



This is a repository copy of *Automated Data-Driven Approaches to Evaluating and Interpreting Water Quality Time Series Data from Water Distribution Systems* Read More: [http://ascelibrary.org/doi/abs/10.1061/\(ASCE\)WR.1943-5452.0000533](http://ascelibrary.org/doi/abs/10.1061/(ASCE)WR.1943-5452.0000533).

White Rose Research Online URL for this paper:
<http://eprints.whiterose.ac.uk/86842/>

Version: Accepted Version

Article:

Mounce, S.R. and Boxall, J.B. (2015) Automated Data-Driven Approaches to Evaluating and Interpreting Water Quality Time Series Data from Water Distribution Systems Read More: [http://ascelibrary.org/doi/abs/10.1061/\(ASCE\)WR.1943-5452.0000533](http://ascelibrary.org/doi/abs/10.1061/(ASCE)WR.1943-5452.0000533). Journal of Water Resources Planning and Management . ISSN 0733-9496

[https://doi.org/10.1061/\(ASCE\)WR.1943-5452.0000533](https://doi.org/10.1061/(ASCE)WR.1943-5452.0000533)

Reuse

Unless indicated otherwise, fulltext items are protected by copyright with all rights reserved. The copyright exception in section 29 of the Copyright, Designs and Patents Act 1988 allows the making of a single copy solely for the purpose of non-commercial research or private study within the limits of fair dealing. The publisher or other rights-holder may allow further reproduction and re-use of this version - refer to the White Rose Research Online record for this item. Where records identify the publisher as the copyright holder, users can verify any specific terms of use on the publisher's website.

Takedown

If you consider content in White Rose Research Online to be in breach of UK law, please notify us by emailing eprints@whiterose.ac.uk including the URL of the record and the reason for the withdrawal request.



eprints@whiterose.ac.uk
<https://eprints.whiterose.ac.uk/>

1 **Automated data driven approaches to evaluating and interpreting water quality time series data**
2 **from water distribution systems**

3
4
5 S. R. Mounce*, J.W. Gaffney**, S. Boulton*** and J. B. Boxall****.

6 * Research Fellow, Pennine Water Group, Department of Civil and Structural Engineering, University
7 of Sheffield, Sheffield S1 3JD, UK.

8 ** Product Manager, Evoqua Water Technologies Ltd, 160 London Road, Sevenoaks, Kent TN13 1BT,
9 UK.

10 *** Lecturer, School of Earth, Atmospheric and Environmental Sciences, University of Manchester,
11 Williamson Building, Oxford Road, Manchester M13 9PL, UK.

12 **** Professor of Water Infrastructure Engineering, Pennine Water Group, Department of Civil and
13 Structural Engineering, University of Sheffield, Sheffield S1 3JD, UK.

14
15
16 Corresponding Author: S.R.Mounce@sheffield.ac.uk
17

18 **Abstract**

19 Water distribution networks are not inert transport systems, the high quality water produced at water
20 treatment works is subject to a variety of complex and interacting physical, chemical and biological
21 interactions within these highly variable, high surface reactors. In particular the ageing and deteriorating
22 asset condition in water distribution systems can result in a degradation of water quality delivered to the
23 customer, often experienced as discolouration due to increasing amounts of fine particulate matter. Here,
24 we propose that by assessing measured turbidity over time, in particular its correlation with local
25 hydraulics, an assessment of change in risk of fouling can be obtained and asset deterioration inferred.

26 This paper presents a methodology for pairwise monitoring of a hydraulic parameter (flow or pressure)
27 and turbidity using wavelet based semblance analysis – a novel methodology from another domain,
28 which is applied for the first time to water quality data in distribution systems. It is suggested and
29 subsequently explored through case studies that an increasing (anti-) correlation of the turbidity with the
30 (pressure) flow diurnal cycle will be indicative of increasing fouling risk. This can be further supported
31 through evaluation of the rate and magnitude of drift and through assessment of the change in magnitude
32 of the daily turbidity profile. The composite of these approaches is applied to an extensive data set from
33 a UK distribution system revealing the effectiveness of the analysis pre and post flushing (reducing
34 discoloration events by between 64 to 89 percent). With increasing proliferation of monitoring devices
35 and real-time data acquisition the potential for online systems and well informed proactive management
36 is apparent.

37 Subject headings: Water distribution systems; Water management; Field tests; Data analysis; Quality

38

39 **INTRODUCTION**

40 Water Distribution Systems (WDS) function to supply treated water safe for human consumption and
41 complying with increasingly stringent quality regulations. Considered primarily an aesthetic issue,
42 discolouration is the largest cause of customer dissatisfaction associated with distribution system water
43 quality. Of the 154,985 customer complaints about drinking water quality in 2007 for England and
44 Wales, 124,671 (~80%) were about discoloured water (Husband and Boxall, 2011). By 2012, the
45 number of customer complaints about drinking water quality for England and Wales had reduced to
46 106,612, of which 50,456 (~47%) were due to discolouration (DWI 2013). The cost of a water quality
47 incident to a water company is high. When these result in exposure of customers to health risks the cost
48 becomes very substantial both in financial terms and in terms of a significant loss of confidence by both
49 consumers and regulators. In addition, costs rapidly escalate when standards are not maintained and

50 there is a significant cost of failure and low quality. Proactive approaches are therefore required for
51 water quality monitoring to identify, monitor and forecast water quality risks. Water quality sensors
52 potentially facilitate data to inform system assessment, operational monitoring and overall management
53 of the network, enabling forward-looking analysis for capital and operational maintenance planning.
54 Therefore there is increasing interest in strategic deployment of online water quality monitors in the
55 network, enabled by recent advances in sensor technology and remote data transfer options (UKWIR,
56 2013). While such work concludes that the cost benefit case for water quality monitoring is not clear,
57 this is likely due to the “expert” nature of the review and the uncertainty of what value or information
58 can be derived from water quality data. Despite this uncertainty temporal and spatial relationships can be
59 inferred through improved network model and geographic information system (GIS) integration utilising
60 this data and customer water quality complaints (for example Furnass et al. 2013). And some water
61 companies have been making use of water quality information in real time during the operation of trunk
62 main valves, as a means of monitoring and controlling particle mobilisation (Husband et al. 2011).
63 Blokker et al. (2011) showed how existing networks can be made self-cleaning through adjusting valve
64 positions to increase daily peak velocities. However at a more strategic level water companies need to
65 understand and minimise the impacts of deterioration of the network, safeguarding water quality. The
66 potential of online water quality monitoring in WDS reported here is seen as two-fold: first to identify
67 contamination and second to detect deterioration in water quality due to the interactions between the
68 water and the network: particularly to infer risk of fouling.

69

70 **BACKGROUND**

71 **Discolouration**

72 Discolouration is the result of fine particulates, of biological (from the biofilm) and/or inorganic (e.g.
73 iron, manganese, chalk etc.) origin. Particulate matter in the distribution system may be present in the
74 source water, be due to carry-over from the treatment works or, be produced by corrosion of iron pipes
75 or by ingress and other physical, chemical and biological processes. The hydraulics of the system
76 determines where this material is accumulated and where it is not. They similarly determine when
77 accumulated particles are mobilised and may cause a discolouration problem. Figure 1 summarises these
78 complex and interacting processes.

79
80 {Figure 1 approximately here}

81
82 Current modelling research suggests that discolouration can be conceptualised as: material accumulation
83 over the entire circumference of distribution mains in cohesive layers, with the daily demand patterns
84 and resultant shear stress governing how the material accumulates in these layers. Mobilisation of these
85 layers occurs due to an increase in the shear stress above that found in the daily pattern (Boxall and Saul
86 2005, Vreeburg and Boxall 2007, Husband et al. 2008).

87
88 Biofilms contribute to fouling (defined as deposit formation on the internal surface of pipeline) of the
89 WDS, including the accumulation of particles of iron and manganese – the main component of most
90 discoloured water samples. Consequently, over time, certain pipes may develop fouling due to biofilms;
91 this undesirable process - often affecting taste, odour and discolouration of water (Dotuerelo et al. 2013)
92 - is known as biofouling. Biofilms are the predominant site of microbial activity in a WDS although
93 growth in the bulk water can occur under certain conditions. The micro-organisms that grow in a biofilm

94 do not represent a serious threat to health. All surfaces in contact with water can support a biofilm
95 including pipes, walls and particulate matter.

96

97 Discolouration events often occur due to an increase in shear stress such as caused by a burst or valve/
98 hydrant operation that may be some distance upstream of where the customer complaint occurs.

99 Historically, water companies in the UK have flushed water mains in response to customer complaints

100 or following maintenance work. Predictive modelling tools such as Predicting Discolouration in

101 Distribution Systems (PODDS), Boxall and Saul (2005), can be used to assess those pipes which have

102 the greatest increase in shear stress and therefore discolouration potential due to increases in demand in

103 other pipes. Such tools can be applied by water supply companies to improve the flushing process,

104 assess required flushing velocities and focus on specific lengths of main to improve the effectiveness of

105 the flushing operations. A new improved model has been proposed to track the relative amount of

106 discolouration material that is bound to the pipe wall over time at each of a number of shear strengths

107 (Furnass et al. 2014).

108

109 Since discolouration material can be conceptualised as accumulating in cohesive layers on the inside of

110 pipe walls it can be assumed that anything inserted in the mains or exposed to flow for prolonged

111 periods is likely to be similarly fouled over time. Therefore material is likely to accumulate on the

112 optical surfaces of turbidity instruments which could adversely cause light scatter or absorption during

113 the measurement process. A drift is often observed over time due to this process of material depositing

114 (or fouling) the lens. The characteristic of this type of fouling manifests as a ‘drift’ where the turbidity

115 recorded steadily increases over time. It has been observed in field deployment that the gain term is

116 stable and the fouling of instruments only affect the instrument’s offset (Cook 2007). Similar drift was

117 observed in field deployment of other instruments and consequently this drift can be adjusted for
118 relatively easily (Gaffney and Boulton 2011). However, the rate and magnitude of this drift will also be
119 intrinsically linked with the amount of material present and the pipeline condition and so could act as an
120 index of asset condition/rate of fouling.

121

122 **Water distribution system time series**

123 For hydraulic and water quality sensors used in water distribution networks, the sampling period can
124 vary from 1 to 60 minutes (less than one minute is unusual). A 15-minute interval is widely adopted for
125 strategic flow and pressure measurement. In the United Kingdom, and increasingly in other parts of the
126 world, WDS are subdivided into district metered areas or distribution management areas (DMAs).
127 Depending upon the sensor, and routinely for DMA flow meters, measurements may be averaged over a
128 time period (for example 15 minutes) to produce the next measurement (i.e. they are not instantaneous).
129 This averaging process can help to reduce the effect of spurious signals. Time series produced by
130 sensors deployed in WDS are, in general, non-stationary and manifest significant noise (both
131 observational and measurement) because of changing network characteristics (for example, a valve in
132 the network which is closed may result in a new flow profile) as well as consumption patterns altering
133 over longer periods. A global diurnal cycle generally manifested in hydraulic parameters is a reflection
134 of the dominating residential consumption pattern. This is nearly always present in DMA level data
135 although not necessarily in larger bulk water transfer data such as trunk main monitoring. A time series
136 is sometimes described as having period s , in that it repeats after s time periods: $x(t + s) \cong x(t)$ for time
137 t . In the case of a diurnal cycle and, say, a fifteen minute reading interval then $s = 96$. Secondly, a
138 weekly cycle may also be present in WDS data with the main difference being between weekdays and
139 the weekend and whose strength is most likely a function of the amount of residential and industrial

140 demand present in the network area under consideration. Less is known about patterns or the periodicity
141 of water quality data.

142

143 The coefficient of correlation is a measure of the degree of linear association between two variables, the
144 degree can be either positive or negative ($-1 \leq \rho \leq 1$). Covariance is a similar measure, but in contrast it
145 does depend on the variance of the two variables Correlation and covariance statistical measures can be
146 used for example to monitor the movement of two financial investments or indices (Hamoia et al. 2000).
147 Correlations can change over time and in different economic conditions in this domain. Detection of
148 structural changes in the relationship between two time series has been an issue in econometrics for
149 many years. Moving windows have proved useful in identifying where a break point may occur (Hansen
150 2001) but are limited by the window length chosen. Since the data is continuously arriving a time series
151 is often termed time-evolving implying the presence of non-stationarity. A single, static correlation score
152 for an entire time series is thus not particularly useful.

153

154 Over time, the material that accumulates on pipeline walls may be responsible for increasing incidence
155 of discolouration (Cook and Boxall 2011). There may be an underlying correlation between flow (or
156 inversely with pressure used as a surrogate) and turbidity which might be capable of being exploited for
157 drawing conclusions about system fouling in water distribution systems. There is a certain level of
158 correlation of the diurnal flow cycle with turbidity (Vreeburg 2007) and laboratory scale studies have
159 supported this (Sharpe et al. 2010). Lehtola et al. (2004) showed diurnal variation in turbidity and other
160 water quality parameters for a cast iron pipe with which there was a known discolouration risk thus
161 suggesting that a mechanism occurs whereby cohesive material layers are continually eroding and
162 regenerating at the pipe wall. A daily turbidity cycle seen in the data, with turbidity at its highest at peak

163 daily flow in the morning, has the potential to be useful in indicating how ‘clean’ the network being
164 monitored is. ‘Clean’ could refer to the amount and mobility of discolouration material at a given point
165 within the network. Locations with a higher turbidity correlation with the flow diurnal change (or higher
166 anti-correlation with pressure diurnal change) and a larger turbidity amplitude change per day could
167 have a higher fouling risk than those locations without, since they are fully fouled. As well being
168 observed in turbidity and hydraulic data, such daily patterns and correlations have been observed in
169 WDS microbial data (Sekar et al. 2012). The rate of drift of turbidity measurements could also be an
170 indicator for this. Based on this the hypothesis is that if the pipe condition is clean, there is little
171 correlation between turbidity and hydraulics, whilst for fully ‘fouled’ pipes there would be a strong daily
172 cycle in turbidity following the hydraulic diurnal profile.

173

174 The dependency of hydraulics with turbidity has non-linear behaviour. In addition, data sets will
175 manifest non-stationarity, measurement noise and missing data. Various network events and works can
176 impact on measurements so the temporal evolution of flow (or pressure) and turbidity depends on
177 external variables in a complex fashion and their evolution is too complicated to solve by analytical
178 models. Husband and Boxall (2011) note from field results that the relative significance of peak and
179 variable daily hydraulics are not clear in relation to discolouration. The amplitude of the daily turbidity
180 cycle has also been proposed as a simple indicator of the discoloration potential within a network (Cook
181 2007). Higher amplitudes suggest that there is more discoloration material within a network which is
182 more easily mobilised and hence can help inform on the effectiveness of intervention.

183

184 This paper proposes automated data driven strategies for both detecting abnormal events and also for
185 assessing the rate of pipeline fouling and associated discolouration incidents using metrics for evaluating

186 longer term trends and patterns. An analysis technique first developed for the geophysics domain which
187 allows for correlation changes to be viewed with varying window lengths through time in one graph is
188 utilised. Correlations of pairs of time series are analysed with a particular focus on the daily and weekly
189 temporal scale. Note that utilising hydraulic parameters in this way is not a means of predicting turbidity
190 events per se, but that changing correlations between flow/pressure and turbidity can provide
191 information on network operational conditions. Additionally, the rate and magnitude of turbidity drift
192 and its daily amplitude magnitude and development over time are derived. The software analysis tool is
193 developed and tuned by application to a real world WDS case study data set with some known
194 interventions to demonstrate the structural changes in pipeline conditions. If hydraulic and turbidity
195 correlations display periodicities and changes over time, discovering these may reveal valuable
196 information that can be used for network condition assessment and decision making. Importantly, all
197 these techniques and tools should be able to infer system state prior to the occurrence of customer
198 impacting levels of discolouration.

199

200 **EVENT DETECTION SYSTEMS, SEMBLANCE ANALYSIS AND METRIC**

201 **METHODOLOGY**

202

203 **Event Detection Systems**

204 The combination of telemetric data and an alert system is a step towards integrated network management
205 allowing proactive response to events. A number of approaches from the fields of Artificial Intelligence
206 and Statistics have been applied for detecting abnormality in water distribution systems from hydraulic
207 time series data. Event Detection Systems (EDS) that convert flow and pressure sensor data into usable
208 information in the form of timely alerts have been developed to help with the issue of leakage reduction

209 (e.g. Mounce et al. 2010). A field of work has been emerging around automated and semi-automated
210 data analysis. Interest is also growing in applying similar EDS to online water quality measurements.
211 The detection of anomalous events (such as those outside normal turbidity range) is of interest for daily
212 operational management (to maintain high water quality) as well as for identification of contamination
213 events (either natural or intentional).

214

215 In Gaffney and Boulton (2011) turbidity measurements at high temporal resolution (generally 15 minute)
216 from several sites within a distribution network were assembled to form a comprehensive record of the
217 variability of turbidity. The aim was to determine whether more intensive and extensive observation of
218 turbidity is likely to be necessary to improve assessment of risk of fouling and, if so, how it can be used
219 to do so. The data sets were analysed to investigate the correlation of turbidity events with pressure
220 fluctuation. The data was manually mined to identify and extract all changes in turbidity that were
221 greater than 0.5 NTU. The pressure data was then extracted at the same location in the hour prior to the
222 onset of the turbidity change. Specifically, the following approach was used to determine discrete events
223 and associated pressure change:

- 224 • A single event was defined as the period of time from when the event is triggered (i.e. greater
225 than a 0.5 NTU increase) to when it returns to its pre-event turbidity value.
- 226 • In terms of the pressure data prior to the event, the 4 readings in the hour before the event were
227 taken and the range calculated of those numbers.

228 This methodology was implemented in an automated manner in MATLAB (Version 7.14; The
229 Mathworks Inc.) by directly processing the hydraulic CSV files for the four case study sites. A
230 difference function was used to find the 0.5NTU change in turbidity (increase) rather than actual value

231 and then the pressure change calculated. The output gives the event timestamp start and defined end as
232 described previously.

233

234 CANARY is an open source software platform for EDSs developed by the United States Environmental
235 Protection Agency (US-EPA) which can be used for the analysis of water quality time series data (Hart
236 et al. 2009). CANARY can read in Supervisory Control and Data Acquisition (SCADA) data, perform
237 an analysis in near real-time and then return the evaluated probability of a water quality event occurring
238 at the current time step. CANARY uses statistical and mathematical algorithms to identify the onset of
239 periods of anomalous water quality data, while at the same time, limiting the number of false alarms that
240 occur. A two-step process is adopted: state estimation for future water quality value and a second stage
241 of residual classification for determination of expected or anomalous value (an outlier). Algorithms
242 calculate a background water quality profile for each water quality sensor (for one parameter or across
243 the set of parameters), using some user defined period, and compare each new water quality
244 measurement to that background profile to determine if the new measurement is an outlier or not. The
245 definition of the water quality background is updated continuously as new data become available. Each
246 monitoring station is analysed independently using CANARY. The values of the configuration
247 parameters for each station might vary from one utility to the next and could vary across monitoring
248 stations within a utility (EPA 2010). Mounce et al. (2012) used CANARY for a UK case study in which
249 nine water quality sensors measuring six parameters were deployed in three connected District Meter
250 Areas, fed from a single water source. A one year period of analysis was evaluated using comprehensive
251 water utility records including repair and customer complaint data and which showed 86% of event
252 detection clusters correlated to causes (such as burst repairs).

253

254 A linear filter algorithm, LPCF (McKenna et al. 2006), was utilised on two inputs (pressure and
255 turbidity). Some of the parameters are key in the type of events that are detected by CANARY. These
256 include window length (used for the prediction) and outlier threshold (measured in sigma). CANARY
257 was applied to all six sites with the following parameters (after some sensitivity testing): a two day
258 history window, a Binomial Event Discriminator (BED) window of 1 hour, outlier threshold of 2.5 and
259 BED probability of 0.5. Event probability threshold was set at a default of 0.9 which is the value
260 recommended by US-EPA. The automated approach based on differencing is looking for instantaneous
261 changes above a certain threshold. When an event detection window is utilised a larger BED window
262 results in the ability to identify abnormality over a longer time period and to limit the number of ghost
263 alerts i.e. only identify events of interest. The size of the BED window was defined at one hour in order
264 to detect short duration events. To some extent the EDS configuration will depend on the sampling rate
265 and the type and length of events to be detected. Integrating results over greater numbers of time steps
266 prior to increasing the probability of event detection generally results in fewer false positive detections,
267 but at the expense of faster detection time.

268

269 **Semblance analysis**

270 For comparing the evolution of separate time series it is desirable to have a notion of correlation that
271 evolves with time, is able to track changing relationships and which is not overly sensitive to transients
272 depending on scale. Semblance filtering compares two data sets on the basis of their phase, as a function
273 of frequency. It splits each input dataset into two output datasets consisting of the portion of the input
274 datasets that is correlated to a given degree, and the portion that is not. The original formulation of
275 semblance analysis uses the Fourier transform and analyzes the differences in the phase angles for each
276 frequency (von Frese et al. 1997). This approach uses the entire data set to determine the relationship

277 between the phases but does not allow for the frequency content of the time series data changing with
278 time. If during a time series sequence there is a local oscillation representing a particular feature its
279 position on the time axis will be lost, although it still contributes to the calculated Fourier transform.
280 There is no way of knowing whether the value of the calculated Fourier Transform $F(w)$ at a particular
281 window size w derives from frequencies present throughout the length of $f(t)$ or during just one or a
282 few particular periods.

283

284 Wavelet analysis provides an alternative way of breaking down a signal into constituent parts. It does
285 this by analysing at different scales (or resolutions) of data. Wavelet analysis has found a wide range of
286 applications in speech, image processing and compression and signal processing generally. Masters
287 (1995) defines a wavelet as “a function that defines a set of filters obtained by scaling this one function.”
288 This function is called an analysing or mother wavelet. Haar (1910) proposed the Haar basis function –
289 in effect the first wavelet mother function. Daubechies (1988) constructed a set of wavelet orthonormal
290 basis functions that have been widely adopted.

291

292 Temporal analysis is performed with a contracted, high frequency version of the mother wavelet, while
293 frequency analysis is performed with a dilated, low frequency version of the same wavelet. These
294 dilations and translations of the mother wavelet $\Phi(x)$ define an orthogonal basis termed the wavelet
295 basis (for the discrete wavelet transform (DWT) which is the analogous technique to the discrete Fourier
296 transform (DFT) for discrete time series data):

$$\Phi_{(s,l)}(x) = 2^{-\frac{s}{2}} \Phi(2^{-s} x - l) \quad (1)$$

297
298

299 where s and l are integers (scale index and location index respectively) that scale and dilate the mother
300 function to generate wavelets. s indicates the wavelet's width and is analogous to frequency and l gives
301 its position. In order to span the data domain at different resolutions, the analysing wavelet is used in a
302 scaling equation:

303

$$304 \quad W(x) = \sum_{k=-1}^{N-2} (-1)^k c_{k+1} \Phi(2x + k) \quad (2)$$

305

306 where $W(x)$ is the scaling function for the mother function, and the c_k are the wavelet coefficients
307 which must satisfy the constraints:

308

$$309 \quad \sum_{k=0}^{N-1} c_k = 2, \quad \sum_{k=0}^{N-1} c_k c_{l+k} = 2\delta_{l,0} \quad (3)$$

310

311 where δ is the delta function and l the location index. The coefficients $\{c_0, \dots, c_n\}$ can be considered as
312 a filter that is placed in a transformation matrix and applied to a raw data vector. The subsequent
313 ordering of the coefficients results in two patterns: one that works as a smoothing filter and another that
314 brings out the data's detail. The original time series signal can be represented in terms of a wavelet
315 expansion by using linear combinations of coefficients.

316

317 The continuous wavelet transform (CWT) of a dataset $x(t)$ used to divide a continuous-time function
318 into wavelets is given by (Mallat, 1998):

319

$$\text{CWT}(u, s) = \int_{-\infty}^{\infty} x(t) \frac{1}{|s|^{1/2}} \Psi^* \left(\frac{t-u}{s} \right) dt \quad (4)$$

320

321

322 Where s is scale, u is displacement, ψ is the mother wavelet used and $*$ denotes the complex conjugate.

323 Thus the CWT is a convolution of the data with the scaled version of the mother wavelet. Cooper and

324 Cowan (2008) proposed a semblance analysis based on using the continuous wavelet transform (CWT)

325 for initial transformation of the data. The wavelet based transform is superior to the Fourier transform as

326 it does not assume that the frequency content is constant through time and allows for the analysis of

327 changes in the frequency content within the data. They note that the time co-ordinate in Eq. (4) can be

328 the spatial co-ordinate y and use the complex Morlet wavelet for this (Teolis, 1998):

329

$$\Psi(y) = \frac{1}{\pi f_b} e^{2\pi i f_c y} e^{-y^2 / f_b} \quad (5)$$

330

331

332 where f_b controls the wavelet bandwidth and f_c is the wavelet center frequency. Cooper and Cowan

333 (2008) set $f_c = 1$ so that scale becomes equivalent to wavelength. They discovered that the cross-

334 wavelet transform for comparing two different time series (Torrence and Campo, 2008) did not give

335 good results, and instead devised a wavelet equivalent of differencing the phase angles at each frequency

336 for the Fourier transforms of two data sets. This resulting measure, the semblance S does not require the

337 two series to be in the same units of measure and can take values from -1 (inversely or anti-correlated)

338 through zero (uncorrelated) to +1 (perfect phase correlation).

339

340 Figure 2 provides an illustration of how semblance analysis can be presented for two turbidity

341 instruments (sampling every 5 minutes consequently 288 readings per day) located in the same section

342 of a DMA hence for which high correlation is expected (Khan et al. 2005). This reference data set
343 manifests a diurnal cycle, occasional spikes and continual drift; which is more pronounced in instrument
344 1. Note that, calculated over the full data set of 35 days the Pearson coefficient was 0.22. The semblance
345 graph denotes areas of correlation by red and inverse correlation in blue. This type of exploration (it is
346 suggested that daily and weekly scales are most relevant for water distribution datasets) can indicate
347 developing changes which occur in the relationship between the two series. The CWT graphs pick out
348 three abnormal peaks in the turbidity. Over a scale of one day (288 on the wavelength axis), the data is
349 highly correlated as evidenced in red on the semblance graph and in the final plot of the correlation
350 coefficient at scale 288. The semblance graph indicates some areas on the edges where this relationship
351 does not hold which occurs due to the boundary effect where the wavelet transform values close to the
352 edge of the data are tainted by the discontinuous nature of the series edge (Addison, 2002). One
353 mechanism for avoiding this effect is by truncation. Since both sensors are in quite close proximity
354 within one DMA here, the index is highly correlated.

355

356 {Figure 2 approximately here}

357

358 **Metrics**

359 As well as seeking to examine the correlation with hydraulics, two other calculated metrics, and in
360 particular their possible change over time, are expected to be indicative of fouling: drift and amplitude of
361 turbidity.

362

363 Turbidity sensors are typically calibrated prior to deployment, and can be recalibrated following removal
364 from the network – this allows calculation of the drift over time such that data can be subsequently

365 corrected according to the observed fouling rate during the deployment period (Gaffney and Boulton
366 2011). This drift effect and offset instability cause problems comparing information between different
367 loggers, because over longer time periods, loggers tend to drift at differing rates and amounts and this
368 can reduce confidence in absolute value. A linear trend might indicate a systematic increase in the
369 observed values over time, such as sensor drift or material depositing (or fouling) on the lens.

370

371 In order to estimate a trend component without making parametric assumptions, a filter can be used to
372 transform the time series. One popular example of a linear filter is the moving average which can be
373 used to estimate a slow-moving trend. A symmetric (centered) moving average filter, adapted to deal
374 with reduced elements at the ends and not alter the extremes when applied offline thus having zero
375 phase, was applied with a weekly window. A best fit line was then calculated (using MATLAB detrend)
376 per week and a gradient calculated for this line to give an NTU/day or NTU/week figure. Figure 3 shows
377 the result of applying this approach for instruments 1 and 2 with NTU per week drift calculation – note
378 that drift is cumulative per week and not a total figure. Hence, as supported by the raw data plot (see
379 figure 2), we can see that instrument 2 is relatively stable compared to instrument 1, which shows
380 increasing drift particularly in weeks 3 and 4.

381

382 {Figure 3 approximately here}

383

384 The final metric for assessing the evolving turbidity value is derived from the amplitude. A daily
385 turbidity cycle may be more or less evident in the data depending on degrees of the corrosion and
386 mobilisation processes present (Cook 2007). It has the potential to be useful in indicating how ‘clean’
387 (based on the amount and mobility of discolouration material) the network is. Networks with a higher

388 change in turbidity per day/week could have a higher incidence of discolouration than networks with a
389 lower change in turbidity per day/week. In order to cope with drift, and any spikes from discolouration
390 events, an appropriate metric is to examine the (unbiased) standard deviation in turbidity recorded per
391 day (or averaged per week as shown in figure 4).

392

393 {Figure 4 approximately here}

394

395 **CASE STUDY**

396

397 **Description**

398 Four Hydraclam instruments (Siemens) were deployed in a single DMA of a UK water company and
399 data logged (at fifteen minute period) for a period of approximately four to six months. The total pipe
400 length of this area of the network is approximately 26km and with a population of 6829 served in the
401 DMA. The source water type is mostly ground source (greensand boreholes), with some surface water in
402 a blend at times to supplement the supply. For this DMA, material types were composed as follows: Cast
403 iron (CI) (55%), Ductile iron (DI) (20%), Asbestos cement (AC) (18%) and other materials (mainly
404 plastics) being the remaining 7%. Table 1 provides the site details (site A is the inlet with flow and
405 pressure data only) and figure 5 a schematic of the DMA. In Table 1, the Type of the site refers to a
406 subjective classification based on the flow route - with main and dead-end being self-explanatory, and
407 'loop' referring to instrument location in an area likely to be effected by flow reversals or so call 'tidal
408 points' due to multiple potential flow paths.

409

410 {Table 1 approximately here}

411

412

{Figure 5 approximately here}

413

414 **Data sets and programme of activities**

415

A time line indicating the sequence of activities in the DMA over the period of monitoring is shown in

416

Figure 6 (letters on the x axis indicate sampling occurred weekly in the months indicated). During the

417

period late November to early December operations were undertaken to systematically flush the DMA in

418

a sequential order. This followed a large mains burst upstream of the DMA in an external trunk main in

419

early November. Note the distribution of discolouration customer contacts clustered around the burst

420

event prior to the flushing operations.

421

422

{Figure 6 approximately here}

423

424 **RESULTS**

425

426 **Event detection using automated thresholding analysis and CANARY**

427

Automated thresholding analysis resulted in 166 turbidity change events in total. When examining the

428

relationship between turbidity increases and pressure changes (as a surrogate for hydraulic disturbance),

429

with all events from the four sites amalgamated, as in Gaffney and Boulton (2011) this relationship was

430

found to be weak.

431

432

An Event Detection System such as CANARY can be used to perform similar analysis for detecting

433

abnormal turbidity and pressure events. It was applied here in an offline manner (historic analysis, but

434 simulated online by processing in time series order one step at a time). Figure 7 shows an example of
435 automated detection of a large event resulting in detection across both pressure and turbidity (for site B).
436 Figure 7b shows another event cluster with a turbidity only change. In figure 7b, the dashed box
437 indicates the only turbidity change detection during the period. Two later CANARY detections in this
438 week are not picked up by the threshold based method due to the turbidity differencing not quite
439 exceeding 0.5. This illustrates that EDS such as CANARY can pick up more subtle events than
440 threshold based methods. Thus an online CANARY system has the potential to allow real-time
441 detection of abnormal turbidity and hydraulic conditions. It should be noted that pressure is a more local
442 measurement, so a pressure and turbidity correlation is probably due to local change. But turbidity
443 changes could originate from further afield, even outside the DMA, in which case we would expect no
444 pressure change. Conversely we could have a pressure event, but the local pipe has experienced this
445 recently so no new corresponding turbidity event is experience. I.e. there are three possible combinations
446 telling you different things about the event and the network state.

447

448 {Figure 7a and 7b approximately here}

449

450 As will be described in the next section, it was of particular interest to assess how the frequency of
451 turbidity events occurred pre and post the flushing operations conducted in the DMA (see figure 6 for
452 timeline). This information is summarised in figure 8 for both automated thresholding analysis and
453 CANARY detections (averaged to number of events per week to take account of variable logging
454 periods). It is apparent that there was a significant improvement in the frequency of turbidity events
455 across all sites after the flushing i.e. the flushing was successful in improving water quality in the short

456 term. This was observed across both the automated thresholding and CANARY detections. Thus the
457 benefit of flushing (or other interventions) can be quantified.

458

459 {Figure 8 approximately here}

460

461

462 **Strategic level analysis**

463 Earlier, three possible metrics were presented for evaluating the developing status of a network
464 condition as regards fouling using turbidity (and a flow / pressure if present): hydraulic correlation
465 (using semblance analysis), drift and standard deviation of the turbidity calculated per day. The case
466 study data is now used to illustrate how these metrics could be utilised for assessing pipeline condition
467 potentially providing strategic level evaluation for a WDS. Calculations of the drift and standard
468 deviation metrics have already been outlined. The semblance correlation coefficient at the daily scale
469 can be averaged in order to provide a weekly index summarising how correlated (or anti-correlated) the
470 turbidity parameter is with another parameter such as a hydraulic variable. Truncation of some data
471 points can be applied to avoid boundary effects. From figure 2 (bottom plot) it is apparent that two
472 highly correlated sensors would have a near positive unity weekly score.

473

474 Automated MATLAB code was developed for Semblance, drift and fouling analysis which incorporates
475 checking routines for any missing date time stamps, filling minor amounts of missing data (using
476 seasonal averaged filling) and calculating the metrics. Full results for the case study data sets are
477 provided in figure 9 (data availability periods are as given in figure 6). Note that the y axis range are not

478 identical between graphs, however it is the evolution of the individual metrics at a particular site which
479 are most significant.

480

481 {Figure 9 approximately here}

482

483

484 **DISCUSSION**

485 Figure 8 is showing the efficacy of the flushing (DMA wide) in reducing the number of turbidity events
486 at all sites before/after flushing (discoloration events were reduced by between 64 to 89 percent.

487

488 Figure 9 is showing the three metrics over the same total period. In Figure 9 it can be observed that the
489 calculated metrics provide longer term information (than EDS alerts) about how turbidity measurements
490 are varying at sensor locations within the DMA. The first (leftmost) plot show how the baseline turbidity
491 is drifting over time and the next indicates daily variation about the mean turbidity. The two plots on the
492 right show how the correlation, at a diurnal scale, varies over time between the turbidity and i) pressure
493 measured at the same point (purely local conditions) ii) flow at the DMA inlet (local turbidity correlated
494 with DMA level). These latter two are inversely related for obvious reasons. It has been postulated that
495 parts of a network with higher turbidity correlation with the flow diurnal change (or higher anti-
496 correlation with pressure diurnal change) could have a higher incidence of discolouration than those
497 parts of the network without. In Figure 9 the start of the two week flushing period is indicated.
498 Consequently we can assess how the flushing affected the semblance correlation per site. We can
499 conclude a benefit was seen at all sites, although the magnitude of this benefit varied.

500

501 For sites B and D (located on central mains) we can see a positive effect on the semblance correlation
502 i.e. after the flushing we see a reduced positive correlation between turbidity and inlet flow (mirrored in
503 the local pressure semblance). This indicates that these sites benefitted strongly from flushing. In
504 contrast, two sites had little beneficial change on their positive (negative) turbidity to flow (pressure)
505 correlations after flushing (C and E). In Table 1 we see that site C has low/possibly reverse flow and is
506 located in a looped area of the network. Site E in the northern dead end of the network is likely to suffer
507 from stagnation upon inspection of their minimum and maximum flows from Table 1. These results
508 support the concept that turbidity is very pipe segment specific and is closely related to the type of pipe
509 material, condition of the pipe and local site characteristics. These factors result in significant variation
510 in the behaviour of discoloration events within the same network. The techniques presented here if
511 implemented as automated systems for condition monitoring have the potential to allow inference of
512 asset degradation over time.

513

514 **CONCLUSIONS**

515 This paper has explored automated techniques for evaluating and interpreting water quality time series
516 data from water distribution systems. Through advanced automated analysis it has been shown that high
517 resolution turbidity data can provide a data source for proactively assessing fouling risk, incidence of
518 discolouration and potentially asset deterioration: all prior to customer impacting discolouration. A
519 novel semblance methodology, originating in another field, was applied for the first time to WDS water
520 quality data. Its use for assessing measured turbidity over time along with its correlation with local
521 hydraulics, in particular the diurnal profile, was presented. Other key techniques found to be valuable
522 include assessment of drift and evaluation of change in the diurnal pattern over time. The software tools

523 were applied to a DMA data set for four instruments from a UK distribution system revealing the
524 effectiveness of the analysis pre and post flushing. Findings included:

- 525 • EDS can be used advantageously to combine hydraulic and water quality data and produce
526 improved detection results (for example with systems such as CANARY).
- 527 • A significant improvement in the frequency of turbidity events across all sites after the flushing
528 was observed i.e. the flushing was successful in improving water quality in the short term, thus
529 the benefit of flushing (or other interventions) can be quantified. For the case study, the flushing
530 programme reduced discoloration events by between 64 to 89 percent.
- 531 • Semblance analysis indicates the changes in the correlation coefficient as a function of time and
532 window length allowing further analysis to identify the timing and the duration of shifts in
533 pipeline condition. One does not need to know a priori the fluctuation at different scales or the
534 exact magnitude of those changes. Changes in the local correlation were observed strongly at
535 some of the case study sites after flushing and can provide information on network operational
536 conditions.
- 537 • The results support the concept that turbidity is very pipe segment specific and is closely related
538 to pipe material, condition and local site characteristics. These factors result in significant
539 variation in the behaviour of discoloration events within the same network.

540

541 Benefits for these approaches include:

- 542 • Near real-time network water quality information linked to online sensors and data acquisition
543 systems
- 544 • Semblance analysis enables sophisticated analysis of water quality data paired with a hydraulic
545 or operational signal within water networks. The methodology allows analysis which is sensitive

546 enough to infer system state prior to the occurrence of customer impacting levels of
547 discolouration.

- 548 • The ensemble of metrics presented here allows an assessment of flushing efficacy at pipe level
- 549 • Potential for a strategic online operational tool - particularly incorporating the daily scale for
550 metric based analysis. Analysing how these metrics change over a weekly/monthly period could
551 allow the monitoring of asset deterioration/degradation and proactive evaluation and selection of
552 intervention options.

553

554 **ACKNOWLEDGEMENTS**

555 This work was supported by the Pipe Dreams project (EP/G029946/1) funded by the U.K. Science and
556 Engineering Research Council. The authors would like to thank South East Water - particularly Neil
557 Hudson and Benjamin Smith - and Evoqua Water Technologies Ltd for field access and data provision.

558

559 **REFERENCES**

560

561 Addison, P.S. (2002). “The Illustrated Wavelet Transform Handbook, Introductory Theory and
562 Applications in Science, Engineering, Medicine and Finance”, Institute of Physics Publishing, London.

563

564 Blokker, M. J., Schaap, P. G. and Vreeburg, J. H. G. (2011). “Comparing the fouling rate of a drinking
565 water distribution system in two different configurations”. In Urban Water Management: Challenges and
566 Opportunities, Exeter, UK, 2011.

567

568 Boxall, J.B., and Saul, A.J. (2005). “Modelling discolouration in potable water distribution systems”.
569 Journal Environmental Engineering ASCE, 131(5), 716-725.
570

571 Cook, D. (2007). “Field investigation of discolouration material accumulation rates in live drinking
572 water distribution systems”. PhD Thesis, University of Sheffield.
573

574 Cook, D. and Boxall, J. (2011). “Discoloration Material Accumulation in Water Distribution Systems”.
575 J. Pipeline Syst. Eng. Pract., 2(4), 113–122.
576

577 Cooper, G. R. J., Cowan, D. R. (2008). “Comparing time series using wavelet-based semblance
578 analysis”. Computer and Geosciences, 34, 95-102.
579

580 Daubechies, I. (1988). “Orthonormal bases of compactly supported wavelets”. Comm. Pure Appl. Math.,
581 41, 906-966.
582

583 Douterelo, I., Sharpe, R. L. and Boxall, J. B. (2013). “Influence of hydraulic regimes on bacterial
584 community structure and composition in an experimental drinking water distribution system”. Water
585 Research, 47, 503-516.
586

587 DWI. Annual report 2012: Letter to minister - England. Technical report, Drinking Water Inspectorate,
588 2013b. URL <http://dwi.defra.gov.uk/about/annual-report/2012/letter-english.pdf>.
589

590 EPA (2010). “Water Quality Event Detection Systems for Drinking Water Contamination Warning
591 Systems: Development, Testing and Application of CANARY.” EPA/600/R-10/036, Washington, DC.
592 <http://www.epa.gov/ord>.

593

594 Furnass, W. R., Mounce, S. R. and Boxall, J. B (2013). “Linking distribution system water quality issues
595 to possible causes via hydraulic pathways”. *Journal of Environmental Modelling and Software*, 40, 78-
596 87.

597

598 Furnass, W. R., Collins, R. P., Husband, P. S., Mounce, S. R. and Boxall, J. B. (2014). “Modelling both
599 the continual erosion and regeneration of discolouration material in drinking water distribution systems”.
600 *IWA Water Science and Technology: Water Supply*, 14 (1), 81-90.

601

602 Gaffney, J. W., Boulton, S. (2011). “The Need for and Use of High Resolution Turbidity Monitoring in
603 Managing Discolouration in Distribution”. *Journal of Environmental Engineering*, 1, 416–416.

604

605 Haar, A. (1910). “Zur Theorie der orthogonalen Funktionensysteme”. *Math. Ann.*, 69, 331-371.

606

607 Hamao, Y., Masulis, R. W. and Ng, V. (1990). “Correlations in Price Changes and Volatility across
608 International Stock Markets”, *The Review of Financial Studies*, 3 (2).

609

610 Hansen, Bruce, E., (2001). “The New Economics of Structural Change: Dating Breaks in U.S. Labor
611 Productivity”, *The Journal of Economic Perspectives*, 15(4), 117-128.

612

613 Hart, D. B., and McKenna, S. A. (2009). CANARY user's manual, version 4.1, EPA/600/R-08/040A,
614 U.S. Environmental Protection Agency, Office of Research and Development, National Homeland
615 Security Research Center, Cincinnati, OH.

616

617 Husband P. S., Boxall J. B. and Saul A.J. (2008) "Laboratory studies investigating the processes leading
618 to discolouration in water distribution networks". Water Research, 42(16), 4309-4318.

619

620 Husband, P. S. and Boxall, J. B. (2011). "Asset deterioration and discolouration in water distribution
621 systems". Water Research, 45, 113-124.

622

623 Husband, P. S., Jackson, M. and Boxall, J. (2011). "Trunk Main Discolouration Trials and Strategic
624 Planning". Proceedings of Computing and Control for the Water Industry (CCWI), Exeter, 5/7th
625 September.

626

627 Khan, A., Widdop P. D., Day, A. J., Wood, A. S., Mounce, S. R., Machell. J. (2005). "Performance
628 assessment of leak detection failure sensors used in a water distribution system". Journal of Water
629 Supply: Research and Technology – AQUA, 54 (1), 25-36.

630

631 Lehtola, M. J., Nissinen, T. K., Miettinen, I. T., Martikainen, P. J. and Vartiainen, T. (2004). "Removal
632 of soft deposits from the distribution system improves the drinking water quality". Water Research,
633 38(3), 601–610.

634

635 Mallat, S. (1998). "A Wavelet Tour of Signal Processing", Academic Press, New York.

636

637 Masters, T. (1995). "Neural, novel and hybrid algorithms for time series prediction". John Wiley &
638 Sons, New York.

639

640 McKenna, S. A., Klise, K. A., and Wilson, M. P. (2006). "Testing water quality change detection
641 algorithms." Proc., 8th Annual Water Distribution Systems Analysis Symposium, ASCE, Reston, VA.

642

643 Mounce, S. R., Boxall, J.B. and Machell, J. (2010). "Development and Verification of an Online
644 Artificial Intelligence System for Burst Detection in Water Distribution Systems". ASCE Water
645 Resources Planning and Management, 136(3), 309-318.

646

647 Mounce, S. R., Machell, J. and Boxall, J. B. (2012). "Water quality event detection and customer
648 complaint clustering analysis in distribution systems". IWA Journal of Water Science and Technology:
649 Water Supply, 12 (5), 580-587.

650

651 Sekar R., Deines P., Machell J., Boxall J. B., Biggs C. A. and Osborn A. M. (2012). "Bacterial water
652 quality and network hydraulic characteristics: A field study of a small, looped water distribution system
653 using culture-independent molecular methods". Journal of Applied Microbiology, 112(6), 1220-1234.

654

655 Sharpe, R. L., Smith, C. J., Biggs, C. A. and Boxall, J. B., (2010). "Pilot scale laboratory investigations
656 into the impact of steady state conditioning hydraulics on potable water discolouration". Proceedings of
657 11th Annual International Symposium on Water Distribution Systems Analysis, Arizona, USA,
658 September.

659

660 Teolis, A., 1998. "Computational Signal Processing with Wavelets". Birkhauser Boston Inc., Boston,
661 MA, 352pp.

662

663 Torrence, C. and Compo, G.P. (1998). "A practical guide to wavelet analysis". Bulletin of the American
664 Meteorological Society, 79, 61–78.

665

666 von Frese, R.R.B., Jones, M.B., Kim, J.W. and Kim, J.H. (1997). "Analysis of anomaly correlations".
667 Geophysics, 62 (1), 342–351.

668

669 UKWIR (2013). "Cost Benefit Analysis of Ubiquitous Data Collection in Water Distribution - CBA
670 Scenarios". 13/DW/12/2 - ISBN: 1 84057 692 8.

671

672 Vreeburg, J. (2007). "Discolouration in drinking water systems: a particular approach". Technical
673 University Delft. PhD: 183.

674

675 Vreeburg, J. and Boxall, J.B. (2007). "Discoloration in potable water distribution systems: a review".
676 Water Research, 41(3), 519-529.

677

678

679

680

681

682 **Table captions:**

683 Table 1: Site characteristics for case study

684

685 **Tables**

686

687

688

Table 1: Site characteristics for case study

Site	Distance from Inlet (km)	Min Flow (l/s)	Max Flow (l/s)	Pipe diameter (mm)	Pipe material at site	Pipe materials through system	Type
B	1.18	0.28	1.71	150	CI	Predominantly CI	Main
C	1.90	-0.03	0.16	150	CI	Predominantly CI, some DI	Loop
D	1.96	0.27	1.48	150	CI	Predominantly CI, some DI	Main
E	2.74	0.08	0.4	100	AC	Predominantly CI, some AC	Dead end

689

690

691

692

693