Hydrol. Earth Syst. Sci. Discuss., 5, 1641–1675, 2008 www.hydrol-earth-syst-sci-discuss.net/5/1641/2008/ © Author(s) 2008. This work is distributed under the Creative Commons Attribution 3.0 License.



Papers published in *Hydrology and Earth System Sciences Discussions* are under open-access review for the journal *Hydrology and Earth System Sciences*

Robust estimation of hydrological model parameters

A. Bárdossy and S. K. Singh

Institute of Hydraulic Engineering, University of Stuttgart, Stuttgart 70569, Germany Received: 22 May 2008 – Accepted: 24 May 2008 – Published: 25 June 2008 Correspondence to: A. Bárdossy (bardossy@iws.uni-stuttgart.de) Published by Copernicus Publications on behalf of the European Geosciences Union.

1641





5, 1641–1675, 2008

Robust parameter estimation

Abstract

The estimation of hydrological model parameters is a challenging task. With increasing capacity of computational power several complex optimization algorithms have emerged, but none of the algorithms gives an unique and *very best* parameter vec-

- ⁵ tor. The parameters of hydrological models depend upon the input data. The quality of input data cannot be assured as there may be measurement errors for both input and state variables. In this study a methodology has been developed to find a set of robust parameter vectors for a hydrological model. To see the effect of observational error on parameters, stochastically generated synthetic measurement errors were ap-
- plied to observed discharge and temperature data. With this modified data, the model was calibrated and the effect of measurement errors on parameters was analysed. It was found that the measurement errors have a significant effect on the best performing parameter vector. The erroneous data led to very different optimal parameter vectors. To overcome this problem and to find a set of robust parameter vectors, a geometrical
- ¹⁵ approach based on the half space depth was used. The depth of the set of *N* randomly generated parameters was calculated with respect to the set with the best model performance (Nash-Sutclife efficiency was used for this study) for each parameter vector. Based on the depth of parameter vectors, one can find a set of robust parameter vectors. The results show that the parameters chosen according to the above criteria have law experiments and performance to a different time period. The method
- 20 low sensitivity and perform well when transfered to a different time period. The method is demonstrated on the upper Neckar catchment in Germany. The conceptual HBV model was used for this study.

1 Introduction

Hydrological models are used for different purposes such as water management or flood forecasting. The estimation of hydrological model parameters is a difficult task. Reasons for this are the highly non-linear nature of hydrological processes and the fact

HESSD

5, 1641–1675, 2008

Robust parameter estimation





that different parameter vectors driving models describing the physical processes might have the same effect on the discharge. This means that changes of some parameters might be compensated by others. Unfortunately traditional manual calibration of models with reasonable parameter values often leads to weak results. Hence, nowadays automatic procedures based on numerical methods are used.

Many different optimization routines have been developed to find optimum parameter vectors. A variety of objective functions measuring model performance including multi-objective approaches, have been tried to define optimality in this context. Non-linearity of the hydrological models and of the objective functions lead to very complex optimiza-

- tion problems. Beven and Freer (2001) argue that there are no optimum parameters, in fact there is a large set of parameter vectors; which all perform reasonably and one cannot easily distinguish between them. They call this an *equifinality* problem which leads to high uncertainties in the model predictions. Frequently shown *dotty plots* give the impression that the set of good parameter vectors can be found anywhere in the
- ¹⁵ space. But no clear convergence to a best single values can be observed. However, in a previous paper (Bárdossy, 2007), the geometrical properties of a parameter vectors with good performance (from now on the *set of good parameters*) were investigated for a two-dimensional case. It was shown that the set of good parameters is well structured. Unfortunately in higher dimensional spaces one can not *see* these sets, thus it
- ²⁰ is not clear whether they are scattered or have some clear structure. The high scatter observed in the good individual parameters is very disturbing since, it does not enable a classical identification of a single vector within corresponding confidence bounds.

The GLUE procedure (Beven and Binley, 1992) has widely been applied for uncertainty assessment and discussed in the scientific literature, Although alternative proce-

²⁵ dures using parametric approaches to obtain *best* solutions have also been suggested. These approaches are optimal under certain assumptions, however, they are often selected purely for mathematical convenience and not necessarily based on experience with data.

In Kavetski et al. (2006a) and Kavetski et al. (2006b) it was noted that the perfor-

HESSD

5, 1641-1675, 2008

Robust parameter estimation





mance of hydrological models is a *bumpy* function of the model parameters. They suggest different numerical procedures to smoothen parameter surfaces and to obtain optimal parameter vectors.

- The purpose of this paper is to investigate the reasons leading to very different optimum parameter vectors and to investigate the properties of the set of good parameters in high dimensional spaces. Our goal is not to find the parameter vectors which perform best for the calibration period but to find parameter vectors which:
 - 1. lead to good model performance over the selected time period
 - 2. lead to a hydrologically reasonable representation of the corresponding processes
- are not sensitive: small changes of the parameters should not lead to very different results
 - 4. are transferable: they perform well for other time periods and might also perform well on other catchments (i.e they can be regionalized)

Concepts of computer geometry and multivariate statistics are used to investigate the set of good parameters. Specifically, convex sets and the depth function defined in Tukey (1975) are used.

The concept of data depth has recently received much attention by Donoho and Gasko (1992), Rousseeuw and Struyf (1998), Rousseeuw and Ruts (1998), Liu et al. (1999), Zuo and Serfling (2000), Miller et al. (2003) and Lin and Chen (2006). It has

- ²⁰ been used for the investigation of large data sets. The application of depth function has been seen in several field. Serfling (2002) used depth function for nonparametric multivariate analysis. Cheng et al. (2000) had used data depth function for monitoring multivariate aviation safety data for control chart. They were also applied in quality control Liu (1995), Hamurkaroģlu et al. (2004). The hydrological application found so
- ²⁵ far is in Chebana and Ouarda (2008), where data depth was used to define weights for the regional estimation of hydrological extremes.

5, 1641–1675, 2008

Robust parameter estimation





This paper is organized as follows: After the introduction, the case study area is introduced. In Sect. 3, the effect of observation errors on the identification of hydrological model parameters is discussed. In Sect. 4, the notion of statistical depths is introduced. Geometrical properties of the set of *good* parameters is investigated with the help of the depth function and robust parameter vectors are identified. In the final section, results are discussed and conclusions are drawn.

2 Case study area and the hydrological model

The concept of this paper will be illustrated with examples from the Neckar catchment. The hydrological model chosen is a modified version of the HBV model. A short description of the catchment and the model is provided in this section.

2.1 Study area

5

This study was carried out on the upper Neckar basin in South-West Germany in the state of Baden-Württemberg using data from the period 1961–1990. The region is flat, undulating in the east and north. The Black Forest and Swabian Albs are in the west and south. The 4000 km² large Upper Neckar basin was subdivided into 13 subcatchments (Fig. 1). Three of which were used for this study.

The study area elevations range from 238 m m.a.s.l. to 1010 m m.a.s.l. The dataset used in this study includes measurements of daily precipitation from 151 gauges and daily air temperature at 74 climatic stations. The meteorological input required for the bydrological model was interpolated from the observations with External Drift Kriging

- hydrological model was interpolated from the observations with External Drift Kriging (Ahmed and de Marsily, 1987) using topographical elevation as external drift. The mean annual precipitation is 908 mm/year. Land use is mainly agricultural in the lowlands and forested in the medium elevation ranges. Hydrological characteristics of the three selected subcatchments are given in Table 1. For further details please refer to Semaniage (2002) and Pérdeagy et al. (2005).
- 25 Samaniego (2003) and Bárdossy et al. (2005).



Printer-friendly Version

Interactive Discussion



2.2 Hydrological model

5

The HBV model concept was developed by the Swedish Meteorological and Hydrological Institute (SMHI) in the early 1970's has been modified at the Institute of Hydraulic Engineering, University Stuttgart and used for this study. It includes conceptual routines for calculating snow accumulation and melts, soil moisture and runoff generation,

runoff concentration within the subcatchment, and flood routing of the discharge in the river network. The snow routine uses the degree-day approach as set out in Eq. (1) and Eq. (2). Soil moisture is calculated by balancing precipitation and evapotranspiration using field capacity and permanent wilting point as parameters, Eq. (3) to (5).

10 MELT=
$$DD \cdot (T - T_{crit})$$

$$DD = DD_0 + k \cdot P \tag{2}$$

$$P_{\text{eff}} = \left(SM/FC\right)^{\beta} \cdot P + \text{MELT}$$
(3)

Where: P_{eff} is the effective precipitation, *SM* is the actual soil-moisture, *FC* is the maximum soil storage capacity, β is a model parameter (shape coefficient), *P* is the depth of daily precipitation.

 $PE_a = (1 + C \cdot (T - T_m)) \cdot PE_m$

Where: PE_a is the adjusted potential evapotranspiration, *C* is a model parameter, *T* is the mean daily air temperature, T_m is the long term mean monthly air temperature and PE_m is the long term mean monthly potential evapotranspiration.

²⁰
$$E_a = (SM/PWP) \cdot PE_a$$

Where: E_a is the actual evapotranspiration and SM/PWP is the soil-moisture limit for evapotranspiration decrease. Runoff generation is simulated by a nonlinear function of the actual soil moisture and precipitation. The runoff concentration is modeled by two parallel nonlinear reservoirs representing the direct discharge and the groundwater

HESSD

5, 1641–1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh

(1)

(4)

(5)





response. Flood routing between the river network nodes uses the Muskingum method. Additional information about the HBV model in general can be found in Hundecha and Bárdossy (2004), and Bergström (1995). Direct runoff and percolation from each subcatchment are calculated using Eq. (6) to (10).

 $_{5} \quad Q_{0} = k_{0} \cdot (S_{1} - L) \tag{6}$

$$O - k S$$

$$Q_1 = \kappa_1 \cdot S_1 \tag{7}$$

$$Q_{\text{perc}} = k_{\text{perc}} \cdot S_1 \tag{8}$$

$$Q_2 = k_2 \cdot S_2$$

Where: Q_0 is near surface flow, Q_1 is interflow, Q_{perc} is percolation, Q_2 is baseflow, k_0 is the near surface flow storage constant, k_1 is the interflow storage constant, k_{perc} is the percolation storage constant, k_2 is the baseflow storage constant, S_1 is upper reservoir water level, S_2 is lower reservoir water level, L is threshold water level for near surface flow. The total runoff is computed as the sum of the outflows from the upper and lower reservoirs. The total flow is then smoothed using a transformation function, consisting of a triangular weighing function with one free parameter, MAXBAS.

$$Q = g(t, MAXBAS) \cdot (Q_0 + Q_1 + Q_2)$$

Where: Q is current overall discharge and MAXBAS is the duration of the triangular weighting function (Unit Hydrograph).

3 The effect of observation errors

In rainfall runoff modeling, input errors play a crucial role but the problem of input errors is generally neglected by hydrologists (Paturel et al., 1995). Hydrological models use observation data for the identification of a model's parameters. Unfortunately many of the hydrological observations contain partly systematic and partly random errors.

HESSD

5, 1641–1675, 2008

Robust parameter estimation
A. Bárdossy and S. K. Singh

(9)

(10)





Precipitation is measured at a few selected locations and typically interpolated for the catchment area. Thus, precipitation values used in the model can be wrong due to measurement (for example caused by evaporation or wind) and to interpolation errors. The impact due to error in precipitation has been investigated by Ibbitt (1972), Troutman

(1985), Paturel et al. (1995), Andréassian et al. (2001) and Oudin et al. (2006), who found that error in precipitation has significant influence on model performance.

Observed discharge is used as the main calibration quantity, thus their errors may have significant influence on model performance. In most cases water levels are observed and rating curves are used to transform them to discharges. This is an important source of partly systematic error and, when combined with other errors, compromise

10

25

the identification of the model parameters.

The parameter vectors obtained by model parameter optimization algorithms are optimal with respect to an erratic objective function. Measurement errors and errors due to model structure are mixed Todini (2007) and cannot be separated directly. The following examples illustrate the effect of observation uncertainty on parameter estima-

¹⁵ following examples illustrate the effect of observation uncertainty on parameter estimation.

Firstly, consider the observed meteorological variables and discharge. We assume that due to measurement errors the accuracy of the measured discharge $Q_M(t)$ is q%. Thus, the real but unknown discharge $Q_E(t)$ can be written as:

²⁰ $Q_E(t) = Q_M(t)(1 + \varepsilon_Q(t))$

with $\varepsilon_Q(t)$ being a random error. This random error is due to uncertainties of the rating curve, non-uniqueness of the stage discharge relationship, changes of the cross section etc. Here we assume that the error follows a normal distribution $N(0, \frac{q}{100})$. This means we assume a constant relative random error and further, that the errors are independent (error dependence would increase the effect of observation uncertainty).

To quantify the effect of the error on model performance a set of M=100 realizations of $Q_E(t)$ was generated with q=5. Note that the rating curve related errors are usually higher then this, especially in the case of extreme flows. Consequently the parameters

HESSD

5, 1641-1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh



(11)



of the hydrological model were estimated by maximizing the Nash-Sutcliffe coefficient as if each parameter vector Q_E was the observed series. The model parameters obtained show a considerable scatter. For an example in two dimensions, Fig. 2 shows the scatter plot for the selected model parameters k_0 and k_1 , where M=20.

⁵ The uncertainty of the estimated model parameters with respect to input error structure can also be investigated. With respect to temperature observations one can assume that the real but unknown temperature $T_E(t)$ can be written as:

 $T_E(t){=}T_I(t) + \varepsilon_T(t)$

20

(12)

In this case an additive error of the catchment mean temperature was assumed. As in the previous case, *M* realizations were generated and model parameters were optimized for each of the series separately.

Tables 2 and 3 shows the effect of observation error on the Nash-Sutcliffe coefficient for both discharge and temperature measurement errors, respectively. The uncertainty of model parameters with respect to precipitation uncertainty can be considerable, depending on the density of the observation network. This problem was investigated by Das et al. (2008¹).

These examples show that model parameters and model performance are highly influenced by measurement errors. Two parameter vectors, with model performances differing in the range of the measurement error caused fluctuations of the Nash-Sutcliffe value, cannot be distinguished from each other. Either of them might lead to a better description of the hydrological system. The parameters obtained by sophisticated optimization procedures might thus be suboptimal in reality. Thus, it is reasonable to investigate the set of parameters which gives similar performance as the numerical optimum. These parameters will be called *good parameters* in the subsequent sections.

HESSD

5, 1641-1675, 2008

Robust parameter estimation





¹Das, T., Bárdossy, A., Moretti, G., and Birkinshaw, S. J.: Uncertainty investigation in model simulation and in identifying the model parameters of a conceptual model due to uncertain precipitation., J. Hydrol., in review, 2008.

4 Geometrical structure of the parameter set

15

20

One of the major problems is that there is a large number of parameter vectors which perform nearly equally well. It is difficult, then to decide which of these should be taken for prediction. Scatter plots showing model performances as a function of individual

- ⁵ parameters indicate that a wide range of parameter values can lead to good model performance. At present it seems impossible to know a priori if a fitted given parameter vector leads to good or bad performance when applied to a model. In Bárdossy (2007), the geometrical structure of the best performing parameters of a unit hydrograph were investigated. It was shown that the set has a very clear geometrical structure. In this paper models with >2 parameters are considered. In this case one cannot see the set
- of best parameters, but instead methods of computational geometry can be used.

In order to investigate the properties of the set of good parameter vectors, the concept of data depth was used. Depth functions were first introduced by Tukey (1975) to identify the center (a kind of generalized median) of a multivariate dataset. Several generalizations of this concept have been defined in Rousseeuw and Struyf (1998), Liu et al. (1999) and Zuo and Serfling (2000).

Definition: The halfspace depth of a point p with respect to the finite set X in the d dimensional space \mathbb{R}^d is defined as the minimum number of points of the set X lying on one side of a hyperplane through the point p. The minimum is calculated over all possible hyperplanes.

Formally the halfspace depth of the point p with respect to set X is:

$$D_X(p) = \min_{n_h} \left(\min\left(\left| \left\{ x \in X \left\langle n_h, x - p \right\rangle > 0 \right\} \right| \right), \left(\left| \left\{ x \in X \left\langle n_h, x - p \right\rangle < 0 \right\} \right| \right) \right)$$
(13)

Here $\langle x, y \rangle$ is the scalar product of the *d* dimensional vectors, and n_h is an arbitrary unit vector in the *d* dimensional space representing the normal vector of a selected hyperplane.

If the point p is outside the convex hull of X then its depth is 0. Points on and near the boundary have low depth while points *deeply* inside have high depth.



Interactive Discussion

Printer-friendly Version



One advantage of this depth function is that it is invariant to affine transformations of the space. This means that the different ranges of the parameters have no influence on their depth.

The calculation of the halfspace depth is computationally very expensive if the num-

⁵ ber of points in X is large or the dimension is high. Efficient algorithms are available for d=2 from Miller et al. (2003). In this study the approximate calculation suggested in Rousseeuw and Struyf (1998) was used.

To illustrate the concept of data depth let us consider a two dimensional data set. The parameter vectors with good performance are shown on Fig. 3. We have chosen k_0 and k_1 in this example. The first parameter corresponds to the *x* axis and the second to the *y* axis. Points with low depth \leq 5 are marked with circles. Note that points near the boundary of the set have a low depth while the interior points in the middle of the set have the highest depth.

- 4.1 Data depth of the good parameter set
- ¹⁵ In order to explore the set of reasonably performing parameter vectors using the above introduced concept, nine parameters of the HBV model were considered. *N* random parameter vectors where generated in a rectangle bounded by reasonable limits in the *d*=9 dimensional space. For each of these parameters the hydrological model was applied and the performance was calculated. This set is denoted as X_N . A subset $X_N^* \subset X_N$ of the best performing parameters (upper 10 %) was identified. The depth of each point in X_N with respect to X_N^* was calculated. Figure 4 shows the histogram of the performance of the hydrological model for the points $\theta \in X_N$ with depth $D(\theta) > L$.
- One can see that all points with high depth (being in the geometrical interior of the set X_N) lead to good model performance. The reason for this is that one assumes that the low depth points can be regarded as an iso-hypersurface corresponding to the selected level. If one assumes continuity of the objective function then higher values of the function are expected in the interior of the set.

In order to check this statement an independent second set Y_N of N random parame-

HESSD

5, 1641–1675, 2008

Robust parameter estimation





ter vectors were generated. The depth of the points of Y_N with respect to X_N^* was calculated. For all parameters $\theta \in Y_N$, the hydrological model was run and the performances calculated. The results are evaluated for parameters such that $D(\theta) \ge L$, exemplified in Table 4 with the statistics of the performances. One can see that the randomly gener-

ated parameter vectors which posses high depth have good model performance. The standard deviation decreases with increasing depth, showing that in the *deep* interior of the set all parameter vectors perform similarly. These results show that for this case one can geometrically identify parameter vectors which are good. Note that even if the best performance is related to the deepest subset, this is not necessarily always the
 case, since the global optimum might itself correspond to a low depth.

4.2 Transferability

In order to investigate the transferability of the parameters with respect to their depth, two experiments were carried out.

As a first test the total observation period of 30 years was divided into three 10 year periods. For each generated parameter vector the model performance for each time period was calculated. The set of good parameter vectors was identified for each time period and the depth of each parameter with respect to this set was calculated. In this way, three depth values were assigned to each parameter vector.

The 50 and 150 parameter sets with the highest depth were identified for each time ²⁰ period. The intersection of these sets consisted of 36 and 84 points indicating that depth is stable over all time periods. Note that a parameter vector was considered to be in the intersection if it had positive depth with respect to both sets. As a set of 10000 points were considered; an independence between the sets would have led with high probability to no common points. This means that parameters with large depth are ²⁵ robust with respect to the selected time period.

As a second test the parameters with high depth for one time period were used for an other time period and their performance was calculated. In Table 5 the results of the transferred model quality with respect to depth corresponding to the time period

HESSD

5, 1641-1675, 2008

Robust parameter estimation





1961–1970 are shown. Note that the subset of the boundary points was selected by choosing only points for which the performance exceeds a given threshold. This was done to ensure the same mean model performance for the boundary and the interior point sets (with depth > 5 for the selected time period. Thus, the worse performance of the boundary points for the other time periods is not due to a worse initial performance but only due to their position. Note that for the interior points, the performance in the other time periods is significantly better than those of the boundary points. The standard deviation is smaller for the interior points which indicates that the transfer of these parameters is reasonable for these points.

10 4.3 Sensitivity

15

The sensitivity of the model performance with respect to systematic changes of the parameters was investigated. For this purpose two different experiments were carried out. First a set of boundary points B_{ϑ} (with depth equal to 1), in which all have good model performance, was selected. The same number of the deeper points D_{ϑ} having similar performance was also selected. Using these sets three additional sets were generated:

$$C_{1} = \{ \frac{\theta_{1} + \theta_{2}}{2} ; \theta_{1} \in B_{\vartheta} \text{ and } \theta_{2} \in D_{\vartheta} \}$$

$$C_{2} = \{ \theta_{1} + \frac{\theta_{1} - \theta_{2}}{2} ; \theta_{1} \in B_{\vartheta} \text{ and } \theta_{2} \in D_{\vartheta} \}$$

$$C_{3} = \{ \theta_{2} + \frac{\theta_{1} - \theta_{2}}{2} ; \theta_{1} \in B_{\vartheta} \text{ and } \theta_{2} \in D_{\vartheta} \}$$

 $_{20}$ C_1 contains points inside the set between B_{ϑ} and D_{ϑ} , C_2 are points outside the boundary B_{ϑ} and C_3 are points where deep points were altered in the same way as the boundary points. Figure 5 explains the construction in two dimensions. Table 6 shows the statistics of the Nash-Sutcliffe coefficients for the three sets. One can see that the inside points all have good performance and the standard deviation is small. Points





at C_2 have the worst performance while C_3 is better. The skewness is nearly zero for the inside set C_3 , while in other cases the strong negative skew indicates that in some cases the performance loss due to the shift outside the set is extremely high. The same alteration of the parameters leads to less performance loss for deep points than for shallow points. Further, there is no loss if the parameter vector remains in the convex set of deep parameters. This again highlights the advantage of deep parameter

5 Robust parameter estimation (ROPE)

5

vectors.

In Sect. 4 it was shown that parameters in the interior (expressed through data depth) of the set of good points are themselves good and transferable and not very sensitive. A possible explanation for this is that these parameters can be regarded as a kind of compromised solution – where none of the processes represented by the parameters is overemphasized.

For modelling purposes one might be interested in finding the set of good parameters and also the identification of the deep parameter vectors for robust modelling. For this purpose the following procedure is suggested:

- 1. the limits for the d selected parameters are identified
- 2. *N* random parameter sets forming the set X_N are generated in the *d* dimensional rectangle bounded by the limits defined in 1.
- 3. the hydrological model is run for each parameter vector in X_N and the corresponding model performances are calculated
 - 4. the subset X_N^* of the best performing parameters is identified. This might be for example the best 10% of X_N .

HESSD

5, 1641–1675, 2008

Robust parameter estimation





- 5. *M* random parameter sets forming the set Y_M are generated, such that for each parameter vector $\theta \in Y_M D(\theta) \ge L$ (with $L \ge 1$) where the depth is calculated with respect to the set X_N^* .
- 6. the set $X_N = Y_M$ and steps 3–6 are repeated until the performance corresponding
- to X_N and Y_M do not differ more than what one would expect from the observation errors.

Note that the **ROPE** algorithm can be easily modified to a general multivariate optimization procedures.

The algorithm was used for three selected subcatchments (Rottweil, Tübingen, Süssen).

- Four steps were enough to find a good set of parameters for all the catchments. The performance of the model using different calibration and validation periods is summarized in Fig. 6 for catchment Süssen. As one can see the subsequent steps of the algorithm deliver better sets. The mean NS for the steps increased form 0.767 (step 2) through 0.773 (step 3) to 0.775 (step 4). The improvement in the last step is very small and less than what one would expect to be caused by measurement errors. Therefore
 - the algorithm stopped at this step.

5

Figure 7 shows the dotty plots of the selected model parameters for catchment Süssen. The performance corresponding to the parameters of step 4 are better than those corresponding to step 2 but the parameter range remains the same. Figure 8

shows the two dimensional scatter plot for the two model parameters for steps 2 and 4 obtained for catchment Tübingen. One has the impression that these parameters can take a wide range of values, and that there is no difference between the the two sets. However one has to bear in mind that these are two dimensional projections of 9 dimensional sets. The sets themselves are very different, the ratio of their 9 dimensional volume is approximately 0.01 (calculated as Monte Carlo integral).

Figure 9 shows the sensitivity of the calculated discharge with respect to two sets of parameter vectors with different depth. 1000 Parameter vectors from the boundary (depth=1) and from the interior (depth>1) were taken and the corresponding hydro-

HESSD

5, 1641-1675, 2008

Robust parameter estimation





graphs were calculated. The 95% and the 5% lines show that the interior parameter vectors lead to smaller differences in calculated discharge. The differences between the 95% and the 5% values are plotted separately on Fig. 10 showing that taking interior parameter vectors leads to an approximately 20% reduction.

In the case study presented here all parameters in the final set Y_M performed well. In the case of other models or other performance measures this may not necessarily the case. However the set Y_M always contains a large portion of good parameters and possible transformations (for example taking the logarithm of some parameters) might fix this problem.

10 6 Discussion and conclusions

15

20

- In this paper the effect of observation uncertainty on the parameter estimation was investigated. It could be shown that observation errors can lead to very different optimal model parameters if the uniqueness of the parameters is assumed and the parameters corresponding to the optimum of the performance function are identified.
- Observational uncertainty of the input and the discharge leads to variability of the model performance. This variability has to be considered in model parameter estimation. All model parameters which do not differ more in their performance than what can be caused by measurement errors could themselves be the best parameters.
- Data depth is a useful tool to identify particular and robust parameter sets. Parameters with low data depth are near the boundary and are sensitive to small changes and do transfer to other time periods less well as well as high depth ones.
- From the examples discussed in this paper, one could see that equally performing

5, 1641-1675, 2008

Robust parameter estimation





parameters are not necessarily equally transferable or equally sensitive. Data depth can help to find domains with robust and transferable parameters.

- A stepwise algorithm to find a convex set containing good model parameters was developed.
- In this paper, model performance was measured by the traditional Nash-Sutcliffe coefficient. Other measures can be treated similarly – but might lead to different parameter sets.

Further research is needed to use the concepts developed in this paper for other purposes and models. Robust estimation of the model parameters might be very useful for

regionalization and could contribute to a better prediction in ungaged basins. The suggested methodology can be extended for uncertainty analysis by relating the likelihood of the parameters to their depth, however further research is required to complete this task.

References

Ahmed, S. and de Marsily, G.: Comparison of geostatistical methods for estimating transmissivity using data transmissivity and specific capacity., Water Resources Research, 23, 1717–1737, 1987. 1645

Andréassian, V., Perrin, C., Michel, C., Usart-Sanchez, I., and Lavabre, J.: Impact of imperfect rainfall knowledge on the efficiency and the parameters of watershed models, J. Hydrol., 250,

20 206–223, 2001. 1648

Bárdossy, A.: Calibration of hydrological model parameters for ungauged catchments., Hydrol. Earth Syst. Sci., 11, 703–710, 2007,

http://www.hydrol-earth-syst-sci.net/11/703/2007/. 1643, 1650

Bárdossy, A., Pegram, G. S., and Samaniego, L.: Modeling data relationships with a local

variance reducing technique: Applications in hydrology., Water Resources Research, 41, W08404, doi:10.1029/2004WR003851, 2005. 1645

HESSD

5, 1641–1675, 2008

Robust parameter estimation





- Bergström, S.: The HBV model. In: Computer Models of Watershed Hydrology, Water Resources Publications, Littleton, Colorado, USA, 1995. 1647
- Beven, K. and Binley, A. M.: The future of distributed models: model calibration and uncertainty prediction., Hydrological Processes, 6, 279–298, 1992. 1643
- ⁵ Beven, K. and Freer, J.: Equifinality, data assimilation, and data uncertainty estimation in mechanistic modelling of complex environmental systems using the GLUE methodology, J. Hydrol., 249, 11–29, 2001. 1643
 - Chebana, F. and Ouarda, T. B. M. J.: Depth and homogeneity in regional flood frequency analysis., Working Paper, 2008. 1644
- ¹⁰ Cheng, A. Y., Liu, R. Y., and Luxhéj, J. T.: Monitoring multivariate aviation safety data by data depth: control charts and threshold systems., IIE Transactions, 32, 861–872, 2000. 1644 Donoho, D. L. and Gasko, M.: Breakdown properties of location estimates based on halfspace depth and projected outlyingness., The Annals of Statistics, 20(4), 1808–1827, 1992. 1644 Hamurkaroglu, C., Mert, M., and Saykan, Y.: Nonparametric control charts based on maha-
- lanobis depth., Journal of Mathematics and Statistics, 33, 57–67, 2004. 1644
- Hundecha, Y. and Bárdossy, A.: Modeling of the effect of land use changes on the runoff generation of a river basin through parameter regionalization of a watershed model, J. Hydrol., 292, 281–295, 2004. 1647

Ibbitt, R. P.: Effects of random data errors on the parameter values for a conceptual model.,

- ²⁰ Water Resources Research, 8(1), 70–78, 1972. 1648
 - Kavetski, D., Kuczera, G., and Franks, S.: Calibration of conceptual hydrological models revisited: 2. Improving optimisation and analysis., J. Hydrol., 320, 187–201, 2006a. 1643
 - Kavetski, D., Kuczera, G., and Franks, S. W.: Calibration of conceptual hydrological models revisited: 1. Overcoming numerical artefacts, J. Hydrol., 320, 173–186, 2006b. 1643
- Lin, L. and Chen, M.: Robust estimating equation based on statistical depth., Statistical Papers, 47, 263–278, 2006. 1644
 - Liu, R. Y.: Control charts for multivariate processes., American Statistical Association, 90, 1380–1387, 1995. 1644
- Liu, R. Y., Parelius, J. M., and Singh, K.: Multivariate analysis by data depth: descriptive statistics, graphics and inference., The Annals of Statistics, 27(3), 783–858, 1999. 1644, 1650
 - Miller, K., Ramaswami, S., Rousseeuw, P., Sellares, T., Souvaine, D., Streinu, I., and Struyf, A.: Efficient computation of depth contours by methods of computational geometry, Statistics

HESSD

5, 1641–1675, 2008

Robust parameter estimation





and Computing, 13, 153-162, 2003. 1644, 1651

- Oudin, L., Perrin, C., Mathevet, T., Andréassian, V., and Michel, C.: Impact of biased and randomly corrupted inputs on the efficiency and the parameters of watershed models., J. Hydrol., 320, 62–83, 2006. 1648
- Paturel, J., Servat, E., and Vassiliadis, A.: Sensitivity of conceptual rainfall-runoff algorithms to errors in input data case of the GR2M model., J. Hydrol., 168, 111–125, 1995. 1647, 1648 Rousseeuw, P. J. and Ruts, I.: Constructing the bivariate tukey median, Statistica Sinica, 8, 827–839, 1998. 1644

Rousseeuw, P. J. and Struyf, A.: Computing location depth and regression depth in higher dimensions, Statistics and Computing, 8, 193–203, 1998. 1644, 1650, 1651

Samaniego, L.: Hydrological Consequences of Land Use/ Land Cover Change in Mesoscale Catchments, Transactions of the institute of hydraulic engineering, University of Stuttgart, Faculty of Civil Engineering, Stuttgart, Ph.D. dissertation No. 118, 2003. 1645

Serfling, R.: Generalized Quantile Processes Based on Multivariate Depth Functions, with

- Applications in Nonparametric Multivariate Analysis., Journal of Multivariate Analysis, 83, 232–247, 2002. 1644
 - Todini, E.: Hydrological catchment modelling: past,present and future., Hydrol. Earth System Sci., 11(1), 468–482, 2007. 1648

Troutman, B. M.: Errors and parameter estimation in precipitation-runoff modeling. 2. Case

- study., Water Resources Research, 21(8), 1214–1222, 1985. 1648
- Tukey, J.: Mathematics and picturing data., in: In Proceedings of the 1975 International 17 Congress of Mathematics, 2, 523–531, 1975. 1644, 1650

Zuo, Y. and Serfling, R.: General notions of statistical depth function., The Annals of Statistics, 28(2), 461–482, 2000.

1644, 1650

10

20

HESSD

5, 1641–1675, 2008

Robust parameter estimation

Title Page					
Abstract	Introduction				
Conclusions	References				
Tables	Figures				
	P1				
•	•				
Back	Close				
Full Scre	en / Esc				
Printer-friendly Version					
Interactive I	Discussion				



5, 1641–1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh

				-			
Subcatchment	Subcatchment size (km ²)	Elevation (m)	Slop (degree)	Mean Discharge (m ³ /s)	Annual Precipitation (mm)	Titl Abstract	e Page Introduction
Rottweil (Neckar)	454.65	555–1010	0–34.2	5.1	968.16	Conclusions	References
Tübingen (Steinlach)	140.21	340–880	0-38.8	1.7	849.84	Tables	Figures
Süssen (Fils)	345.74	360–860	0–49.3	5.9	1003.45	14	۶I
						•	Þ
						Back	Close
						Full Sc	creen / Esc
						Printer-fri	endly Version

Interactive Discussion



Table 1. Summary of the size of the different subcatchment in the study area.

1

2

З

5, 1641–1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh

Title Page					
Abstract	Introduction				
Conclusions	References				
Tables	Figures				
14	۶I				
•	•				
Back	Close				
Full Scre	en / Esc				
Printer-friendly Version					
Interactive Discussion					
Interactive	Discussion				



Table 2. Model performance for the observed series using optimal parameters obtained using 100 randomly perturbed discharge.

Catchments	Mean NS	Median NS	Max NS	Min NS	Standard deviation
Rottweil Tübingen	0.699 0.716	0.698 0.716	0.733 0.733	0.675 0.703	0.0123 0.0054
Süssen	0.751	0.751	0.775	0.733	0.0083

5, 1641–1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh

Title Page				
Abstract	Introduction			
Conclusions	References			
Tables	Figures			
[◀	►I			
 Image: A second s	•			
Back	Close			
Back Full Scre	Close en / Esc			
Back Full Scre	Close en / Esc			
Back Full Scre Printer-frien	Close en / Esc dly Version			
Back Full Scre Printer-frien Interactive	Close en / Esc dly Version Discussion			

Table 3. Model performance for the observed series using optimal parameters obtained using100 randomly perturbed temperature data.

Catchments	Mean NS	Median NS	Max NS	Min NS	Standard deviation
Rottweil	0.690	0.691	0.723	0.650	0.014
Tübingen	0.722	0.723	0.740	0.706	0.0062
Süssen	0.750	0.750	0.777	0.719	0.0121

5, 1641–1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh

Title Page						
Abstract	Introduction					
Conclusions	References					
Tables	Figures					
	_					
I.€	► I					
•	•					
Back	Close					
Full Scre	een / Esc					
Printer-friendly Version						
Interactive	Interactive Discussion					



Table 4. Model performance for the N=10000 random parameter sets with respect to the data depth calculated on the basis of the good set of the first experiment.

Depth	Number of points	Mean NS	Standard deviation
_	10000	0.3132	0.6766
≥1	1743	0.6720	0.0198
<u>≥</u> 10	893	0.6839	0.0135
≥50	182	0.6931	0.0090
>100	33	0.6971	0.0069

5, 1641–1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh

Title Page					
Abstract	Introduction				
Conclusions	References				
Tables	Figures				
14	۶I				
•					
Back	Close				
Full Scre	en / Esc				
Printer-friendly Version					
Interactive Discussion					



Table 5. Model performance for parameter vectors according to their depth corresponding to the time period 1961–1970.

Time period	Boundary points			Р	oints witl	h depth >	>5	
	Mean	Std	Min	Max	Mean	Std	Min	Max
1961–1970	0.682	0.010	0.667	0.711	0.682	0.015	0.647	0.705
1971–1980	0.630	0.043	0.488	0.714	0.673	0.019	0.634	0.726
1981–1990	0.751	0.029	0.641	0.798	0.776	0.017	0.715	0.804

5, 1641–1675, 2008

Robust parameter estimation

A. Bárdossy and S. K. Singh



 Table 6.
 Model performance for the inner and the shifted boundary and deep points.

Variable	Mean NS	Standard deviation	Skewness	Max NS	Min NS
<i>C</i> ₁	0.692	0.005	0.30	0.710	0.677
C_2	0.576	0.101	-6.95	0.658	-0.491
$\overline{C_3}$	0.686	0.024	-5.58	0.713	0.363



Fig. 1. Study area: upper Neckar catchment in south-west Germany.



5, 1641–1675, 2008

Robust parameter estimation





5, 1641-1675, 2008



Fig. 2. Scatter plot of model parameters obtained by optimization using random discharge errors.



Printer-friendly Version

Interactive Discussion

5, 1641-1675, 2008











Fig. 4. The performance of the model using different depth.





C_2 θ_1 C_1 θ_2 C_3

Fig. 5. Boundary point construction in two dimension for Sensitivity analysis of parameters.

Close



Full Screen / Esc

Printer-friendly Version

Interactive Discussion

14

Back



Fig. 6. The performance of the model using different calibration and validation periods.

HESSD 5, 1641–1675, 2008

Robust parameter estimation









5, 1641–1675, 2008

Robust parameter estimation







Fig. 8. Parameter value for the sets obtained in step 2 (crosses) and step 4 (circles) for catchment Tübingen.



Printer-friendly Version

Interactive Discussion

HESSD



Fig. 9. Hydrograph with confidence interval for boundary points and inner points.

5, 1641-1675, 2008

Robust parameter estimation







Fig. 10. Confidence band with of high depth vs confidence band with low depth.



Printer-friendly Version

Interactive Discussion

HESSD