

# An Overview of Stochastic Modeling of Extreme Rainfall Processes

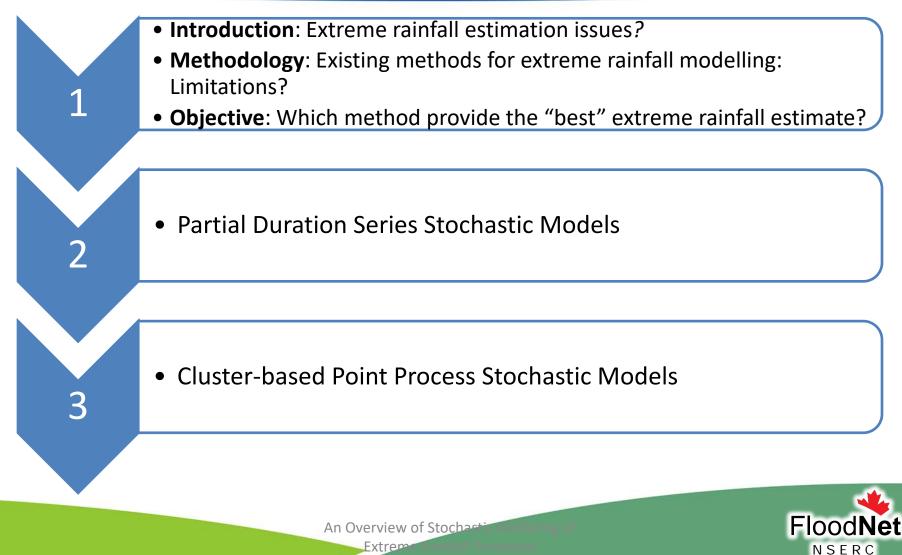
**Floodnet Annual General Meeting** 

Sarah El Outayek, PhD Student

Van-Thanh-Van Nguyen, Professor

McGill University September 2016

#### Outline



#### Introduction



#### Beirut, Lebanon, 2014

(http://www.dailystar.com.lb/News/Lebanon-News/2014/Nov-17/277876-lebanon-transportation-minister-launches-probe-intoroad-flooding.ashx) Calgary, Toronto, 2015

(http://www.ctvnews.ca/canada/flooding-in-calgary-toronto-namedtop-weather-stories-of-2013-1.1600496)



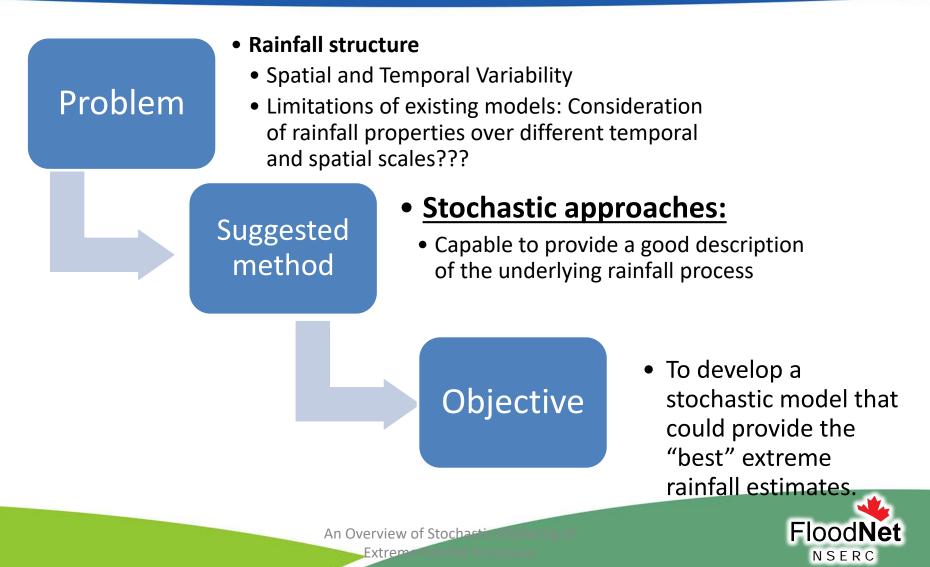
An Overview of Stochastic Model

Extreme Rainfall Processe

## Methodology

Approach	Model	Rainfall Indices				
		Intensity	Occurrence frequency (Return Period)	Events arrival time	Spatial distribution	
Probabilistic	Annual Maximum Series	Х	Х			
Stochastic	Partial Duration Series	Х	х	Х		
	Cluster-based Point Processes	Х	Х	Х	Х	
Other	ANN	Х				
4		An Overview of Sto Extrem	chaetic Modeling of fall Processes		FloodNet	

## Objective



## Partial Duration Series Stochastic Models

Author	Data duration	Rainfall occurrences	Rainfall intensities	Comments
(Katz, 1977)	Daily	Markov Chain	Log-normal	Good fit
(Nguyen & Rousselle, 1981)	Hourly	First and second order Markov-chain	Exponential	Good fit
(I. Rodriguez- Iturbe, D. R. Cox, 1987)	Hourly and 6-hours	Poisson	Exponential and Pareto distributions	Cluster models (Bartlett/Lewis) are more flexible



An Overview of Stochastic Modeling

### Cluster-based Point Process Stochastic Models

- Most popular models:
  - Neyman-Scott Rectangular Pulses (NSRP)
  - Bartlett-Lewis Rectangular Pulse (BLRP)
- NSRP has been modified to account for spatio-temporal variability:
  - Spatiotemporal Neyman-Scott Rectangular Pulses (STNSRP)
- NSRP extended to come up with new models:
  - Non-homogeneous Spatial Activation of Rain Cells (NSAR)
  - Space-Time Realizations of Areal Precipitation (STREAP)



An Overview of Stochastic Modeling

### Cluster-based Point Process Stochastic Models

	Point Process Models					
Parameter	NSRP/ BLRP	STNSRP	NSAR	Description		
λ	-	-	-	Storm original arrival rate		
β	-	-	-	Positions of cells relative to the storm origin		
$\rho(x)$			-	Spatially varying rain cell density field		
ρ		-		Uniform rain cell density field		
ν	-			Number of rain cells affecting a rain gauge		
δ		-	-	mean rain cell radius		
η	-	-	-	mean rain cell duration 🦱 Gumbel		
ξ	-	-	-	mean rain cell intensity type II		
$\psi(x)$		-	-	Spatially varying intensity scaling field		
$\psi_m$	-			Intensity scaling at a specific location		
Burton, A., Fowler, H. J., Kilsby, C. G., & O'Connell, P. E. (2010). A stochastic model for the spatial-temporal simulation of nonhomogeneous rainfall occurrence and amounts. Water Resources Research, 46(11), 1–19. http://doi.org/10.1029/2009WR008884 An Overview of Stochastic Middeline on Finance Fina						

NSERC

Fxtrep

## Concluding Remarks and Work Plan

- A good stochastic model?
  - 1) It can describe accurately the spatial and temporal variability of rainfall properties over different temporal and spatial scales.
  - 2) It can provide accurate extreme rainfall estimates:
    - in the context of stationarity and nonstationarity; and
    - for ungauged sites and for sites with limited data.



# Thank you for your attention !

## **Questions?**



An Overview of Stochastic Modeling o

Extreme Rainfall Processes

#### References

- Abas, N., Daud, Z. M., & Yusof, F. (2014). A comparative study of mixed exponential and Weibull distributions in a stochastic model replicating a tropical rainfall process. *Theoretical and Applied Climatology*, pp. 1–11. http://doi.org/10.1007/s00704-013-1060-4
- Bordoy, R., & Burlando, P. (2014). Stochastic downscaling of climate model precipitation outputs in orographically complex regions: 2. Downscaling methodology. *Water Resources Research*, *50*(1), 562–579. http://doi.org/10.1002/wrcr.20443
- Burton, A., Fowler, H. J., Kilsby, C. G., & O'; Connell, P. E. (2010). A stochastic model for the spatial-temporal simulation of nonhomogeneous rainfall occurrence and amounts. *Water Resources Research*, *46*(11), 1–19. http://doi.org/10.1029/2009WR008884
- Cowpertwait, P. S. P. (2002). A space-time Neyman-Scott model of rainfall: Empirical analysis of extremes. *Water Resources Research*, 38(8), 1–14. http://doi.org/10.1029/2001WR000709
- Cowpertwait, P. S. P., O'Connell, P. E., Metcalfe, A. V., & Mawdsley, J. A. (1996). Stochastic point process modelling of rainfall. I. Single-site fitting and validation. *Journal of Hydrology*, *175*(1–4), 17–46. http://doi.org/10.1016/S0022-1694(96)80004-7
- I. Rodriguez-Iturbe, D. R. Cox, V. I. (1987). Some Models for Rainfall Based on Stochastic Point Processes. *Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences, 410*(1839), 269–288. http://doi.org/10.1098/rspa.1983.0054
- Katz, R. W. (1977). Precipitation as a Chain-Dependent Process. *Journal of Applied Meteorology*. http://doi.org/10.1175/1520-0450(1977)016<0671:PAACDP>2.0.CO;2
- Katz, R. W., & Parlange, M. B. (1995). Generalizations of chain-dependent processes: application to hourly precipitation. *Water Resources Research*, *31*(5), 1331–1341. http://doi.org/10.1029/94WR03152
- Katz, R. W., & Parlange, M. B. (1996). Mixtures of stochastic processes : application to statistical downscaling. *Climate Dynamics*, 7, 185–193. http://doi.org/10.3354/cr007185
- Katz, R. W., & Parlange, M. B. (1998). Overdispersion phenomenon in stochastic modeling of precipitation. *Journal of Climate*, *11*(4), 591–601. http://doi.org/10.1175/1520-0442(1998)011<0591:OPISMO>2.0.CO;2
- Kim, S., Kavvas, M. L., & Asce, M. (2006). Stochastic point rainfall modeling for correlated rain cell intensity and duration. *Journal of Hydrologic Engineering*, *11*(February), 29–36. http://doi.org/10.1061/1084-069911:1(29)
- Kleiber, W., Katz, R. W., & Rajagopalan, B. (2012). Daily spatiotemporal precipitation simulation using latent and transformed Gaussian processes. *Water Resources Research*, 48(1), 1–17. http://doi.org/10.1029/2011WR011105
- Moreno-Pérez, M. F., Pulido-Calvo, I., & Roldán-Canas, J. (2008). Regional Analysis of Daily Precipitation Stochastic Model Parameters using Artificial Neural Networks. In *World Environmental and Water Resources Congress* (pp. 5827–5835). http://doi.org/10.1017/CBO9781107415324.004
- Nguyen, V., & Rousselle, J. (1981). A stochastic Model for the Time Distribution of Hourly Rainfall Depth. *Water Resources Research*, *17*(2), 399–409.
- Nguyen, V.-T.-V. (1984). A stochastic description of temporal daily rainfall patterns. *Canadian Journal of Civil Engineering*, *11*, 234–239.
- Paschalis, A., Molnar, P., Fatichi, S., & Burlando, P. (2014). On temporal stochastic modeling of precipitation, nesting models across scales. Advances in Water Resources, 63, 152–166. http://doi.org/10.1016/j.advwatres.2013.11.006



An Overview of Stochastic Model