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1 INTRODUCTION 1

1 Introduction

A city pipe system is in need of a new pump. The pipe system has a minimum required pressure of 30 psi at each node (Figure 1). A minimum pump pressure must be determined to meet the minimum nodal pressure requirements. In order to determine the minimum pump pressure a linear relationship may be used as an approximation (Finney 2006)

$$a_{ij} = b_{ij} \left(p_i - p_j \right) \tag{1}$$

where

 a_{ij} = Flowrate from node i to node j (Volume/time)

 b_{ij} = Conductance factor for the pipe from node i to node j (Volume/time)

 p_i = Pressure at at node (psi) i

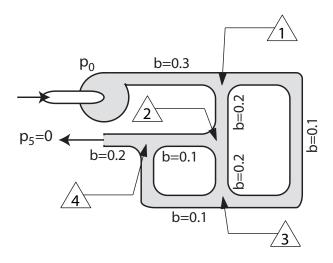


Figure 1: City pipe network (Finney 2006)

2 Methodology

Equation 1 yields a system of four linear equations and four unknowns (Finney 2006)

Node 1:
$$b_{01}(p_0 - p_1) = b_{12}(p_1 - p_2) + b_{13}(p_1 - p_3)$$

Node 2: $b_{12}(p_1 - p_2) = b_{23}(p_2 - p_3) + b_{24}(p_2 - p_4)$
Node 3: $b_{13}(p_1 - p_3) + b_{23}(p_2 - p_3) = b_{34}(p_3 - p_4)$
Node 3: $b_{24}(p_2 - p_4) + b_{34}(p_3 - p_4) = b_{45}(p_4 - p_5)$

The system can be simplified and written in matrix/vector form $A\underline{x}=\underline{b}$ for easy use. Where A = the coefficient matrix of conductance factors, $\underline{x} =$ the solution vector of pressure values

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and \underline{b} = the right hand side vector of constant values.

$$\begin{bmatrix} (b_{01} + b_{12} + b_{13} & -b_{12} & -b_{13} & 0 \\ -b_{13} & (b_{12} + b_{23} + b_{24}) & -b_{23} & -b_{24} \\ -b_{13} & -b_{23} & (b_{13} + b_{23} + b_{34}) & -b_{34} \\ 0 & -b_{23} & -b_{34} & (b_{24} + b_{34} + b_{45}) \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \\ p_3 \\ p_4 \end{bmatrix} = \begin{bmatrix} b_{01}p_0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

To solve the system above, the technique of Gauss elimination can be used. To utilize this technique the coefficient matrix A must first be augmented with the right hand side vector \underline{b} to get a new matrix $[A|\underline{b}]$. Gauss elimination is an technique that is used to transform a matrix of the form $[A|\underline{b}]$ into an upper triangular form which can be solved easily by back substitution. The algorithm takes the form

$$row_{inew} = row_{iold} - \left(\frac{a_{i,j}}{a_{j,j}}\right) row_j$$

Where $a_{k,k}$ = element of matrix $[A|\underline{b}]$. This equation must be applied to every row of the working matrix.

Gauss elimination is an iterative procedure and is therefore ideal for programming. Program pipe_network (Appendix A) carries out a version of the Gauss elimination process process called forward elimination (Figure 2). The user may choose to scale and/or pivot before the Gauss elimination starts. A matrix singularity tolerance must also be chosen to determine if the solution is unique. A non-singular matrix is one in which all if its rows and columns are linearly independent. A system involving a singular matrix will have no unique solution.

The determinate of a matrix is an indicator of how singular that matrix is. Once program $pipe_network$ has created an upper triangular matrix from $[A|\underline{b}]$ then the determinate can be calculated by multiplying the diagonal elements of matrix A

$$det(A) = \left(\prod_{i=1}^{neqn} a_{ii}\right) det$$

where det = the product of the scale factors $\times (-1)^{\#pivots}$ and neqn = # of equations.

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```
do j=1,neqn
                                    !this whole loop for gauss elimination
  if(pivot)then
    (carry out row interchange)
  end if
  if(abs(AB(j,j))<tol)then
                                         !user specified tolerance
    (NO SOLUTION), stop
  end if
  do i=j+1, neqn
    hold=AB(i,j)/AB(j,j)
    do k=j,neqn+nrhs
      AB(i,k)=AB(i,k)-(hold)*AB(j,k) !row reduction
    end do
  end do
end do
```

Figure 2: Gauss elimination algorithm

Calculations involving numbers with either large or small magnitudes can introduce roundoff error. To reduce roundoff error, the technique of scaling can be used (Figure 3). To scale a matrix, divide each row by the entry in that row with the largest absolute magnitude. All values in the resulting matrix will be <1.

```
det=1d0    !to scale
if(scale)then
    do i=1,neqn
        max=0d0
    do j=1,neqn+nrhs
        if(abs(A(i,j))>abs(max))then
            max=A(i,j)
        end if
    end do
    AB(i,1:neqn+nrhs)=AB(i,1:neqn+nrhs)/max
    det=det*max
    end do
end if
```

Figure 3: Scaling

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Pivoting (row interchange) is another technique used to reduce roundoff error (Figure 4). Pivoting attempts to minimize the value of $\frac{a_{i,j}}{a_{j,j}}row_j$ from equation 1. To minimize $\frac{a_{i,j}}{a_{j,j}}row_j$, $a_{j,j}$ must be large and therefore the process of pivoting also reduces the chance of division by zero.

```
if(pivot)then
  do i=j,neqn     !check for row max
   if(abs(AB(i,j))>abs(AB(imax,j)))then
     imax=i
   end if
  end do
  if(imax/=j)then
   do k=j,neqn+nrhs
     hold=AB(j,k)
     AB(j,k)=AB(imax,k)     !row interchange
     AB(imax,k)=hold
  end do
end if
```

Figure 4: Pivoting (row interchange)

After the matrix $[A|\underline{b}]$ has been triangularized, back substitution can be used to solve for the pressure values. Back substitution starts with the last row and works up the matrix, successively solving for the pressure values (Figure 5).

```
do k=1,nrhs          !back substitution, last row first
    x(neqn,k)=AB(neqn,neqn+k)/AB(neqn,neqn)
    do i=neqn-1,1,-1          !rest of rows working up
        sum=0
        do j=i+1,neqn
            sum=sum+x(j,k)*AB(i,j)
        end do
        x(i,k)=(AB(i,neqn+k)-sum)/AB(i,i)
    end do
end do
```

Figure 5: Back substitution

3 APPLICATION 5

3 Application

The pressure at each node is dependent on the conductance factor (b_{ij}) and the pump pressure (psi) (Table 1).

Tarameters assectated with determining heads							
Parameter	Variable	Value					
Pump Pressure	p_0	80psi					
Conductance factor from	b_{01}	0.3					
node 0 to node 1							
	b_{12}	0.2					
	b_{13}	0.1					
	b_{23}	0.2					
	b_{24}	0.1					
	b_{34}	0.1					
	b ₄₅	0.2					

Table 1: Parameters associated with determining nodal pressure

To test the sensitivity of the system, different parameters can be varied (Table 2).

Table 2: Variation of Parameters

Run #	Variable	Initial value	New value	Variation
1	p_0	80 psi	88.0	10%
3	b_{01}	0.3	0.33	10%
5	b_{12}	0.2	0.22	10%
7	b_{13}	0.1	0.11	10%
9	b_{23}	0.2	0.22	10%
11	b_{24}	0.1	0.11	10%
13	b_{34}	0.1	0.11	10%
15	b_{45}	0.2	0.22	10%

4 Results

Inputting the values from Table 1 into the initial system of equations results in the solvable linear system

$$\begin{bmatrix} .6 & -.2 & -.1 & 0 \\ -.1 & .5 & -.2 & -.1 \\ -.1 & -.2 & .4 & -.1 \\ 0 & -.1 & -.1 & .4 \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \\ p_3 \\ p_4 \end{bmatrix} = \begin{bmatrix} 24 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

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pipe_network can be use to find that the solution vector

$$p = \begin{bmatrix} 64.084 & 49.005 & 46.492 & 23.874 \end{bmatrix}^T$$

The pressure value at p_4 is well under the minimum pressure of 30 psi. Increasing the pump pressure accordingly reveals that a 103.6 psi pump would give a pressure at node 4 of just over 30 psi (Table 3). The pump would most likely have to be a more standard size of 110 psi.

Table 3: Determining minimum pump pressure

Pump Pressure	Node 4 Pressure
80 psi	23.874 psi
90 psi	26.859 psi
100 psi	29.843 psi
100.16 psi	30.022 psi
110 psi	32.827 psi

The sensitivity analysis reveals how the nodal pressure changes with the variation of parameters (negative variation values are opposite but show a similar trend so are therefore excluded). The largest change in nodal pressure values is seen when pump pressure (p_0) is increased. The smallest change is seen when b_{23} is varied.

Table 4: Sensitivity analysis

Run#	Variable	New Value	Variation	p_1	p_2	p_3	p_4	Δp_1	Δp_2	Δp_3	Δp_4
1	p_0	88.0	10%	70.490	53.906	51.141	26.262	9.09%	9.09%	9.09%	9.09%
2	b_{01}	0.33	10%	65.264	49.908	47.349	24.314	1.81%	1.81%	1.81%	1.81%
3	b_{12}	0.22	10%	63.905	49.704	46.864	24.142	-0.28%	1.41%	0.79%	1.11%
4	b_{13}	0.11	10%	63.960	49.209	47.033	24.060	-0.19%	0.41%	1.15%	0.77%
5	b_{23}	0.22	10%	64.079	48.946	46.581	23.882	-0.01%	-0.12%	0.19%	0.03%
6	b_{24}	0.11	10%	63.831	48.386	46.214	24.253	-0.40%	-1.28%	-0.60%	1.56%
7	b_{34}	0.11	10%	63.880	48.722	45.835	24.180	-0.32%	-0.58%	-1.43%	1.27%
8	b_{45}	0.22	10%	64.640	48.141	45.558	22.309	0.86%	-1.79%	-2.05%	-7.02%

A stacked graph of the variation shows the percent change in pressure in relation to each conductance factor increase (Figure 6). Increasing the conductance factors near the pump will increase nodal pressure but increasing the conductance factors near the system output will decrease nodal pressure.

5 CONCLUSION 7

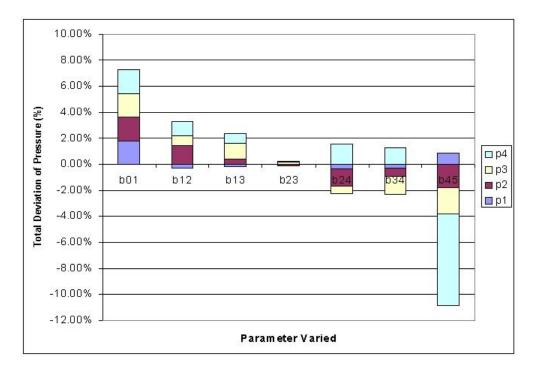


Figure 6: Total change in pressure due to increase of individual conductance factors.

5 Conclusion

The following can be concluded from this model:

- The pressure values that an 80 psi pump will yield are 64.084, 49.005, 46.492, and 23.874 psi respectively.
- Pump pressure is the most influential parameter.
- A 110 psi pump will satisfy the minimum pressure requirement of 30 psi at all nodes.
- An increase in the conductance factors near the pump will increase nodal pressure.
- An increase in conductance factors near the system output will decrease nodal pressure.

6 References

Finney, Brad. Lab 8 handout, Humboldt State University, Spring 2006.

Appendix A

Source Code and Program Output

```
Script started on Mon 10 Apr 2006 02:01:30 PM DT
cwb12@ere-server:~/engr325/lab8> cat lab8.3.f90
program pipe_network
  implicit none
  double precision,allocatable,dimension(:,:)::A,b,x
  double precision,allocatable,dimension(:,:)::rowef
  double precision::det,b01,b12,b13,b23,b24,b34,b45,p0,tol
  integer::neqn,nrhs,i,j,check
  character(len=1)::ans
  character(len=30)::file
  logical::scale,solution,pivot
  interface
    subroutine gauss(A,b,x,ref,neqn,nrhs,scale,solution,det,pivot,tol)
      double precision,dimension(:,:),intent(in)::A,b
      double precision,dimension(:,:),intent(out)::x
      double precision,dimension(neqn,neqn+nrhs),intent(out)::ref
      double precision,intent(in)::tol
      double precision,intent(out)::det
      integer,intent(in)::neqn,nrhs
      logical,intent(in)::scale,pivot
      logical,intent(out)::solution
    end subroutine gauss
  end interface
  !This Program will read in a square coefficient matrix A and a right
  !hand side vector b and call a gauss elimination subroutine to find
  !the solution vector x.
  !~~It can handle b and x vector with rank>1~~
  !variable list:
  !--inputs:
          =coefficient matrix(pressure values in this case)
  ! A
  !
          must be square
         =right hand side vector
  !neqn =number of equations/unknowns in matrix A (number of rows)
  !nrhs =number of columns in right hand side vector b
  !ans
         =answer to "do you want to scale"
  !file =name of file containing data
  !pivot =if ans is yes then pivot=.true. else pivot=.false.
```

```
!tol
         =singularity tolerance for diagonal elements
!--outputs:
       =solution vector
! x
!det
       =determinant of matrix A
!ref =row eschelon form of marrix A|b
!--internal variables:
!i,j =loop variables
!check =iostat check for read ans
!scale =if ans is yes then scale=.true. else scale=.false.
!solution=if the system has a solution then solution=.true.
write(*,*)"This program will read in a square coefficient matrix A"
write(*,*)"of pressure values and a right hand side vector b and call a"
write(*,*)"gauss elimination subroutine to find the solution vector x."
write(*,*)" "
write(*,*)"Enter the name of the file that contains the initial pressure"
write(*,*)"and friction coefficients of matrix A and vector b."
read(*,"(a)")file
open(11,file=file)
negn=4
nrhs=1
allocate(A(neqn,neqn),b(neqn,nrhs),x(neqn,nrhs),rowef(neqn,neqn+nrhs))
  read(11,*,iostat=check)p0,b01,b12,b13,b23,b24,b34,b45
  if(check/=0)then
   write(*,*)"something is wrong, check your file and try again."
   exit
    stop
  else if(check==0)then
    exit.
  end if
end do
A(1,1)=(b01+b12+b13)
A(1,2) = -b12
A(1,3) = -b13
A(1,4)=0
A(2,1) = -b12
A(2,2)=(b12+b23+b24)
A(2,3) = -b23
A(2,4) = -b24
A(3,1) = -b13
A(3,2) = -b23
A(3,3)=(b13+b23+b34)
A(3,4) = -b34
```

```
A(4,1)=0
A(4,2) = -b24
A(4,3) = -b34
A(4,4) = (b24+b34+b45)
b(1,1)=b01*p0
b(2,1)=0
b(3,1)=0
b(4,1)=0
write(*,*)"Enter the matrix singularity tolerance"
read(*,*)tol
  write(*,*)"Do you want to scale matrix A|B? (y or n)"
  read(*,"(a)",iostat=check)ans
  if(ans=="y" .and. check==0)then
    scale=.true.
    exit.
  else if(ans=="n")then
    scale=.false.
    exit
  else if(check/=0)then
    write(*,*)"Not an option."
  end if
end do
  write(*,*)"Do you want to use pivoting? (y or n)"
  read(*,"(a)",iostat=check)ans
  if(ans=="y" .and. check==0)then
    pivot=.true.
    exit
  else if(ans=="n")then
    pivot=.false.
   exit
  else if(check/=0)then
    write(*,*)"Not an option."
  end if
end do
call gauss(A,b,x,rowef,neqn,nrhs,scale,solution,det,pivot,tol)
if(solution)then
  write(*,*)"ref(A|b)="
  do i=1,neqn
    write(*,"(a)",advance="no")"|"
    write(*,"(100f8.3)",advance="no")(rowef(i,j),j=1,nrhs+neqn)
```

```
write(*,"(a)")"|"
   end do
   write(*,*)" "
   write(*,*)"The solution vector:"
   write(*,*)"x="
   do i=1,neqn
      write(*,"(100f10.3)")(x(i,j),j=1,nrhs)
   write(*,"(/,a8,f8.5,/)")" det(A)=",det
 stop
end program pipe_network
subroutine gauss(A,b,x,ref,neqn,nrhs,scale,solution,det,pivot,tol)
  implicit none
 double precision,dimension(:,:),intent(in)::A,b
 double precision,dimension(:,:),intent(out)::x
 double precision,dimension(neqn,neqn+nrhs),intent(out)::ref
 double precision,intent(out)::det
 double precision,intent(in)::tol
 integer,intent(in)::neqn,nrhs
 logical,intent(in)::scale,pivot
 logical,intent(out)::solution
 double precision,dimension(neqn,neqn+nrhs)::AB
 double precision,dimension(negn+nrhs)::dummy
 double precision::max,sum,hold
 integer::maxpos,row,i,j,k,l,imax
  !This subroutine will input an coefficient matrix A and a right hand
  !side matrix b from the form Ax=b, augment one with the other to get
  !a new matrix AB, scale if desired, find the ref of the AB, and using
  !back substitution, find the solution matrix x associated with A and b.
  !~~b may be a vector or a matrix~~
  !variable list:
  !--inputs:
 ! A
           =coefficient matrix(pressure values in this case)
           must be square
  Ţ
  !b
          =right hand side vector
          =number of equations/unknowns in matrix A (number of rows)
  !neqn
  !nrhs =number of columns in right hand side vector b
  !scale = if ans is yes then scale=.true. else scale=.false.
  !pivot
          =if ans is yes then pivot=.true. else pivot=.false.
           =matrix singularity tolerance
  !tol
  !--outputs:
```

```
!x =solution vector
!det
         =determinant of matrix A
!ref =row eschelon form of matrix A|b
!solution =if the system has a solution then solution=.true.
!--internal variables:
! AB
           =matrix A augmented with matrix b
!max
         =max of row, used for scaling
!row =working row for augmentation
!sum =sum of terms used in back substitution
!hold =temporary hold of values in row reduction and row interchange
!imax =row with max value for each working column (used to indicate if
! row interchange is necessary
!i,j,k,l =loop variables
AB=A
row=0
do j=neqn+1,neqn+nrhs !Augment A with b
  row=row+1
  do i=1,neqn
    AB(i,j)=b(i,row)
  end do
end do
det=1d0
if(scale)then
                !This if, then statement is to scale
  do i=1,neqn
    max = 0d0
    maxpos=1
    do j=1,neqn+nrhs
      if(abs(A(i,j))>abs(max))then
         \max=A(i,j)
         maxpos=j
      end if
    end do
    AB(i,1:neqn+nrhs)=AB(i,1:neqn+nrhs)/max
    det=det*max
  end do
end if
do j=1, neqn
                                        !this whole loop for gauss ref
  imax=1
  if(pivot)then
    do i=j,neqn
                                        !check for row max
```

```
if(abs(AB(i,j))>abs(AB(imax,j)))then
        imax=i
      end if
    end do
    if(imax/=j)then
      do k=j,neqn+nrhs
        hold=AB(j,k)
        AB(j,k)=AB(imax,k) !row interchange
        AB(imax,k)=hold
             !write(*,*)" ",k
        end do
      end if
  end if
  solution=.true.
  if(abs(AB(j,j))<tol)then
    solution=.false.
    write(*,*)"NO SOLUTION"
    return
    stop
  end if
  do i=j+1, neqn
                                  !row reduction
   hold=AB(i,j)/AB(j,j)
   do k=j,neqn+nrhs
      AB(i,k)=AB(i,k)-(hold)*AB(j,k)
    end do
  end do
end do
do k=1,nrhs
                               !back substitution, last row first
  x(neqn,k)=AB(neqn,neqn+k)/AB(neqn,neqn)
                               !rest of rows working up
  do i=neqn-1,1,-1
    sum=0
        !sum(AB(i,i+1:neqn)*x(i+1:neqn,k))
    do j=i+1,neqn
      sum=sum+x(j,k)*AB(i,j)
    end do
    x(i,k)=(AB(i,neqn+k)-sum)/AB(i,i)
  end do
end do
do i=1,neqn
                      !calculate the determinate by multiplying
 det=det*AB(i,i)
end do
                         !diagonal elements because AB is triangular
ref=0
```

```
do i=1,neqn
                          !divide each row by leading entry to get ref
   ref(i,1:neqn+nrhs)=AB(i,1:neqn+nrhs)/AB(i,i)
 end do
 return
end subroutine gauss
cwb12@ere-server:~/engr325/lab8> ifort lab8.3.f90
cwb12@ere-server:~/engr325/lab8> lab8
This program will read in a square coefficient matrix A
of pressure values and a right hand side vector b and call a
gauss elimination subroutine to find the solution vector x.
Enter the name of the file that contains the initial pressure
and friction coefficients of matrix A and vector b.
bval.dat
Enter the matrix singularity tolerance
.000001
Do you want to scale matrix A|B? (y or n)
Do you want to use pivoting? (y or n)
ref(A|b)=
  1.000 -0.333 -0.167 0.000 40.000
  0.000 1.000 -0.538 -0.231 18.462
 0.000 0.000 1.000 -0.597 32.239
   0.000 0.000 0.000 1.000 23.874
The solution vector:
x=
   64.084
   49.005
   46.492
   23.874
det(A) = 0.01910
cwb12@ere-server:~/engr325/lab8> cat bval.dat\\
80 .3 .2 .1 .2 .1 .1 .2
cwb12@ere-server:~/engr325/lab8> exit exit Script done on Mon 10 Apr
2006 02:02:55 PM PDT
```