Response to the Editor and the Reviewers

The authors want to thank the Editor and Reviewers #1 and #2 for their valuable comments. Their different insights helped us to enhance the paper, better clarify our objectives and highlight the contribution of our results to the literature.

The main improvement brought to the revised version of our paper concern a needed clarification of the aim of the paper. In the revised version, we are better highlighting the main contribution of the paper towards the investigation of the impacts of conditioning strategies on different forecast attributes. We made it clearer that we are not looking after a conditioning strategy that is the best solution for the studied catchments in hydrological seasonal forecasting. To clarify our aim, we did the following:

- We clarified our purposes in the Abstract and Introduction. Namely, we reviewed Section 1.2 of the Introduction to clarify that we do not search for the best conditioning method, but rather we aim for a better understanding of how forecast attributes (such as reliability, sharpness, discrimination) are affected by conditioning. We rearranged the literature review to better reflect that, and we made clearer the aim of the study in Section 1.3: Scope of the study.
- We changed the parts of the text where the word "comparison" was giving the wrong idea of "searching for the best method". In our paper, all comparisons of performance were made with the aim of understanding the impacts on forecast attributes. We think that the changes we made, mainly in the titles of the sessions, now help in putting the reader on the right focus of our study.
- We changed the conclusion section and some parts of the analysis of the results to better highlight the results that are relevant to the objective of the paper

We provide below our detailed answers to the comments received.

Editor's comments (ED):

Based on two thoughtful reviews and my own impressions, I suggest major revisions before resubmission for a subsequent review cycle. I agree with the reviewers that the results are quite equivocal about the relative merits of the tested approaches. This outcome is of course publishable, and possibly useful to the field, provided the authors draw conclusions that are consistent with the results. Thus, the possible conclusion that the methods adopted do not, in fact, robustly improve the baseline/reference forecasts, or even degrade them, must be given some consideration by the authors — this seems true beyond the first month, at least.

Authors' reply (AR): We clarified our objectives. We do not search for a conditioning method that is better (according to all possible forecast attributes) than a reference or baseline. Instead, we propose to reflect on how methods such as conditioning-based methods can affect forecast attributes that one is searching to improve. We hope that this is clarified in the revised version and shed lights to the contribution of the results and conclusions presented in the paper to the literature.

ED: I also urge the authors to consider the suggestion regarding conditioning with temperature or other variables, as this is more skillfully predicted by the GCM, and may give more positive results. I realize that this would require significant work, however, and let the authors judge whether it would be possible for this paper.

AR: We fully agree that investigating a conditioning based on the SPEI would be valuable if one is searching to improve forecast performance. However, following the clarification of our objectives, we believe that it is clearer now that this is not a crucial issue to achieve the objectives of the paper. As well mentioned by the Editor, this would require substantial additional work and additional analyses, to a paper that is already rather long. We also believe that our main conclusions on the impact of conditioning on forecast attributes would still be valid, given the characteristics of the studied catchments and the hydrological model used. Therefore, we did not add SPEI in the revised version, but we have kept the sentence that mentions this interesting perspective for further studies in the conclusion section.

ED: In addition, I think that there are several curious features of the results that warrant further explanation. In particular, in Figure 6, I'd like the authors to give a more thorough analysis of the flipflop in skill within the first 15 days. A second suggestion is that the use of the last obs as a conditioning factor for the hist-based ensembles may not be a bad idea, but obscures the impact of the conditioning on other factors, which is of interest (and more comparable to the Sys4 based ensembles).

AR: In Fig. 6, we believe that there might be two effects affecting the evolution of performance and causing the flipflop at the first lead times. This may be partly influenced by initial conditions and its impact over time, and partly by how the catchments respond to precipitation. As the initial conditions are common to both systems (the systems assessed and the reference), the second influence might be playing a more prominent role. The quality of the precipitation forecasts from Syst4 at these short scales, together with the response of the catchments to the forcing, may be responsible for a low performance of the reference, causing the high values of CRPSS, for instance. We searched on the literature and found that a similar effect was reported by Brown, 2013 (see here: http://www.nws.noaa.gov/oh/hrl/hsmb/docs/hep/publications_presentations/Contract_2012-04-HEFS_Deliverable_02_Phase_I_report_FINAL.pdf) On page 39, they report on how "(...) the CRPSS increases during the first day, peaks with the residual contribution from the MEFP-GFS and declines thereafter." This is the only reference we found that reports on this issue. We note that daily evaluations of seasonal forecasts are more difficult to find in the literature, as authors usually aggregate data at the weekly or monthly time steps. We think the flipflop is an interesting issue but it is out of the scope of our paper to investigate it in details.

Concerning the use of the last observation as a conditioning factor, we agree that it might favours the evaluation of the ensembles based on historical streamflows, but we think it would be too damaging to the analysis to impose hydrological conditions in the forecasting that could be obviously unrealistic given the daily time step we are using in the analysis (from a day to the other, river flows may be very different, regardless the fact that they are recorded in the same season). We believe however that the impact of this conditioning on our main conclusions is limited to the shorter lead times.

Reviewer 1

As an outsider to the professional academic world, I feel that I cannot speak with unquestionable credibility to the novelty or scientific soundness of this manuscript — I am simply not familiar enough with the wealth of recent research into seasonal hydrologic forecasting. However, I can supply my overall impression of this work, which may be useful given my background in operational hydrologic forecasting.

Thus, the fundamental direction of the current study is not overly original. However, the manner in which the conditioning was applied - using GCM- and climatology-derived precipitation indices to select the most relevant historical ensembles - does appear to be a novel approach.

Authors' reply (AR): We thank the reviewer for the comment. We agree that studies that use GCM-derived precipitation indices as conditioning indices are rare and applications of conditioning approaches over mid-latitudes (in our case, France), where the reliability of seasonal weather predictions is, in general, low, are important contributions to the community. Additionally, in the revised version, we believe that the objectives of our paper are clarified. We highlight that the novel aspect of the paper is not on simply using conditioning approaches and trying to improve over a reference forecast, but it relies on scrutinizing the analysis of their effects on different forecast attributes. We want to draw attention to the fact that it is not straightforward to find a method that is best in all quality attributes of an ensemble prediction, whether we are looking for overall performance, sharpness, reliability or discrimination for capturing extreme events such as droughts.

RC: The potential utility of this approach is presented well in Figure 2, where the precipitation indices generated from the GCM hindcasts (ECMWF Sys4) are compared against those generated from the historical observations. As the authors state, the Sys4 indices perform at least as well as the base indices overall (CRPSS), even outperform at one month lead time, but are consistently sharper (IQRSS). Further, the Sys4 indices have good reliability overall (Figure 3). The reliability of the indices falters when looking at only drier than normal or only wetter than normal conditions, but this seems to be unavoidable with any forecasting approach. Despite the prefaced potential of using the Sys4 precipitation indices to condition, or subset, historical ensembles, this study's results offer just marginal practical insight:

1) Subsetting the ensembles based on the precipitation indices improve the HistQ performance more than it does the ESP performance. This result is not very useful, however, since the HistQ approach is rudimentary (and likely rarely used), and the primary benefit of the conditioning is seen during short lead times (which is simply the effect of blending from the last streamflow observation).

AR: The reviewer has clearly understood the aims of the analysis illustrated in Figure 2 and we acknowledge the positive comment provided. We believe this first step in analysing the performance of the precipitation-based conditioning indices is essential previously to analysing the conditioned outputs in terms of streamflow, given the non-linearity in the transformation of precipitation into streamflow in a hydrological model.

Also, we included HistQ in our study because this is a "poorman's approach" that can serve as a naïve benchmark, where no hydrological model but only a long streamflow time series of records is available. This comment was added in Section 2.3.1 when presenting HistQ. One of the objectives of our study was to see whether this rudimentary approach could be turned into a valuable one provided that precipitation anomalies are available. In this sense, the improvement observed in sharpness, for instance, as it lasts over longer lead times, is mostly due to the conditioning. This improvement is one of the aims of several operational seasonal hydrological prediction systems: obtain sharper predictions, while maintaining reliability.

The revised version has clearer statements on our objectives, and so we believe that the practical insights of our analyses are now better highlighted.

RC: 2) For ESP, SPI-conditioning appears to outperform SUM-conditioning, but this statement is qualitative at best and neither set of conditioned ensembles provides any notable improvements over the base ensembles. Compared to the base ESP ensembles, the sharpness of the ESP_SPI3 ensembles was improved by up to 10% but the reliability was degraded by up to 40% (Figure 7).

AR: We thank the reviewer for these comments, which led us to review carefully the section presenting the results from SPI-conditioning and SUM-conditioning. The analysis is illustrated in Figure 5. We can see that conditioning on SPI (third and fourth columns) provides better scores over

(or at least do not degrade the score of) the reference (base ESP ensembles) than conditioning with SUM (first and second columns). For instance, based on the IQRSS results, we can see that the SUM-conditioning may decrease sharpness in some cases, whereas the SPI-conditioning guarantees to maintain or even increase sharpness. Based on the PIT diagram analysis, the SUM-conditioning causes an overprediction of observations, whereas the SPI-conditioning clearly limits this effect. Figure 7, mentioned by the reviewer, provides indeed the means for a more quantitative analysis. However, it must be noted that it is restricted to the results for SPI-conditioning. In Figure 7, we can see that we can lose on the score for reliability (PIT area) at some catchments when comparing ESP-SPI to the base ESP ensembles (mainly at longer lead times), but that, in general, we gain in sharpness. The lost in terms of score of reliability does not necessarily mean that the ensemble becomes "unreliable". As illustrated in Figure 5, ESP-SPI ensembles are still not far from the diagonal of perfect reliability of the PIT diagram. We think these analyses are useful to illustrate our main objective in this paper: better assess (and understand) how conditioning affects different attributes of forecast quality.

To clarify this issue, we highlighted the aims of the paper in the revised version, and we deleted some misleading sentences and assertions from the description of the results.

RC: 3) The conditioning improved the performance of HistQ ensembles in forecasting low flow events and variables, but the conditioned ensembles were still less skilful than the Sys4 and ESP/ESP_SPI3 ensembles.

AR: The reviewer is right, and more can be added to the analyses. In fact, if we look at Figure 6, HistQ_SPI3 appears to be less skilful than Sys4, ESP and ESP_SPI3 in terms of overall performance. Nevertheless, this ensemble has characteristics of interest for low-flow forecasting. In Figure 9, this ensemble is systematically in the best category for deficit duration, probably because it represents recessions better than the hydrological model does. This is quite an advantage of this ensemble based on historical observations. Again, we were interested in studying this ensemble HistQ because it can be a benchmark and a simple approach if a hydrological model is not used. We believe that investigating the possible ways of improving the HistQ approach is useful and, notably, provides insights to how the model (and its performance) influences (for better or worse) the quality of streamflow predictions. We think that by clarifying our objectives and better focusing our results towards these useful insights, we made our point clearer in the revised version.

RC: 4) The authors state that the ESP_SPI3 approach "systematically appears to be one of the best options to forecast deficit volumes." However, this conclusion is very subjective, as it is not authoritatively substantiated by the results presented in Figures 9 and 10.

AR: We had placed the statement based on Figure 10 only, which is the one that represents the reliability of the forecasting systems in terms of deficit in volume (Fig. 9 is for deficit in duration). In the revised version, we replaced "systematically" by "for all three lead times" to make the sentence clearer and avoid confusion.

RC: Although several pages of this manuscript are spent discussing the results in great detail, and the authors walk through the discussion in a relatively clean, scientific manner, much of this discussion is centered around tangential topics. For example, the comparisons between the conditioned ESP/HistQ ensembles to the Sys4 ensembles seem irrelevant given that the conditioning did little to improve, and actually degraded in some cases, the skill compared to the base ensembles. Thus, comparing the conditioned ensembles to the Sys4 ensembles is equivalent to comparing the base ensembles to Sys4, which of course is unnecessary. The results should be restricted to and presented with the stated goal of the study in mind - improving the skill of historical observation-based ensemble forecasting systems.

AR: We thank the review for this comment that helped us to better focus the presentation of the aims of the paper and of our results. We rewrote Sections 3.2.2 and 3.2.3 in the light of the new clarified objectives. The aim of the comparison with Sys4 is to see which forecast attributes of System 4 got "transferred" to the conditioned ensembles and which did not. Section 3.2.2 was substantially reduced

to better focus on this aspect: ESP and HistQ are no longer compared to Sys4, and Figure 6 was limited to the comparison between the conditioned ensembles and System 4. We hope that the new presentation of the results also clarifies our general aim.

RC: Unfortunately, because there is little to report on the utility of applying this conditioning method to seasonal streamflow and low flow forecasting, the authors may need to redesign and/or include other experiments before resubmitting this paper. One suggestion, actually offered by the authors, is to examine the utility of using SPEI to condition the ensembles. Although the SPI is likely sufficient to appropriately subset historical precipitation ensembles, it may not be sufficient from a streamflow perspective. It seems likely that the relative magnitude of an individual SPI value may not always be translated into a similar relative magnitude flow or volume value if ET is a major hydrologic control in the watershed of interest (i.e. late season streamflows can be very different following extended dry but mild vs extended dry but hot conditions). Thus, conditioning the ensembles with both precipitation—and temperature—driven indices may provide more robust results.

AR: The revised version of the paper clarifies our objectives, which are not towards finding the best conditioning method. It seems important to us that a developer or a user of a seasonal forecasting system be aware of the different impacts a forecasting method may have on forecast quality, regardless of the more or less sophisticated conditioning the user is using or developing. We believe that, by clarifying our focus, the revised paper shows our results in a different light and, in this sense, the addition of more conditioning methods based on SPEI, although interesting in an inter-comparison analysis, becomes less relevant for the investigation we propose on the impacts on forecast attributes. We recognize it as an interesting further aspect to be investigated and thus kept the sentence drawing attention to it in the conclusion section (see also our reply above to the Editor's comments).

RC: Lastly, the underlying standard of this manuscript is the stated inherent reliability of historical observation-based ensembles, but this is a bit misleading. In true forecasting (not hindcasting), climatology-driven predictions may not be all that reliable. Several decades worth of historical information is often sought to build an ensemble forecasting system, but the climatic regime of the forecast area may be changing too rapidly for this. Thus, the distribution functions of actual forecasts and their corresponding observations may be offset from one another (i.e. not fall on a 1:1 line). Perhaps the authors should frame the goal more along the lines of using the conditioning to sharpen the ensembles, and less along the lines of marrying the reliability of historical ensembles with the sharpness of GCMs.

AR: We thank the reviewer for this interesting comment. We focused on the search for sharper ensembles while maintaining reliability, since this is a widespread notion in forecast verification. However, we also agree that the main message to convey is on using the conditioning to sharpen the ensembles (without deteriorating reliability). By clarifying our objectives and better introducing our results, we believe that we now avoid this pitfall in the revised version.

Reviewer 2

This study proposes an approach to improve short— and long-range (10-90 days) streamflow forecasts by conditioning resampled historical observations based on ECMWF System 4 forecasts. The conditioning is applied on both precipitation and streamflow records. Results are compared with historical resampled streamflow and ensemble streamflow prediction (ESP) as reference forecasts. Overall, the paper is well written and provides good assessments of different model performances. Nevertheless, I am concerned with the proposed method to improve streamflow forecasts (selection of resampled data based on GCM forecasts) as well as the results (week performance of the proposed method). Therefore, I think the paper is not ready for publication and requires major revision.

Authors' reply (AR): We thank the reviewer for this evaluation. We have now clarified our aim in the revised version: we do not search to "propose a method to improve streamflow forecasts", but we aim at investigating how methods (and particularly, conditioning-based methods) affect the evaluation of forecast quality according to different attributes (highlighting existing inter-dependencies). For this we carried out the extensive analysis proposed in the paper, investigating the limitations and assets of the different conditioning approaches, notably when looking at the main attributes of forecast quality that are often searched by developers and users of forecasting systems (i.e., overall performance as measured by the CRPS, reliability and sharpness, and discrimination for low flow events). Our paper provides useful insights to how hydrological seasonal forecasts can benefit from conditioning information. Our study also shows that the analysis of the usefulness of a forecasting system should not be restricted to evaluating some scores of forecast quality. It should also be extended to show how better forecasts impact the forecasting of the main variables of interest for a specific user and its decision-making context (in our paper, low-flow forecasting). In this regard, we think that, even if only marginal improvements in the performance of the conditioned seasonal forecasts are observed, progress can be obtained by reporting on experiments that focus on trying to understand where benefits can be expected.

We think that our revised version now clarifies this point and better highlights the contribution of our paper to the literature.

Reviewer's comment (RC): Major comments:

1) The manuscript states that (P4, L9) the aim of this study is "to generate forecasts that benefit from the reliability of climatology-based ensembles and the sharpness of System 4 precipitation forecasts." First the proposed method does not seem to benefit from the sharpness of System 4, rather the reason for increased precision (sharpness) in the conditioned forecasts is due to the reduced ensemble size which is independent of the System 4's degree of uncertainty. Second, the results (e.g. Figures 4-5) show that except for some marginal improvements in forecasts for short lead times (Figure 4 upper row), the proposed method degrade the performance of the reference methods (CRPSS and PITSS are negative). In several instances in the manuscript (such as P9, L17) the authors discuss the improvements to the sharpness of the forecasts using their conditioning approach while reliability and performance have declined compared to the reference methods which undermines the sharpness improvements. The authors state that "...the PIT diagrams at 45 days show that this decrease does not affect the overall reliability of the conditioned ensembles" This again shows that the proposed method has not been able to improve upon the conventional approaches.

Authors' reply (AR): Our aim was not to propose a method that would improve over a reference or baseline. We agree that this was not clear in the original paper and we have clarified this issue in the revised version (see also our replies above to Reviewer #1 and the Editor). As illustrated by the reviewer's comment, the discussion on improving sharpness and reliability is an interesting one, which attracts attention. We believe that reliability is an attribute of forecast quality that we should preserve when bringing improvements to a probabilistic or ensemble-based forecasting system. However, we try to show in the paper that sometimes a compromise between improving reliability and sharpness needs to be reached, and this is part of the results we show here (see also our other paper Crochemore et al., 2016, recently published). We illustrate how different approaches have different limitations, but also different assets. In our opinion, this is an important contribution, notably to better meet operational and developers' expectations.

RC: 2) The proposed method selects forecast ensemble members based on their closeness to some statistics (P8, L17). The procedure to choose the number of ensemble members to keep, however, is not explained. Is the number of selected runs subjectively chosen? If so a sensitivity analysis needs to be conducted.

AR: For a given forecast period, the conditioning statistic is calculated for each member of the System 4 ensemble forecast. We thus have an ensemble of forecast statistics of the same size as the System 4 ensemble for the forecast period. For each member of this ensemble of forecast statistics, the closest historical scenario is identified and used as an ensemble member in the methods investigated. We clarified this in Section 2.3.2 of the revised version.

RC: 3) The method conditions the resampled precipitation and streamflow data to GCM forecasts. However, GCM forecasts are uncertain particularly at seasonal scales. That might explain why the overall results do not show improvements compared with conventional ESP. In particular, authors need to discuss how the method will perform in regions with high topographical variations (considering that the low-resolution GCMs cannot capture the regional hydroclimatic variations). Related to this please discuss why you compare the proposed conditioning approach (based on SYS4) with results of SYS4?

AR: The idea behind this conditioning is that, even though GCM forecasts are uncertain at seasonal scales, coarse precipitation statistics (such as the SPI or monthly sums) may be easier to predict than precipitation time series. The performance of System 4 in predicting these coarse statistics is presented in Figures 2 and 3. Based on these results, we could expect the conditioning to improve sharpness. The idea behind the comparison with Sys4 was to evaluate how the conditioned ensembles resemble the forecasts directly derived from System 4 time series in terms of reliability and sharpness. Another idea was to check the added value of conditioning compared to using Sys4 alone. In the revised version, we rewrote Sections 3.2.2 and 3.2.3 to clarify our objectives (which are not to propose a better method, but to investigate impacts on attributes of forecast quality; see our replies above) and we hope we have clarified these issues.

RC: 4) Please clarify which are the statistics (section 2.4.2) calculated for each ECMWF ensemble member separately or for the average of the 51 ensemble runs?

AR: The statistics were calculated for each member so as to obtain an ensemble of statistics (see also our reply above). We clarified this in the revised version (Section 2.3.2).

RC: 5) P8, L25: "when directly selecting scenarios from past streamflow observations, the last observed streamflow is added as a conditioning criterion in the computation of the Euclidian distance." This is problematic as the last observed (previous year's(?)) streamflow is not a good indicator of the next year's streamflow in particular with regard to high and low flows which are driven by several hydroclimatic factors that do not necessarily repeat at consecutive years.

AR: In fact, the hydrological model is run at the daily time step and "the last observed streamflow" refers to the observed streamflow on the day of issuing the forecast (Section 2.2). This was clarified in the revised version (Section 2.3.2).

RC: 6) Resampled precipitation is considered to drive the hydrologic model, however, the mean interannual potential evapotranspiration is used instead of the resampled one. Considering that PET might have a substantial role in low flow forecasts, I recommend using the resampled PET as well.

AR: We used the mean multi-annual PET instead of the resampled one when conditioning ESP in order to compare it with System 4 streamflow forecasts. Indeed, System 4 streamflow forecasts are also produced by forcing the model with the mean multi-annual potential evapotranspiration. We have checked the results in Figures 5, 6 and 7 for the resampled PET (PET for the years resampled based on precipitation), and the results we obtained were very close to those presented in the paper.

RC: 7) P12, L12: "The rankings are based on the visual evaluation of Figure 5." Visual evaluation is not an appropriate ranking approach.

AR: The reviewer is right. For a more quantitative analysis, we ranked the methods based on the averaged skill scores in the revised version.

RC: 8) Results of section 3.4 are based on only one drought event for one catchment and cannot provide sufficient evidence for the overall performance of the methods.

AR: We fully agree with the reviewer. The aim of Section 3.4 is purely illustrative and we clarified this in the revised version. We notably paid attention not to draw any general conclusions on the statistical performance of the systems from the analysis of the figure.

RC: 9) P6, section 2.3.1 Please elaborate further on the differences between CRPS and PIT and how they should be interpreted when they show inconsistent results (e.g. Fig 4).

AR: The CRPS is the sum of several terms, one representing reliability and one being influenced by sharpness (Hersbach, 2000). Therefore, the CRPS can be stable even though reliability is deteriorated, provided that sharpness, for instance, is improved. In the revised version, we added some sentences in Section 2.4.1 to clarify this.

RC: 10) Multi-model averaging methods (such as simple mean, Bayesian Model Averaging (BMA) etc.) (Duan et al. 2005, Najafi et al. 2015, Raftery et al. 2005) have shown to improve short and long term hydrologic forecasts. I would suggest discussing the application of these approaches to merge the ensemble of forecasts obtained from different methods in this study.

AR: This can be an interesting topic for further studies. We added a sentence on this perspective in the conclusion section of the revised version.

RC: Specific comments:

- Abstract "...forecasts based on GCM outputs can offer sharper ensembles...:": does "sharper" refer to more precise? Related to this please define "sharpness" and "reliability" before using these terms, in the Introduction.

AR: Sharper refers to the range of possible future scenarios. It is a property of the ensembles and do not depend on the observations (as is the case of accuracy). We added short definitions to the concepts of sharpness and reliability in Section 1.2 of the Introduction in the revised version.

RC: - L15: ECMWF System 4: Please expand the full name.

- Abstract: "The four conditioned precipitation scenarios were used as input to the GR6J hydrological model to obtain eight conditioned streamflow forecast scenarios": The statement is vague as to how four precipitation scenarios result in eight streamflow scenarios?

AR: We corrected these issues in the revised version.

RC: - P2, L19: ESP is one of the streamflow forecast methods which need to be discussed here. Also please note that in ESP all historical meteorological forcings can be resampled to run the hydrological model (not just precipitation as stated in LP2, L27)

AR: Following the reviewer's comment, ESP is now discussed in this section in the revised version. We also paid attention to refer to all the meteorological forcings to a hydrological model rather than just precipitation.

RC: - P4, L3 Statement is not clear "although the ensemble conditioned from historical streamflows, which was the..." - P4, L12-15: Please move to the results section.

AR: This section was rewritten in the revised version and these sentences were modified and moved in the process, following the reviewer's comments.

RC: - P4, L17: Please define "discrimination"

AR: The discrimination of a system is its capacity to detect an event defined by a threshold. We added this definition in Section 2.4.1, when presenting the ROC score.

RC: - P5, L3: Please explain how many grid cells lie within each catchment in average. How was the aggregation performed? Please also indicate the forecast starting date.

AR: Each catchment is covered by two to ten grid cells. The aggregation method is a simple weighted mean of precipitations from different grid cells, based on the area of the catchment covered by each cell. Forecasts are issued for the 1st of each month. We clarified this in the revised version (Section 2.1).

RC: - P5, L23: What do you mean by "systematically"?

AR: We meant that, regardless of the forecast year, the mean potential evapotranspiration is used as input to the hydrological model. We replaced "systematically" by "regardless of the forecast year" to be more precise and avoid confusion (Section 2.2).

RC: - P5, L31-33: What is the range of KGE values? Please show the equations for KGE and 1-bias and include their ranges.

AR: We added the ranges of KGE values to Section 2.2. We also added a comment on the way the bias was computed. However, we would prefer to avoid adding the equations for these two criteria since they are only mentioned once and a reference article is already provided for the KGE.

 $RC\colon$ - P6, L9: Please change "The CRPS averages over the evaluation period the area between the cumulative forecast distribution..." to "The CRPS averages the area between the cumulative forecast distribution... over the evaluation period." Similarly, for L12.

AR: We corrected this in the revised version (Section 2.4.1).

RC: - P7, L3: What is the "reference"? Is it HisQ? Please define.

AR: We clarified this point in the text and now explicitly cite the references used in the article as base ensembles (Section 2.4.2).

RC: - I suggest bringing section 2.4 before section 2.3.

AR: Following the reviewer's recommendation, we moved Section 2.4 before Section 2.3 so that ensemble forecasts are presented before the methods used to evaluate them.

RC: - Figure 2: What is the difference between SUM1-3 and SUM3

AR: SUM3 is the sum of precipitations over the 3-month forecast horizon. SUM1-1 corresponds to the sum of precipitations over the first month of the forecast horizon, SUM1-2 the second month and so on. We detailed this in the legend of Figure 2. We also added a short note in Section 2.3.2 when describing the conditioned scenarios.

RC: - P9, L1 "The reference forecast used to compute the skill scores is historical precipitations (i.e. climatology)": Do you mean hydrologic model simulation driven by historical precipitation?

AR: The reference here is historical precipitations. The analysis refers to precipitations only and not to hydrological model simulations. We evaluate precipitation indices derived from GCM-outputs and compare them to the precipitation indices derived from all historical years of precipitation. In other words, we compare the performance of the precipitation inputs used to obtain System 4 streamflow forecasts, to the performance of the precipitation inputs used to obtain ESP.

RC: - P9, L3 "SPI forecasts issued from System 4 are reliable overall and in standard precipitation conditions" please provide a reference

AR: This sentence is based on the analysis of Figure 3. We explicitly cited Figures 2 and 3 in the appropriate sentences in the revised version (Section 3.1).

References

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Seasonal streamflow forecasting by conditioning climatology with precipitation indices

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Abstract. Many fields such as drought risk assessment or reservoir management can benefit from long-range streamflow forecasts. The simplest way to make probabilistic streamflow forecasts can be to use historical streamflow time series, if available. Another approach is to use ensemble climate scenarios as input to a hydrological model. Climatology (i.e. time series of climate conditions recorded over a long time period) has long been used in long-range streamflow forecasting. However, in the last decade, the use of Conditioning methods have been proposed to select or weight relevant historical time series from climatology. They are often based on general circulation model (GCM) outputs as input to hydrological models has developed. While precipitation climatology and historical streamflows offer reliable ensembles, forecasts based on GCM outputs can offer sharper ensembles, partlythat are specific to the forecast date due to the initialisation of GCMs and hydrological models on current conditions.

This study proposes to condition historical data based investigates the impact of conditioning methods on GCM precipitation forecasts to get the most out of both data sources and improve performance of seasonal streamflow forecasting in France. forecasts. Four conditioning statistics based on ECMWF System 4-seasonal forecasts of cumulative precipitation and of the Standardized Precipitation Index (SPI)—were used to select relevant traces within historical streamflows and historical precipitations. The four conditioned precipitation scenarios were used as input to the GR6J hydrological model to obtain respectively. This resulted in eight conditioned streamflow forecast scenarios. These streamflow scenarios were compared to three references: an ensemble based on the climatology of historical streamflows, the widespread-Ensemble Streamflow Prediction (ESP) ensembleapproach, and the streamflow forecasts obtained from ECMWF System 4 precipitation forecasts. These ensembles were evaluated based on their The impact of conditioning was assessed in terms of forecast sharpness; (spread), reliability and, overall performance-

An overall comparison of forecast ensembles showed that conditioning past observations based on the three month Standardized Precipitation Index (SPI3) improved the sharpness of ensembles based on historical data, while maintaining a good reliability. An evaluation of forecast ensembles for and low-flow forecasting showed that the SPI3 event detection. Forecast attributes from conditioned and unconditioned ensembles provided reliable forecasts are illustrated for a case of low flow duration and deficit volume based on the 80th exceedance percentile. Last, drought risk forecasting was illustrated

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for—; the 2003 drought in France. Results showed that conditioning past observations on seasonal precipitation indices generally improves forecast sharpness, but may reduce reliability, with respect to climatology. Reversely, conditioned ensembles were more reliable but less sharp than streamflow forecasts derived from System 4 precipitations. In the case of low-flow forecasting, conditioning can provide ensembles to assess weekly deficit volumes and durations over a wider range of lead times.

1 Introduction

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1.1 Approaches to seasonal streamflow forecasting

Numerical prediction is valuable to proactively manage risks in areas such as hydropower, drinking water production and drought preparedness (Wilhite et al., 2000). Regardless of the application, probabilistic forecasts are preferred over deterministic ones to convey uncertainties (Krzysztofowicz, 2001; Ramos et al., 2013). The main sources of uncertainty in informing decision making depend on the variable being forecast, the forecast horizon, but also on the location. For instance, region specific tools have been developed in the world to predict and anticipate drought events weeks, months or even years in advance (Anderson et al., 2000; Ceppi et al., 2014; Hao et al., 2014; Sheffield et al., 2013; Shukla et al., 2014). Nevertheless, anticipating river runoff events at long lead times remains a challenge (Yuan et al., 2015).

The predictability of streamflow at long lead times lies in the initial hydrological conditions and the meteorological forcing. Research has shown that the relative role of each source of predictability mainly depends on the "inertia" or "memory" of the studied basin, the forecast season and the forecast lead time (Shukla et al., 2013; Wood and Lettenmaier, 2008; Yossef et al., 2013). Yossef et al. (2013) showed that in Western Europe, from July to October, streamflow forecasts are more dependent on meteorological forcing than they are on initial conditions, even one month ahead. The conclusions of Shukla et al. (2013) are quite consistent with these findings. They found that the predictability of a forecast issued in July in France lies in the meteorological forcing for horizons longer than three months. However, at shorter lead times, their results show that predictability can be led by either initial conditions or meteorological forcing, depending on the geographical location in France.

In practice, two approaches are often used to forecast streamflow at the seasonal scale (Easey et al., 2006). Statistical approaches rely on past observations and statistical relationships between a predictor and a predictand. Dynamical approaches rely on coupled general circulation model (GCM) outputs or past observations to feed a hydrological rainfall-runoff model. The choice of one approach over the other will depend on the purpose of the forecast, the region of interest and on the available data. More importantly, some studies have shown that the two approaches can complement and benefit from each other (Block and Rajagopalan, 2009; Seibert and Trambauer, 2015).

Climatology (past observations) is considered a good indicator of the range of possible outcomes for a given time of the year. Day (1985) introduced the Ensemble Streamflow Prediction (ESP), which is an approach that uses precipitation climatology as input to a hydrological model previously initialised for the forecast date. This approach has been extensively used, for research purposes and operationally, in seasonal streamflow forecasting (Wang et al., 2011) and reservoir operations (Faber and Stedinger, 2001), among other fields. An alternative to climatology is the seasonal forecasts issued by GCMs (Yuan et al., 2015). While these are initialized and forced for a specific forecast day, precipitation climatology simply provides a range of what has been previously observed on the forecast day, regardless of the current atmospheric situation and latest observations.

Numerical prediction is valuable to proactively manage risks in areas such as hydropower, drinking water production and drought preparedness (Wilhite et al., 2000). Regardless of the application, probabilistic forecasts are preferred over deterministic ones to convey uncertainties (Krzysztofowicz, 2001; Ramos et al., 2013). The main sources of uncertainty in informing decision-making depend on the variable being forecast, the forecast horizon, but also on the location. For instance, region-specific tools have been developed in the world to predict and anticipate drought events weeks, months or even years in advance (Anderson et al., 2000; Ceppi et al., 2014; Hao et al., 2014; Sheffield et al., 2013; Shukla et al., 2014). Nevertheless, anticipating river runoff events at long lead times remains a challenge (Yuan et al., 2015).

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1.2 Selecting ensembles to improve for long-range forecasting

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More recently, research has focused on fine tuning the traditional ESP method by selecting relevant years within the climatology. In that context, several studies have proposed to condition or weight past observations based on climate signals.

The proposed approaches are commonly divided in pre-ESP (prior to hydrological modelling, i.e. by conditioning climate 5 10

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ensembles) and post ESP approaches (after hydrological modelling, i.e. by conditioning streamflow ensembles). In Northern America, several studies have taken advantage of the influence of the El Niño Southern Oscillation (ENSO) and the Pacific Decadal Oscillation (PDO) to improve the skill of seasonal forecasts. Hamlet and Lettenmaier (1999) selected past precipitations based on categories of ENSO and PDO to feed a hydrological model for streamflow forecasting, and, later on, for reservoir operation (Hamlet et al., 2002). Werner et al. (2004) selected and weighted traces based on the ENSO before and after hydrological modelling. The authors showed that the post ESP method yielded greater improvements in forecast skill than the pre ESP method. Their post ESP method was recently applied by Trambauer et al. (2015) in Southern Africa. Gobena and Gan (2010) used the PDO in several pre- and post ESP resampling, including a pre- ESP approach benefiting from monthly precipitation and temperature statistically derived from climate model outputs. Recent studies have investigated the use of multiple other climate indices in post ESP techniques (Najafi et al., 2012). At the scale of the globe, van Dijk et al. (2013) selected traces within precipitation climatology based on climate indicators that were proven influential for the region and time period. They showed that using climate information improved forecast skill in Southeast Asia and South America. In Europe, teleconnections show complex patterns and strongly depend on the season (Ionita et al., 2015). Bierkens and van

Beek (2009) exploited the teleconnection found between winter precipitations and the Northern Atlantic Oscillation (NAO) to select traces within the precipitation climatology and forecast seasonal streamflows. In Czech Republic, Šípek et Daňhelka (2015) ran a hydrological model with synthetic series of precipitation and temperature generated from climate forecasts and historical meteorological series. In France, Sauguet et al. (2008) forecast low flows in the Rhine river by selecting past precipitation scenarios that were close to the forecast day in terms of previous amounts of precipitation. Other approaches have consisted in directly extracting information from long streamflow records. For instance, Svensson (2016) selected analogues within historical streamflows based on the streamflow anomaly observed in the month prior to the forecast date. The author aimed to forecast mean streamflow over the coming month or the coming three months in the United Kingdom. In California. Carpenter and Georgakakos (2001) and Yao and Georgakakos (2001) tested several streamflow forecasting methods to forecast the inflows to the Folsom Lake. Based on the hypothesis that "it is not necessary [...] that low skill in reproducing regional precipitation is an index of the utility of GCM information for systems acting as low pass filters, such as the hydrological and reservoir systems are", Carpenter and Georgakakos (2001) conditioned historical precipitations based on the precipitation anomaly forecast by a GCM. They found that this conditioning was particularly efficient to forecast the low 30 day inflows to the lake: "Global climate model information from the Canadian coupled global climate model CGCM1 benefits the mean forecasts significantly mainly for low observed 30 day inflow volumes." Yao and Georgakakos (2001) compared this method with the ESP method, and with a forecast ensemble conditioned from historical streamflows based on the latest observed reservoir inflows. They found that the GCM conditioned ensemble outperformed

the ESP method, although the ensemble conditioned from historical streamflows, which was the most reliable, managed to

completely eliminate flood damage and generate more energy than the other two ensembles.

More recently, research has focused on fine-tuning the traditional ESP method by selecting relevant years within the climatology of precipitation. Many studies have proposed to condition or weight past observations based on climate signals. In Northern America, for instance, several studies have taken advantage of the influence of the El Niño Southern Oscillation (ENSO) and the Pacific Decadal Oscillation (PDO) to improve the overall skill of seasonal forecasts. Werner et al. (2004) selected and weighted traces based on the ENSO and showed that some of the proposed methods yielded improvements in forecast overall performance. Gobena and Gan (2010) used the PDO in several resampling strategies, including an approach benefiting from monthly precipitation and temperature statistically derived from climate model outputs. Their study showed that the method yielded moderate improvements to overall forecast skill. At the scale of the globe, van Dijk et al. (2013) selected traces within precipitation climatology based on climate indicators that were proven influential for the region and time period. They showed that using climate information improved forecast skill in Southeast Asia and South America. Bierkens and van Beek (2009) exploited the teleconnection found between winter precipitations and the Northern Atlantic Oscillation (NAO) to select traces within the precipitation climatology and forecast seasonal streamflows in Europe. Their work highlighted the challenges encountered in Europe to using climate indices for seasonal streamflow forecasting. In Europe, teleconnections show complex patterns and a strong seasonal dependence (Ionita et al., 2015). Some studies have thus proposed to condition past precipitation or streamflow scenarios based on previous amounts of precipitation or on previous streamflow anomalies (Sauguet et al., 2008; Svensson, 2016). In other studies, such as Carpenter and Georgakakos (2001), historical precipitations are conditioned on the precipitation anomaly forecast by a GCM, based on the hypothesis that "it is not necessary [...] that low skill in reproducing regional precipitation is an index of the utility of GCM information for systems acting as low-pass filters, such as the hydrological and reservoir systems are". They found that this conditioning was particularly efficient to forecast the 30-day low inflow volumes to the Folsom lake, and that the GCM-conditioned ensemble outperformed ESP (Yao and Georgakakos, 2001)... While most studies focus on overall skill, some studies propose to look more closely at specific attributes of the skill, notably forecast sharpness (i.e. the width of forecast members), reliability (i.e. the statistical consistency between observed frequencies and forecast probabilities) and the capacity of ensemble predictions to detect critical events. In Czech Republic, Šípek et Daňhelka (2015) ran a hydrological model with synthetic series of precipitation and temperature generated from climate forecasts and historical meteorological series. The advantage of this modified ESP approach for forecasting was the gain in sharpness, as well as a better capacity to detect high- and low-flow events. Also, Trambauer et al. (2015) recently applied the method proposed by Werner et al. (2004) to forecast drought conditions in Southern Africa. They found that the skill of the conditioned ensemble was lower than that of GCM-based seasonal forecasts but higher than that of ESP forecasts. Some studies have investigated sharpness and reliability simultaneously. For instance, Hamlet and Lettenmaier (1999) selected past precipitations based on categories of ENSO and PDO to feed a hydrological model for streamflow forecasting,

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and, later on, for reservoir operation (Hamlet et al., 2002). They noted that the conditioning improved forecast sharpness. However, in six months of the year, climatology was more reliable than the conditioned ensembles in terms of observed streamflow falling within the forecast range. Yao and Georgakakos (2001) compared the method proposed by Carpenter and

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Georgakakos (2001) with the ESP approach and with a conditioned forecast ensemble based on historical streamflows and the latest observed reservoir inflows. An in-depth evaluation of the latter showed a gain in sharpness but also a loss in reliability as compared to historical streamflow data. Nevertheless, decisions based on the conditioned ensemble were able to eliminate flood damage and generate more energy than decisions based on the other two ensemble approaches.

5 1.3 Scope of the study

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This study proposes to investigate how selecting historical data based on forecast precipitation indices contributes to the skill of seasonal streamflow forecasts. Our approach selects traces of past observed precipitations and streamflows based on precipitation indices derived from the System 4 seasonal precipitation forecasts issued by the European Centre for Medium-range Weather Forecasts (ECMWF). The aim is to generate forecasts that benefit from the reliability of climatology based ensembles and the sharpness of System 4 precipitation forecasts. In a previous study (Crochemore et al., 2016), we assessed the performance of System 4 precipitation forecasts for seasonal streamflow forecasting. Despite the good overall performance of the streamflow forecasts after bias correction, we still observed a lack of reliability of the forecasts generated with the hydrological model in summer. In accordance with the results from Carpenter and Georgakakos (2001), we evaluate the proposed methods in contexts of low flows and droughts.

This study investigates the impact of conditioning methods on the performance of seasonal streamflow forecasts. It proposes an insight into how conditioning approaches impact forecast attributes such as reliability, sharpness and the detection of low-flow events. The aim is not to provide an overall better ensemble but to shed light on which forecast attributes can be expected to improve or deteriorate after conditioning. For that purpose, we used conditioning statistics based on precipitation indices derived from the System 4 seasonal precipitation forecasts issued by the European Centre for Medium-range Weather Forecasts (ECMWF) to select traces of past observed precipitation and streamflow. Eight streamflow forecast scenarios were built and analysed.

Section 2 presents the data and the methodology used to build streamflow forecasts. In Section 3, we present the evaluation of the different studied scenarios. First, we analyse the impact of the conditioning on the overall performance, sharpness and reliability of seasonal streamflow forecasts over the whole year. Then, we investigate the discrimination and reliability ability of the ensemble prediction systems to forecast low-flow events. We also illustrate the performance of our approach differences in forecasting forecast attributes with a drought risks through risk assessment graph for the case of the 2003 severe drought in France. In Section 4, we discuss the main outcomes and perspectives of the study.

2 Data and methods

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2.1 Observed and forecast hydrometeorological data

Observed precipitation data used in this study come from the SAFRAN reanalysis of Météo France (Quintana Seguí et al., 2008; Vidal et al., 2010). Daily values are available from August 1958 until July 2010 (i.e. 51 complete years) at an 8x8 km grid resolution covering France. Data were aggregated at the catchment scale. Mean areal potential evapotranspiration was computed for each catchment using a temperature based formula (Oudin et al., 2005) and observed temperatures from the SAFRAN reanalysis. Daily streamflow data at the outlet of each catchment come from the French national archive (Banque Hydro, Observed precipitation data come from the SAFRAN reanalysis of Météo-France (Quintana-Seguí et al., 2008; Vidal et al., 2010). Daily values are available from August 1958 until July 2010 (i.e. 51 complete years) at an 8x8 km grid resolution covering France. Data were aggregated at the catchment scale. Mean areal potential evapotranspiration was computed for each catchment using a temperature-based formula (Oudin et al., 2005) and observed temperatures from the SAFRAN reanalysis. Daily streamflow data at the outlet of each catchment come from the French national archive (Banque Hydro, www.hydro.eaufrance.fr).

Seasonal precipitation forecasts used in this study were collected from ECMWF GCM, System 4. Once a month, ECMWF provides a 51-member forecast ensemble for the next seven months at a T_L255 (~0.7°) spatial resolution (Molteni et al., 2011)(Molteni et al., 2011). ECMWF producedissued hindcasts for the 1st of each month from 1981 to 2010. These hindcasts are composed of 51 members when issued in February, May, August and November, and 15 members in other months. For the purpose of this study, System 4 forecasts were aggregated at the catchment scale, with a weighted mean based on the catchment area covered by each forecast grid cell (two to ten grid cells per catchment). Only forecasts with lead times up to 90-days were considered. In a previous study, several bias corrections were applied to System 4 precipitation forecasts and compared based on their impactimpacts on seasonal streamflow forecastingforecasts (Crochemore et al., 2016)(Crochemore et al., 2016). The study showed that the empirical distribution mapping of daily values improved the reliability of both precipitation and streamflow forecasts. Following these results, System 4 precipitation forecasts used in this studyhere were previously bias corrected with the empirical distribution mapping of daily values.

2.2 Catchments and hydrological model

Sixteen catchments spread over France were selected from the database used by Nicolle et al. (2014). Using a set of catchments helps getting more general conclusions (see e.g. Andréassian et al., 2009; Gupta et al., 2014). However, it should be noted that identifying relations between performances and catchment characteristics is outside the scope of this study. These catchments are dominated by a pluvial regime and the quality of their streamflow data during low flows is good. The selected catchments additionally have an average solid fraction of precipitation below 10%. Their location, hydrological regimes and main characteristics are presented in Figure 1 and Table 1, respectively. In these catchments, low flows are

observed between May and October, i.e. from late spring to early autumn. Major drought events in these catchments include the droughts of 1976, 1989, 2003 and 2005. Among these, the 2003 drought was estimated to have caused 15,000 deaths and cost over a billion euros just in France (UNEP, 2004; Poumadère et al., 2005).(2014). Using a set of catchments helps getting more general conclusions (see e.g. Andréassian et al., 2009; Gupta et al., 2014). However, it should be noted that identifying relations between performances and catchment characteristics is outside the scope of this study. These catchments are dominated by a pluvial regime and the quality of their streamflow data during low flows is good. Additionally, the selected catchments have an average solid fraction of precipitation below 10%. Their location, hydrological regimes and main characteristics are presented in Figure 1 and Table 1, respectively. In these catchments, low flows are observed between May and October, i.e. from late spring to early autumn. Major drought events include the droughts of 1976, 1989, 2003 and 2005. Among these, the 2003 drought was estimated to have caused 15,000 deaths and cost over a billion euros just in France (UNEP, 2004; Poumadère et al., 2005). Here, this particular event is used to illustrate the impact of conditioning methods on drought risk assessment.

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The hydrological model used in this study is the GR6J model, a daily conceptual model with six free parameters specifically proposed for low-flow simulation by Pushpalatha et al. (2011)(2011). The model is composed of has three reservoirs (one for the production function and two for the routing function), and one unit hydrograph to account for flow delays. Its inputs are daily precipitation and potential evapotranspiration at the catchment scale, and its output is the streamflow at the catchment outlet. In this study, the mean interannual potential evapotranspiration was systematically used as input to the GR6J model. For, regardless of the forecast year, i.e. for a given day of the year, the estimated potential evapotranspiration on this day is assumed to be the mean of all potential evapotranspiration computed for this day of the year, from 1958 to 2010. Regardless of the precipitation scenario fed to the model, the same interannual potential evapotranspiration scenario is systematically used as input to the model so as. This allows us to focus solely on the influence of precipitation inputs on streamflow forecasts. In addition, when the model is applied to forecast streamflowstreamflows, the last observed streamflow at the time of forecast is used to update the levels of the routing reservoirs before issuing the forecasts.

The GR6J model was calibrated in each catchment with the one year leave out method (Arlot and Celisse, 2010) and with the Kling Gupta Efficiency (Gupta et al., 2009) applied to inverse flows to focus on the lowest flows (Pushpalatha et al., 2012). We obtained an average KGE applied to inverse flows of 0.78 in calibration and 0.76 in validation over the sixteen catchments. An average KGE applied to flows of 0.78 was obtained in validation, showing that the model also performs well for median to high flows. The distance of the bias from 1 (1 bias) is moderate in simulation with values ranging from 0.1 to 0.1 in all catchments but three. In these three catchments, values of 0.12, 0.14 and 0.94 are obtained.

The GR6J model was calibrated in each catchment with the one-year-leave-out method (Arlot and Celisse, 2010) and with the Kling-Gupta Efficiency (Gupta et al., 2009) applied to inverse flows to focus on the lowest flows (Pushpalatha et al., 2012). We obtained an average KGE of 0.78 in calibration (ranging from 0.46 to 0.94) and 0.76 in validation (ranging from 0.41 to 0.94) over the sixteen catchments. An average KGE applied to root-squared flows of 0.86 was obtained in validation (ranging from 0.54 to 0.94), showing that the model also performs well for median to high flows. The distance of the bias

from 1 (i.e. 1-bias, with bias defined as the ratio between observed and simulated streamflows) is moderate in simulation, with values ranging from -0.1 to 0.1 in all catchments but three. In these three catchments, values of 0.12, -0.14 and -0.94 are obtained.

2.3 Forecast verification methods

Many criteria exist to assess the performance of probabilistic forecasts. Here, we assessed their sharpness and reliability following the paradigm introduced by Gneiting et al. (2007), that is maximizing sharpness while guaranteeing reliability. The overall performance and the discrimination of the forecasts were also evaluated.

2.3.1 Evaluation criteria

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The overall performance of the forecast systems was evaluated by means of the Continuous Rank Probability Score (CRPS, Hersbach, 2000). The CRPS averages over the evaluation period the area between the cumulative forecast distribution and the step function corresponding to the observation.

Sharpness is an intrinsic attribute of the forecast ensemble. It indicates how spread the members of an ensemble forecast are. Here, sharpness was computed as the average over the evaluation period of the difference between the 95th and the 5th percentiles of the forecast distribution (Gneiting et al., 2007). It thus corresponds to the 90% interquantile range (IQR).

Reliability refers to the statistical consistency between observed frequencies and forecast probabilities. Reliability was evaluated with the Probability Integral Transform diagram (PIT, Gneiting et al., 2007; Laio and Tamea, 2007). The PIT diagram represents the cumulative distribution of the positions of the observation within the distribution of forecast values. The PIT diagram of a perfectly reliable forecast is superposed with the 1:1 diagonal, meaning that the observation uniformly falls within the forecast distribution. To numerically compare results for large datasets, Renard et al. (2010) proposed to compute the area between the PIT diagram and the 1:1 diagonal. The smaller the PIT area, the more reliable the ensemble.

The Relative Operating Characteristics diagram (ROC, Mason and Graham, 1999) is used to assess the capacity of forecasting systems to discriminate between events and non-events. In this study, the threshold used to define events is the 80th-exceedance percentile of observed streamflow. To build the diagram, the proportion of ensemble members below the threshold necessary to trigger an alert varies from none to all ensemble members. For each of these proportions, the probability of detection is plotted against the false alarm ratio. The ROC diagram is plotted for a given threshold, eatehment and forecast lead time. The Area Under the Curve (AUC) summarizes the ROC diagram into one numerical value that allows for an easier comparison of forecast systems. The closer the AUC is to 1, the better the system is at discriminating between events and non-events.

2.3.2 Skill scores

The skill of forecast systems is computed as follows:

$$\frac{Skill\ score_{i}}{Score_{i}^{ref} - Score_{i}^{syst}}$$

$$\frac{Skill\ score_{i}^{ref} + Score_{i}^{syst}}{Score_{i}^{ref} + Score_{i}^{syst}}$$

$$(1)$$

This normalized skill ranges within [-1,1]. A skill superior to 0 (inferior to 0) indicates that the forecast system performs better (worse) than the reference. The skill score was computed based on the CRPS, the IQR and the PIT area. These scores are abbreviated CRPSS, IQRSS and PITSS. Three base ensembles (see next section) were used in turn as reference forecasts, to assess the skill of built forecast scenarios. Since we compared ensembles with different ensemble sizes (see Table 2), which is known to induce bias when computing skill scores, the correction proposed by Ferro et al. (2008) was applied to remove such bias in the computation of the CRPSS.

2.4 Forecast scenario building method

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ElevenEight ensemble forecast scenarios were compared basedbuilt to investigate the impact of conditioning on their forecast performance—in forecasting streamflows. Three. The eight scenarios are based on four conditioning statistics and three methods that are commonly used in seasonal streamflow forecasting. These are three methods (named "base ensembles" in the following. The remaining eight) and the conditioned scenarios are based on these base ensembles and specific conditioning statistics.introduced below. Table 2 summarizes the different ensemble forecast scenarios compared in this study.

2.43.1 Description of the base ensembles

The simplest ensemble forecast scenario uses the long-term statistical variability of historical streamflows. It is assumed that the streamflow at a given day of the year is likely to fall within the range of streamflows observed in other years, on that same day. Apart from the necessity to have This is a "poorman's approach" that can serve as a naïve benchmark, where no hydrological model but only a long streamflow time series of streamflow records, this ensemble is not computationally eostly is available. It is named **HistQ** hereafter.

Another base ensemble is the traditional **ESP** method. It requires a hydrological model and a long time series of precipitation records. This ensemble is based on the assumption that the precipitation of a given day is likely to fall within the range of past precipitations observed on that same day in previous years, on that same day. For a given forecast day, a precipitation ensemble is thus built by using precipitations observed in other years. The precipitation ensemble has as many members as the number of years different from the forecast year available in the precipitation record. The states of the GR6J hydrological model are first initialized with a one year run up to the forecast date. The precipitation ensemble and interannual potential evapotranspiration are then used as input to the model.

The third base ensemble is similar to ESP but uses the bias corrected ECMWF System 4 seasonal precipitation forecasts as input to the GR6J hydrological model. Both the System 4 GCM and the hydrological model are initialized for the forecast

day. This ensemble can be considered the most costly in terms of implementation and computational needs. Hereafter, this ensemble is named **Sys4**.

2.43.2 Description of the conditioned scenarios

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From the base ensembles, we built eight other scenarios by selecting traces within the HistQ and the ESP ensembles. The conditioning was based on four statistics derived at each forecast date and from each ensemble member of the System 4 precipitation forecasts. Four Two of these statistics were computed for each forecast date and each member of the seasonal forecasting system. Two are based on cumulative rainfalls, and two on the standardized precipitation index (SPI). The SPI transforms the distribution fitted to a long precipitation record into a normal distribution (McKee et al., 1993; WMO, 2012). An SPI value of 0 corresponds to conditions close to the long-term average of precipitations. Negative (positive) SPI values correspond to drier (wetter) conditions. The four conditioning statistics are:

- the cumulative precipitation forecast over the first three months of lead time altogether (Sum3);
- the series of cumulative precipitation forecast over the first, second and third months <u>separately</u> (i.e. one value per lead time, **Sum1**, <u>decomposed into Sum1-1</u>, <u>Sum1-2</u> and <u>Sum1-3</u>, <u>depending on the lead month</u>);
- the SPI over the first three months altogether (**SPI3**);
- the SPI over the first, second and third months separately (i.e. one value per lead time, **SPI1**, decomposed into SPI1-1, SPI1-2 and SPI1-3, depending on the lead month).

The statistics (SPI or <u>Sum for the precipitation volumevolumes</u>) derived from System 4 forecasts are then used to select traces within HistQ and ESP. For that purpose, statistics are also computed for sequences of historical precipitations. Here, we consider sequences that start within 15 days of the forecast date, observed in years different from the forecast year. For a given forecast member, the sequence in the historical precipitations that is the closest, in terms of the Euclidian distance, and to this member with regardrespect to the considered statistics; is selected. When searching for the closest historical sequence, we only consider sequences that start within a 31-day window centred on the forecast date and in years different from the forecast year. Note that different forecast members can be associated with the same "closest" historical sequence— can be associated to several forecast members. This procedure leads to a conditioned ensemble with the same size as the System4 forecast.

Once the historical sequences are selected, two optionscases can then lead to a streamflow forecast ensemble: (a) the selected precipitation sequences can beare used as input to the hydrological model to generate a streamflow forecast ensemble (historical streamflow forecast ensemble (<a href="https://optionsca

last observed streamflow is addedobserved on the day of issuing the forecast as a conditioning criterion in the computation of the Euclidian distance.

2.4 Forecast verification methods

Many criteria exist to assess the performance of probabilistic forecasts. Here, we assessed the overall performance of the forecasts, their capacity of discrimination, their sharpness and reliability. For these last two attributes, we consider the paradigm that better forecasts are those that maximize sharpness while guaranteeing reliability (Gneiting et al., 2007).

2.4.1 Evaluation of forecast attributes

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The overall performance of the forecast systems was evaluated using the Continuous Rank Probability Score (CRPS, Hersbach, 2000). The CRPS averages the area between the cumulative forecast distribution and the step function corresponding to the observation over the evaluation period.

Sharpness is an intrinsic attribute of the forecast ensemble. It indicates how spread the members of an ensemble forecast are. Here, sharpness was computed as the average difference between the 95th and the 5th percentiles of the forecast distribution over the evaluation period (Gneiting et al., 2007). It thus corresponds to the average 90% interquantile range (IQR).

Reliability refers to the statistical consistency between observed frequencies and forecast probabilities. Reliability was evaluated with the Probability Integral Transform diagram (PIT, Gneiting et al., 2007; Laio and Tamea, 2007). The PIT diagram represents the cumulative distribution of the positions of the observation within the distribution of forecast values. The PIT diagram of a perfectly reliable forecast is superposed with the 1:1 diagonal, meaning that the observation uniformly falls within the forecast distribution. To numerically compare results for large datasets, Renard et al. (2010) proposed to compute the area between the PIT diagram and the 1:1 diagonal. The smaller the PIT area, the more reliable the ensemble.

Note that the CRPS is sensitive to both the reliability and the sharpness of the forecasts. Each attribute influences two independent terms of the decomposition of the CRPS. A decrease in one can thus be compensated by an increase in the other, which would remain unnoticed in the CRPS value.

The discrimination of a system is its capacity to detect an event defined by a threshold. The Relative Operating Characteristics diagram (ROC, Mason and Graham, 1999) is used to assess the discrimination of the forecasting systems. In this study, the threshold used to define events is the 80th exceedance percentile of observed streamflow (i.e. 80% of the observed values are above this threshold). To build the diagram, the proportion of ensemble members below the threshold necessary to trigger an alert varies from none to all ensemble members. For each of these proportions, the probability of detection is plotted against the false alarm ratio. The ROC diagram is plotted for a given threshold, catchment and forecast lead time. The Area Under the Curve (AUC) summarizes the ROC diagram into one numerical value and allows for an easier comparison of forecast systems. The closer the AUC is to 1, the better the system is at discriminating between events (i.e. threshold exceedances) and non-events.

2.4.2 Skill scores

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The skill of forecast systems is computed as follows for a given lead time i:

$$Skill\ score_{i} = \frac{Score_{i}^{ref} - Score_{i}^{syst}}{Score_{i}^{ref} + Score_{i}^{syst}}$$
(1)

This normalized skill ranges within [-1,1]. A skill superior to 0 (inferior to 0) indicates that the forecast system performs better (worse) than the reference. Here, we evaluated the conditioned forecast scenarios against the base ensembles they were based on (i.e. Sys4, ESP or HistQ). The skill score was computed based on the CRPS, the IQR and the PIT area. These scores are abbreviated CRPSS, IQRSS and PITSS. Since we compared ensembles with different ensemble sizes (see Table 2), which is known to induce bias when computing skill scores, the correction proposed by Ferro et al. 3 Performance(2008) was applied to remove such bias in the computation of the CRPSS.

3 Analysis of the quality of the streamflow forecasting systems

3.1 Skill of System 4 in forecasting conditioning statistics

Before evaluating the performance of the eleven ensemble forecast scenarios, we We first evaluated the skill of System 4 in forecasting the conditioning statistics (cumulative precipitations Sum and SPI). Figure 2 shows their skill in overall performance (CRPSS) and in sharpness (IQRSS), and Figure 3 shows their reliability (PIT diagram). The reference forecast used to compute the skill scores is historical precipitations (i.e. climatology). Regardless of the considered statistic, System 4 performs as well as climatology, while being sharper-(Figure 2). In addition, SPI forecasts issued from System 4 are reliable overall and in standard precipitation conditions-(Figure 3). In dry conditions (i.e. SPI values smaller than -1), however, forecasts tend to overestimate SPI values, while in wet conditions (i.e. SPI values greater than 1) forecasts tend to underestimate SPI values. Similar PIT diagrams are observed with SPI forecasts from historical precipitations (not shown). Dutra et al. (2014)(2014) did a similar comparison and showed that SPI forecasts from System 4 always had skill as compared to historical precipitations, with respect to discrimination, accuracy and anomaly correlation, in South Africa.

3.2 Statistical evaluation of accuracy overall performance, sharpness and reliability

3.2.1 Influence of conditioning on streamflow forecasts performance

We3.2.1 Forecast attributes of the conditioned scenarios with respect to HistO and ESP base ensembles

<u>First, we</u> evaluated the gain and loss in skill of daily streamflow forecasts due to the four types of conditioning applied to the HistQ base ensemble. Figure 4 shows the CRPSS, IQRSS and PITSS for lead times up to 90 days, and the PIT diagram for a

lead time of 45 days. The reference for the computation of the skill is HistQ, i.e. historical streamflows with all available years. Each line corresponds to one of the 16 catchments.

The first conclusion from this figure is that all four conditionings lead to similar results. Their impact on forecasts reliability (PIT) and sharpness (IQR) is uniform over the lead times, while their impact on overall performance (CRPS) is greater at shorter lead times. Conditioning HistQ improves sharpness at most lead times (IQRSS above zero) and, for all conditioning statistics (Sum or SPI). However, as a direct result of narrower ensembles, there is a decrease in the PIT values (reliability) at most lead times (PITSS below zero). Nevertheless, the PIT diagrams at 45 days show that this decrease does not affect the overall reliability of the conditioned ensembles: they remain quite reliable as a whole (PIT values close to the diagonal line) for all conditioning statistics,) especially when the conditioning is based on the SPI_statistics. Regarding overall performance (CRPS), the conditioning increases performance up to 5 to 15 to 30 days ahead in most catchments, and up to 30 days in some catchments. Improvement is greater when traces are selected based on cumulative precipitations (Sum3 or Sum1) or SPI3 than when they are selected based on the series of SPI1 values. This The improvement in overall performance in the first lead times can be attributed to the fact that the conditioning of historical streamflow takes also into account the last observed streamflow, to better match current initial conditions (cf. Section 2.3.2). At longer lead times, the overall performance of conditioned scenarios is, in the majority of catchments, equivalent or slightly worse than that of HistQ. In one of the catchments, however, we observed improvements up to 90 days ahead. This catchment corresponds to catchment 1, in which interannual streamflow variability dominates over seasonality (cf. Section 2.2) due to a high base flow index.

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We also examined the loss and gain in skill due to conditioning applied to the ESP base ensemble. (Figure 5-is similar to Figure 4. It plots the skill scores against lead time and the PIT diagram for a lead time of 45 days.). This time, the reference used in the computation of the skill is ESP. Here again, the four conditionings seem to have a similar impact on performance. Conditioned streamflow forecasts appear to be as performant equivalent or slightly worse than ESP in terms of overall performance (CRPSS), for all lead times. This). When conditioning ESP with SPI, this often translates in a gain in sharpness (IORSS) associated with and a loss in reliability (PITSS), as observed). When conditioning with the scenarios conditioned from the HistQ base ensemble. Some distinctions between the conditionings based on cumulative precipitations and the conditionings based on the SPI can be seen. First, conditionings based on the SPI provide more homogeneous results betweenSum statistics, forecasts lose sharpness in some catchments for all evaluation criteria. We and reliability in most catchments. Results are also observe that the less homogeneous between catchments. The loss in overall performance is also greater with the conditionings based on cumulative precipitations, while overall performance of the ensembles conditioned with the SPI tend to be equivalent to that of ESP. The PIT diagrams show that ensembles selected based on cumulative precipitations are not all ensembles are perfectly reliable, with observations too often falling below the forecast range in most catchments. Ensembles selected based on the SPI show a similar tendency, but in fewer catchments. In general, PIT values are closer to the diagonal when conditioning based on SPI values, especially with ESP SPI3, which gives more reliable forecasts in most catchments. This tendency may be caused by the precipitation inputs but also by the hydrological model, since in ESP-based approaches it also plays a role.

In summary, Figures 4 and 5 have shownshow that, in general, conditioning has the conditionings tend to same impact on forecast attributes regardless of the conditioning statistics. It tends to increase sharpness and maintain or just slightly decrease reliability. Conditioning based on the However, conditioning with cumulative precipitations can also decrease both attributes, sharpness and reliability, which is not satisfying. In addition, conditioning based on SPI provides more consistent results between catchments and tends to produce more reliable forecasts. More specifically, conditioning based on SPI3 minimizes the loss in reliability and overall performance, comparatively to the ESP ensemble, base ensembles. In the following paragraphs, only HistQ_SPI3 and ESP_SPI3 were retained in order to further explore the quality of conditioned ensembles.

3.2.2 ComparisonForecast attributes of the conditioned scenarios with therespect to Sys4 base ensemble

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In Figure 6, we compare the quality of ESP, ESP_SPI3, HistQ and HistQ_SPI3 comparatively to Sys4. Figure 6 is similar to Figures 4 and 5 in that it represents the skill in overall performance, reliability and sharpness as a function of lead time, as well as the PIT diagrams at 45 days lead.

The behaviour of ESP is very similar to that of ESP_SPI3 with respect to Sys4. Both have In a previous study (Crochemore et al., 2016), we assessed the performance of Sys4 precipitation forecasts for seasonal streamflow forecasting in the studied catchments. We observed a good overall performance of the streamflow forecasts after bias correction, but also a general lack of reliability during summer (June-July-August). In Figure 6, we evaluate the quality of the conditioned scenarios ESP SPI3 and HistQ SPI3 with respect to Sys4, from which the conditioning statistics are derived.

ESP_SPI3 conditioned ensembles show better overall performance than Sys4 for lead times shorter than 5 to 10 days, worse performance for lead times from 5 to 10 days and up to 2015 days, and equivalent performance at longer lead times. In terms of reliability and sharpness, ESP_and ESP_SPI3 are is overall more reliable but less sharp than Sys4 but not as sharp, thoughfor lead times shorter than 45 days. At longer lead times, ESP_SPI3 becomes equivalent to Sys4 for lead times longer than 45 days. The PIT diagrams show that ESP and ESP_SPI3 are visually equivalent in terms of reliability, though the previously observed tendency of observations falling below the forecast range persists in a few catchments. This tendency may not be caused by precipitation inputs but by the hydrological model.

_If we now look at ensembles based on historical streamflows, we observe that HistQ performs worse than Sys4, at least for lead times shorter than 50 days. Even though HistQ is more reliable than Sys4, it is not as sharpHistQ_SPI3, it has lower overall performance than Sys4, especially for lead times shorter than 30 days. HistQ_SPI3 also has lower overall performance than Sys4 but the gap in performance is reduced for lead times shorter than 15 days. HistQ_SPI3, following HistQ characteristics, 15 days. HistQ_SPI3 provides forecasts that are more reliable than Sys4, except at long lead times in some catchments. Contrary to HistQ, conditioning allows HistQ_SPI3 to be as sharp as Sys4 for horizons longer than 30 days. The reliability of HistQ and HistQ_SPI3 is confirmed by their PIT diagrams. These diagrams also show that ensembles

based on historical streamflows (HistQ) are more reliable than ensembles based on precipitation climatology (ESP). (more than 45 days) in some catchments.

In summary, Figure 6 illustrates how conditioning the base ensembles from the ESP method or from historical streamflows on SPI3 statistics derived from GCM-based seasonal forecasts can be beneficial for several catchments at lead times longer than 15 to 30 days since it allows the conditioned ensembles to be at least as sharp as the GCM-based forecasts while being also, in most cases, more reliable than or as reliable as GCM-based seasonal forecasts.

3.2.3 Overall comparison of base and conditioned ensembles influence of conditioning on streamflow forecasts reliability and sharpness

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The objective now is to see whether we succeeded in benefiting from the reliability of climatology and the sharpness of Sys4 when conditioning ensemble forecast scenarios. Figure 7 proposes a simultaneous evaluation of the reliability (PIT area) and sharpness (IQR) of ESP_SPI3 and HistQ_SPI3. For a given catchment, lead time and reference, the skill in reliability is plotted against the skill in sharpness. Each point corresponds to a catchment, each column corresponds to a lead time and each row corresponds to a forecast ensemble. Two references are chosen for each ensemble: ESP_SPI3 is evaluated against ESP and Sys4, and HistQ_SPI3, against HistQ and Sys4. Each reference is identified by its colour and shape (cf. legend). If a point is located in the upper left part of the graph, the conditioned ensemble is more reliable but less sharp than the reference (indicated by the colour of the point) in the corresponding catchment. Reversely, if a point is located in the lower right part, the conditioned ensemble is sharper but less reliable than the reference. At best, both reliability and sharpness are improved, and points are located in the upper right part of the graph. At worst, both reliability and sharpness are deteriorated with respect to the reference, and points are located in the bottom left part of the graph.

Overall, we can observe that the conditioning tends to have more impact on reliability than on sharpness (y-axes extend further than x-axes). Also, The main conclusion from this graph is that conditioned ensembles are generally more reliable but less sharp than Sys4, and they are sharper but less reliable than the ensembles they are selected from ESP or HistQ. More specifically, we observe that:

- For a lead time of 10 days, ESP_SPI3 and HistQ_SPI3 can be more reliable and sharper than the ensembles they are selected from. This applies to mostnine catchments with ESP_SPI3, and to at least twothree catchments with HistQ_SPI3;
- For a lead time of 30 days, fewer catchments benefit from a gain in both reliability and sharpness. The loss in sharpness and the gain in reliability with respect to Sys4 are less pronounced than for a lead time of 10 days. For instance, the maximum PITSS values for ESP_SPI3 move from 0.45 (for a lead time of 10 days) to 0.2 (for a lead time of 30 days) and those for HistQ_SPI3 move from 0.7 to 0.4. The gain in sharpness and the loss in reliability with regardrespect to ESP and HistQ remain in the same ranges as observed for a lead time of 10 days;

- For a lead time of 90 days, the gain of ESP_SPI3 over Sys4 is further reduced and varies with the catchment. The same is observed to a lesser extent for HistQ_SPI3, even though a positive impact of the conditioning on the reliability can still be observed in several catchments. At this lead time, both ESP_SPI3 and HistQ_SPI3 provide forecasts that are still sharper, yet less reliable, than the climatology they are selected from.

Figure 7 can also be interpreted in terms of distancesimilarities in forecast attributes between approaches. Indeed, the (0,0) coordinatepoint corresponds to the location of the references, used for the skill scores. From this perspective, we observe that ESP_SPI3 is closer to ESP than to Sys4 for a lead time of 10 days. ButHowever, as the lead time increases, ESP_SPI3 becomes closer to Sys4 and further apart from ESP. The proximity between ESP_SPI3 and Sys4 at longer lead times can be attributed to the conditioning itself. The proximity between ESP_SPI3 and ESP and their distance to Sys4 at shorter lead times may be attributed to the initialization of the climate model. Indeed, sinceSince initial hydrological conditions are the same for the three forecast ensembles, differences are caused by the meteorological foreingsforcing only. The main difference between System 4 precipitationsprecipitation and climatology at such lead times is the initialization of the GCM, which leads to sharper System 4 forecasts infor the first lead times. Similarly, we observe that HistQ_SPI3 becomes closer to Sys4 as the lead time increases due to conditioning. However, its distance to HistQ remains the same at all lead times. This distance is probably due to the use of previous streamflow conditions as a conditioning criterion within HistQ. Therefore, the three ensembles, HistQ_SPI3 and Sys4 are equally distant in the first lead times.

As a summary guideline, Table 3 proposes a ranking of ranks the different ensembles investigated based on the analyses of overall performance, reliability and sharpness, and for different lead time ranges: from 10 to 30 days, from 30 to 60 days and from 60 to 90 days. The rankings are based on the visual evaluation of Figure 5. The mean rank is calculated as the mean of the ranks obtained in the nine cells of the 3x3 table. Overall performance, reliability and sharpness averaged skill score values. Two ensembles are thus considered equivalent in this final ranking. Note that this may not be representative of operational expectations, since (and thus receive the same rank) if the difference in the averaged skill scores is smaller than 0.01. This table serves as a guideline. For instance, in operational conditions, onea practitioner could choose to emphasize one of the three characteristics attributes of forecast quality over the others.

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Based, and could choose the forecasting approach to be implemented based on this table. From Table 3, we can say that, if one seeks an overall performing ensemble with 10 to 30 days lead, one would use Sys4. For horizons longer than 30 days, ESP and ESP_SPI3 offer good alternatives. If one seeks, above all, a reliable ensemble, one could simply use HistQ, ESP, or even HistQ_SPI3 for lead times shorter than 30 days. However, for For ensembles that are both sharpgood in terms of reliability and reliablesharpness, and for horizons longer than 30 days, one could turn to the following ensembles: ESP_SPI3 for an emphasis on sharpness, or HistQ_SPI3 for an emphasis on reliability ensembles seem to offer the best trade-off.

3.3 Statistical evaluation of low flows

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We assess the performance of the ensemble forecast scenarios to forecast summer low flows and drought risks. Many ways of characterizing severe low flows and droughts exist in the literature (Mishra and Singh, 2010; Smakhtin, 2001; Tallaksen et al., 1997; WMO, 2008). In the following, the low flow variables considered are the low flow duration and deficit volume, both computed for the 80th-exceedance percentile. In this section, only forecast horizons falling within the May to October period are considered.

We now investigate the impact of conditioning on the performance of the ensemble forecast scenarios to forecast summer low flows and drought risks. Many ways of characterizing severe low flows and droughts exist in the literature (Mishra and Singh, 2010; Smakhtin, 2001; Tallaksen et al., 1997; WMO, 2008). In the following, the low-flow variables considered are the low-flow duration and deficit volume, both computed for the 80th exceedance percentile. In this section, only forecast horizons falling within the May to October period are considered.

3.3.1 Capacity Impact of the ensembles to conditioning on forecast low-flow events discrimination

The capacity of the different systems to discriminate between low-flow events and non-events is assessed. Figure 8 presents the ranges of the Area Under the Curve (AUC) of the ROC diagram obtained from the five ensemble forecast scenarios, namely Sys4, ESP_SPI3, ESP, HistQ_SPI3 and HistQ. AUC values were assessed for the 80th exceedance percentile and for lead times of 10 days, 30 days and 90 days. Each boxplot gathers the AUC values obtained in the 16 catchments. The letters below the boxplots result from the Friedman test (Lowry, 2008)(Lowry, 2008). This test consists in considering catchments as judges of the five methods. The test, which is based on rankings as evaluated by the catchments, assesses whether the methods are significantly different by assessing whether evaluating if their rankings resemble a random shuffling. Based on this test, two boxplots sharingthat share a letter at a given lead time are not significantly different.

Results show that all ensembles but HistQ are very close in terms of discrimination. As expected, their performance decreases as the lead time increases, except for HistQ, whose discrimination does not vary with the lead time. For all lead times, ESP significantly provides the best discrimination, with most AUC values superior to 0.88. ESP_SPI3 and Sys4 are tiedhave equivalent performance in terms of discrimination and appear as second best, with most AUC values greater than 0.82. HistQ_SPI3 is also very close to the performances of Sys4 and ESP_SPI3, but does not score as high as they do, especially for longer lead times. Nevertheless, Overall, the discrimination of the conditioned ensembles is SPI3 mostly provides AUC values larger than 0.81. HistQ always provides AUC values between 0.8that of Sys4 and 0.9, except in Catchment 1, in which we have seen that this that of the base ensemble forecast has very low performances. Overall, they are selected from (i.e. ESP for ESP-SPI3 and HistQ for HistQ SPI3). For HistQ SPI3, this translates into a gain in discrimination. However, for ESP_SPI3, this translates into a loss as ESP is already superior to Sys4. Finally, we also note that ensembles based on hydrological modelling (Sys4, ESP and ESP_SPI3) provide the best skills in terms of forecast discrimination, at least for lead times shorter than 90 days, probably because they take into account initial hydrological

conditions. We note that all All these conclusions are also valid when the 60th exceedance percentile is used as threshold (not shown).

3.3.2 Capacity Impact of the ensembles to forecast conditioning on forecasting low-flow variables

We now compare the forecast systems based on variables of interest for water management during low flows, namely the weekly deficit duration and the weekly deficit volume. The weekly deficit duration corresponds to the number of days per week during which the daily streamflow is below a given threshold. The weekly deficit volume corresponds to the flow volume per week below this threshold. Figure 9 presents the PIT areas obtained with Sys4, ESP_SPI3, ESP, HistQ_SPI3 and HistQ when forecasting the weekly number of days below the 80th exceedance percentile. Boxplots represent the range of PIT areas obtained over the catchment set. Results are presented for lead times of two weeks, five weeks and twelve weeks (columns). Again, letters represent the results of the Friedman test. Two boxplots that share a letter are not significantly different. Figure 10 proposes the same evaluation for the weekly streamflow deficit volume below the 80th exceedance percentile.

Figure 9 shows that the difference between the five ensembles is very tenuous when forecasting the deficit duration. For instance, all lower and upper quartiles of Sys4, ESP_SPI3, ESP and HistQ_SPI3 are included in the [0.01, 0.08] interval of PIT area values, regardless of the lead time. Overall, ESP, ESP_SPI3 or HistQ_SPI3 perform best to forecast the deficit duration. All ensembles but HistQ provide quite reliable forecasts (PIT area values close to zero). HistQ_SPI3 is significantly the best performing ensemble for a lead time of two weeks. For a lead time of five or twelve weeks, both ESP and HistQ_SPI3 are the best options. The analysis of the corresponding PIT diagrams (not presented) showed that all ensembles are equivalently reliable, except for HistQ, which systematically overestimates the deficit duration. Here again, the reliability of the conditioned ensembles in forecasting low-flow duration is located between that of Sys4 and that of the base ensemble they are selected from. An exception is that HistQ_SPI3 is significantly the best performing ensemble for a lead time of two weeks. In that case, conditioning has managed to improve over both Sys4 and HistQ base ensembles.

The gap between ensembles widens when looking at the deficit volume (Figure 10). For lead times of two and five weeks, ESP_SPI3 provide consistently reliable ensembles, and lower PIT areas than the others. For a lead time of twelve weeks, ESP_SPI3, along with Sys4 and HistQ_SPI3, provide the most reliable ensembles. The corresponding PIT diagrams (not presented) showed that HistQ_SPI3 tends to underestimate durations deficit volumes at all lead times. Ensembles issued with hydrological modelling also slightly underestimate the deficit volume at long lead times. Overall, ESP_SPI3 systematically appears to be one of the best options to forecast deficit volumes Again, overall, conditioned ensembles are located between the two ensembles they are based on (Sys4 for the conditioning statistics and their respective base ensemble for the application of the conditioning). Here, the case of ESP_SPI3 is particularly interesting. Indeed, at short lead times, ESP_SPI3 benefits from ESP, which is more reliable than Sys4. At long lead times, it benefits from Sys4, as it becomes more reliable. ESP_SPI3 is thus consistently one of the best options to forecast deficit volumes for all three lead times. This

shows that a conditioning approach can be of great interest when the ensembles used to build the conditioned scenarios show good performance but at different lead time ranges.

3.4 Drought impact evaluation

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3.4 Using the conditioned ensembles in drought risk forecasting

Figure 11 illustrates the case of the 2003 drought with the streamflow forecasts issued on July 1st 2003 for the three months 90 days ahead. The figure focuses on catchment 5, the Azergues at Lozanne, in which the 2003 drought was hydrologically more severe than the reference 1976 drought. Each column represents the graphs obtained with one of the five ensemble forecasts (Sys4, ESP_SPI3, ESP, HistQ_SPI3 and HistQ). The upper row presents the graphical representation we propose to assess drought risks based on the ensemble forecasts. The graphs represent the deficit duration against the deficit volume, both computed based on the 80th exceedance percentile. The graph is divided into 49 boxes corresponding to possible combinations and ranges of deficit volumes and durations. The colour within each of these boxes indicates the percentage of ensemble members that falls within each box. The darker the boxes, the more ensemble members are indicating the associated drought risk in terms of deficit duration (y-axis) and volume (x-axis). Darker boxes may also reflect a sharper ensemble, and, if the darker boxes are around the observation, an ensemble with good discrimination (at least for the event considered). Coloured dots represent the observation (indicated as "observed") and two references: the 1976 drought (indicated as "drought") and the historical mean duration and deficit volume over the forecast period (indicated as "climatology)-"). The lower row in the figure presents the corresponding hydrographs over the 90-day forecast period. The black line represents the observed streamflow, the red line represents the 80th exceedance percentile and the blue lines represent the members of the ensemble forecast.

All ensembles produce similar patterns, but with different probabilities. The maximum probability is obtained with HistQ_SPI3 with 60 % of the ensemble members falling in the same cell. Ensembles based on hydrological modelling reach maximum probabilities of 20 to 30 %, and HistQ does not exceed a probability of 14 %. These colours translate in a way the sharpness of reflect how sharp the ensemble forecasts—are for this forecast. The objective with the graph—is to have a maximum of darker cells close to the observation—(represented by the black dot)—. We observe that the graph obtained with HistQ puts equivalent weights to a wide range of scenarios—indicating, ranging from no risk to high risks_risk of a drought situation, which remind us of its good reliability but poor sharpness. This ensemble—thus conveys little information to assess drought risks. HistQ_SPI3, as opposed to HistQ, offers a more confident risk assessment with the highest forecast probabilities and only three coloured cells. Eighty percent of the forecast members indicate a drought equivalent or more severe than that of 1976. The high probability may be explained by the fact that SPI forecast members and initial hydrological conditions were often best represented by the same driest year (as suggested by the hydrographs), namely 1976. The ESP forecast provides a wider view of risks the risk of drought, with higher probabilities located in the upper right part of the graph—and small probabilities of having months with moderately drymoderate low flow conditions. ESP is able to

forecast a more severe event than the one observed during the 1976 drought. This good performance can only be attributed to the initial hydrological conditions since ESP does not have any information on future precipitations apart from climatology. Conditioning ESP (ESP_SPI3) slightly reduces the number of coloured cells with slightly higher probabilities in some of the upper right cells. The difference between ESP and ESP_SPI3 is clear when looking at the hydrographs. With ESP_SPI3, the number of high-flow peaks is reduced. The SPI3 conditioning seems to prevent the selection of some wet sequences from the climatology.

Sys4 also provides a quite good risk assessment since only the upper right cells are coloured. WhileFor this event, there seems to be an added value from the use of GCM-based forecasts (directly as forcing to a streamflow forecasting model or through a conditioning statistics) to better assess the risk of drought. Notably, in the specific case illustrated here, the conditioned ensembles (ESP SPI3 and HistQ SPI3) indicated a (small) probability of drought in the box corresponding to the observation, while their base ensembles (ESP and HistQ, respectively) indicated none.

In summary, while ensembles based on hydrological modelling, i.e. ESP, ESP_SPI3 and Sys4, are limited by the capacity of the model to reproduce small low-flow variations and thus to slightly underestimate the deficit volume, ensembles based on historical streamflows are limited within the range of past precipitation and streamflow scenarios. This highlights the fact that the studied methods, and here specifically Sys4, ESP_SPI3 and HistQ_SPI3, have different limitations; but also different assets. We have illustrated their performances to forecast a given drought event in France. We should however keep in mindNote that different contexts might penalize or favour different methods.

4 Conclusion

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We have investigated the potential of seasonal streamflow impact on forecast ensembles built byattributes from conditioning precipitation climatology and historical streamflows based on precipitation indices derived from ECMWF System 4 (GCM) seasonal forecasts. In a first step, the performance of the conditioned ensembles was assessed in termsattributes of overall performance, sharpness and reliability for lead of the conditioned ensembles were analysed with respect to the performance of the ensembles they were based on. Lead times up to 90 days. Here are the and 16 catchments in France were considered. The main conclusions from this comparison analysis are:

- Selecting traces within precipitation climatology or historical streamflow generally improved sharpness and decreased reliability. Conditioning based on the SPI provided more consistent results between catchments and more reliable forecasts than conditioning based on cumulative precipitations. More specifically, conditioning based on SPI3 improved overall performance as compared to historical streamflow and maintained overall performance as compared to precipitation climatology used as input to a hydrological model, while providing reliable forecasts.
- Particularly, conditioning based on SPI3 statistics derived from GCM-based seasonal forecasts proved to be beneficial for several catchments at lead times longer than 15 to 30 days. The performance analysis showed that the

- conditioned ensembles could be at least as sharp as the GCM-based forecasts while being also, in most cases, more reliable than or as reliable as GCM-based seasonal forecasts.
- A simultaneous evaluation of the <u>attributes of</u> sharpness and reliability of the conditioned ensembles showed that conditioning led to ensembles that were more reliable and less sharp than <u>the</u> streamflow forecasts generated from System 4 precipitations, <u>and</u>. The conditioned ensembles were however less reliable and sharper than the ensembles they were selected from. (here, ESP and historical streamflows). Also, the conditioned ensembles benefit from seemed to take advantage of the information of either precipitation climatology or historical streamflows at <u>the</u> shorter lead times and <u>fromof</u> the information of GCM-based forecasts at <u>the</u> longer lead times.

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- Ensembles selected from precipitation climatology and historical streamflow offer a good compromise between sharpness and reliability, with an emphasis on sharpness with precipitation climatology, and an emphasis on reliability with historical streamflows.
- Conditioning could, in some cases, improve reliability and sharpness simultaneously, especially for lead times shorter than a month ahead. Nevertheless, this was seen in a few cases and, more often, a trade-off between reliability and sharpness was highlighted. This is in accordance with other studies (Hamlet and Lettenmaier, 1999; Yao and Georgakakos, 2001).

The performance of the ensembles in forecasting low-flow events and low-flow variables was then evaluated, with an illustration on the 2003 drought in France. Their capacity to discriminate between low-flow events and non-events and their capacity to forecast streamflow deficit volume and duration, as defined by the 80th exceedance percentile, were assessed. The main conclusions from this second evaluation are: The main conclusion from this evaluation is that building conditioned scenarios in seasonal low flow forecasting can be especially valuable when the forecasts that provide information for the conditioning approach (either by providing a conditioning statistics or by serving as a base ensemble to which the conditioning will be applied) perform well for different lead times. Conditioned ensembles can benefit from the good performance of different ensembles at different lead times. They can thus provide more consistent performances throughout a wider range of lead times.

- Forecast ensembles using hydrological modelling provided better discrimination than ensembles based on historical streamflows. Nevertheless, all forecast ensembles provided good performance, except for historical streamflows for lead times shorter than a month.
- Even though differences between ensembles are tenuous when forecasting low flow duration, the gap widens when forecasting deficit volume. The ensemble selected within precipitation climatology systematically provides some of the most reliable deficit volume forecasts.
- Lastly, a graphic representation of the forecast drought risks was proposed. It was illustrated with the 2003 drought. We showed that, for this drought event, conditioned ensemble forecasts (either based on precipitation climatology or historical streamflows) provided good drought risk assessment.

We investigated conditionings within climatology solely based on past precipitations and catchment conditions. SPI values were computed after an aggregation of System 4 precipitation forecasts at the catchment scale, therefore the conditioning and the spatial aggregation were independent. Lastly, a drought-risk graphic representation was proposed to illustrate how different conditioned ensembles, with different performance in terms of the main forecast attributes evaluated in this study, could detect a drought event that occurred in 2003 in France. In this particular case, a 3-month forecast with conditioned ensembles based on SPI3 showed better results in terms of indicating higher probabilities closer to the observed deficits in duration and volume of streamflows below the 80% percentile.

In this paper, we evaluated eight streamflow forecast scenarios with the aim of investigating the impact of conditioning on forecast attributes. Further investigations could assess the potential of this method for spatial downscaling of System 4 precipitation forecasts.

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In this paper, the be done with other conditioning based methods of interest for operational use. For instance, the conditioning based on the forecast SPI or on the forecast SPI or cumulative precipitationsprecipitation for the three coming months puts an equivalent weight on all three lead times to select past precipitations. As we showed in this paper, the System 4However, seasonal forecasts issued by GCMs usually have more skill for the coming month than for the second and third months. Therefore, we could explore a weighting of these three forecast lead times; in order to put more weight on the first lead month lead time in the selection of past precipitations.

One In addition, one important parameter to forecast low flows and droughts is the temperature. A more advanced approach would consist in selecting past scenarios based on the SPEI (Standardized Precipitation-Evapotranspiration Index) calculated from seasonal precipitation and temperature forecasts.

Finally, other types of combinations can be found in the literature and could be investigated along with the proposed conditionings. As an example, Werner et al. (2005) or Shukla et al. (2012) have investigated the use of medium range weather forecasts to improve long range forecasting. These approaches are based on the fact that short term events are well forecast by short term to medium term forecasts issued by GCMs and that the benefit from medium range forecasts can be extended to longer lead times through the inertia of a catchment.

Other types of conditionings can be found in the literature and could also be investigated. As an example, Werner et al. (2005) and Shukla et al. (2012) have investigated the use of medium-range weather forecasts to improve long-range forecasting. These approaches rely on the fact that short-term events are well forecast by short-term to medium-term forecasts issued by GCMs and that the benefit from medium-range forecasts can be extended to longer lead times through the inertia of a catchment. One could also apply a multi-model averaging method to merge the forecasts from the different ensembles investigated in this paper (see, for instance, Raftery et al., 2005; Duan et al., 2007; Najafi and Moradkhani, 2016). The influence of such a method on the evaluation of forecast attributes could be compared to the findings of this study with the conditioning approaches, especially towards a better assessment of the trade-off between reliability and sharpness.

Finally, we investigated conditionings within climatology solely based on past precipitations, past streamflows and catchment conditions. SPI values were computed after an aggregation of System 4 precipitation forecasts at the catchment scale, and, therefore, the conditioning and the spatial aggregation were independent. Further investigations could assess the potential of the conditioning methods for the spatial downscaling of System 4 seasonal precipitation forecasts before their application to hydrologic forecasting.

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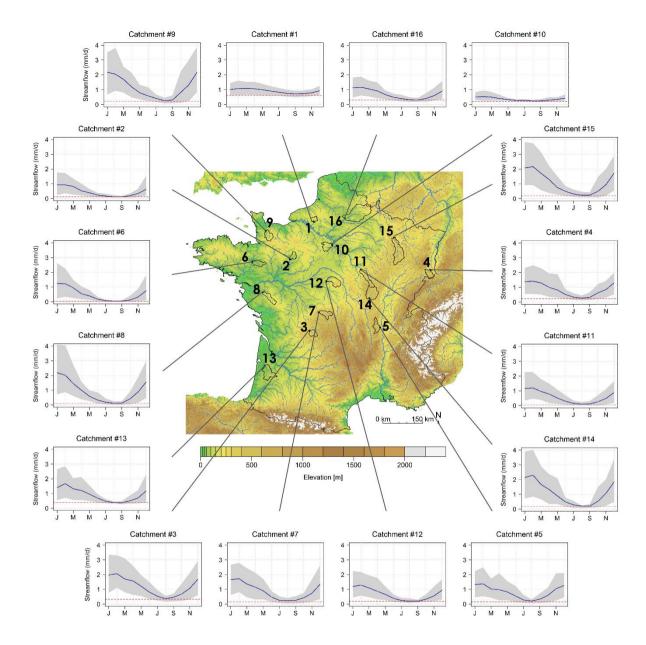


Figure 1 Location in France and hydrological regime of the 16 catchments. Solid lines represent mean interannual monthly flows. Greyshaded areas represent the 10th and 90th percentiles of interannual monthly flows. Dotted red lines represent the 80th exceedance percentile (i.e. the daily flow exceeded by 80 % of the data). The catchments are numbered from the smallest to the largest. Statistics are computed over the streamflow record available for each catchment, i.e. 36 to 52 years (cf. Table 1).



Figure 2 CRPSS and IQRSS of SPI forecasts and forecasts of cumulative precipitations produced from bias corrected System 4 precipitation forecasts. The reference for the skill scores is climatology. Skill scores are presented for statistics calculated for each month of the three-month lead time (SUM1 and SPI1) and over the three months altogether (SUM3 and SPI3). Columns correspond to scores computed for sums, SPI values, SPI values smaller than -1 (dry), SPI values within -1 and 1 (normal) and SPI values greater than 1 (wet).

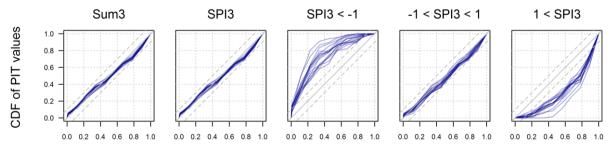


Figure 3 Reliability of SPI forecasts and forecasts of cumulative precipitations produced from bias corrected System 4 precipitation forecasts. PIT diagrams are presented for statistics calculated over the first three months altogether (Sum3 and SPI3). Columns correspond to scores computed for sums, SPI values, SPI values smaller than -1 (dry), SPI values within -1 and 1 (normal) and SPI values greater than 1 (wet).

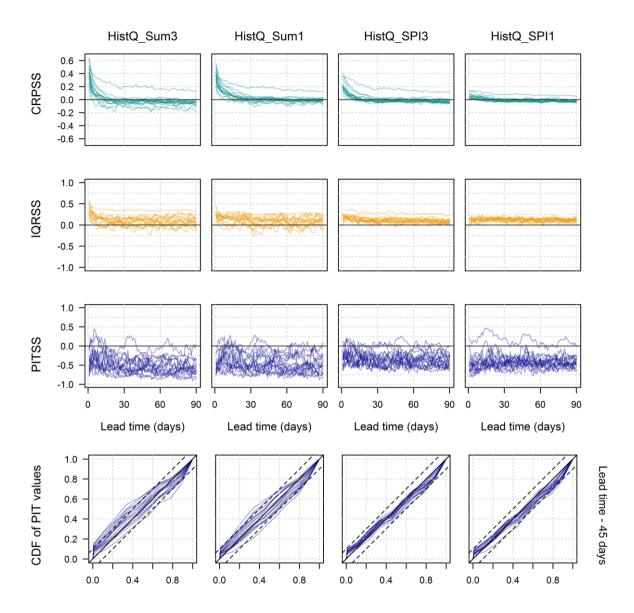


Figure 4 Skill scores (CRPSS, IQRSS, PITSS; first three rows) and PIT diagrams for a lead time of 45 days (last row) of the conditioned ensemble forecast scenarios: HistQ_Sum3, HistQ_Sum1, HistQ_SPI3 and HistQ_SPI1. In the skill scores, the reference forecast is the base ensemble HistQ. Each line represents one of the 16 catchments investigated.

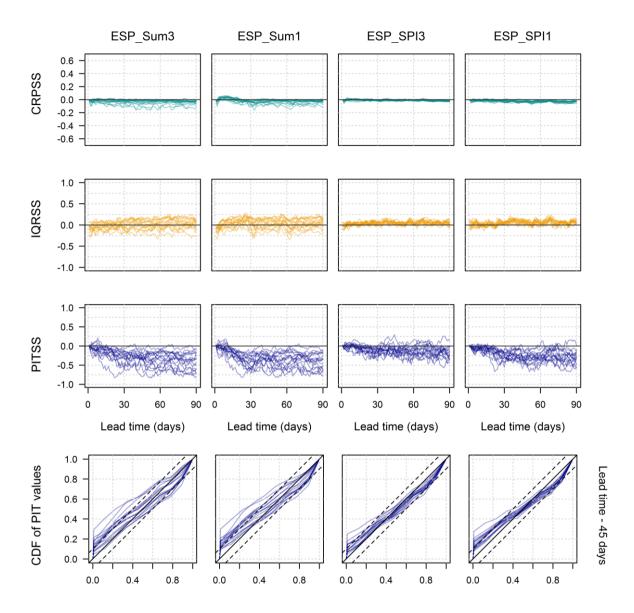


Figure 5 Same as Figure 4 but the forecast ensembles are ESP_Sum3, ESP_Sum1, ESP_SPI3 and ESP_SPI1 and the reference for the computation of the skill is ESP.

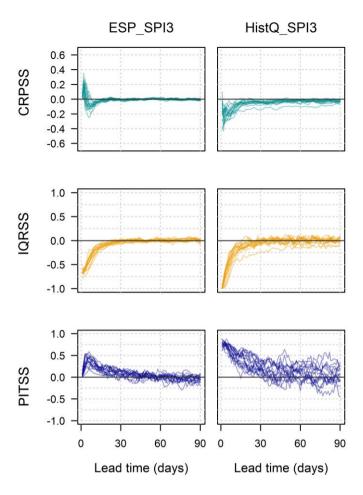


Figure 6 Skill scores (CRPSS, IQRSS, PITSS) of the conditioned ensemble forecast scenarios: ESP_SPI3 and HistQ_SPI3. In the skill scores, the reference forecast is the base ensemble Sys4. Each line represents one of the 16 catchments investigated.

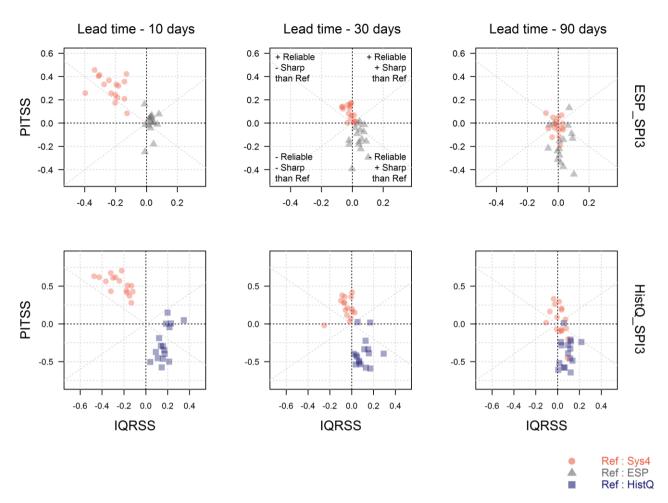


Figure 7 PITSS (reliability) versus IQRSS (sharpness) for ESP_SPI3 (upper row) and HistQ_SPI3 (lower row), and lead times of 10, 30 and 90 days (columns). ESP_SPI3 is compared to Sys4 (red) and ESP (grey), while HistQ_SPI3 is compared to Sys4 (red) and HistQ (blue). Each point represents one of the 16 catchments.

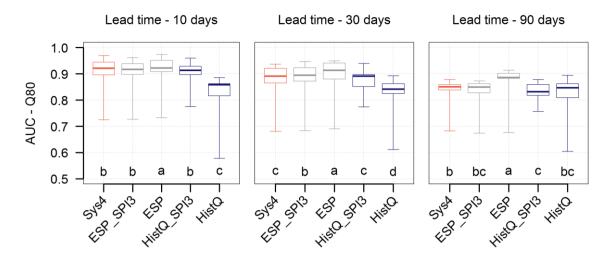


Figure 8 Ranges of the Area Under the Curve (AUC) of the ROC diagram based on the 80th exceedance percentile for each of the five selected ensemble forecasts (Sys4, ESP, HistQ, ESP_SPI3, HistQ_SPI3). Boxplots gather the AUC values for the 16 catchments. The boxes extend to the 25th and 75th percentiles and the whiskers, to the data extremes. Graphs are presented for 10-day, 30-days and 90-day lead times (columns). The letters below the boxplots result from the Friedman test. For a given lead time, two boxplots sharing a letter are not significantly different.

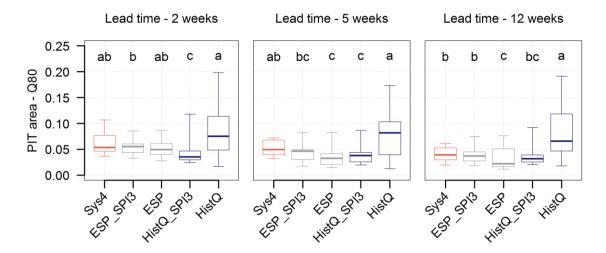


Figure 9 Same as Figure 7 but for PIT area ranges computed for deficit duration. Ranges are represented by boxplots which gather the PIT areas for the 16 catchments. Graphs are presented for lead times of two weeks, five weeks and twelve weeks (columns).

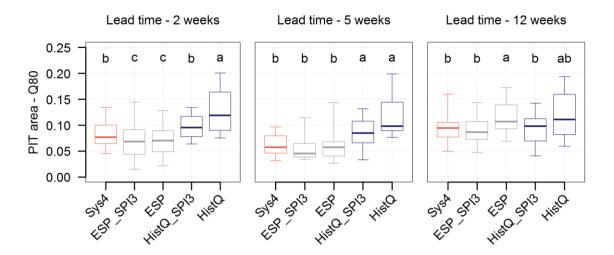


Figure 10 Same as Figure 8 for deficit volume.

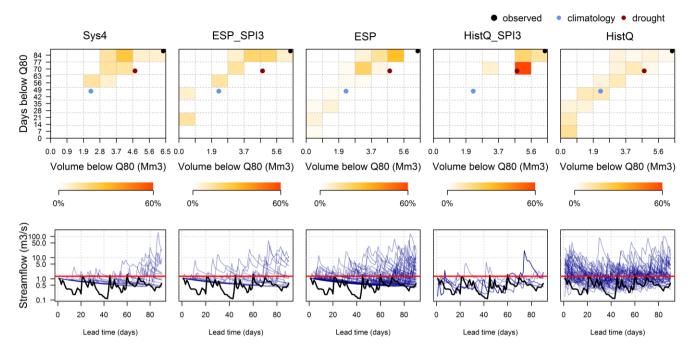


Figure 11 Risk graphs presenting the probabilities of deficit duration versus deficit volume based on the 80th exceedance percentile (upper row) and corresponding hydrographs (lower row). The maximum probability varies with the ensemble and the situation and is indicated in the colour scale. The black point corresponds to the observation, the dark red dot to the drought of 1976 and the blue dot to the mean duration and deficit volume observed in past streamflows. Each column corresponds to one of the five ensemble forecasts. Forecasts were issued for the Azergues at Lozanne (catchment 5) on 1 July 2003 for the next 90 days.

Table 1 River and gauging station, period with available streamflow observations, area and main hydroclimatic characteristics of the 16 catchments (ranked from the smallest to the largest). The mean annual streamflow is computed over the period of streamflow availability. The mean annual precipitation and evapotranspiration are computed over the 1958-2010 period.

#	River	Gauging station	Streamflow availability	Area (km²)	Mean annual precipitatio n (mm/yr)	Mean annual potential evapotrans piration (mm/yr)	Mean annual streamflow (mm/yr)
1	Andelle	Vascoeuil	01/01/1973 - 27/02/2010	377	952	628	332
2	Orne Saosnoise	Montbizot [Moulin Neuf Cidrerie]	01/12/1967 - 04/03/2010	501	735	696	163
3	Briance	Condat-sur-Vienne [Chambon Veyrinas]	01/01/1966 - 28/03/2010	605	1100	706	427
4	Ill	Didenheim	01/11/1973 - 02/03/2010	668	956	664	309
5	Azergues	Lozanne	01/01/1965 - 28/03/2010	798	931	689	296
6	Seiche	Bruz [Carcé]	01/12/1967 - 11/03/2010	809	732	696	181
7	Petite Creuse	Fresselines [Puy Rageaud]	01/08/1958 - 28/03/2010	853	899	680	316
8	Sèvre Nantaise	Tiffauges [la Moulinette]	01/11/1967 - 04/03/2010	872	898	712	331
9	Vire	Saint-Lô [Moulin des Rondelles]	01/01/1971 - 03/02/2010	882	958	629	448
10	Orge	Morsang-sur-Orge	01/10/1967 - 07/03/2010	934	658	680	131
11	Serein	Chablis	01/08/1958 - 03/03/2010	1119	842	675	220
12	Sauldres	Salbris [Valaudran]	01/01/1971 - 28/03/2010	1220	803	684	240
13	Eyre	Salle	01/01/1967 - 19/03/2010	1678	1025	785	323
14	Arroux	Etang-sur-Arroux [Pont du Tacot]	01/11/1971 - 27/03/2010	1792	981	655	390
15	Meuse	Saint-Mihiel	01/07/1968 - 03/01/2010	2543	948	639	372
16	Oise	Sempigny	01/08/1958 - 02/03/2010	4320	805	639	250

Table 2 Summary of the methodology used to build the ensemble forecast scenarios.

	Name	Statistic on seasonal forecast used as condition	Additional condition	Size	Initial hydrological conditions	Hydrological model	Precipitation forecast
Base ensembles	HistQ	No condition	-	Between 35 and 51 depending on flow data availability (see Table 1)	no	no	no
	ESP	No condition	-	50	yes	yes	no
	Sys4	No condition	-	15 or 51	yes	yes	yes
	HistQ_Sum3	Precipitation volume	previous streamflow	15 or 51	yes	no	no
S.	HistQ_Sum1	Monthly precipitation volume	_		yes	no	no
mble	HistQ_SPI3	SPI3			yes	no	no
ense	HistQ_SPI1	SPI1			yes	no	no
Conditioned ensembles	ESP_Sum3	Precipitation volume	-	15 or 51	yes	yes	no
Con	ESP_Sum1	Monthly precipitation volume	_		yes	yes	no
	ESP_SPI3	SPI3	_		yes	yes	no
	ESP_SPI1	SPI1			yes	yes	no

Table 3 Rankings of the Sys4, ESP_SPI3, ESP, HistQ_SPI3 and HistQ streamflow ensembles, as evaluated by three evaluation criteria (in rows) and three lead time ranges (columns). The rankings are based on averaged skill scores for each ensemble, all catchments and for lead times 10 to 30, 31 to 60 and 61 to 90.

	10-30 days lead	30-60 days lead	60-90 days lead
	1. Sys4	1. Sys4	1. Sys4
	2. ESP_SPI3	1. ESP_SPI3	1. ESP_SPI3
Overall performance	2. ESP	1. ESP	1. ESP
	4. HistQ_SPI3	4. HistQ_SPI3	4. HistQ
	5. HistQ	4. HistQ	5. HistQ_SPI3
	1. Sys4	1. Sys4	1. Sys4
	2. ESP_SPI3	1. ESP_SPI3	1. ESP_SPI3
Sharpness	3. HistQ_SPI3	1. HistQ_SPI3	1. HistQ_SPI3
	4. ESP	4. ESP	4. ESP
	5. HistQ	5. HistQ	5. HistQ
_	1. HistQ	1. HistQ	1. HistQ
	2. HistQ_SPI3	2. ESP	2. ESP
Reliability	3. ESP	3. HistQ_SPI3	3. HistQ_SPI3
	4. ESP_SPI3	4. ESP_SPI3	4. Sys4
	5. Sys4	5. Sys4	5. ESP_SPI3