter coefficient; p is the pressure at the
362 node; and γ is an exponent of about 0.5 (Hazen-Williams, Darcy-Weisbach, Chezy-Manning
363 formulas (Rossman 2000)).

364 Three different locations (signalled in Fig. 4 with red stars) and three different sizes of
365 leaks are tested. Leak 1 (L1) is located in the effect zone of component c_5 ; leak 2 (L2) is
366 located in the effect zone of component c_3 ; and leak 3 (L3) is located in the effect zone of
367 component c_4 . Tab. 2 presents the main characteristics of the generated scenarios.

368 Results presented in the following section consider leaks appearing at low consumption
369 hours. Additional scenarios (not included in this work) where leaks occur at the peak
370 consumption hour have been also tested, obtaining similar results.

371 RESULTS

372 This section presents the results when applying the methodology combining calibration,
373 leak detection and localization.

374 **Calibration**

375 The calibration process is applied considering the five components and sensors that have
376 been selected in the previous section. As mentioned by Walski et al. (2014), it is necessary
377 to have head loss in the system that is significantly greater than the error in measurement
378 to avoid random adjustments. In the current case study, the maximum head loss is of about
379 7.2 m, which fulfils the mentioned requirement. The values of the five demand components
380 are calibrated by minimising the error in pressure and flow measurements at each hour using
381 the LS-based methodology detailed in (Sanz and Pérez 2015). The uncertainty calculation is
382 done by propagating the sensors' noise using the First Order Second Moment model (Lansey
383 et al. 2001). Fig. 5 depicts two weeks (without weekends) of calibrated component c_5 and
384 its 95% confidence intervals. The first week (day 1 to 5) represents a non-faulty scenario.
385 At the beginning of the second week (days 6 to 10), a 5 l/s leakage appears.

386 The validation of the calibrated components is done by comparing the proportion of
387 consumed water calculated from the calibrated values with the one calculated from billing.
388 Fig. 6 depicts this validation in two scenarios: a) No leakage scenario; and b) 5 l/s leakage
389 scenario. Each of the radius represents a different demand component. Fig. 6.a verifies
390 the success of the calibration, whereas Fig. 6.b warns of a bad calibration that has to be
391 analysed.

392 **Selection of detection indicators' time windows and thresholds**

393 The six detection indicators presented in the methodology section have to be detailed for
394 the current case study. A time window of 12h is selected for the calculation of the detection
395 indicators to detect changes in a fast but reliable way. However, the correlation and unit
396 norms indicators have to be computed with a 24h time window due to their instability when
397 calculated with a narrower window.

398 The selection of thresholds has to be done on a non-faulty state of the network. In

399 this work, the non-faulty scenario is known (Fig. 6.a). In a real case, the validation of the
400 calibration presented in Fig. 6 would be used to advise about the state of the network. In case
401 of network experiencing undetectable burst or background leakage (Fig. 6.b) before applying
402 the methodology presented, this leakage would be considered as part of the demand model
403 and thresholds would be set without taking it into account. The methodology would still be
404 able to detect and locate new leaks occurring from that moment on.

405 Fig. 7 shows the six indicators with the defined thresholds for each one. The 80% and 95%
406 confidence intervals (CI) are marked with dashed and dash-dotted lines, respectively. These
407 thresholds have been computed using the component with highest probability of having a
408 false alarm during the non-faulty scenario in each of the detection indicators.

409 Fig. 8 depicts the sum of scores obtained from the indicators. Only demand components
410 \mathbf{c}_1 , \mathbf{c}_2 and \mathbf{c}_5 get no null scores during the non-faulty scenario. The highest score is obtained
411 in demand component \mathbf{c}_1 with a value of 3. Consequently, the global detection threshold is
412 set at a value of 4 (dashed line in Fig. 8).

413 Leak detection and localization

414 The methodology is tested using the nine faulty scenarios defined in Tab. 2 plus a non
415 faulty scenario (S0). Tab. 3 sums up the results for all the scenarios in terms of detection,
416 detection time and localization accuracy. Accuracy is presented as the distance (geographic
417 and pipe distance) between the real leak and the node selected by the methodology as the
418 one with highest probability to contain the leak. These distances are computed for both
419 the *direct method* and the *leak membership method*. The best result for each distance is
420 highlighted in boldface letter.

421 Fig. 9 depicts the graphical results for scenarios S3 (Fig. 9.a,b), S4 (Fig. 9.c,d) and S8
422 (Fig. 9.e,f) using greyscale maps. The first column of subfigures (Fig. 9.a,c,e) refers to the
423 *direct method*, whereas the second column (Fig. 9.b,d,f) refers to the *leak membership method*.
424 The darker the colour in the greyscale map, the higher probability of the node to contain
425 the leak.

426 Fig. 10 depicts the geographical distance of all nodes in the network from the real leak (x
427 axis), together with the indicator that gives a probability for the fault occurring in each node
428 (y axis). For the direct approach (Fig. 10.a,c,e), the indicator is the normalized member-
429 ship; and for the leak membership approach (Fig. 10.b,d,f), the indicator is the correlation.
430 Each row of subfigures corresponds to scenarios S3 (Fig. 10.a,b), S4 (Fig. 10.c,d) and S8
431 (Fig. 10.e,f). The node with the highest indicator value is shown with a red dashed line.
432 Fig. 11 depicts the same information but this time in terms of pipe distance from each node
433 to the real leak. This distance helps to assess the use of acoustic methods that can locate
434 precisely the leak if it is within a determined pipe distance. The teams looking for the
435 leak would start from the node with highest probability of containing it (red dashed line in
436 Fig. 11). The search direction is given by the leak probability of nodes in the vicinity of the
437 one with highest probability.

438 Discussion

439 Leakage is detected in 8 out of the 9 faulty scenarios, as seen in Tab. 3. The 1 l/s leak
440 located in demand component c_4 (S9) is the only one that has not been detected. The
441 high consumption of the component ($\approx 30\%$ of the total) masks the effect of the already
442 low leakage water discharge (2.5% distributed among all components) and consequently, the
443 changes in detection indicators are not large enough to identify a leak.

444 The non-faulty scenario is tested by considering a validation scenario (S0) with different
445 boundary conditions than the one used to set the thresholds. A good result is obtained as
446 no false alarms are triggered during this scenario.

447 All the evaluated leaks have been located in the component with highest memberships in
448 the leak zone. Memberships are defined depending on the nodes' pressure sensitivity, thus
449 any anomaly that affects pressure will have a greater impact on the predominant demand
450 component of the anomalous zone than in any other demand component. This was the
451 expected behaviour that motivated the use of geographically distributed parameters to locate
452 leaks.

453 Detection times depend on the relation between leak size and water consumption of
454 the predominant demand component in the leak zone. This relation is directly linked to the
455 variations in calibrated demand components: low consumption demand components are more
456 affected by leaks than high consumption ones, in the same way that leaks with high water
457 discharge have a greater effect than leaks with low water discharge. Hence, large variations
458 in demand components are instantly identified by the detection indicators, whereas small
459 variations require a larger number of time samples to be analysed to identify if an anomaly
460 is occurring or not.

461 The *leak membership method* presents better results in terms of localization accuracy
462 because it considers the effect of the leak on all demand components, whereas the *direct*
463 *method* only considers the effect of the leak on the demand component with higher nodes'
464 memberships in the leak zone. The localization accuracy generated by the *leak membership*
465 *method* is about 180 metres in all scenarios except in case of S6. Pipe distances are greater
466 than the geographic ones, but present an equivalent qualitative behaviour in terms of accu-
467 racy, as seen in Fig. 10 and Fig. 11. The worst result is obtained for the 1 l/s leak 2 (S6) due
468 to the small leak size together with its location in a zone where the predominant component
469 has low memberships (30%-40%). The changes in the demand components are significant
470 enough to detect the leak but not to locate it accurately.

471 The methodology is able to distinguish between demand evolution and burst appearance.
472 Daily, weekly and seasonal changes cannot be confused with leakage because: 1) calibrated
473 demands are considered to have daily periodicity; and 2) the comparison between demand
474 components uses data from the same samples of the previous week. On the other hand, the
475 long term evolution is progressively incorporated in the model by the continuous update of
476 online calibrated demand components. This evolution is assumed to have slower impact on
477 the online calibration than the one caused by a burst.

478 CONCLUSIONS

479 This work presents a leak detection and localization methodology combined with cali-

480 bration. Leakage detection is based on the comparison between currently calibrated compo-
481 nents and historical ones. Then, the geographical distribution of demand parameters allows
482 a straightforward localization of the leak.

483 The methodology presented is a first step in the integration of model calibration and
484 leakage detection and location. In future stages the methodology can be modified to work
485 with evolutionary methods so that the changes in demand components can be detected
486 and classified (e.g. using ANNs) to detect and locate leakages or other anomalies; or the
487 calibration methodology be based on GAs. Currently, the calibration methodology is LS-
488 based and the detection and localization is based on the detection indicators analyses.

489 Detectability of leaks depends on the relation between the leak water discharge and
490 demand components' consumption. Small leakages located in zones with high consumption
491 components are not detectable due to the small variations caused on them.

492 Two methods are proposed to locate the leak in a specific area of the network. The *leak*
493 *membership method* shows better accuracy in most of the tested scenarios as it considers
494 the effect of the leak on all components. The method loses accuracy when considering small
495 leaks (1 l/s) whose effect is distributed among several demand components.

496 In conclusion, leaks with a water discharge smaller than the affected components' un-
497 certainty may be overlooked; or detected but located with low accuracy. This limitation
498 can be improved by the inclusion of extra sensors that reduce the calibrated components'
499 uncertainty. A second possible solution is to utilise these new sensors to increase the num-
500 ber of components, which would have less consumption and consequently, would be more
501 sensitive to leakage. Additionally, leaks that induce pressure variations lower than sensors'
502 uncertainty cannot be detected.

503 This paper presents a first analysis of a detection and localization method with promising
504 results. However, the developed methodology has to be further tested in additional case
505 studies under multiple conditions to be able to generalise the findings. Additional scenarios
506 including multiple leaks will be analysed to determine the ability to detect simultaneous

507 burst. Future work will consider the minimum detectable leakage depending on sensors'
508 resolution. Additionally, flow sensors will be tested and compared with pressure sensors
509 in order to assess which is the best option. A future real case test will be performed when
510 having real data available. Finally, the comparison with other methods will be done to assess
511 the applicability over other approaches.

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516 **APPENDIX I. REFERENCES**

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TABLE 1. Memberships of nodes A and B of the example network

	Component 1	Component 2	Component 3
Node A membership	0.6	0.05	0.35
Node B membership	0.01	0	0.99

TABLE 2. Summary of the generated leakage scenarios

Scenario	S1	S2	S3	S4	S5	S6	S7	S8	S9
Leak	L1			L2			L3		
Mean daily water discharge	5l/s	3l/s	1l/s	5l/s	3l/s	1l/s	5l/s	3l/s	1l/s
% of total consumption	13%	8%	2.5%	13%	8%	2.5%	13%	8%	2.5%

TABLE 3. Summary of results for each scenario

	S0	S1	S2	S3	S4	S5	S6	S7	S8	S9
Detection	-	✓	✓	✓	✓	✓	✓	✓	✓	x
Detection time	-	3h	4h	4h	4h	6h	6h	6h	10h	-
Geogr. distance to real leak [<i>direct</i>] (m)	-	183	183	183	657	657	657	220	220	-
Geogr. distance to real leak [<i>leak memb.</i>] (m)	-	224	177	183	206	185	527	145	145	-
Pipe distance to real leak [<i>direct</i>] (m)	-	231	231	231	857	857	857	365	365	-
Pipe distance to real leak [<i>leak memb.</i>] (m)	-	396	231	231	293	263	698	181	181	-

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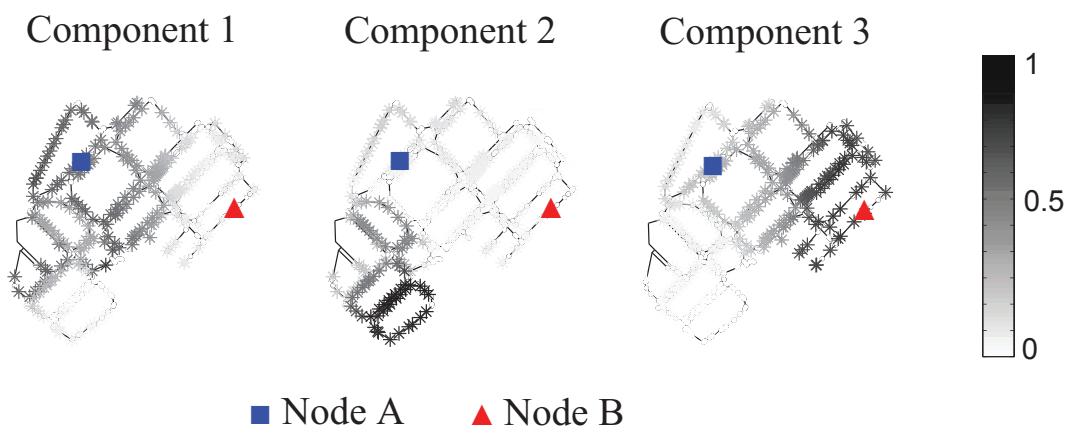


FIG. 1. Example of demand components and memberships in a network

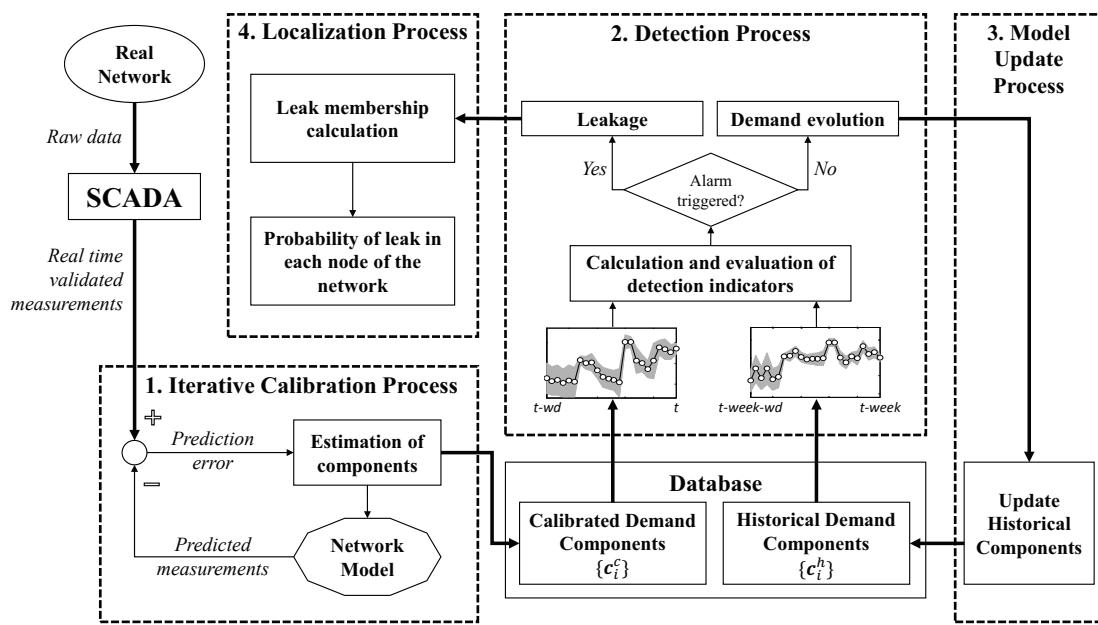


FIG. 2. Scheme of the calibration process coupled with the model update/leakage detection and localization processes

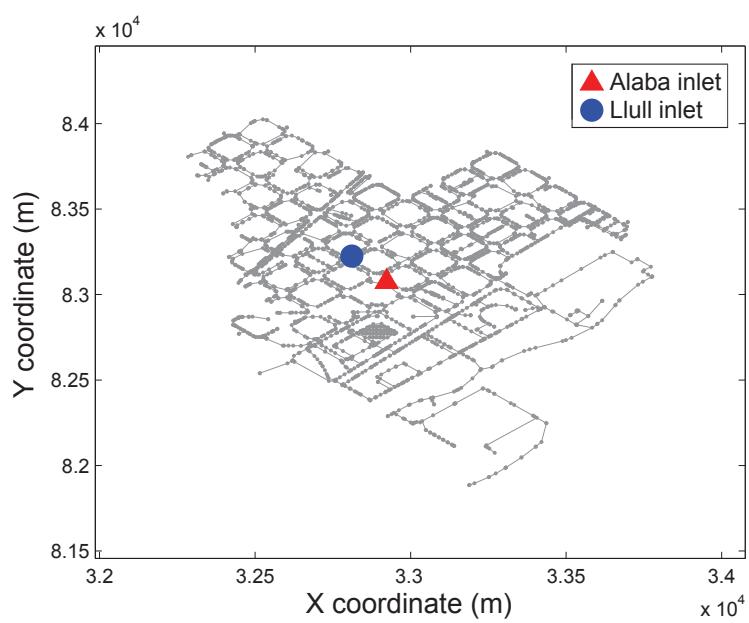


FIG. 3. Nova Icaria DMA EPANET model with highlighted inputs

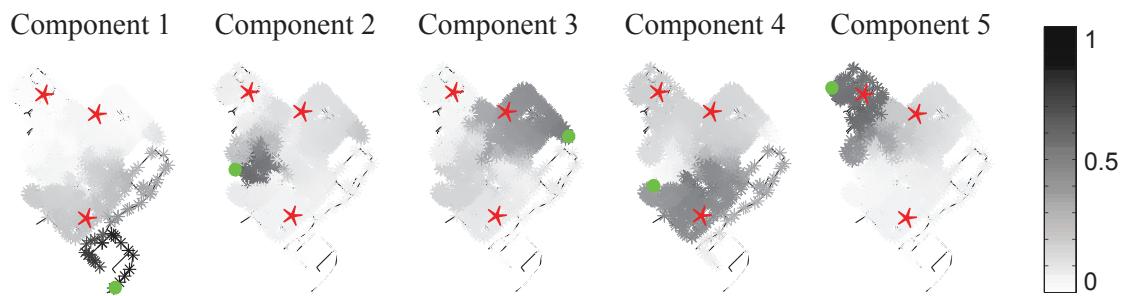


FIG. 4. Greyscale maps of nodes memberships to each demand component, sensors (green circles) and simulated leaks (red stars)

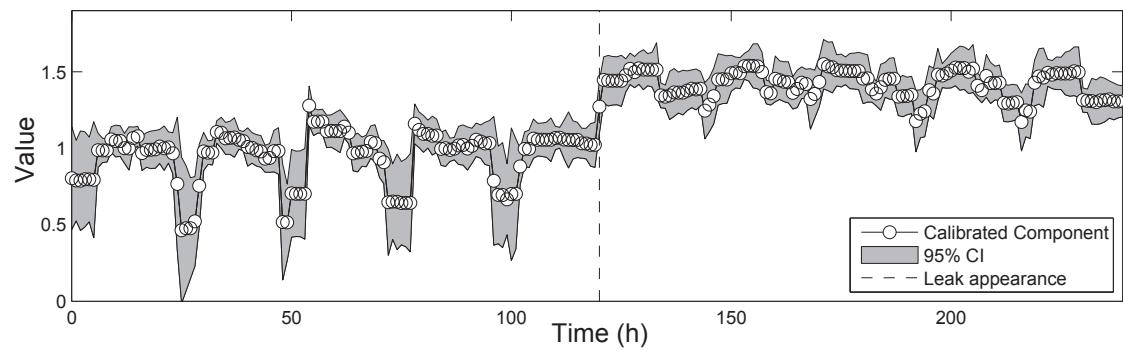


FIG. 5. Calibrated component c_5 during a non-faulty week and a faulty week with a 5 l/s leakage

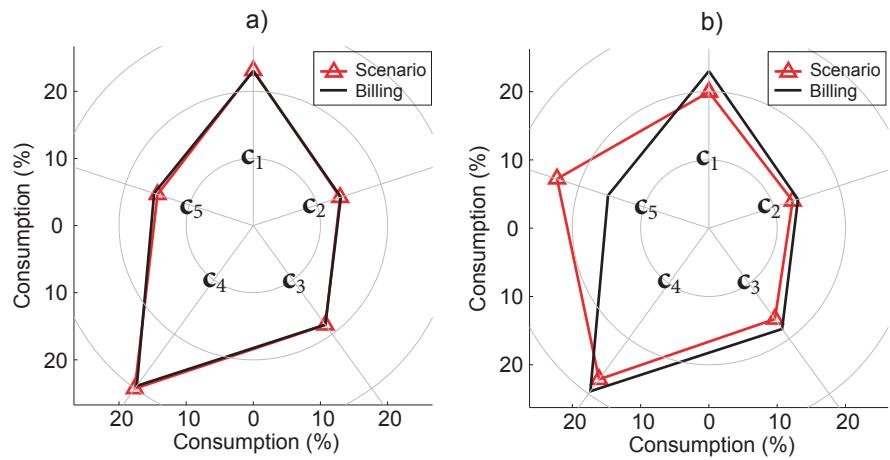


FIG. 6. Percentage of demand components consumption from billing and calibrated components: a) Scenario with no leakage; and b) Scenario with 5 l/s leakage in component 5

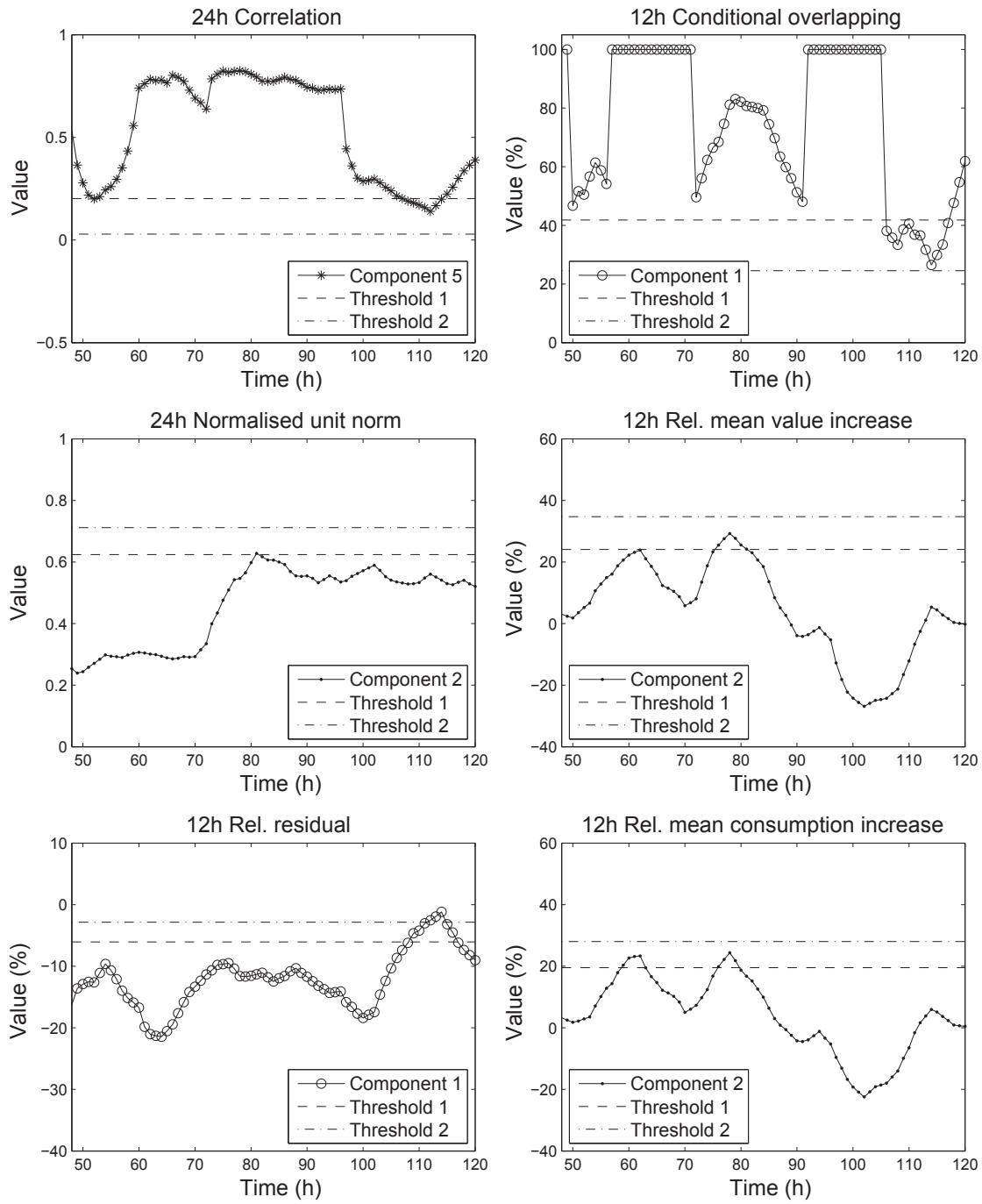


FIG. 7. Detection indicators during the non-faulty scenario with defined thresholds in dashed and dash-dotted lines

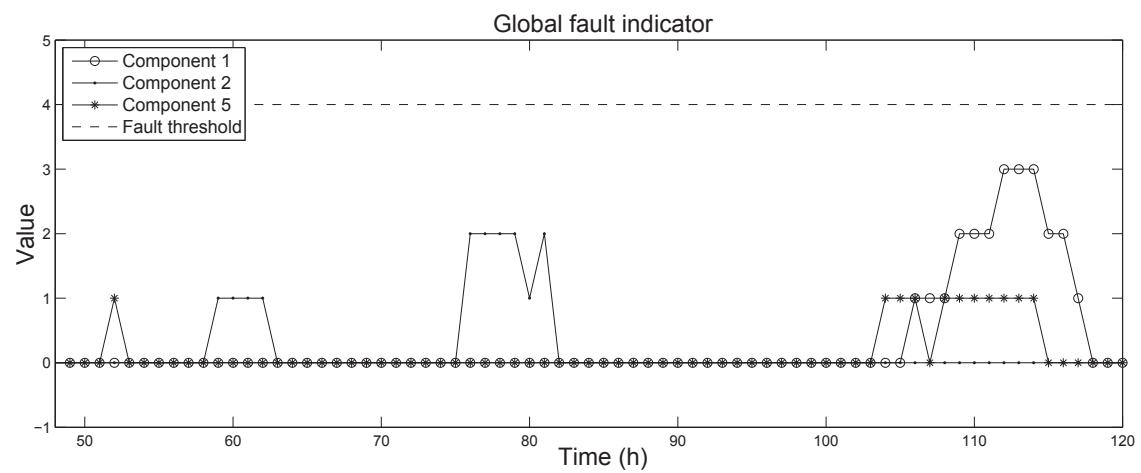


FIG. 8. Total detection score for all components with global detection threshold set at a value of 4

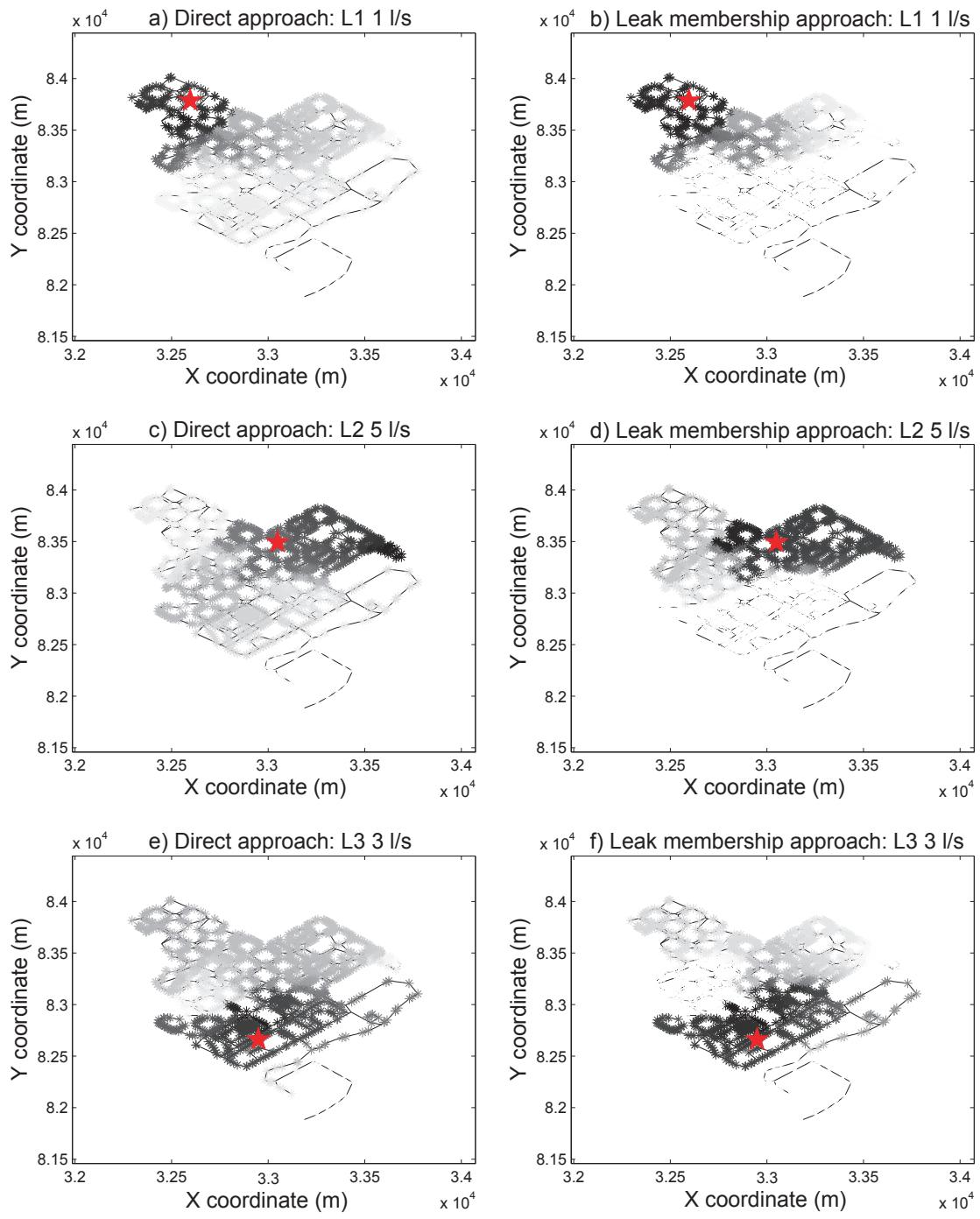


FIG. 9. Localization results for scenarios S3, S4 and S8 (rows)

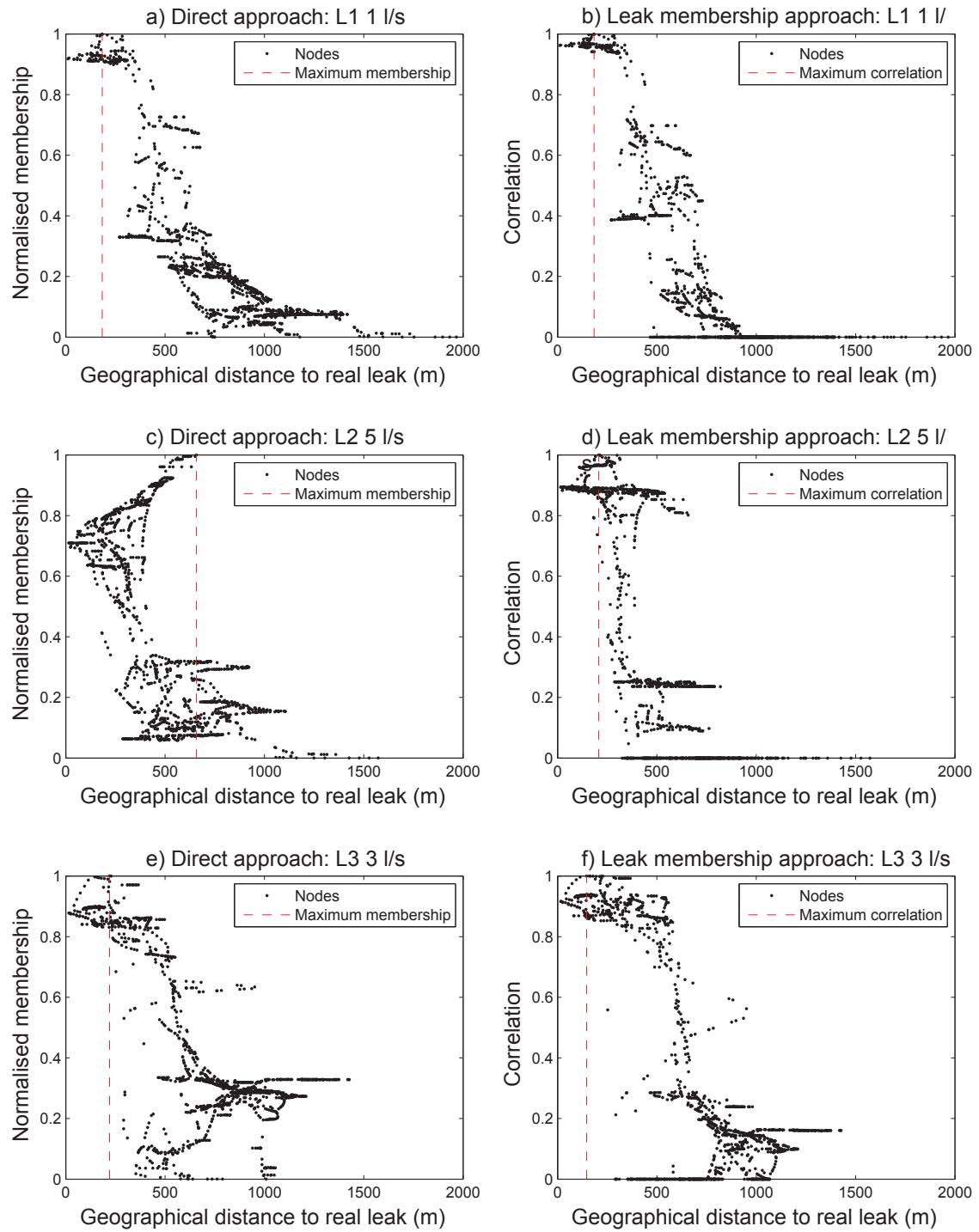


FIG. 10. Geographical distance from each node to the real leak depending on membership and correlation for scenarios S3, S4 and S8 (rows)

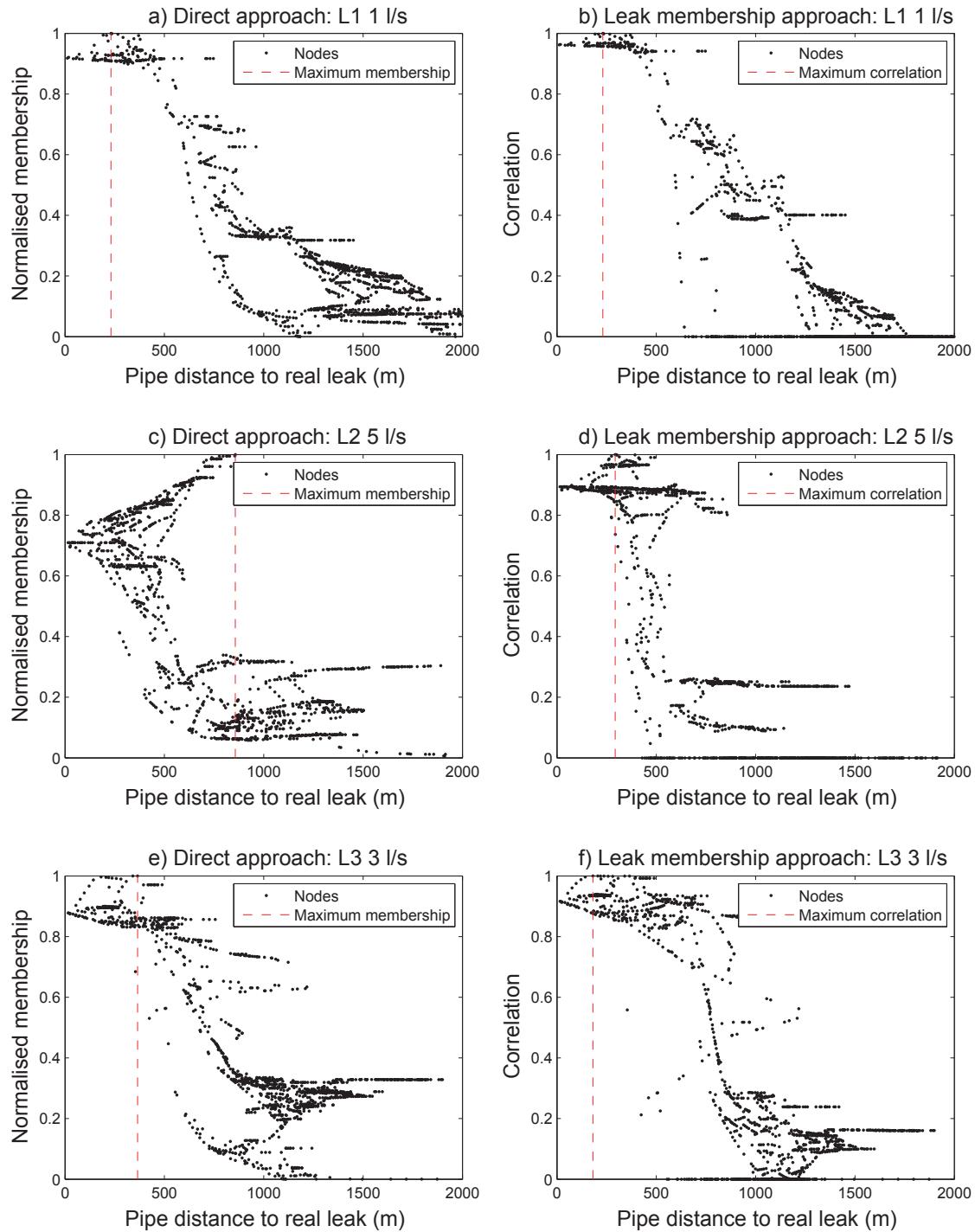


FIG. 11. Pipe distance from each node to the real leak depending on membership and correlation for scenarios S3, S4 and S8 (rows)