

Data quality improvement in automated water quality measurement stations

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Problem definition

Hydrological systems

Effective management of water bodies

Reliable water quality information

Trustable further application

Modeling, Decision making, Control



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Problem definition

- Better description of water systems with fast dynamics

Application of In-situ Automated Continuous Monitoring Stations!

Problem definition

- In situ automated continuous monitoring stations:

- Information-rich data sets ✓
- Capturing pollutions dynamics ✓
- Reduce costs ✓
- Huge/complex data sets ✗
- Errors and uncertainties ✗
- Insufficient sensor reliability ✗



Data evaluation/validation is crucial

In situ monitoring stations

- Municipal treatment plant (Copenhagen, Denmark)
- Water quality variables:
 - pH, TSS, NH₄, Turbidity,...
- Sample time: 5-60 sec
- Practical issues:
 - Maintenance, fouling, clogging...



Representative data?!

Data quality assessment methods

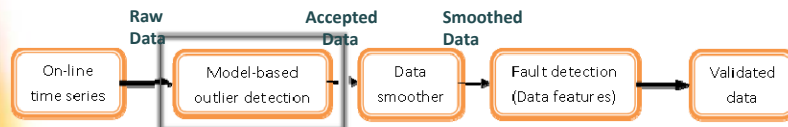
- Manual procedures
 - Tedious and time consuming
- Automatic data quality evaluation procedures

Using time series information!

- Corrupted, doubtful, unreliable data
- Noise
- Sensor faults
- Outliers

Automated data quality assessment tools

- Univariate method developed at modelEAU, Département de génie civil et de génie des eaux, Université Laval



Current Model-based outlier detection method

Exponential smoothing model

- At T forecasting T+1:

- Variable \hat{x}

- 3rd order exponential smoothing mode

$$x_t = a + bt + \frac{1}{2}ct^2$$

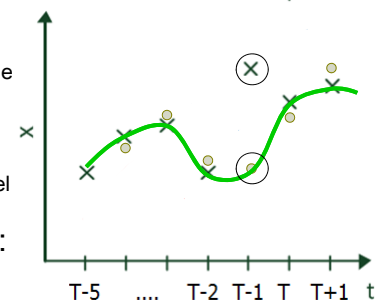
- STD of forecast error $\hat{\sigma}_e$

- 1st order exponential smoothing model

- Dynamic Prediction interval:

$$x_{lim} = \hat{x} \pm K \cdot \hat{\sigma}_e$$

X Raw data o Forecast — Upper limit
— Lower limit — Accepted data



Model-based outlier detection

- Alternative method: Desired properties
 - Real-time, on-line applicable
 - Systematic
 - Appropriate for the system under study
 - Automatically applicable
 - Not complicated

Autoregressive moving average with integrator (ARIMA) applied to a moving window data

ARIMA model

- Proposed ARIMA model :
$$y(k) = \frac{C(z^{-1})}{A(z^{-1})(1+z^{-1})} e(k)$$

with: $A(z^{-1}) = 1 + a_1 z^{-1} + \dots + a_{na} z^{-na}$
 $C(z^{-1}) = 1 + c_1 z^{-1} + \dots + c_{nc} z^{-nc}$

- Calculation of j-step ahead forecast value according to data available at time k:

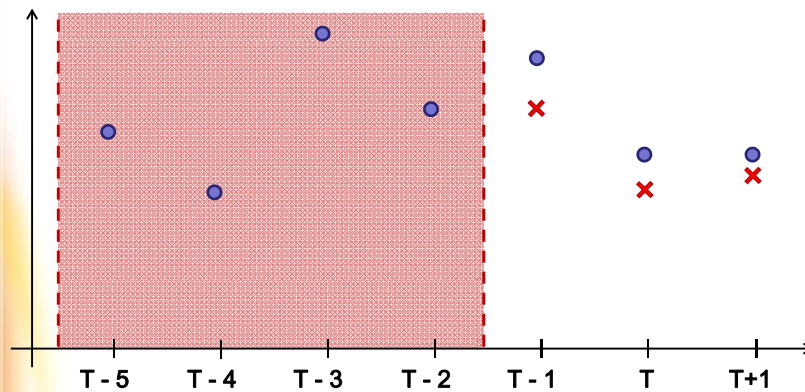
$$\hat{y}(k+j|k) = \frac{F_j}{C(z^{-1})} y(k)$$

With F_j calculated according to Diophantine equation:

$$\frac{C(z^{-1})}{A(z^{-1})} = E_j + z^{-j} \frac{F_j}{A(z^{-1})}$$

From degree j-1



Moving Window approach



ARIMA model with Moving Window

- Algorithm for window size N :
 1. Consider N data values in window
 2. Identify ARIMA model parameters
 3. Forecast of j -step ahead values
 4. Move data window one step further
 5. Repeat steps 2 to 4

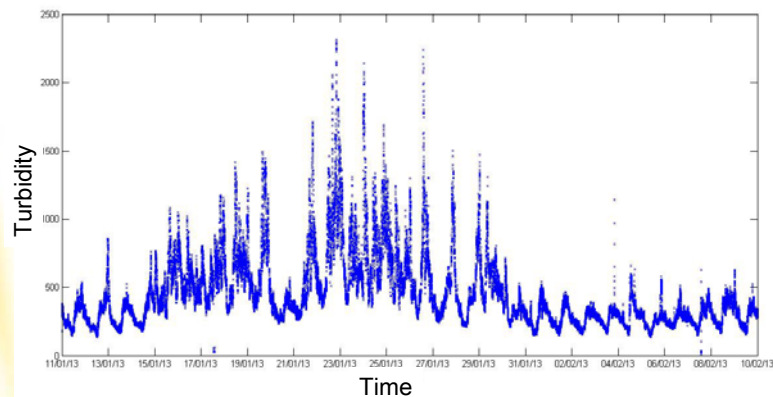
Challenge!

- Specification of Window Size (WS) ?
 - If WS too small  More sensitive to noise
 - If WS too large  Averaging the dynamic variations
- Solution ?

Selection of WS that considers the dynamics of the variable

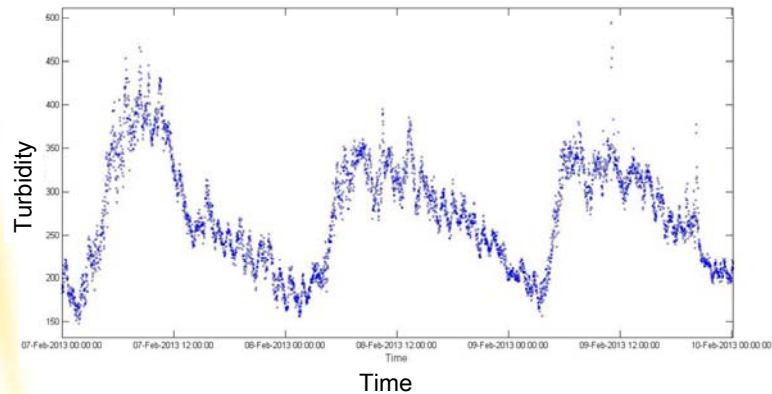
Raw data

Turbidity time series at the inlet of the WWTP



Raw data

Turbidity time series at the inlet of the WWTP



Application to the system

- Window size of 30 data points for 1 min sampling time
- Estimation of ARIMA model parameters with one pole and one zero

$$y(k) = \frac{(1 + c_1 z^{-1})}{(1 + a_1 z^{-1})(1 - z^{-1})} e(k)$$

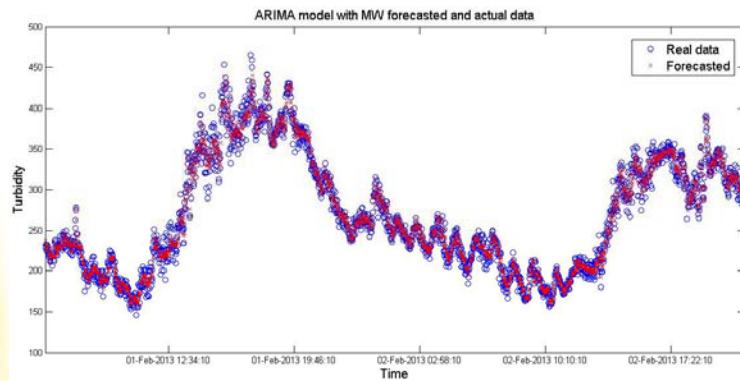
- Calculation of one step ahead forecast value ($j=1$)
- Calculation of dynamic forecast error and prediction interval

$$x_{\text{lim}} = \hat{x} \pm K \cdot \hat{\sigma}_e$$

- Detection and replacement of outlier

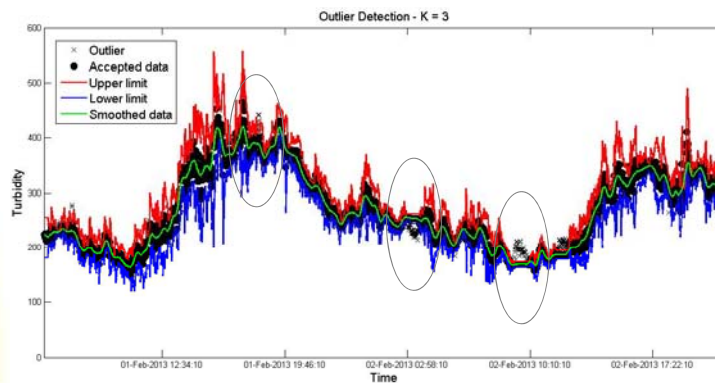
Results

1 step-ahead forecast for a dry period



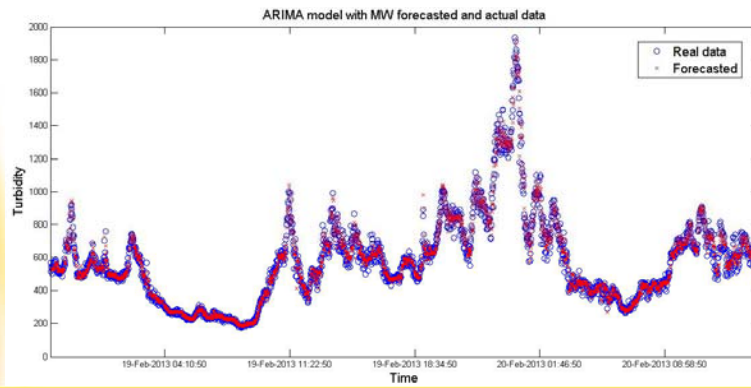
Results

Outlier detection



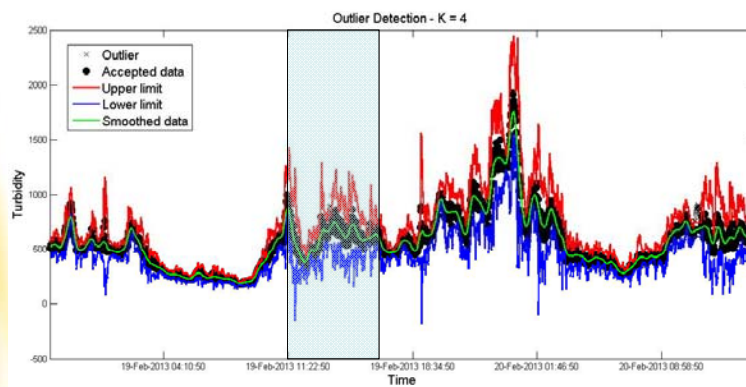
Results

1 step-ahead forecast for a wet period



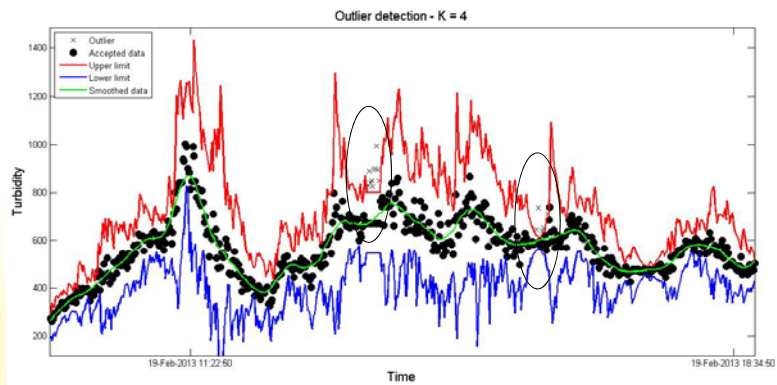
Results

Outlier detection



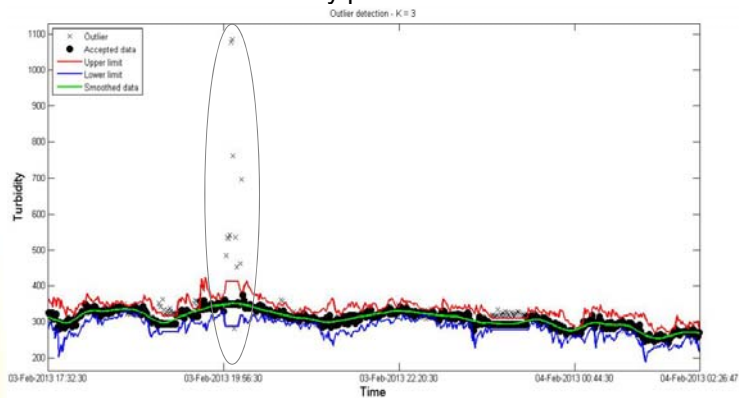
Results

Outlier detection



Results

Outlier detection in a dry period with outliers for K = 3



Conclusion

- ARIMA model with moving window is fitted to water quality time series to produce one step-ahead forecast
- The outliers are detected by considering prediction intervals calculated according 1st order exponential smoothing model

Future works

- Application of the Multi Model Filtering Algorithm (MMFA) to the system under study
 - Identification of set of models according to different modes of system's behavior
 - Designing Kalman filters for each of the different modes of behavior
 - Calculating conditional probability of each of the models to represent the observed system behavior