

1 **Multi-objective optimization of rainfed and irrigated agricultural areas**  
2 **considering production and environmental criteria: A case study of wheat**  
3 **production in Spain**

4 Ángel Galán Martín<sup>a</sup>, Pavel Vaskan<sup>a</sup>, Assumpció Antón Vallejo<sup>a,c</sup>, Laureano Jiménez  
5 Esteller<sup>a</sup>, Gonzalo Guillén-Gosálbez<sup>a,b\*</sup>

6 <sup>a</sup>*Departament d'Enginyeria Química, Universitat Rovira i Virgili, Av.Països Catalans 26,43007 Tarragona (Spain).*

7 <sup>b</sup>*Centre for Process Systems Engineering, Imperial College London, SW7 2AZ London (United Kingdom).*

8 <sup>c</sup>*Institut de Recerca I Tecnologia Agroalimentàries (IRTA), Ctra Cabrils, km 2, 08348 Cabrils Barcelona (Spain)*

9 *\*Corresponding author. Tel.: (+34)977 558 618; Fax: (+34)977 559 621*

10 *E-mail addresses: angel.galan@urv.cat (Á. Galán-Martín), pavel.vaskan@urv.cat (P. Vaskan), gonzalo.guillen@urv.cat (G.*

11 *Guillén-Gosálbez), laureano.jimenez@urv.cat (L. Jiménez), assumpcio.anton@irta.cat (A. Antón)*

12 **ABSTRACT**

13 Meeting the growing food demand with minimum impact on the environment is a major  
14 challenge to face for ensuring a more sustainable food production. To tackle this  
15 problem, in this article we present a novel systematic method for agriculture planning  
16 that optimally allocates rainfed and irrigated cropping areas, thereby enhancing food  
17 availability and reducing the environmental impact of agriculture. The allocation  
18 problem is mathematically formulated as a multi-objective linear programming model  
19 that simultaneously accounts for the maximization of the crop production and the  
20 minimization of the environmental impact caused by water consumption. To quantify  
21 the environmental damage, life cycle assessment principles and water footprint concepts  
22 are integrated into the model. The capabilities of our tool are illustrated through its  
23 application to a real case study that considers wheat production in Spain. The results  
24 show that the current allocation of rainfed and irrigated wheat areas in Spain is sub-  
25 optimal. Our tool provides a set of alternatives to optimally reallocating these wheat  
26 areas that ultimately achieve significant reductions in environmental impact while  
27 maintaining or even increasing the production level. The analysis clearly demonstrates  
28 that the optimal allocation of rainfed and irrigated cropping areas is a potential pathway

29 to minimise the environmental impact of water consumption in food production. Our  
30 systematic decision-support tool aims to assist famers and policy-makers in the  
31 transition towards a more sustainable agricultural sector.

## 32 **KEYWORDS**

33 Multi-objective optimization; Agriculture; Linear programming; Water footprint; Life  
34 cycle assessment; Decision-making tool

## 35 **1. INTRODUCTION**

36 Unsustainable use of freshwater is a major issue that can potentially generate  
37 unacceptable environmental changes at the global as well as local scales (Rockström et  
38 al., 2009; Steffen et al., 2015). Freshwater resource availability is rapidly decreasing  
39 and experts expect that more than two-thirds of the world's population will be affected  
40 by water scarcity over the next decades (Rijsberman, 2006).

41 In practise, agriculture is by far the largest consumer of freshwater worldwide (FAO,  
42 2014; UNEP, 2007). In particular, irrigated agriculture accounts for more than 70% of  
43 freshwater withdrawals from rivers, lakes and aquifers (Garrido et al., 2010), while  
44 rainfed agriculture is the largest consumer of water from precipitation (Liu et al., 2009;  
45 Postel et al., 1996). Overall, water consumption in global crop production is causing  
46 significant environmental impacts on natural resources, ecosystem quality and human  
47 health (Núñez et al., 2013) that cannot be ignored. In this backdrop, future agriculture  
48 will face a great challenge: meeting the growing food demand while simultaneously  
49 reducing freshwater consumption and the associated environmental impact.

50 Hence, managing water resources in the agricultural sector in an efficient manner  
51 becomes a critical issue to look at when moving towards a sustainable economy  
52 (Ridoutt and Pfister, 2010). To manage water resources efficiently and minimise the

53 impact of water consumption, it is necessary to define appropriate metrics and integrate  
54 them into tailored systematic decision-support tools. Research efforts in this area have  
55 been devoted mainly to assess the environmental impact of water consumption through  
56 descriptive metrics based on two main approaches: water footprint (WF) and life cycle  
57 assessment (LCA) (Boulay et al., 2015; Jefferies et al., 2012). In contrast, the literature  
58 on decision- support tools for the sustainable management of water and crops in  
59 agriculture is still quite scarce.

60 The WF concept, which was originally introduced by Hoekstra (Hoekstra, 2003), is a  
61 descriptive indicator that quantifies the total volume of freshwater used per unit of mass  
62 produced during the entire crop production growing period (Hoekstra et al., 2011). On  
63 the other hand, LCA is a tool which measures the environmental impact caused by  
64 products along their entire life cycle (Finnveden et al., 2009). The impact of water  
65 consumption was traditionally neglected in LCA studies (Milà i Canals et al., 2008), but  
66 several attempts have been recently made to overcome this limitation (Berger and  
67 Finkbeiner, 2010). For instance, Milà i Canals et al. (2008) introduced the concept of  
68 freshwater ecosystem impact as an indicator of the effects of direct water consumption  
69 on ecosystem health, while Hospido et al. (2012) applied this indicator to estimate the  
70 impact of irrigated products in Spain. Other authors employed both WF and LCA  
71 approaches to assess the potential impacts of different crops, such as tea and margarine  
72 (Jefferies et al., 2012) as well as tomatoes (Chapagain and Orr, 2009). These authors  
73 argue that classical LCA could benefit from WF methods by integrating water  
74 assessment with other environmental indicators. Recently, the WF concept has been  
75 combined with the LCA approach to quantify the impact of water consumption on all of  
76 the stages in the life cycle of a product (Pacetti et al., 2015; Pfister et al., 2009). Pfister  
77 et al. (2009) developed a method based on the WaterGAP2 model (Alcamo et al., 2003)

78 that combines WF and LCA. This approach was later applied by Pfister and Bayer  
79 (2013) to assess 160 crops worldwide. Moreover, Pacetti et al. (2015) analysed the  
80 environmental performance of biogas production from energy crops through the  
81 integration of WF and LCA.

82 The integration of WF and LCA enables a comprehensive assessment of the  
83 environmental impact derived from water consumption. Despite its benefits, the  
84 approaches mentioned above are still descriptive in nature. That is, they quantify the  
85 environmental impact of water consumption, but offer no guidelines on how to  
86 minimise such an impact. Obtaining “more crop and nature per drop”, that is,  
87 maintaining or even increasing the productivity while minimising the environmental  
88 impact is the paradigm to be achieved in agriculture (Aldaya et al., 2009). This goal  
89 cannot be addressed using exclusively descriptive approaches. It is necessary to resort to  
90 optimization methods that can generate in a systematic manner a large number of  
91 alternatives and identify the best ones among them. Despite their high potential,  
92 however, the use of optimisation in the field of agriculture has been quite scarce. The  
93 few approaches proposed so far based on optimisation have concentrated primarily on  
94 optimising water resources (Singh, 2012a) and cropping patterns (Singh, 2012b)  
95 according to economic criteria, thereby disregarding the environmental impact of water  
96 use.

97 Multi-objective optimization (MOO) allows to optimise systems according to different  
98 criteria, including environmental and economic aspects (Azapagic, 1999). In particular,  
99 MOO (Chankong and Haimes, 1983; Ehrgott, 2000) can treat environmental concerns  
100 as decision-making objectives rather than as constraints imposed on the system (García  
101 et al., 2014; Grossmann and Guillén-Gosálbez, 2010; Guillen-Gosalbez et al., 2007).  
102 MOO generates a set of alternatives (called Pareto optimal solutions) which are non-

103 dominated (none of the objectives in a Pareto optimal point can be improved in value by  
104 any other feasible solution without worsening at least another objective value). The  
105 analysis of these solutions provides insight into the trade-off between objectives  
106 (Azapagic and Perdan, 2005; Branke et al., 2008). In a seminar work, Azapagic and  
107 Clift (Azapagic and Clift, 1999; Azapagic, 1999) proposed to combine LCA and MOO  
108 into a single framework. This approach has been applied in a plethora of engineering  
109 problems in order to automate the search for more sustainable alternatives (Grossmann  
110 and Guillén-Gosálbez, 2010; Pieragostini et al., 2012; Yue et al., 2016).

111 In the agricultural area, MOO has been successfully employed in the management of  
112 resources in arid and semiarid areas. Along these lines, Xevi and Khan (2005) applied  
113 MOO to optimise reservoir operations and water allocation for irrigation, while Chen et  
114 al. (2013) used MOO to realise the optimum allocation of multiple reservoirs in a basin.  
115 MOO has also been employed to analyse crop planning problems, most of them  
116 focusing either on economic criteria (Dury et al., 2011; Sarker and Ray, 2009; Zeng et  
117 al., 2010) or on environmental objectives (Khoshnevisan et al., 2015). To the best of our  
118 knowledge, however, MOO and LCA have never been integrated into a single unified  
119 framework in the context of agriculture.

120 In this work we develop a tool to optimise the allocation of crops, an area that offers  
121 large potential for enhancing food availability and reducing the environmental impact of  
122 agriculture (Foley et al., 2011). A systematic MOO tool is presented which integrates a  
123 descriptive LCA-based methodology (that quantifies the impact of water consumption)  
124 with an MOO optimisation model that identifies optimal cropping patterns (i.e., optimal  
125 rainfed and irrigated agricultural areas in a specific region of interest) that  
126 simultaneously maximise the productivity and minimise the environmental impact of

127 water consumption. The capabilities of the proposed tool are illustrated through its  
128 application to a real case study based on wheat production in Spain.

## 129 **2. MODEL DESCRIPTION AND SOLUTION METHOD**

130 In this section we present the mathematical model for solving the rainfed and irrigated  
131 cropping areas allocation problem, followed by the solution procedure.

### 132 **2.1. MULTI-OBJECTIVE LINEAR PROGRAMMING MODEL**

133 The problem addressed in the paper is formulated in mathematical terms using a linear  
134 programming model (LP) containing four sets of equations: objective function  
135 equations, demand satisfaction constraints, capacity limitations constraints and water  
136 demand constraints. These equations are described in detail next.

#### 137 **Objective functions equations**

138 The model seeks to minimise the environmental impact while simultaneously  
139 maximising the amount of crop produced. This general goal is expressed through the  
140 following three objective functions: maximise production (Eq.(1)), minimise damage to  
141 ecosystem quality (Eq.(2)), and minimise damage to resources (Eq.(3)).

142 The total crop production is calculated via Eq.(1) as the summation of the amount of  
143 crop produced in the rainfed and irrigated areas in each watershed  $j$  (expressed in tons  
144 [t]).

$$145 \textit{Production} = \sum_j [(\textit{Yield}_j^{\textit{DRY}} \cdot \textit{Surface}_j^{\textit{DRY}}) + (\textit{Yield}_j^{\textit{IRR}} \cdot \textit{Surface}_j^{\textit{IRR}})] \quad (1)$$

146 where  $\textit{Surface}_j^{\textit{DRY}}$  and  $\textit{Surface}_j^{\textit{IRR}}$  are continuous variables that represent,  
147 respectively, the rainfed and irrigated areas in each watershed  $j$  devoted to a given crop  
148 (expressed in hectare [ha]). In the same equation,  $\textit{Yield}_j^{\textit{DRY}}$  and  $\textit{Yield}_j^{\textit{IRR}}$  are  
149 production rate parameters associated with the rainfed and irrigated areas within each

150 watershed  $j$  (i.e., the ratio between amount of crop produced per unit of land area  
151 expressed in tons per hectare [ $t \cdot ha^{-1}$ ]).

152 The environmental impact derived from water consumption is determined  
153 mathematically via Eqs. (2) and (3), where  $EQ$  represents the damage to ecosystem  
154 quality (quantified in square metres per year as land occupation [ $m^2 \cdot year$ ]), and  $RD$   
155 represents the damage to resources depletion (expressed in surplus of energy [ $MJ$ ]).

$$156 \quad EQ = \sum_j [CF_j^{EQ} \cdot CWR_j] \quad (2)$$

$$157 \quad RD = \sum_j [CF_j^{RD} \cdot CWR_j] \quad (3)$$

158

159 Here  $CF_j^{EQ}$  and  $CF_j^{RD}$  are parameters denoting, respectively, the environmental damage  
160 in ecosystems and resources caused by water consumption; and  $CWR_j$  is a variable that  
161 represents the total crop water requirements in each watershed  $j$  (expressed in cubic  
162 metre [ $m^3$ ]).  $CF_j^{EQ}$  and  $CF_j^{RD}$  are environmental damage factors taken from Pfister et al.  
163 (2009), which in our case were calculated following LCA principles, using a  $0.5^\circ$  grid  
164 cell resolution and aggregating the watersheds by country.  $CF_j^{EQ}$  is the ecosystem  
165 quality damage factor that represents the surface that suffers the environmental damage  
166 caused by water consumption during one year (expressed in square metre-year per cubic  
167 metre [ $m^2 \cdot year \cdot m^{-3}$ ]) (note that this approach is similar to the concept of land use  
168 impact).  $CF_j^{RD}$  is the characterization factor for freshwater depletion and represents the  
169 surplus of energy needed to extract the same amount of water in the future (expressed in  
170 mega joules per cubic metre [ $MJ \cdot m^{-3}$ ]). For further details on these metrics, the reader  
171 is referred to (Pfister et al., 2009).

172 **Demand satisfaction constraint**

173 As already mentioned, the model seeks to maximise the crop production rate. However,  
 174 there is a minimum production that should be attained in order to ensure that a  
 175 minimum demand is met. This condition is enforced using the following equation  
 176 (Eq.(4)):

$$177 \quad Production \geq Demand \quad (4)$$

178 where *Demand* is a parameter (expressed in tons [t]) that represents the minimum  
 179 amount of crop that needs to be produced.

### 180 **Capacity limitation constraints**

181 To ensure that the solution found by the algorithm can be implemented in practice,  
 182 Eq.(5) forces the optimal surfaces in each watershed *j* to be below the available surface  
 183 in the watershed *j* (parameter  $Surface_j^{AVA}$ ).

$$184 \quad Surface_j^{DRY} + Surface_j^{IRR} \leq Surface_j^{AVA} \quad \forall j \quad (5)$$

185 The available surface for one crop in each watershed *j* should be limited to the current  
 186 harvested areas dedicated to this crop (Eq.(6)). Hence, this constraint ensures that the  
 187 optimal areas are suitable and available for the crop growth, that is, they meet the soil  
 188 and climate conditions for the crop. Therefore, the available surface is obtained as the  
 189 summation of the current cultivated rainfed and irrigated areas, denoted by parameters  
 190  $SR_j^{DRY}$  and  $SR_j^{IRR}$ , respectively. The reader should not confuse these parameters with  
 191 the continuous variables  $Surface_j^{DRY}$  and  $Surface_j^{IRR}$ .

$$192 \quad Surface_j^{AVA} = SR_j^{DRY} + SR_j^{IRR} \quad \forall j \quad (6)$$

193 In addition, the rainfed and irrigated surfaces in each watershed *j* (denoted by  
 194 continuous variables  $Surface_j^{DRY}$  and  $Surface_j^{IRR}$ ) are constrained within lower and  
 195 upper bounds, as shown in Eqs. (7) and (8).

$$196 \quad \underline{SR_j^{DRY}} \leq Surface_j^{DRY} \leq \overline{SR_j^{DRY}} \quad \forall j \quad (7)$$

$$197 \quad \underline{SR_j^{IRR}} \leq Surface_j^{IRRI} \leq \overline{SR_j^{IRR}} \quad \forall j \quad (8)$$

198 where  $\underline{SR_j^{DRY}}$  and  $\overline{SR_j^{DRY}}$  denote, respectively, the lower and upper bounds imposed on  
 199 the rainfed areas; and  $\underline{SR_j^{IRR}}$  and  $\overline{SR_j^{IRRI}}$  the corresponding bounds on the irrigated areas.  
 200 These bounds are calculated as a percentage change with respect to the current areas  
 201 cultivated in each watershed  $j$ .

## 202 **Agricultural water demand constraints**

203 The crop water requirements in each watershed are determined via Eq.(9) as the  
 204 summation of its individual components (i.e., green, blue and grey water):

$$205 \quad CWR_j = W_j^{GREEN} + W_j^{BLUE} + W_j^{GREY} \quad \forall j \quad (9)$$

206 where  $W_j^{GREEN}$  represents the total volume of green water (i.e., rainfall water) consumed  
 207 by the rainfed and irrigated surfaces in each watershed  $j$  (expressed in cubic  
 208 metre [m<sup>3</sup>]).  $W_j^{BLUE}$  represents the total volume of blue water (i.e., irrigation water)  
 209 consumed by the irrigated surfaces in each watershed  $j$  (expressed in cubic metre [m<sup>3</sup>]).  
 210  $W_j^{GREY}$  represents the total volume of grey water consumed (i.e., water needed to  
 211 assimilate the pollutants) in each watershed  $j$  (expressed in cubic metre [m<sup>3</sup>]).

212 The total green, blue and grey water consumed are calculated via Eqs. (10), (11) and  
 213 (12), respectively, as follows:

$$214 \quad W_j^{GREEN} = CWU_j^{GREEN} \cdot [Surface_j^{DRY} + Surface_j^{IRRI}] \quad \forall j \quad (10)$$

$$215 \quad W_j^{BLUE} = CWU_j^{BLUE} \cdot Surface_j^{IRR} \quad \forall j \quad (11)$$

$$216 \quad W_j^{GREY} = CWU_j^{GREY} \cdot [Surface_j^{DRY} + Surface_j^{IRRI}] \quad \forall j \quad (12)$$

217 where  $CWU_j^{GREEN}$ ,  $CWU_j^{BLUE}$  and  $CWU_j^{GREY}$  are parameters which represent the green,  
 218 blue and grey water crop requirements in a specific watershed  $j$  (expressed in cubic  
 219 metre [m<sup>3</sup> · ha<sup>-1</sup>]). As defined by Hoekstra et al., (2011), the  $CWU_j^{GREEN}$  refers to the

220 consumption of the green water resources that are available for the crop in the soil  
 221 (rainwater insofar as it does not become run-off),  $CWU_j^{BLUE}$  refers to the consumption  
 222 of blue water resources (surface and groundwater consumed/extracted for irrigation),  
 223 and  $CWU_j^{GREY}$  refers to the volume of freshwater that is required to assimilate the load  
 224 of pollutants (considering natural background concentrations and existing ambient water  
 225 quality standards).

226 The crop water requirements can be either determined based on real/experimental data  
 227 or estimated following the WF assessment method proposed by Hoekstra et al. (2011)  
 228 and implemented in the CROPWAT 8.0 software developed by the Food and  
 229 Agriculture Organization (Allen Richard et al., 1998; FAO, 2010) . Note that for rainfed  
 230 crop production,  $CWU_j^{BLUE}$  is zero (no irrigated water), while for irrigated crop  
 231 production,  $CWU_j^{GREEN}$  is assumed to be equal to the rainfed crop production (see  
 232 details of the method in Appendix A).

## 233 **2.2. SOLUTION METHOD: MULTI-OBJECTIVE OPTIMIZATION**

234 The overall problem can be formulated as a multi-objective linear programming model  
 235 that is expressed in compact form as follows:

$$236 \quad \min \quad [-f_1(x), f_2(x), f_3(x)]$$

237 subject to Eqs.4-12

$$238 \quad x \in \mathbb{R}$$

239 Where function  $f_1$  is the production (Eq.(1)),  $f_2$  is the damage to ecosystem quality  
 240 (Eq.(2)), and  $f_3$  is the damage to resources depletion (Eq.(3)) (note that minimising the  
 241 negative of a function is equivalent to maximising the same function). Continuous  
 242 decision variables  $x$  represent the rainfed and irrigated harvested areas in each

243 watershed. We aim to minimise simultaneously the three objective functions subject to  
244 the constraints imposed by Eqs. 4-12.

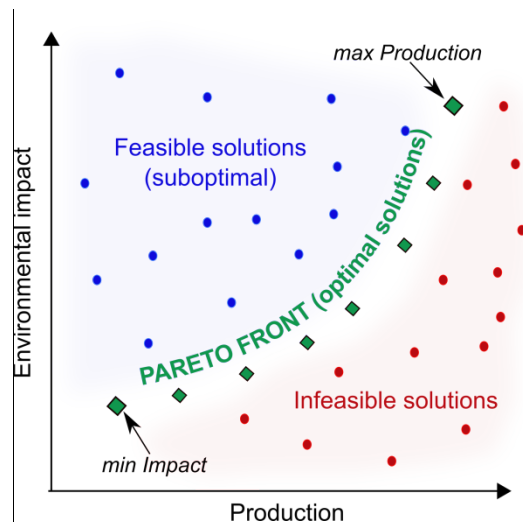
245 The multi-objective LP is solved using the epsilon-constraint method (Ehrgott, 2008),  
246 which is based on formulating an auxiliary model in which one objective is kept as main  
247 objective and the remaining ones are transferred to auxiliary constraints that impose  
248 epsilon bounds ( $\epsilon$ ) on their values. This method generates single objective sub-problems  
249 by systematically varying the  $\epsilon$ -constraint bounds imposed on the auxiliary objectives  
250 (Chankong and Haimes, 1983; Haimes et al., 1971). Further details on this method can  
251 be found elsewhere (Ehrgott, 2008). Therefore, the auxiliary single-objective models are  
252 expressed in compact form as follows:

$$\begin{aligned} 253 \quad & \max \quad f_1(x) \\ 254 \quad & \text{subject to } f_2(x) \leq \epsilon_2 \\ 255 \quad & \quad \quad f_3(x) \leq \epsilon_3 \\ 256 \quad & \quad \quad \text{Eqs. 4-12} \\ 257 \quad & \quad \quad x \in \mathbb{R} \end{aligned}$$

258 These models are solved for different epsilon values, thereby generating in each run a  
259 different Pareto solution. Therefore, the solution of the multi-objective problem is given  
260 by a set of Pareto alternatives that represent the optimal trade-off between the  
261 objectives. These solutions cannot be improved in one of the objectives without  
262 necessarily worsening at least another criterion. The set of Pareto alternatives forms the  
263 Pareto set, which contains all the non-inferior or non-dominated solutions.

264 Fig. 1 illustrates the concept of Pareto optimality for a simple case with two objectives  
265 (e.g. production and environmental impact). Points lying above the curve are sub-  
266 optimal solutions that can be improved in both criteria simultaneously. The region

267 below the Pareto curve contains unfeasible solutions, since there is no single point  
268 showing better performance than the Pareto solutions simultaneously in both indicators.



269  
270 **Fig. 1** Pareto Front of a bi-criteria problem obtainable by the multi-objective

271 optimization method.

272 Each solution of the Pareto curve is optimal and represents a unique combination of  
273 both objectives entailing a particular rainfed and irrigated area in each watershed.

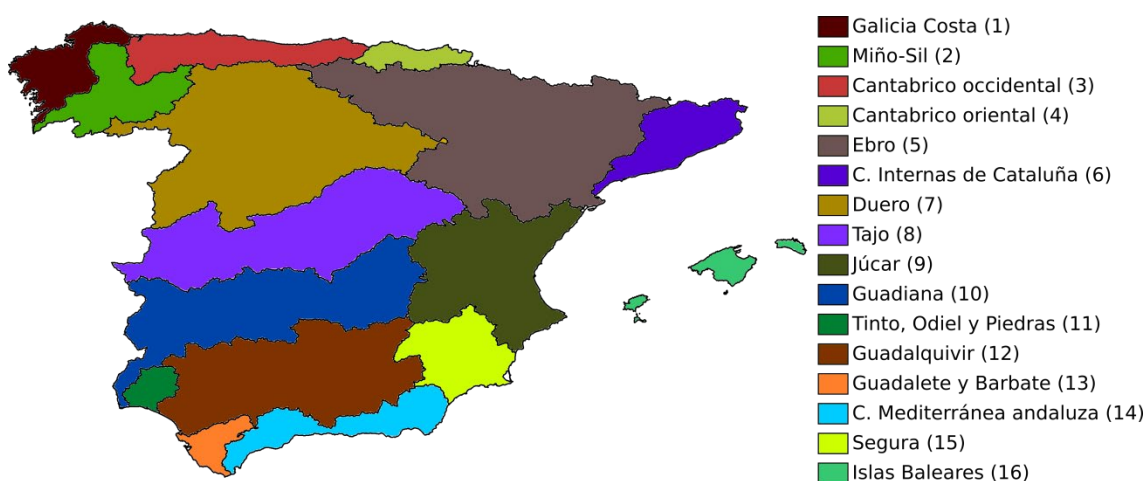
274 Decision and policy-makers will select a solution from the Pareto set that will reflect, in  
275 the best manner possible, the stakeholders' preferences.

### 276 3. CASE STUDY

277 The capabilities of the approach presented are demonstrated through its application to a  
278 real case study based on wheat (*Triticum aestivum* L.) production in Spain. Note that  
279 this crop is used for illustrative purposes. Our model is indeed general enough to assess  
280 any other crop in any other region.

281 We focus on wheat production because it is one of the most widely used cultivated grain  
282 cereals with a major role in feeding people and livestock. Furthermore, we select the  
283 Spanish territory because it is the driest country in Europe, with a high climate  
284 variability along its territory located in one climate change hotspot (Giorgi, 2006).

285 Wheat dominates the Spanish cropping system and it is one of the crops most critically  
 286 affected by water scarcity and climate change (Karrou and Oweis, 2012; Ortiz et al.,  
 287 2008). Agronomic practises differ largely along the Spanish territory owing to the  
 288 different climate, topography, soil and social conditions (Rharrabti et al., 2003). In  
 289 Spain, rainfed wheat land has traditionally occupied more than 85% of the total wheat  
 290 arable land, while irrigated land produces more than 20% of the nation's wheat grain.  
 291 Further details on historical wheat production data over Spain can be found in the  
 292 Agriculture Statistics of Spanish Ministry of Agriculture, Food and Environment  
 293 (MAGRAMA, 2014).  
 294 Considering as base case the spatial location of the wheat harvested in Spain for 2011,  
 295 the goal is to apply the proposed approach to optimise wheat rainfed and irrigated  
 296 cropping areas along the Spanish territory. The region of interest (i.e., the whole area of  
 297 Spain) is divided into a number of watersheds (regarded as autonomous regions of  
 298 environmental management and economic development). Fig. 2 shows the 16 Spanish  
 299 watersheds considered in this study, 15 in the Peninsula and one in the Balearic Islands.



300  
 301  
 302 **Fig. 2** Study area divided into 16 watersheds.

303 Two areas of environmental protection are considered: ecosystem quality and resources.  
 304 We consider the environmental characterization factors estimated by Pfister et al. (2009)

305 based on the Eco-Indicator-99 LCA method (Goedkoop and Spriensma, 2001) (for  
 306 further details on these metrics refer to (Pfister et al., 2009)). The characterization  
 307 factors for each Spanish watershed are shown in Table 1. Higher values of the  
 308 characterization factors imply greater levels of vulnerability in the watershed  
 309 concerning the effects of water consumption.

310 **Table 1** Characterization environmental factors for ecosystem quality and resources  
 311 depletion specific for each watershed (Pfister et al., 2009).

Watershed	Ecosystem quality ( $\text{m}^2\text{year}\cdot\text{m}^{-3}$ )	Resource depletion ( $\text{MJ}\cdot\text{m}^{-3}$ )
Galicia Costa	0.115	0.000
Miño-Sil	0.107	0.000
Cantábrico Occidental	0.159	0.000
Cantábrico Oriental	0.121	0.000
Ebro	0.270	0.000
Cuencas internas de Cataluña	0.314	2.605
Duero	0.271	0.000
Tajo	0.348	0.000
Júcar	0.545	0.000
Guadiana	0.638	0.000
Tinto, Odiel y Piedras	0.240	0.000
Guadalquivir	0.496	2.978
Guadalete y Barbate	0.112	0.000
Cuenca Mediterránea Andaluza	0.398	3.301
Segura	0.574	9.651
Islas Baleares	0.276	0.000

312

313 The current wheat rainfed and irrigated surface and yield parameters corresponding to  
 314 each watershed (Table 2) were estimated using historical data regionalised at the  
 315 province level sourced from the Agricultural Statistics Yearbooks of the Spanish  
 316 Ministry of Agriculture, Food and Environment for the year 2011 (MAGRAMA, 2014).  
 317 The province data were aggregated at the watershed level using conversion factors, as  
 318 shown in Eqs.13-16.

$$319 \quad SR_j^{DRY} = \sum_k [CS_k^{DRY} \cdot f_{k,j}] \quad \forall j \quad (13)$$

$$320 \quad SR_j^{IRR} = \sum_k [CS_k^{IRR} \cdot f_{k,j}] \quad \forall j \quad (14)$$

$$321 \quad Yield_j^{DRY} = \sum_k [YP_k^{DRY} \cdot CS_k^{DRY} \cdot f_{k,j}] / SR_j^{DRY} \quad \forall j \quad (15)$$

$$322 \quad Yield_j^{IRR} = \sum_k [YP_k^{IRR} \cdot CS_k^{IRR} \cdot f_{k,j}] / SR_j^{IRR} \quad \forall j \quad (16)$$

323 where  $SR_j^{DRY}$  and  $SR_j^{IRR}$  denote the estimated rainfed and irrigated surfaces  
 324 corresponding to each watershed  $j$ ;  $CS_k^{DRY}$  and  $CS_k^{IRR}$  are the real crop harvested  
 325 surfaces under rainfed and irrigated conditions in province  $k$ ; and  $f_{k,j}$  represents the  
 326 fraction of province  $k$  in the watershed  $j$  (i.e., area of province  $k$  belonging to the  
 327 watershed  $j$  divided by the total area of province  $k$ ).  $Yield_j^{DRY}$  and  $Yield_j^{IRR}$  denote the  
 328 production rate parameter for each watershed  $j$ ; while  $YP_k^{DRY}$  and  $YP_k^{IRR}$  are rainfed and  
 329 irrigated crop yield in province  $k$ .

330 We also assume that the wheat demand to be satisfied is equal to 6,888,147 tonnes  
 331 which corresponds to the total wheat production in Spain for 2011 (MAGRAMA,  
 332 2014).

333 Due to the lack of real data, the wheat water requirements in each watershed (i.e. green,  
 334 blue and grey denoted by  $CWU_j^{GREEN}$ ,  $CWU_j^{BLUE}$  and  $CWU_j^{GREY}$ , respectively) were  
 335 estimated using the framework proposed by Hoekstra et al. (2011) and the CROPWAT  
 336 8.0 software developed by the Food and Agriculture Organization (Allen Richard et al.,

1998; FAO, 2010). The wheat water requirements were first estimated for 67 meteorological stations spread across all watersheds, and then aggregated at the watershed level. Climate data for each meteorological station (temperature, precipitation, humidity, sunshine hours and wind speed) correspond to the average value for the period 1981-2010 (AEMET, 2014) (see details on this method and the estimation in Appendix A). We assume that the theoretical wheat water use (Table 2) may be overestimated since farmers may not irrigate at the optimum level. Table 2 shows the parameters regionalised at the watershed level fed into the model: wheat surface and yield for rainfed and irrigated areas and wheat water requirement for green, blue and grey water. Note that we assume that the rainfed and irrigated yields can be attained with the theoretical water requirements that are estimated. For rainfed areas,  $CWU_j^{BLUE}$  is zero (no irrigated water); while for irrigated areas,  $CWU_j^{GREEN}$  is equal to the rainfed production, and  $CWU_j^{BLUE}$  is the theoretical irrigation needed to achieve the irrigated yield ( $Yield_j^{IRR}$ ) assuming that farmers irrigate at the optimum level.

**Table 2** Wheat yield ( $t \cdot ha^{-1}$ ), available surface (ha) and water use ( $m^3 \cdot ha^{-1}$ ) for green, blue and grey water in each watershed.

Watershed	Rainfed		Irrigated		Crop Water Use		
	Yield	Surface	Yield	Surface	Green	Blue	Grey
Galicia Costa	5.94	2847.70	-	-	3781.75	2495.25	285.00
Miño-Sil	2.51	17548.65	5.65	5302.26	3320.25	4237.75	285.00
Canta. Occidental	2.26	1732.64	5.65	362.91	4037.67	1682.67	285.00
Canta. Oriental	4.67	15040.09	5.34	1884.29	4478.00	1423.50	285.00
Ebro	3.27	453705.38	4.84	96464.47	2620.38	6098.25	285.00
C I de Cataluña	3.88	39787.44	4.98	6734.49	3014.00	4823.00	285.00
Duero	3.80	536016.96	5.24	66792.57	2305.78	6331.89	285.00

Tajo	2.89	144233.87	4.81	12320.69	2049.63	7874.00	285.00
Júcar	2.72	57607.40	5.58	14621.28	2103.50	6968.00	285.00
Guadiana	2.45	140166.92	4.10	12869.88	1885.00	8416.50	285.00
Tinto, Odiel y Piedras	3.41	6247.32	4.68	362.00	1800.00	8178.00	285.00
Guadalquivir	2.62	203516.31	4.29	33060.84	1921.75	7965.75	285.00
Guadalete y Barbate	2.89	45809.96	4.02	4956.49	1824.50	6789.50	285.00
C. M. Andaluza	2.46	33023.85	4.22	3668.76	1345.50	8037.50	285.00
Segura	2.21	25152.56	5.17	10756.00	1538.67	8189.67	285.00
Islas Baleares	3.40	3612.00	5.10	446.00	1934.00	6531.33	285.00

353

354 All the parameters employed in the model are assumed to be deterministic, that is, we  
355 assume nominal values for them. However, the crop yield and water requirements  
356 highly depend on soil conditions, climate and agronomic practises; while the LCA  
357 calculations are also affected by several uncertainty sources, particularly concerning the  
358 environmental characterization factors. As will be later discussed during the article, to  
359 deal with these uncertainties we carry out a sensitivity analysis.

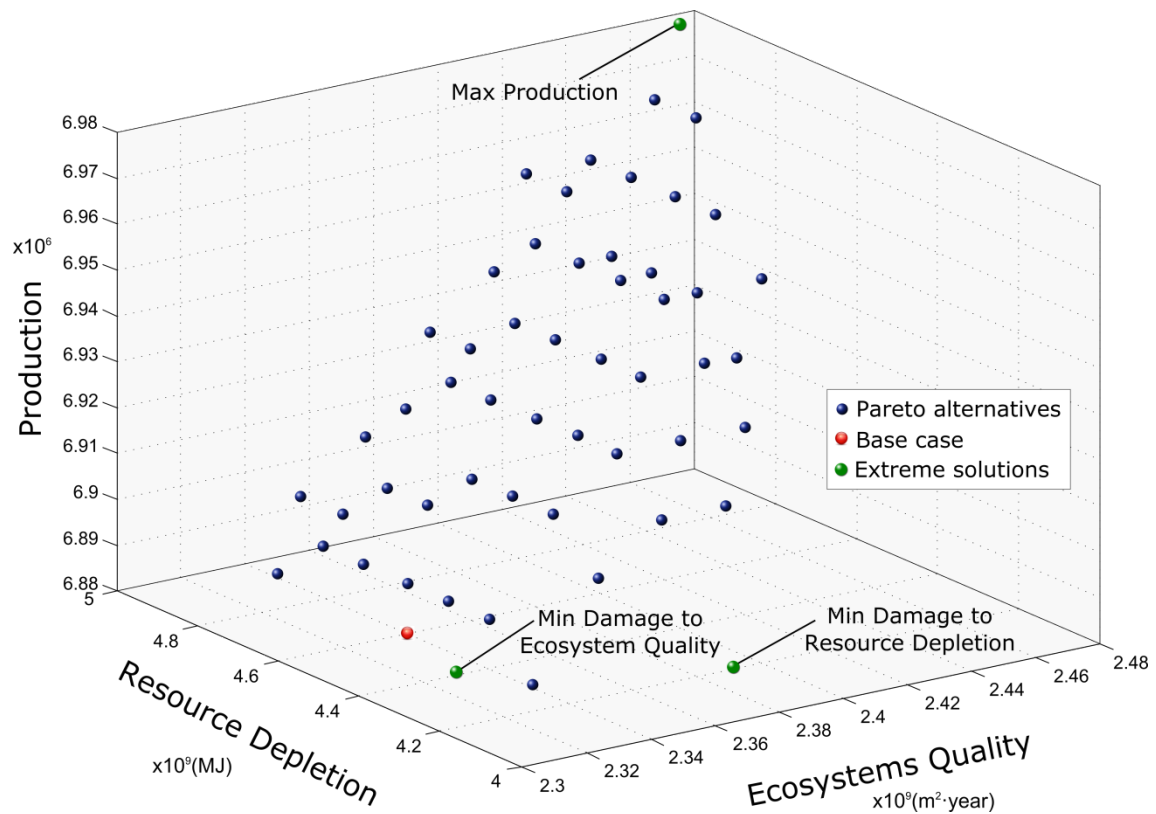
360 It is assumed that the rainfed and irrigated surfaces cannot be altered by more than 20%  
361 from their current values (base case). These lower and upper bounds on the variables  
362 can be easily modified, and we can even considering replacing crops by others requiring  
363 similar conditions. It is also assumed that the water employed in the base case (i.e., for  
364 the real wheat harvested rainfed and irrigated areas in 2011 in Spain), corresponds to the  
365 theoretical water requirements shown in Table 2.

#### 366 4. RESULTS AND DISCUSSION

367 The LP model was implemented in the General Algebraic Modelling System (GAMS)  
368 (Brooke et al., 1998) software version 24.2.1 and solved with the CPLEX 12.6.1.0  
369 solver using an AMD A8-5500 APU with Raedon 3.20 Ghz and 8.0 GB RAM. The  
370 model features 55 continuous variables and 42 equations. The solution time varied  
371 depending on the instance being solved, but was always within the range 0.5 to 1.3 CPU  
372 seconds in the aforementioned computer.

#### 373 **4.1. 3-Dimensional objective space**

374 We first generated the Pareto set for the original problem containing three objective  
375 functions, that is, maximising the production while simultaneously minimising the  
376 damage to ecosystems quality and to resources. Fig.3 shows the set of 3D Pareto points  
377 (depicted in blue colour) produced by running 100 iterations of the epsilon constraint  
378 method (Ehrgott, 2009). In each of the iterations, production is maximised as a single  
379 objective, while the damage to ecosystem quality and resources are transferred to  
380 auxiliary constraints. To generate the  $\epsilon$ -constraint bounds imposed on the environmental  
381 functions, we first calculated the individual optimum for each objective. Then, we  
382 defined the range within which each objective function should fall. Next, we divided  
383 this interval into 9 equal intervals, thereby generating 10  $\epsilon$ -constraint bounds for each  
384 environmental objective function. Finally, the LP model was recursively solved for each  
385 possible combination of the  $\epsilon$ -constraint values (i.e., 100 possible combinations).



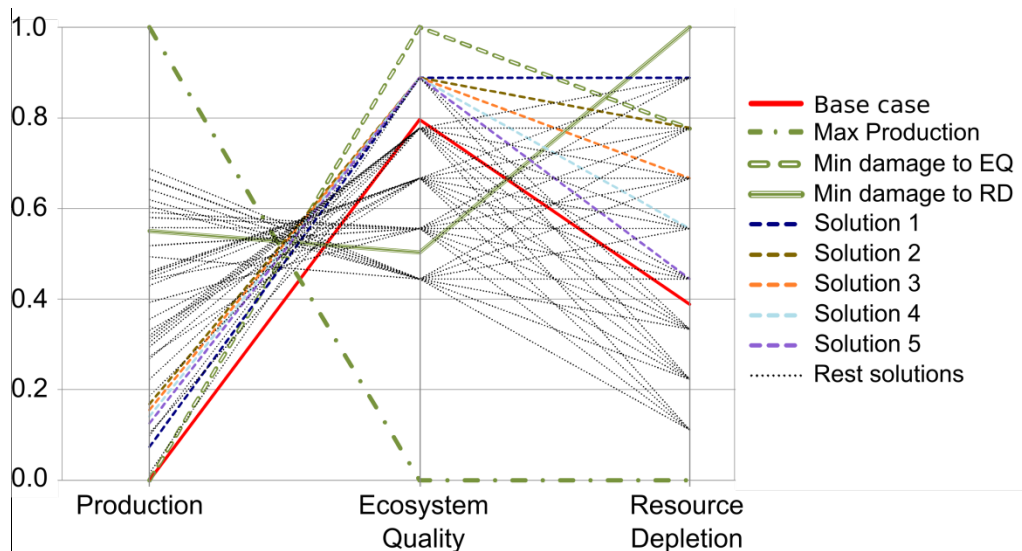
386

387 **Fig. 3** Pareto set of solutions for the three-criteria multi-objective optimization problem  
 388 (3-Dimensional visualization).

389 Each point in the 3D Pareto set represents an optimal alternative achieving a unique  
 390 combination of objectives values (entailing specific rainfed and irrigated surface areas  
 391 in each watershed). Therefore, each optimal alternative involves replacing (to a certain  
 392 extent) rainfed by irrigated surfaces or vice-versa in each watershed (compared to the  
 393 base case). Additionally, Fig.3 depicts the extreme solutions (in green colour), as well  
 394 as the base case (in red colour).

395 The assessment of the 3D Pareto optimal solutions and their comparison with the base  
 396 case are challenging. To get further insight into the inherent trade-offs between  
 397 objectives, the solutions are represented in Fig. 4 in the form of a parallel coordinates  
 398 plot in which each 3D solution is equivalent to a polyline. Each polyline intersects in a  
 399 specific position the three vertical axes representing the objective functions (production,  
 400 damage to ecosystem quality and damage to resource depletion). The position where a

401 solution crosses a vertical axis indicates its value in this specific objective. The values  
 402 were normalised by subtracting the minimum from each element (or by subtracting the  
 403 value from the maximum, depending on whether the objective is maximised or  
 404 minimised), and then dividing by the difference maximum-minimum, so that a value of  
 405 1 represents the best value for the objective.



406 **Fig. 4** Parallel coordinates plot of the 3D Pareto set of solutions: extreme solutions for  
 407 each objective (green polylines), solutions 1 to 5 that improve the base case in the three  
 408 objectives (dashed polylines), other solutions that improve the base case in at least one  
 409 objective (dotted polylines), and base case (solid red polyline).

411 As observed in Fig. 4, the base case (red polyline) is clearly suboptimal, as there are at  
 412 least 5 Pareto solutions (depicted by dashed coloured polylines) that are better  
 413 simultaneously in the three objectives. Regarding the extreme solutions, the  
 414 minimisation of the damage to ecosystem quality leads to a solution showing better  
 415 performance than the base case in the three objectives. Maximising the production  
 416 worsens the environmental objectives, while minimising the damage to resource  
 417 improves the production yield and worsens the damage to ecosystem quality (with  
 418 respect to the base case). Additionally, Fig.4 shows the remaining 3D solutions

419 (depicted by dotted black polylines) that are better than the base case in at least in one  
420 objective.

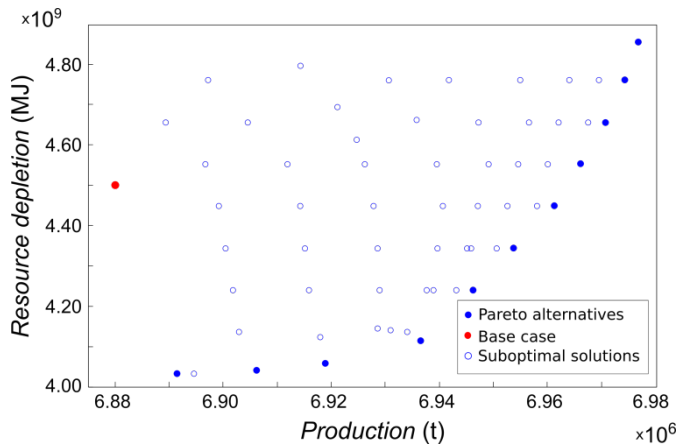
421 The interpretation of the 3D plot (Fig. 3) and subsequent selection of a preferred Pareto  
422 solution are not straightforward. Additionally, the visualization of a large set of  
423 solutions in the parallel coordinates plot (Fig.4) may be unclear given the dense nature  
424 of the cloud of Pareto points. To facilitate this task and get further insight into inherent  
425 trade-offs between pairs of objectives, we projected the Pareto points onto 2D plots.  
426 Furthermore, we generated a set of optimal Pareto solutions for subspaces of two  
427 objectives and compared them with the points resulting from solving the problem in the  
428 original space of three objectives. Note that the solutions generated for the 2D cases are  
429 guaranteed to be optimal in the 3D space, while the converse is not true.

#### 430 **4.2. 2-Dimensional Objectives Spaces**

431 The 2D Pareto points were obtained by solving three different bi-criteria LPs, in each of  
432 which we minimise each objective against one of the others (*resource depletion vs*  
433 *production, ecosystems quality vs production and resource depletion vs ecosystem*  
434 *quality*). More precisely, we ran 10 iterations of the epsilon constraint method for each  
435 such problem, generating 10 optimal solutions for each 2D space problem.

436 Figs. 5, 6 and 7 show the projections onto the subspaces *resource depletion vs*  
437 *production, ecosystem quality vs production and ecosystems quality vs resource*  
438 *depletion*, respectively. The following points are plotted in the figures: the original set  
439 of 3D Pareto optimal solutions projected onto the corresponding 2D subspace (unfilled  
440 blue points), the optimal points generated in the 2D subspace itself (filled blue points)  
441 and the base case (red colour point).

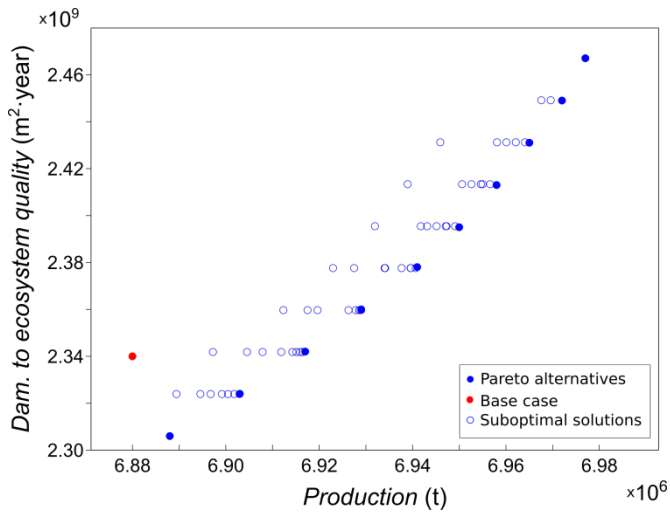
442 As observed in Fig.5 and 6, there is a clear trade-off between each environmental  
 443 impact and the production rate (an improvement in the latter implies worsening the  
 444 former). Furthermore, the base case (depicted in red) is sub-optimal in the space of  
 445 either pair of two objectives.



446

447 **Fig. 5** Set of Pareto optimal solutions for the bi-criteria problem resource depletion vs  
 448 production.

449 As can be observed in Fig. 5, there are six optimal solutions in the space *resource*  
 450 *depletion vs production* (the first ones starting from the left-hand side of the Pareto set)  
 451 showing lower damage to resources and higher production rates than the base case (i.e.,  
 452 dominating the base case solution). Additionally, the slope of the Pareto curve is small  
 453 in the first three points and then increases significantly thereafter, implying that larger  
 454 improvements in production can be attained by increasing marginally the damage to  
 455 resources depletion (making such solutions appealing for decision-makers).

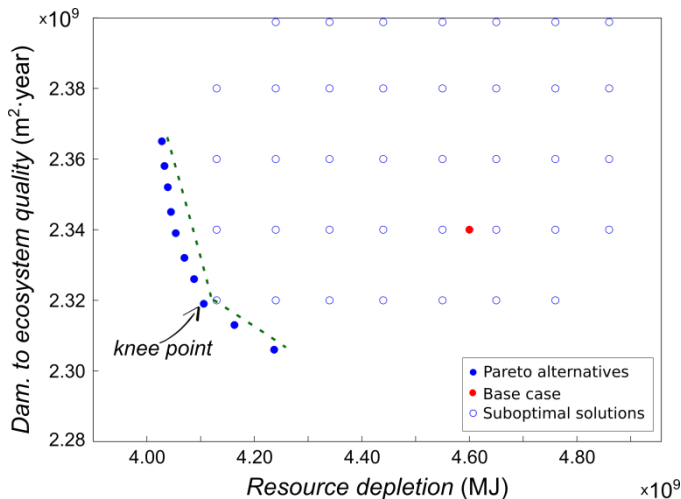


456

457 **Fig. 6** Set of Pareto optimal solutions for the bi-criteria problem damage to ecosystems  
 458 quality vs production.

459 On the other hand, the slope of the Pareto set in Fig. 6 (trade-off between ecosystems  
 460 quality and production) is almost constant. Again, from point 1 to 3 (starting from the  
 461 left-hand side of the Pareto set), it is possible to improve the base case simultaneously  
 462 in both objectives.

463 Finally, we analysed the trade-off between both environmental objectives (*damage to*  
 464 *ecosystem quality vs resource depletion*) (see Fig. 7). As observed in Fig. 7, there is a  
 465 clear trade-off between both impacts, as an improvement in one criterion is only  
 466 possible by worsening the other one, that is, reductions in the minimum damage to  
 467 ecosystem quality are only possible by increasing the minimum damage to resources.



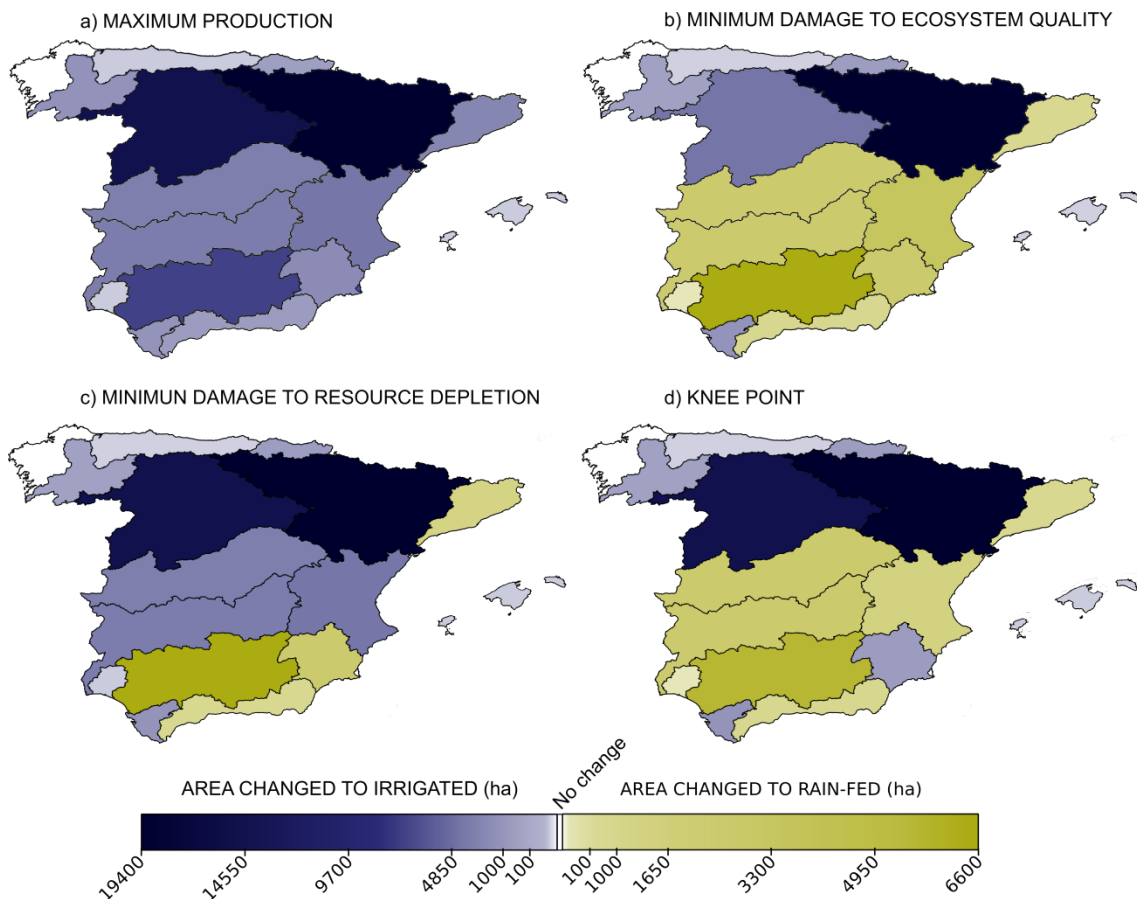
468

469 **Fig. 7** Set of Pareto optimal solutions for the bi-criteria problem damage to ecosystems  
470 quality vs resource depletion.  
471 Remarkably, the base case (depicted in red in Fig. 7) is sub-optimal in the 2D subspace  
472 *damage to ecosystems quality vs resource depletion*, as it can be improved  
473 simultaneously in both objectives by some points lying in the Pareto front. As observed,  
474 all the Pareto solutions generated in the space *damage to ecosystems quality vs resource*  
475 *depletion* show less damage to resources than the base case, and there are six solutions  
476 which are also better in terms of damage to ecosystems quality. Starting from the top  
477 solution, the slope of the curve decreases sharply, so reductions in damage to ecosystem  
478 quality can be attained by increasing the damage to resources depletion marginally,  
479 while from point 8 the slope shows a low rate of decrease. Point 8 is identified as a  
480 “knee point”, in which the slope of the curve changes significantly, and it may be  
481 particularly appealing for decision and policy makers.

### 482 **4.3. Optimal rainfed and irrigated cropping areas**

483 Any Pareto point could be chosen by decision and policy-makers as they all represent  
484 optimal alternatives achieving a unique combination of objectives values implying a  
485 particular rainfed and irrigated area in each watershed. The selection of the most  
486 preferred Pareto solution should be made by an expert panel considering the farmers’  
487 and other stakeholders’ preferences. A priori and posteriori approaches are available for  
488 multi-criteria decision-making (further information on this topic can be found in  
489 Figueira et al., (2005)). In this work, we provide the set of optimal alternatives without  
490 giving any weight/priority to the objectives (i.e. no ranking of Pareto points is  
491 provided), so we avoid subjective value judgements.

492 For illustrative purposes, Fig.8 shows the surface changes that need to be implemented  
 493 (with respect to the base case) in the extreme solutions and in the knee point solution  
 494 identified in Fig.7. Each watershed is coloured according to the change in hectares  
 495 assigned to the rainfed and irrigated surfaces (yellow colour for rainfed and blue colour  
 496 for irrigated). Light and dark shades indicate low and high changes, respectively. Note  
 497 that changes with respect to the base case imply that rainfed areas are replaced by  
 498 irrigated surfaces or vice-versa, that is, only changes between rainfed and irrigated areas  
 499 are allowed (Galicia watershed remains unchanged in all of the solutions, since wheat is  
 500 only grown under rainfed conditions).



501  
 502 **Fig. 8** Optimal changes between rainfed and irrigated areas in each watershed  
 503 corresponding to the following solutions: (a) maximum production, (b) minimum  
 504 damage to ecosystem quality, (c) minimum damage to resource depletion and (d) knee  
 505 point solution identified contrasting ecosystems quality vs resource depletion.

506 As observed in Fig. 8a, the model maximises the production by increasing the irrigated  
507 areas in all of the watersheds, that is, the solution replaces rainfed areas by irrigated  
508 ones, since yields are higher in irrigated areas compared to non-irrigated areas that  
509 usually suffer water deficiencies. Compared to the base case, the maximum production  
510 solution increases the production by 1.1% (92328 t), but this leads to a significant  
511 worsening of the environmental objectives, especially in resource depletion (the impact  
512 increases by 7.8% in resource depletion and by 4.5% in ecosystem quality).

513 Fig.8b shows the optimal changes in the minimum damage to ecosystems quality  
514 solution. A clear difference between the northern and the southern Spanish watersheds  
515 is observed. More precisely, in most of the southern watersheds, with high vulnerability  
516 to suffer ecosystem damage due to water consumption, the irrigated areas are replaced  
517 by rainfed exploitation. The production deficit generated by implementing this plan is  
518 offset by replacing rainfed areas by irrigation systems in the northern watershed as well  
519 as in Duero, Ebro, Guadalete and Barbate, and Balearic Islands. Comparing to the base  
520 case, the minimum damage to ecosystem quality solution preserves 3263 ha from  
521 degradation every year and reduces the amount of water consumed by 1.1 % (in turn,  
522 this solution also reduces the damage to resource depletion by 7.9% while maintaining  
523 the production).

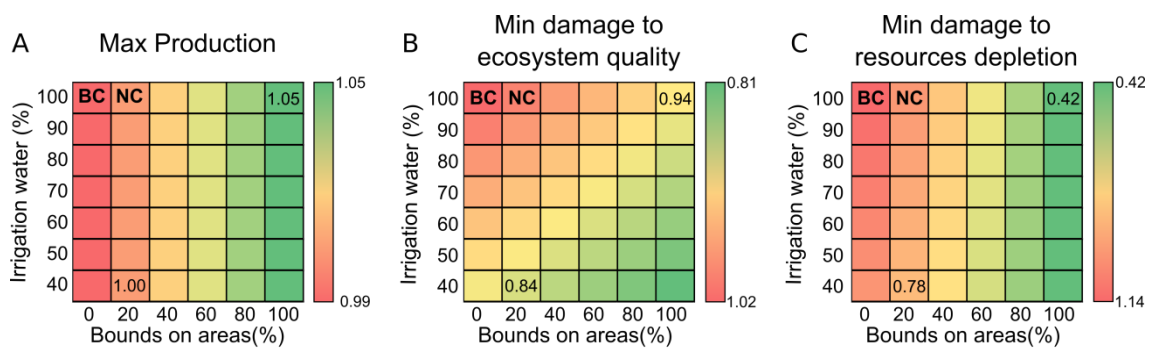
524 Fig. 8c represents the optimal changes corresponding to the minimum damage to  
525 resource depletion solution. As can be observed in the map (Fig. 8c), the irrigated areas  
526 are reduced in Cuencas internas de Cataluña, Guadalquivir, Cuenca Mediterránea  
527 Andaluza and Segura watersheds, as these regions show the highest vulnerability to  
528 resources depletion (see Table 1). In order to offset the significant production loss  
529 taking place when these changes are implemented, the model replaces in the other  
530 watersheds rainfed areas by irrigated ones. Compared to the base case, the minimum

531 damage to resource depletion solution decreases by 572 million MJ the energy required  
532 to extract water resources in the future (reduction of 12.5%), worsening the impact in  
533 ecosystem quality by 2.0% and increasing the production by 0.7%.  
534 Finally, Fig. 8d shows the optimal changes that should be implemented in the knee  
535 solution identified in Fig. 7 (trade-off between ecosystems quality and resource  
536 depletion). Two clear patterns are identified in the northern and southern Spanish  
537 watersheds. More precisely, in many southern watersheds (with high vulnerability in  
538 ecosystem damage and resource depletion), the irrigated areas are replaced by rainfed  
539 exploitation. However, this reduction of irrigated areas (with higher yields than rainfed  
540 ones) generates a production deficit, which is offset by replacing rainfed areas by  
541 irrigation systems in other watersheds, including Duero, Ebro, Guadalete and Barbate,  
542 Segura and Balearic Islands. Compared to base case, the knee point solution allows  
543 decreasing the damage to ecosystem quality and the damage to resource depletion by  
544 0.9% and 10.7% respectively, while the production is maintained at the same level as in  
545 the base case.

#### 546 **4.4. Sensitivity analysis**

547 A sensitivity analysis was carried out to investigate the robustness of the deterministic  
548 model considering two uncertain parameters: blue water requirements and crop yield.  
549 The irrigation requirements may be overestimated in the model, as farmers may not  
550 irrigate at the optimum level. On the other hand, the crop yield may be affected by  
551 several factors, including weather variations, climate change, soil responses,  
552 management practises or pests. Furthermore, we have investigated how the optimal  
553 solution changes for different lower and upper bounds imposed on the surfaces.

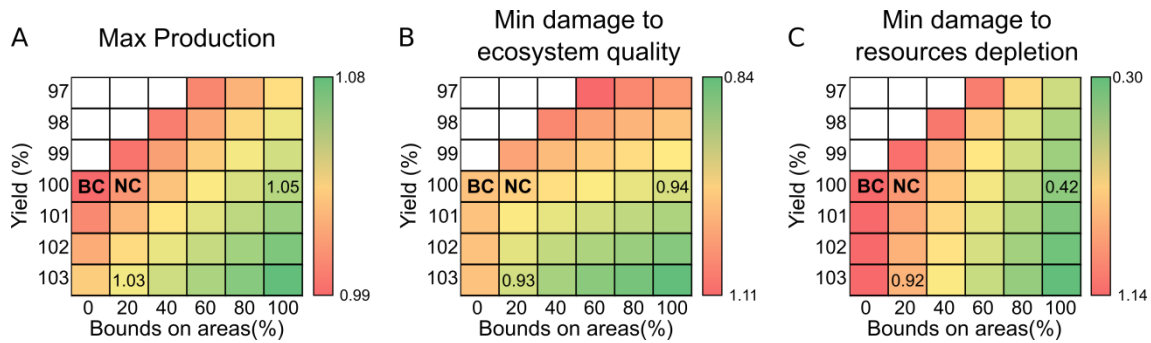
554 The results of the sensitivity analysis are summarised in the form of heat maps (Figs. 9  
 555 and 10), which show how the extreme solutions (those obtained in the scalar  
 556 optimisation of each separate objective) change when the irrigation requirements and  
 557 crop yields are modified. Each heat map cell is coloured according to the percentage  
 558 change in the objective function with respect to the nominal case. Red colours indicate  
 559 worse values, while green colours indicate better values. The x-axis corresponds to  
 560 different bounds on variables from 0% (no change allowed) to 100% (all rainfed areas  
 561 can be substituted by irrigated or vice versa). Note that we consider that each uncertain  
 562 parameter is modified simultaneously in all of the watersheds to the same proportion.  
 563 The base case (BC) and the nominal case (NC) are also shown to facilitate comparisons.  
 564



565 **Fig. 9** Sensitivity analysis of the extreme optimal solutions to changes in the irrigation  
 566 parameter. BC stands for base case and NC for nominal case. The value of each cell  
 567 represents the percentage change with respect the nominal case.

569 *Changing the irrigation water requirements from 100% to 40% for a fixed yield:* As  
 570 observed in Fig. 9, when maintaining the irrigation as in the nominal case (100% case,  
 571 as shown in the vertical axis) and changing the bounds on the areas from 20% to 100%  
 572 (horizontal axis), the production can increase by 5% at most (Fig.9a, cell 1.05), the  
 573 damage to ecosystems can decrease by no more than 6% (Fig. 9b, cell 0.94) and the  
 574 damage to resources can drop by as much as 58% (Fig. 9c, cell 0.42). On the other

575 hand, when the dose of irrigation is reduced to 40% of its value in the nominal case  
 576 (vertical axis) and bounds on areas are fixed to 20% (as in the nominal case), the  
 577 maximum production remains constant, while the damage to ecosystems and the  
 578 damage to resources can be reduced by as much as 16% (Fig. 9b, cell 0.84) and 22%  
 579 (Fig. 9c, cell 0.78), respectively, compared to the nominal case.



580

581 **Fig. 10** Sensitivity analysis of the extreme optimal solutions to changes in the crop yield

582 parameter. BC stands for base case and NC for nominal case. The value of each cell

583 represents the percentage change with respect the nominal case.

584 *Changing the yields from 103% to 97% for fixed irrigation requirements:* As seen in

585 Fig. 10, when maintaining the yield equal as in the nominal case and changing the

586 bound on areas from 20% to 100%, the production can increase by 5% at most (Fig.

587 10a, cell 1.05), the damage to ecosystems quality can decrease by 6% (Fig. 10b, cell

588 0.94) and the damage to resources can decrease by no more than 58% (Fig. 10c, cell

589 0.42). On the other hand, when the wheat yield is increased by 3% (103% with respect

590 to the nominal case) while maintaining the bounds fixed to 20% (like in the nominal

591 case), the crop production increases in the same proportion (Fig. 10a, cell 1.03), the

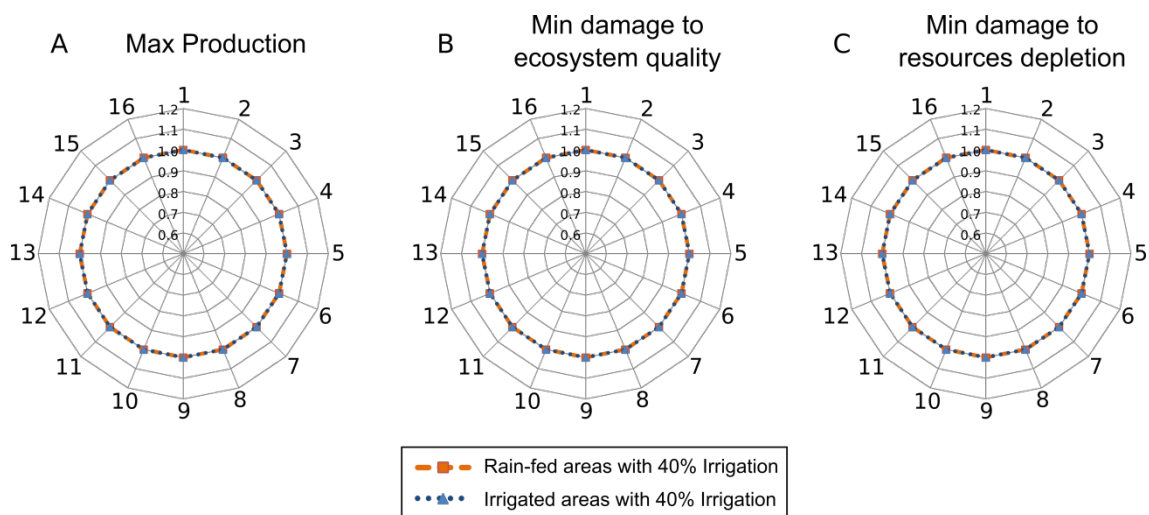
592 damage to ecosystems can be reduced by 7% (Fig. 10b, cell 0.93), and the damage to

593 resources can decrease by 8% (Fig. 10c, cell 0.92). When the yield is decreased by 3%

594 and the bounds on the areas are the same as in the nominal case, then the problem

595 renders infeasible (non-coloured cells appearing in the heat map indicate infeasible

596 solutions), since the demand satisfaction constraint is violated. This is because the  
 597 demand is kept as in the nominal case and even increasing the irrigated areas until they  
 598 hit their upper bound is not sufficient to offset the decrease in production.  
 599 The changes in the optimal areas are summarised in Figs. 11 and 12 in the form of radar  
 600 charts in which each axis corresponds to a watershed (see watersheds codes in Fig. 2)  
 601 and the ring with value 1 represents the nominal case.  
 602 *Changes in the irrigation requirements:* As seen in Fig 11, when the irrigation is  
 603 reduced to 40% and the bounds fixed to 20% (like in the nominal case), the optimal  
 604 rainfed and irrigated areas remain the same as in the nominal case in the three objectives  
 605 regardless of the dose of irrigation. When the production is maximised (Fig. 11a), the  
 606 irrigated areas are increased in all of the watersheds until they hit the bound imposed  
 607 (20% of change); and when the damage to ecosystems (Fig.11b) and the damage to  
 608 resources (Fig. 11c) are minimised, the optimal areas are allocated based on the  
 609 vulnerability of watersheds to the water consumption (i.e., based on the environmental  
 610 characterization factors specific for each watershed), which remains the same.  
 611 Therefore, these changes have no impact on the optimal areas.



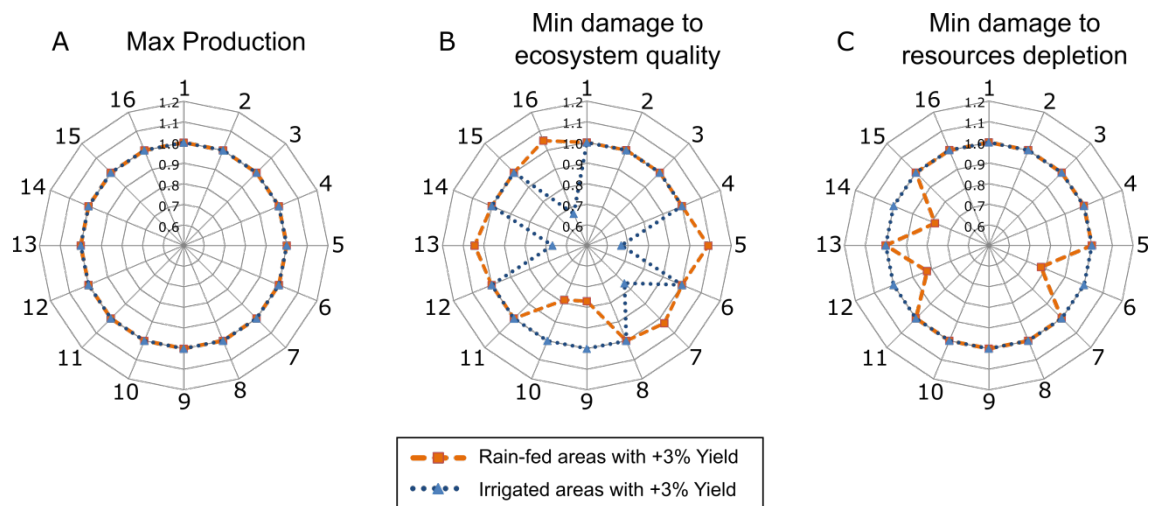
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613

614 **Fig. 11** Sensitivity analysis of the optimal rainfed and irrigated areas to changes in the  
 615 irrigation.

616 *Changes in the yield:* Fig. 12 shows how the optimal areas change for a 3% increment  
 617 in the yield maintaining the bounds as in the nominal case. When the production is  
 618 maximised, the optimal cropping areas remain the same regardless of the value of the  
 619 yield (Fig. 12a), since irrigated areas (which present higher yield) are increased until  
 620 they hit their upper bound. When the damage to ecosystems quality is minimised (Fig.  
 621 12b), the optimal rainfed and irrigated areas vary greatly in many of the watersheds  
 622 comparing with the nominal case (from 8% increase in rainfed area in Ebro, to 33%  
 623 reduction in irrigated areas in Ebro, Guadalete y Barbarte and Islas Baleares). On the  
 624 other hand, when the damage to resources is minimized (Fig.12c), the irrigated optimal  
 625 areas remain the same as in the nominal case in all of the watersheds, while the rainfed  
 626 areas are decreased in Cuenca Mediterránea, Guadalquivir and Cuencas internas de  
 627 Cataluña.

628



629

630 **Fig. 12** Sensitivity analysis of the optimal rainfed and irrigated areas to changes in the  
 631 yield.

632 **5. CONCLUSION**

633 An optimized allocation of rainfed and irrigated cropping areas is identified as a  
634 potential pathway to reduce the environmental impact of water consumption in the  
635 transition towards a more sustainable agricultural production system. To address this  
636 problem, we have developed a novel systematic decision-support tool that integrates  
637 WF and LCA principles with mathematical programming techniques. The task of  
638 identifying optimal rainfed and irrigated areas in a watershed was mathematically  
639 formulated as a multi-objective linear programming problem that seeks to optimise  
640 simultaneously the production and environmental impact of water consumption.  
641 The capabilities of our approach were tested through its application to a case study  
642 based on wheat production in Spain. Results show that significant reductions in  
643 environmental impact can be attained by properly allocating the rainfed and irrigated  
644 cropping areas while still maintaining or even increasing the current production. We  
645 found that some of the optimal solutions identified by the optimization algorithm  
646 represent win-win scenarios that improve the base case (current scenario identified as  
647 sub-optimal) simultaneously in all of the objectives (i.e., production targets and  
648 environmental impacts). Unlike rules of thumb or heuristics, our approach avoids sub-  
649 optimal solutions by guaranteeing convergence to the global optimum. The analysis  
650 indicates that the systematic tool presented here, which combines MOO with LCA and  
651 WF, can be potentially employed for optimally allocating rainfed and irrigated crops in  
652 order to reduce the environmental impact of water consumption in agriculture while  
653 enhancing food availability.

654

655

656

657

658 Concerning the robustness of the model, the sensitivity analysis performed shows that:  
659 (i) water requirements have a significant impact on the environmental objectives  
660 (changes in blue water requirements from 100% to 40% can reduce the damage to  
661 ecosystems quality by no more than 16%, and the damage to resources in 22%); (ii)  
662 changes in the yield can also affect significantly all of the objectives and can even make  
663 the model unfeasible for some values (a 3% increment in the yield can increase the  
664 production in 3%, and reduce the damage to ecosystems by 7%, and the damage to  
665 resources by 8%); (iii) the impact of the bounds on areas is also significant, making it  
666 possible to attain larger economic and environmental improvements by widening them  
667 (i.e., small lower bounds and bigger upper bounds); (iv) concerning the optimal areas in  
668 each watershed, they are sensitive to small changes in yields, which may lead to quite  
669 different solutions in each case. The results of the sensitivity analysis highlight the  
670 opportunity to extent the deterministic model proposed herein by integrating the  
671 uncertainties related to potential changes in climate conditions.

672 Our systematic decision-support tool is intended to support decision and policy making  
673 by providing a set of optimal alternatives and useful guidelines to formulate appropriate  
674 regulations and policy responses for the challenge of sustainable agriculture. Note,  
675 however, that these policies can only succeed if social and economic costs associated  
676 with the transition process are compensated through a set of effective incentives  
677 (farmers need to be compensated for the extra costs and income losses incurred). Our  
678 framework can contribute to the development of more sustainable agricultural  
679 production patterns, enhancing food security and mitigating the problems of water  
680 scarcity and environmental degradation.

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685 **Nomenclature**

686 **Indices**

$J$  set for watersheds indexed by  $j$

$K$  set for provinces indexed by  $k$

687

688 **Parameters**

Demand Minimum demand satisfaction level of the crop (t)

$Yield_j^{DRY}$  productivity in rainfed farmland in watershed  $j$  ( $t \cdot ha^{-1}$ )

$Yield_j^{IRR}$  productivity in irrigated farmland in watershed  $j$  ( $t \cdot ha^{-1}$ )

$CF_j^{EQ}$  characterization factor for ecosystem quality in watershed  $j$  ( $m^2 \text{ year} \cdot m^{-3}$ )

$CF_j^{RD}$  characterization factor for resource depletion in watershed  $j$  ( $MJ \cdot m^{-3}$ )

$Surface_j^{AVA}$  surface available in watershed  $j$  (ha)

$SR_j^{DRY}$  current harvested rainfed surface in watershed  $j$  (ha)

$SR_j^{IRR}$  current harvested irrigated surface in watershed  $j$  (ha)

$CWU_j^{GREEN}$  green water crop requirements in watershed  $j$  ( $m^3 \cdot ha^{-1}$ )

$CWU_j^{BLUE}$  blue water crop requirements in watershed  $j$  ( $m^3 \cdot ha^{-1}$ )

$CWU_j^{GREY}$  grey water crop requirements in watershed  $j$  ( $m^3 \cdot ha^{-1}$ )

$CS_k^{DRY}$  real crop harvested area under rainfed conditions in province  $k$  (ha)

$CS_k^{IRR}$  real crop harvested area under irrigated conditions in province  $k$  (ha)

$f_{k,j}$  area fraction of province  $k$  in the watershed  $j$  (dimensionless)

$YP_k^{DRY}$  real rainfed crop yield in province  $k$  ( $t \cdot ha^{-1}$ )

$YP_k^{IRR}$  real irrigated crop yield in province  $k$  ( $t \cdot ha^{-1}$ )

689

690 **Variables**

$Surface_j^{DRY}$  rainfed surface in watershed  $j$  (ha)

$Surface_j^{IRR}$	irrigated surface in watershed (ha)
<i>Production</i>	total production of the crop (tonnes)
<i>EQ</i>	damage to ecosystem quality ( $m^2$ year)
<i>RD</i>	damage to resources depletion (MJ)
$CWR_j$	crop water requirement in the watershed $j$ ( $m^3$ )
$W_j^{GREEN}$	volume of green water consumed by the crop in each watershed $j$ ( $m^3$ )
$W_j^{BLUE}$	volume of blue water consumed by the crop in each watershed $j$ ( $m^3$ )
$W_j^{GREY}$	volume of grey water consumed by the crop in each watershed $j$ ( $m^3$ )

691

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