

Towards an uncertainty propagation framework in urban drainage system modelling

J.A. Torres-Matallana^{1,2}; Ulrich Leopold¹;
Kai Klepiszewski¹; Gerard B.M. Heuvelink²

¹ Luxembourg Institute of Science and Technology,
Belvaux, Luxembourg

² Wageningen University, Wageningen, The Netherlands

10th International Urban Drainage Modelling Conference
Mont Sainte-Anne, Québec, Canada
22/09/2015

Background

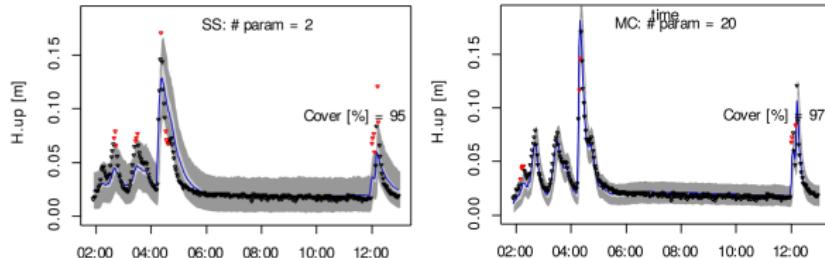
- ▶ Most urban drainage models do not pay attention to uncertainty propagation
[Mitchell, Duncan, Inman, Rahilly, Stewart, Vieritz, Holt, Grant, Fletcher, Coleman, Maheepala, Sharma, Deletic, and Breen, 2007]
[Bach, Rauch, Mikkelsen, McCarthy, and Deletic, 2014].
- ▶ Commercial software (in engineering practice) ignore uncertainties because of lack of user-friendly implementations and tools [Schellart, Tait, and Ashley, 2010].

Background (II)

- ▶ Input data uncertainties on UDM are far less understood [Deletic, Dotto, McCarthy, Kleidorfer, Freni, Mannina, Uhl, Henrichs, Fletcher, Rauch, Bertrand-Krajewski, and Tait, 2012]
- ▶ Research in urban drainage modelling that can trace the propagation of uncertainties is needed [Bach, Rauch, Mikkelsen, McCarthy, and Deletic, 2014].
- ▶ We make a contribution to this effort by proposing an uncertainty propagation framework for urban drainage modelling and applying it to the EmiStat-R model.

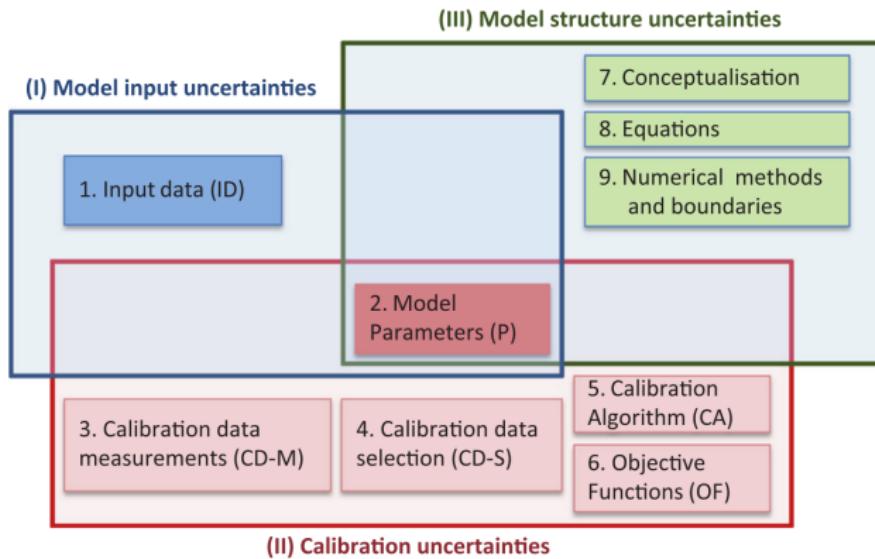
Background (III)

- ▶ Generalised Likelihood Uncertainty Estimation (GLUE)
[Beven and Binley, 1992], [Freer, Beven, and Ambroise, 1996].
- ▶ Variance Decomposition Approach
[Freni and Mannina, 2010]
 - ▶ all of the sources of uncertainty (input data, calibration data, model parameters) are independent
 - ▶ lumped approach
- ▶ Bayesian description of model bias
[Del Giudice, Reichert, Bareš, Albert, and Rieckermann, 2015].



Key sources of uncertainties in UDM

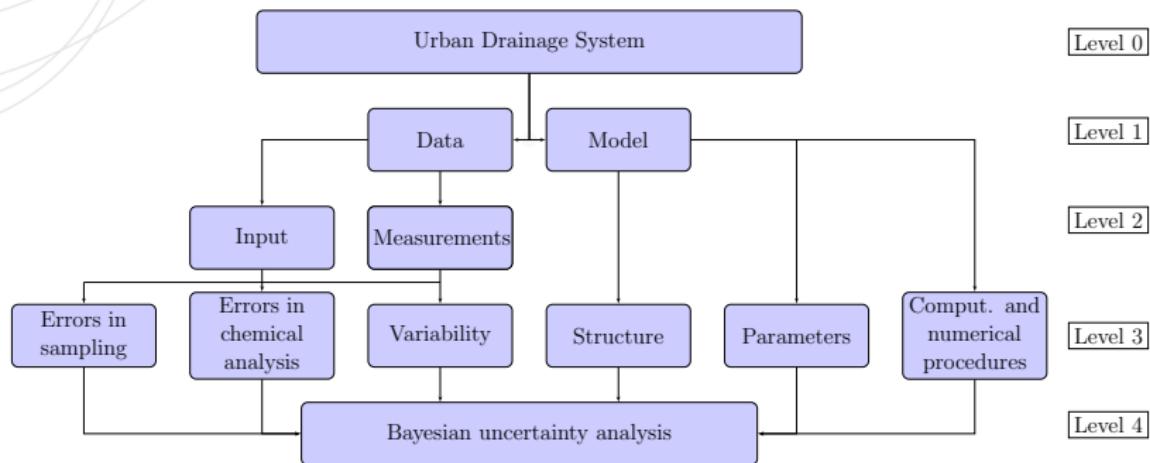
International Working Group on Data and Models
(IWA/IAHR Joint Committee on Urban Drainage)



(Illustration from Deletic, Dotto, McCarthy, Kleidorfer, Freni, Mannina, Uhl, Henrichs, Fletcher, Rauch, Bertrand-Krajewski, and Tait [2012])

A new contribution is necessary

A framework for **spatial** uncertainty in urban drainage models of different complexity



Main goals

- ▶ Optimal complexity of urban drainage system models accounting for **spatial** uncertainty propagation, a step forward of the Water Framework Directive of the European Union.

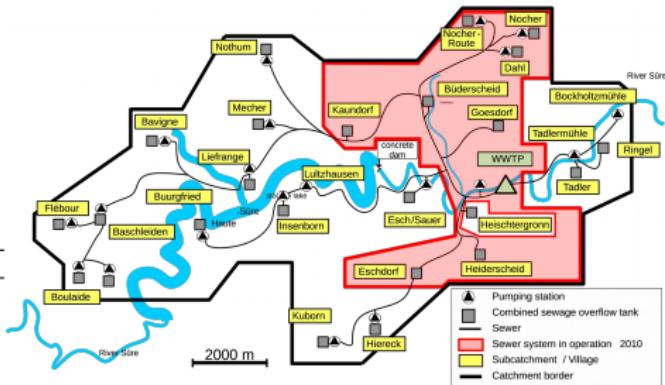
- ▶ Uncertainty propagation analysis through the urban drainage system model EmiStat-R.

Study area: Haute-Sûre catchment, Lux.

Catchment	Abbreviation
Boulaide Bauschelbusch	BAU
Boulaide Boellerbuch	BOE
Eschdorf	ESD
Goessdorf	GOE
Kaundorf	KAU
Nocher-Route	NOR

Data available 2010 – 2011

Location	Type of measurement
GOE	Rainfall Water level CSO and tank, outflow rate WWQ Campaign
KAU	Rainfall Water level, flow velocity, temperature WWQ Campaign
NOR	Rainfall Water level, flow velocity WWQ Campaign



(With kind permission of Kai Klepiszewski)

Research questions

- ▶ Are some inputs and/or parameters **spatially** and/or **temporally distributed?**

... attention must be paid to spatial and temporal correlations of the uncertainty.

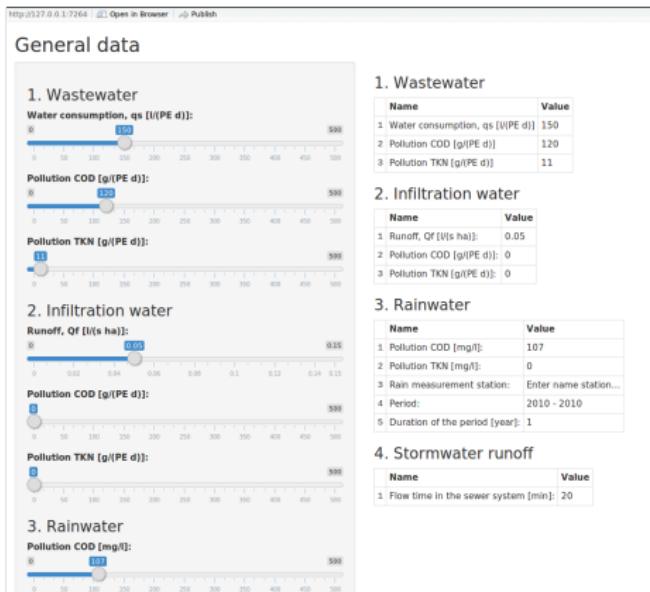
Research questions

- ▶ Are some inputs and/or parameters **spatially** and/or **temporally distributed?**

... attention must be paid to spatial and temporal correlations of the uncertainty.

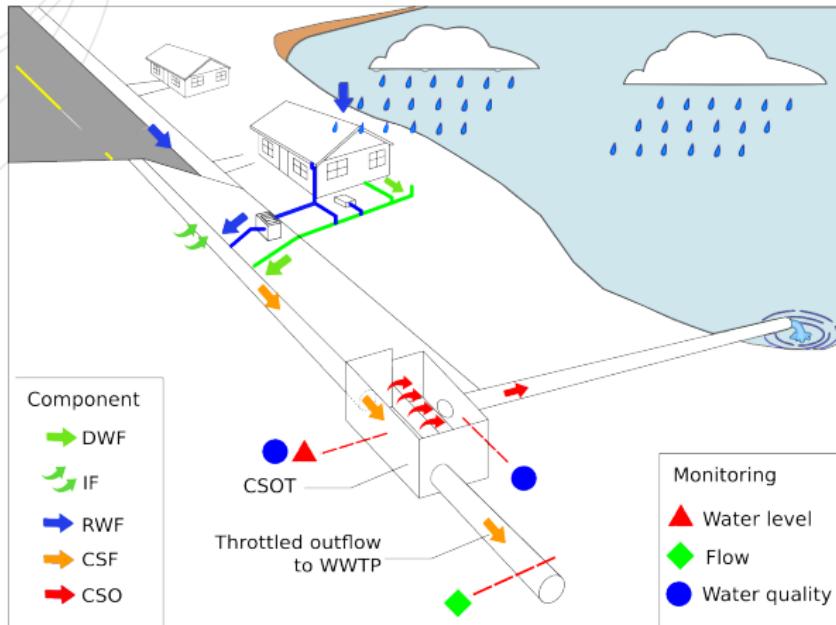
The EmiStat-R model

- ▶ Is a R implementation based on the XLS EmiStat model by Klepiszewski and Seiffert [2013].
- ▶ It provides a fast estimation of combined waste water emissions.
- ▶ It can aid the planning and design of hydraulic properties and pollutant handling, without the requirement of extensive simulation tools.
- ▶ Conceived as an evaluation tool for the water authorities.



Graphical User Interface (GUI) of the EmiStat-R model. R interface for capturing the input data.

Conceptual model: main components



- 1) Dry Weather Flow (DWF) including Infiltration Flow (IF);
- 2) Pollution of DWF;
- 3) Rain Weather Flow (RWF);
- 4) Pollution of RWF;
- 5) Combined Sewage Flow (CSF) and pollution;
- 6) Combined Sewer Overflow (CSO) and pollution.

EmiStat-R; input data

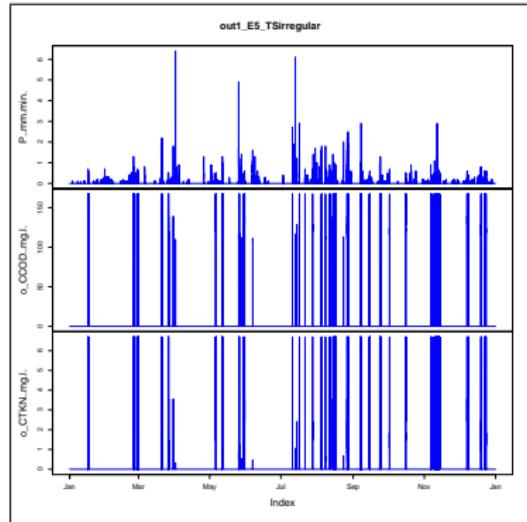
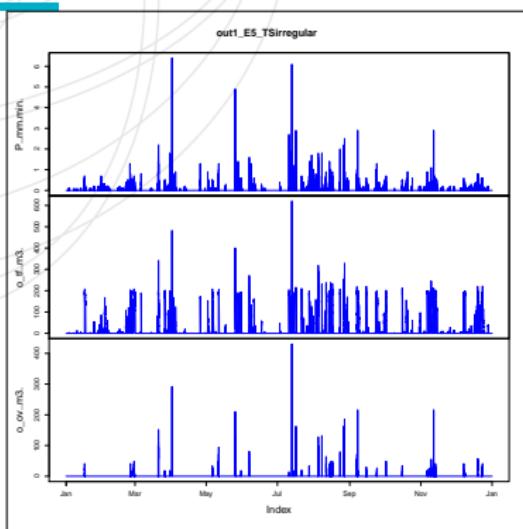
General input data

Category	Variable
Wastewater	Water consumption (qs) Pollution COD (CODs) Pollution NH₄ (NH4s)
Infiltration water	Inflow (qf) Pollution COD (CODf) Pollution NH ₄ (NH4f)
Rainwater	Pollution COD (CODr) Pollution NH ₄ (NH4r) Precipitation time series (P) Period
Storm water runoff	Flow time in the sewer system (tf)

Input data of the CSO structure

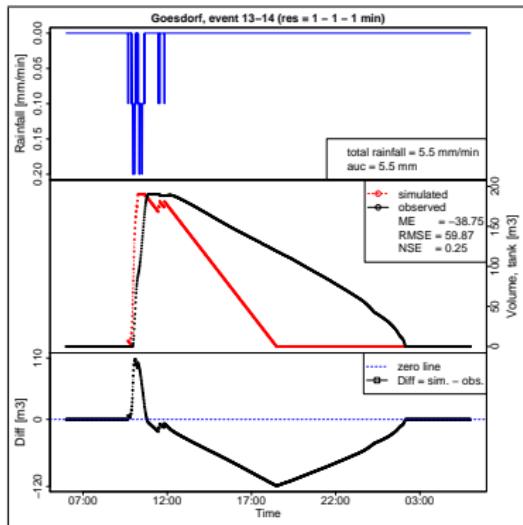
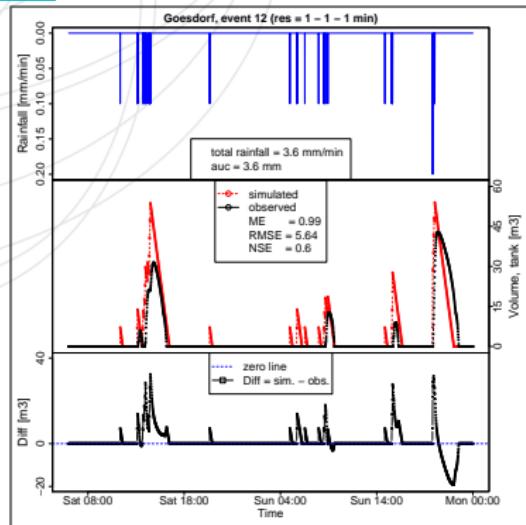
Category	Variable
Identification	ID of the structure Name of the structure
Catchment data	Land use Total area (Ages) Reduced area (Ared) Flow time structure (tfS) Population equivalents (pe)
Structure data	Throttled outflow (Qd) Volume (V)

Results: EmiStat-R; typical output



Typical output of the EmiStat-R model for the year 2011 at Goesdorf station simulating volume in the CSOT and CSO volume (left) and COD and NH₄ concentrations in the CSO

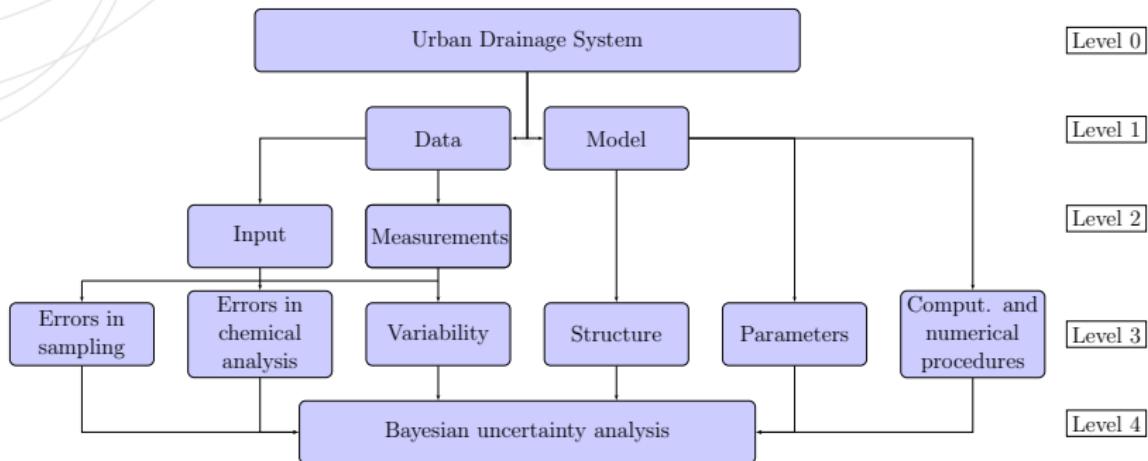
EmiStat-R; validation (Goesdorf, 2011)



Accuracy assessment of the EmiStat-R model simulating volume in the CSOT for rain events with CSO at Goesdorf station: (left) event 12, rain from 31/05/2011 00:00:00 to 01/06/2011 12:00:00; (right) event 13–14, rain from 22/06/2011 06:00:00 to 23/06/2011 06:00:00.

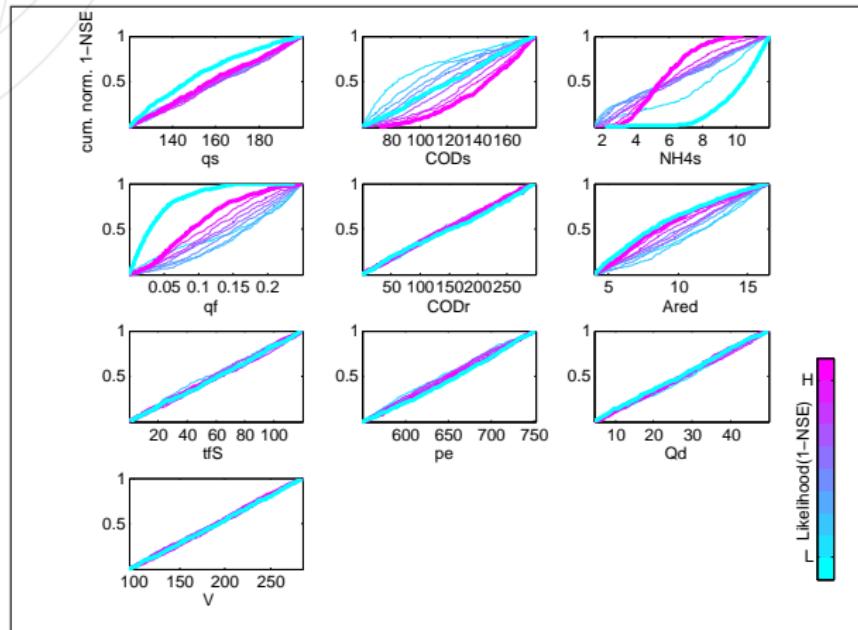
A new contribution

A framework for **spatial** uncertainty in urban drainage models of different complexity



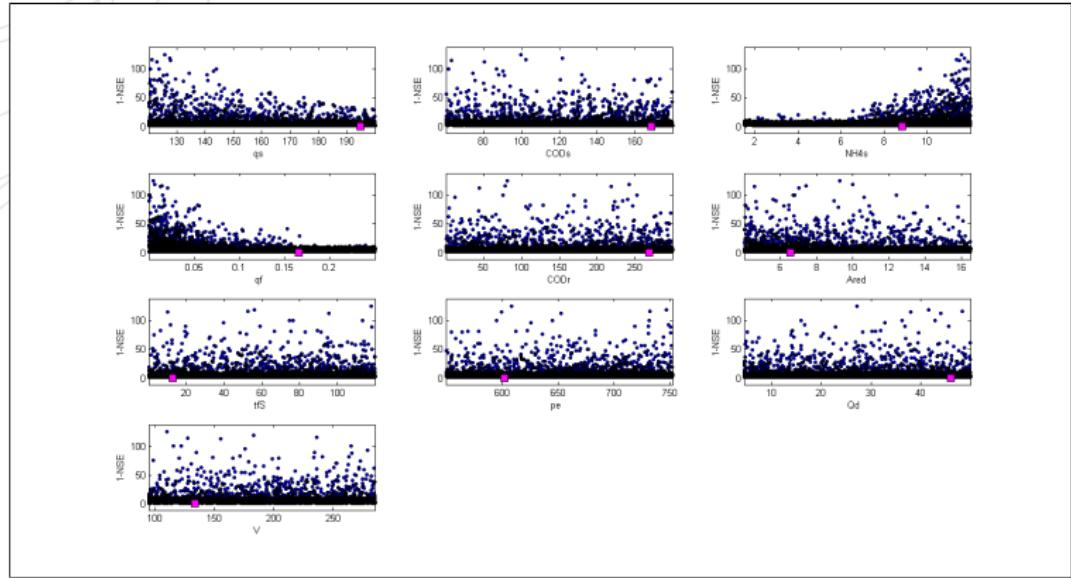
Regional sensitivity analysis

[Spear and Hornberger, 1980] [Wagener, Wheater, and Lees, 2004]



RSA plot according to 1-NSE for volume and water quality
for 5,000 simulations of Monte Carlo.

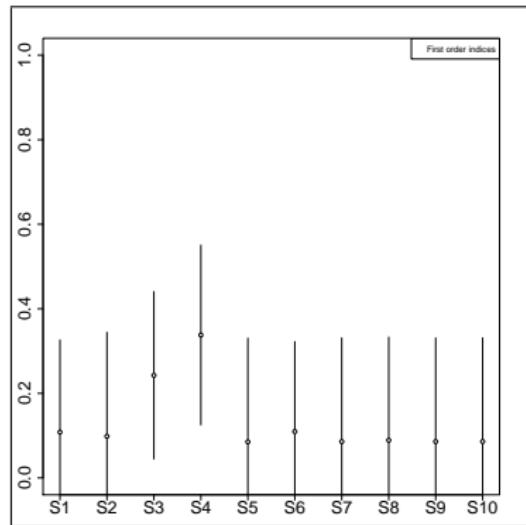
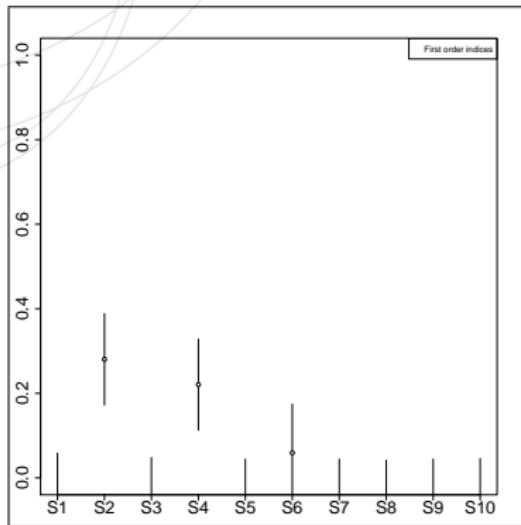
Surface response



10 parameter distribution according to 1-NSE for volume and water quality
for 5,000 simulations of Monte Carlo.

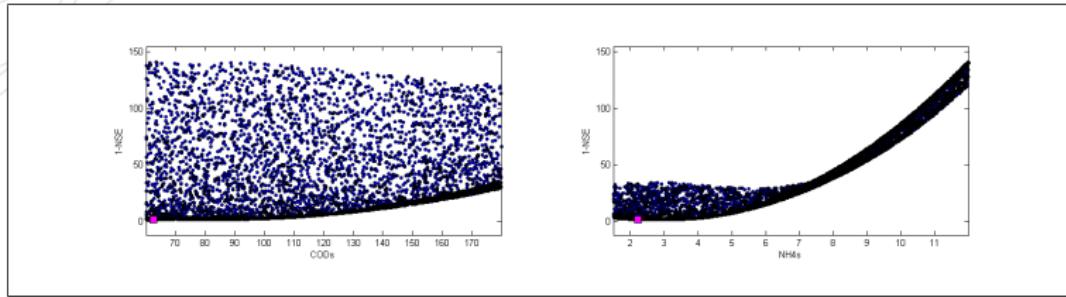
Global sensitivity analysis (Sobol's indices)

[Monod, Naud, and Makowski, 2006],
 [Janon, Klein, Lagnoux-Renaudie, Nodet, and Prieur, 2014]



First order Sobol's indices according with RMSE (left), and NSE (right).
 S2 = CODs; S4 = qf; S6 = Ared; S3 = NH4s. (3,300 Monte Carlo simulations).

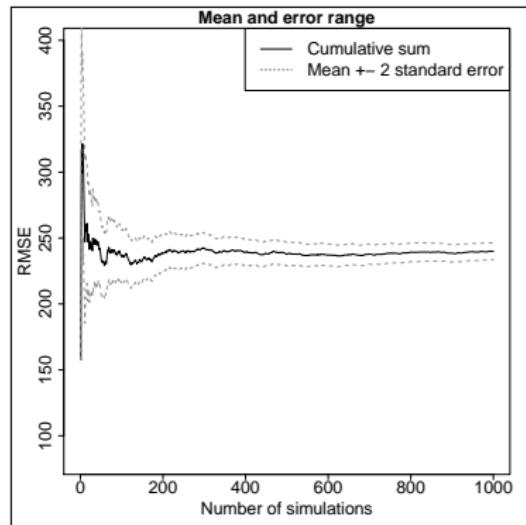
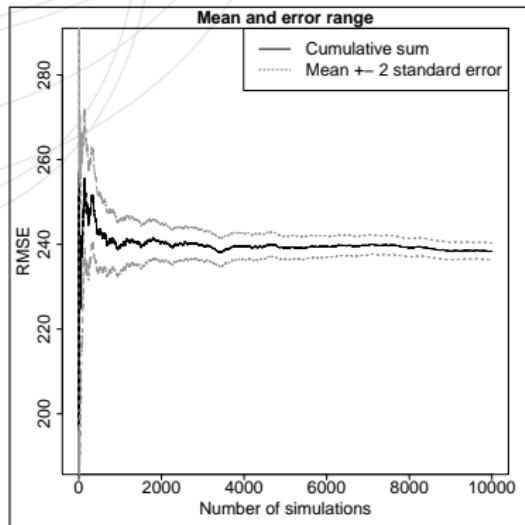
Surface response



Two parameter distribution according to 1-NSE for volume and water quality
for 5,000 simulations of Monte Carlo.

Monte Carlo efficiency

Conditioned Latin hypercube sampling [Minasny and McBratney, 2006]



Mean \pm two standard errors against iterations for a single sequence of simulations.

Simulations for volume and water quality analysis. Traditional MC (left); conditioned Latin hypercube sampling (right).

Further steps

- ▶ Extension of routines for semi-distributed modelling, accounting for spatial distribution of inputs and analysis of spatial uncertainty.
- ▶ A formal Bayesian uncertainty framework to analyse what are the contributions of various uncertainty sources to the overall uncertainty i.e. identification of the input, total, model parameters and model structure uncertainties.
- ▶ Application of the methodologies developed to other modelling approaches (SIMBA and Infoworks ICM)

Thank you!

arturo.torres@list.lu



This project has received funding from the European Union's Seventh Framework Programme for research, technological development and demonstration under grant agreement no 607000.



Bibliography I

- Peter M. Bach, Wolfgang Rauch, Peter S. Mikkelsen, David T. McCarthy, and Ana Deletic. A critical review of integrated urban water modelling - Urban drainage and beyond. *Environmental Modelling & Software*, 54:88 – 107, 2014. ISSN 13648152.
- K.. Beven and A. Binley. The future of distributed models: model calibration and uncertainty prediction. *Hydrological Processes*, pages 279–98, 1992.
- D. Del Giudice, P. Reichert, V. Bareš, C. Albert, and J. Rieckermann. Model bias and complexity - understanding the effects of structural deficits and input errors on runoff predictions. *Environmental Modelling & Software*, 64:205–214, 2015. doi: 10.1016/j.envsoft.2014.11.006.
- Dario Del Giudice, Carlo Albert, Vojtech Bareš, Peter Reichert, and Jörg Rieckerman. The Effect of Model Complexity on Model Structure Uncertainty of Hydrodynamic Sewer Models. In *13 th International Conference on Urban Drainage*, number September, Sarawak, Malaysia, 2014.
- A.. Deletic, C.B.S. Dotto, D.T. McCarthy, M. Kleidorfer, G. Freni, G. Mannina, M. Uhl, M. Henrichs, T.D. Fletcher, W. Rauch, J.L. Bertrand-Krajewski, and S. Tait. Assessing uncertainties in urban drainage models. *Physics and Chemistry of the Earth*, 42-44:3–10, 2012. ISSN 14747065. doi: 10.1016/j.pce.2011.04.007. URL <http://dx.doi.org/10.1016/j.pce.2011.04.007>.
- Jim Freer, Keith Beven, and Bruno Ambroise. Bayesian estimation of uncertainty in runoff prediction and the value of data: An application of the GLUE approach. *Water Resources Research*, 32(7):2161–2173, 1996. ISSN 00431397. doi: 10.1029/96WR03723.
- Gabriele Freni and Giorgio Mannina. Uncertainty in water quality modelling: The applicability of Variance Decomposition Approach. *Journal of Hydrology*, 394(3-4):324–333, 2010. ISSN 00221694. doi: 10.1016/j.jhydrol.2010.09.006. URL <http://dx.doi.org/10.1016/j.jhydrol.2010.09.006>.
- Alexandre Janon, Thierry Klein, Agnes Lagnoux-Renaudie, Maëlle Nodet, and Clémentine Prieur. Asymptotic normality and efficiency of two Sobol index estimators. *ESAIM: Probability and Statistics*, pages 1–20, 2014. ISSN 1292-8100. doi: 10.1051/ps/2013040. URL <http://www.esaim-ps.org/10.1051/ps/2013040>.

Bibliography II

- Kai Klepiszewski and Stefanie Seiffert. Statistische Erfassung von Entlastungsbauwerken der Mischwasserbehandlung im Einzugsgebiet der Chiers. MIGR EMISTAT-MW. Technical report, TUDOR Centre de Ressources des Technologies pour l'Environnement, Luxembourg, 2013.
- Budiman Minasny and Alex B. McBratney. A conditioned Latin hypercube method for sampling in the presence of ancillary information. *Computers and Geosciences*, 32(9):1378–1388, 2006. ISSN 00983004. doi: 10.1016/j.cageo.2005.12.009.
- V.G. Mitchell, H. Duncan, M. Inman, M. Rahilly, J. Stewart, A. Vieritz, P. Holt, A. Grant, T.D. Fletcher, J. Coleman, S. Maheepala, A. Sharma, A. Deletic, and P. Breen. State of the art review of integrated urban water models. In *Novatech 2007*, pages 507–514, 2007.
- Hervé Monod, Cédric Naud, and David Makowski. *Uncertainty and sensitivity analysis for crop models*. 2006. ISBN 0444521356. doi: 10.1016/j.ress.2007.06.003.
- Edzer Pebesma. spacetime: Spatio-Temporal Data in R. *Journal of Statistical Software*, 51, Issue 7, 2012. <http://www.jstatsoft.org/>.
- A. N. A. Schellart, S. J. Tait, and R. M. Ashley. Towards quantification of uncertainty in predicting water quality failures in integrated catchment model studies. *Water Research*, 44(13):3893–3904, 2010. ISSN 00431354.
- R C Spear and G M Hornberger. Eutrophication in peel inlet. 2. Identification of critical uncertainties via generalized sensitivity analysis. *Water Research*, 14(1):43–49, 1980. ISSN 00431354. doi: 10.1016/0043-1354(80)90040-8.
- J. A. Torres-Matallana. Watershed-scale runoff routing and solute transport in a spatially aggregated hydrological framework. Master's thesis, Institute for Geoinformatics, University of Münster, Germany, 2014. Language: English. Master's Thesis.
- Thorsten Wagener, Howard S. Wheater, and Matthew J. Lees. *Monte-Carlo Analysis Toolbox User Manual - Version 5*. Penn State University, Imperial College London, 5 edition, 2004.
- Steve Weston. *Package doParallel*. The Comprehensive R Archive Network, CRAN, 1.0.8 edition, February 2015.