Modeling the changes in water balance components of highly irrigated western part of Bangladesh

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16 Abstract: The objectives of the present study were to explore the changes in the water balance components 17 (WBCs) by co-utilizing the discrete wavelet transform (DWT) and different forms of the Mann-Kendal (MK) 18 test and develop a wavelet denoise autoregressive integrated moving average (WD-ARIMA) model for 19 forecasting the WBCs. The results revealed that most of the potential evapotranspiration ($P_{\rm ET}$) trends 20 (approximately 73%) had a decreasing tendency from 1981-82 to 2012-13 in the western part of Bangladesh. 21 However, most of the trends (approximately 82%) were not statistically significant at a 5% significance level. 22 The actual evapotranspiration (A_{ET}) , annual deficit, and annual surplus also exhibited a similar tendency. The 23 rainfall and temperature exhibited increasing trends. However, the WBCs exhibited an inverse trend, which 24 suggested that the $P_{\rm ET}$ changes associated with temperature changes could not explain the change in the WBCs. 25 Moreover, the 8-year (D3) and 16-year (D4) periodic components were generally responsible for the trends 26 found in the original WBC data for the study area. The actual data was affected by noise, which resulted in the 27 ARIMA model exhibiting an unsatisfactory performance. Therefore, wavelet denoising of the WBC time series 28 was conducted to improve the performance of the ARIMA model. The quality of the denoising time series data 29 was ensured using relevant statistical analysis. The performance of the WD-ARIMA model was assessed using the Nash–Sutcliffe efficiency (NSE) coefficient and coefficient of determination (R^2) . The WD-ARIMA model 30 31 exhibited very good performance, which clearly demonstrated the advantages of denoising the time series data 32 for forecasting the WBCs. The validation results of the model revealed that the forecasted values were very 33 close to actual values, with an acceptable mean percentage error. The residuals also followed a normal 34 distribution. The performance and validation results indicated that models can be used for the short-term 35 forecasting of WBCs. Further studies on different combinations of wavelet analysis are required to develop a 36 superior model for the hydrological forecasting in context of climate change. The findings of this study can be 37 used to improve water resource management in the highly irrigated western part of Bangladesh.

- 38 Keywords: Discrete wavelet transformation, Wavelet denoising, Water balance, ARIMA model
- 39 1. Introduction

40 The water balance model is considerably important for water resource management, irrigation scheduling, and 41 crop pattern designing (Kang et al., 2003; Valipour, 2012). The model can also be used for the reconstruction of 42 catchment hydrology, climate change impact assessment, and streamflow forecasting (Alley, 1985; Arnall, 43 1992; Xu and Halldin, 1996; Molden and Sakthivadivel, 1999; Boughton, 2004; Anderson et al., 2006; Healy et 44 al., 2007; Moriarty et al., 2007; Karimi et al., 2013). Therefore, accurately forecasting the water balance 45 components (WBCs) and detecting the changes in them is important for achieving sustainable water resource 46 management. However, hydrometeorological time series are contaminated by noises from hydrophysical 47 processes. This affects the accuracy of the analysis, simulation, and forecasting (Sang et al., 2013; Wang et al., 48 2014). Hence, denoising the time series is essential for improving the accuracy of the obtained results. In this 49 study, the wavelet denoising technique was coupled with the ARIMA model for forecasting the WBCs after 50 detecting the changes in them by using different forms of the Mann-Kendall (MK) test. Moreover, the time 51 period responsible for the trends in the WBC time series was identified using discrete wavelet transform (DWT) 52 time series data.

53 Physics-based numerical models are generally used for understanding a particular hydrological system and 54 forecasting the water balance or water budget components (Fulton et al., 2015; Leta et al., 2016). To achieve 55 reliable forecasting using numerical models, a large amount of hydrological data is required for assigning the 56 physical properties of the grid and model parameters and calibrating the model simulation. However, numerical 57 models have numerous limitations, such as the cost, time, and availability of the data (Yoon et al., 2011; 58 Adamowski and Chan, 2011). Data-based forecasting models and statistical models are suitable alternatives for 59 overcoming these limitations. The most common statistical methods for hydrological forecasting are the 60 ARIMA model and multiple linear regression (Young, 1999; Adamowski, 2007). Many studies have used the 61 ARIMA model to predict water balance input parameters, such as rainfall (Rahman et al., 2015; Rahman et al., 62 2016), temperature (Nury et al., 2016), and P_{ET} (Valipour, 2012). However, the ARIMA model cannot handle 63 nonstationary hydrological data without preprocessing the input time series data (Tiwari and Chatterjee, 2010; 64 Adamowski and Chan, 2011). Wavelet analysis, a new method in the area of hydrological research, can be used 65 to effectively handle nonstationary data (Adamowski and Chan, 2011). Adamowski and Chan (2011) coupled 66 wavelet analysis with artificial neural network (ANN) models for forecasting hydrological variables, such as the 67 groundwater level, in Quebec, Canada. Kisi (2008), Partla (2009), and Santos and da Silva (2014) developed 68 hybrid wavelet ANN models for monthly and daily streamflow forecasting. Rahman and Hasan (2014) found 69 that the performance of wavelet-based ARIMA models was superior to that of classical ARIMA models for 70 forecasting the humidity of Rajshahi meteorological station in Bangladesh. A comparative study of wavelet 71 ARIMA models and wavelet ANN models was conducted by Nury et al. (2017). The study indicates that the 72 wavelet ARIMA models are more effective than wavelet ANN models for temperature forecasting. Khalek and 73 Ali (2016) developed the wavelet seasonal ARIMA (W-SARIMA) and wavelet neural network autoregressive 74 (W-NNAR) models for forecasting the groundwater level. They observed that the W-SARIMA model exhibited 75 a superior performance to the W-NNAR model. In all the aforementioned studies, the performance of the 76 wavelet-aided model was better than that of the classical ARIMA and ANN models. Moreover, analyzing the 77 periodicity using wavelet-transformed details and using the approximation components of the 78 hydrometeorological time series data can provide insight regarding the effects of the time period on the data 79 trend (Nalley et al., 2013; Araghi et al., 2014; Pathak et al., 2016). As a result, detecting the periodicity through 80 the wavelet transformation of hydrometeorological time series data has gained popularity in recent years (Partal 81 and Kücük, 2006; Partal, 2009; Nalley et al., 2013; Araghi et al., 2014; Pathak et al., 2016). Studies have been 82 conducted on the spatio-temporal characteristics of hydrometeorological variables, such as rainfall (Shahid and 83 Khairulmaini, 2009; McSweenev et al., 2010; Ahasan et al., 2010; Kamruzzaman et al., 2016a; Rahman and 84 Lateh, 2016; Rahman et al., 2016; Syed and Al Amin, 2016), temperature (Shahid, 2010; Nasher and Uddin, 85 2013; Rahman, 2016; Syed and Al Amin, 2016; Kamruzzaman et al., 2016a), and P_{ET} (Hasan et al., 2014; 86 Acharjee, 2017), in Bangladesh. Karim et al. (2012) studied the WBCs, such as the PET, AET, deficit of water, 87 and surplus of water, of 12 districts in Bangladesh. Kanoua and Merkel (2015) studied the water balance of 88 Titas Upazila (subdistrict) in Bangladesh. Most of the studies conducted on hydrological variables in 89 Bangladesh were limited to detecting trends and forecasting the rainfall and temperature. Therefore, this study 90 was conducted to detect the trends and identify the periodicities in the WBCs, such as the potential 91 evapotranspiration ($P_{\rm ET}$), actual evapotranspiration ($A_{\rm ET}$), and annual deficit and surplus of water, by co-utilizing 92 the DWT and different forms of the MK test in the western part of Bangladesh. Moreover, a WD-ARIMA 93 model was developed for forecasting the WBCs. To date, no comprehensive study has coupled wavelet 94 denoising methods with ARIMA models for forecasting the WBCs. Wavelet denoising methods are widely used 95 in the engineering and scientific fields. However, these methods have been used to a limited extent in hydrology 96 (Sang, 2013). The combination of wavelet denoising methods with ARIMA models is expected to provide 97 insight regarding WBCs, which would ultimately help policymakers prepare sustainable water resource 98 management plans.

99 2. Study area, data, and methods

100 **2.1 Study area**

101 The climate of Bangladesh is humid, warm, and tropical. The western part of Bangladesh covers approximately 41% or 60,165 km² of the country. The geographic coordinates of the study area extend between a latitude of 102 103 21°36'-26°38' N and longitude of 88°19'-91°01' E. The annual rainfall and average temperature in the study 104 area vary from 1492 to 2766 mm, with an average of 1925 mm, and 24.18 to 26.17 °C, with an average of 25.44 105 °C, respectively (Kamruzzaman et al., 2016a). Bangladesh is the fourth-largest producer of rice in the world 106 (Scott and Sharma, 2009), and the livelihood of a majority of the people (approximately 75%) (Shahid and 107 Behrawan, 2008; Kamruzzaman et al., 2016b) depends on agricultural practices. The crop calendar of 108 Bangladesh is related to the climatic seasons. Rice is grown during three seasons (Aus, Aman, and Boro) in 109 Bangladesh. Almost 73.94% of the cultivable area in the country is used to cultivate Boro rice (Banglapedia, 110 2003). The Aus and Aman rice varieties are mainly rain-fed crops. However, Boro rice is almost completely 111 groundwater-fed (Ravenscroft et al., 2005) and requires approximately 1 m of water per square meter in 112 Bangladesh (Harvey et al., 2006; Michael and Voss, 2009).

113 2.2 Data

114 The national climate database of Bangladesh prepared by the Bangladesh Agricultural Research Council 115 (BARC) was used for this study. The database is available for research and can be obtained from the BARC 116 website (http://climate.barcapps.gov.bd/). The database has been prepared from the data recorded by the 117 Bangladesh Meteorological Division and contains long-term monthly climate data, such as rainfall, minimum,

- 118 maximum, and average temperatures, humidity, sunshine hours, wind speed, and cloud cover. The locations of 119 the meteorological stations in the study area are displayed in Fig. 1. The data is rearranged according to the
- 120 hydrological year for the period from 1981–82 to 2012–13. The hydrological year in Bangladesh begins in April
- and ends in March.

122 **2.3 Methods**

In this study, the WBCs were calculated and their trends were identified using the MK/Modified MK (MMK) test for evaluating the long-term water balance of the highly irrigated western part of Bangladesh. The DWT data of the WBC time series were analyzed for identifying the time period responsible for the trend in the data. The WBCs were forecasted using the ARIMA model, whose performance was statistically evaluated. If the performance of the model was unsatisfactory for forecasting the WBCs, denoising of the original time series was conducted using DWT techniques to improve the performance of the model. The descriptions of the methods are presented in the following sections.

130 **2.3.1** Calculation of the potential evapotranspiration and water balance components

131 The potential evapotranspiration $(P_{\rm ET})$ is a key parameter to estimate the WBCs. In this study, the potential 132 evapotranspiration was calculated using the Penman-Monteith equation (Allen et al., 1998). The soil-water 133 balance concept proposed by Thornthwaite and Mather (1955) is one of the most widely used methods for 134 estimating the WBCs. This method is suitable for assessing the effectiveness of agricultural water resource 135 management practices and regional water balance studies because it allows the actual evapotranspiration ($A_{\rm FT}$), 136 water deficit, and water surplus to be estimated (Chapman and Brown, 1966; Bakundukize et al., 2011; Karim et 137 al., 2012; Viaroli et al., 2017). The actual evapotranspiration ($A_{\rm ET}$) is the amount of water removed from the 138 surface due to evaporation and transpiration. The amount by which the $P_{\rm ET}$ exceeds the $A_{\rm ET}$ is termed as the 139 deficit. The surplus is the excess rainfall received after the soil has reached its water-holding capacity (de Jong 140 and Bootsma, 1997). Calculating the field capacity of the soil is essential for estimating the WBCs. The field 141 capacity of the soil in the study area was calculated using the soil texture map of Bangladesh prepared by the 142 Soil Resource Development Institute, Bangladesh (SRDI, 1998), where the description of the soils was 143 presented by Huq and Shoaib (2013). The values suggested by Thornthwaite and Mather (1957) for the water-144 holding capacity of the soil and rooting depth of the plants were used for estimating the WBCs in this study. The 145 first step of the calculation involves subtracting 5% rainfall from the monthly rainfall data because this amount 146 of water is lost due to direct runoff (Wolock and McCabe, 1999; Karim et al., 2012; Kanoua and Merkel, 2015). 147 The remaining rainfall amount is included in the calculation. The WBCs, such as the $A_{\rm ET}$, surplus, and deficit, 148 were estimated using the formulas presented in Table 1. The details of the WBC calculations are available in the 149 electronic supplementary material (ESM).

150 **2.3.2 Trend test**

151 In this study, the trends in the WBCs were detected using the nonparametric MK test (Mann, 1945; Kendal,

152 1975) because it exhibits a better performance than the parametric test (Nalley et al., 2012) for identifying trends

- 153 in hydrological variables, such as rainfall (Shahid, 2010), temperature (Kamruzzaman et al., 2016a), P_{ET} (Kumar
- et al., 2016), soil moisture (Tabari and Talaee, 2013), runoff (Pathak et al., 2016), groundwater level (Rahman et
- al., 2016), and water quality (Lutz et al., 2016). The MK test cannot be used to accurately calculate the test

156 statistic (Z) if there exists a significant serial correlation at lag-1 in the time series data (Yue et al., 2002) 157 because the variance is underestimated (Hamed and Rao, 1998). The autocorrelation at lag-1 was checked 158 before analyzing the time series data. If there existed a significant lag-1 autocorrelation at the 5% level, the 159 MMK test (Hamed and Rao, 1998) was applied instead of the MK test. The estimated Z-statistic from the MK or 160 MMK test was evaluated for the direction of the trend (a positive Z-statistic indicated an increasing trend and 161 vice versa). Moreover, the Z-statistic indicated the level of significance of the obtained trend. If the calculated Z-162 statistic is equal to or higher than the tabulated value of the Z-statistic (+1.96), it indicates a significant positive 163 trend at the 95% confidence level. If the calculated Z-statistic is equal to or less than -1.96, it indicates a significant decreasing trend. Moreover, the sequential values of the u(t)-statistic derived from the sequential 164 165 MK (SMK) test (Sneyers, 1990) are used for detecting the change point. The u(t)-statistic is similar to the Zstatistic (Partal and Kücük, 2006). The magnitude of the change was calculated using Sen's slope estimator 166 167 (Sen, 1968). Numerous studies have already been conducted (notably Nalley et al., 2012) using the methods 168 described in this section. Further details regarding these methods can be obtained from Mann (1945), Sen 169 (1968), Kendall (1971), Hamed and Rao (1998), Sneyers (1990), and Yue et al. (2002).

170 **2.3.3 Wavelet transform (WT) and periodicity**

171 Wavelet analysis has been used in different parts of the world to identify the periodicity in hydroclimatic time series data (Smith et al., 1998; Azad et al., 2015; Nalley et al., 2012; Araghi et al., 2014; Pathak et al., 2016). 172 173 WT, a multiresolution analytical approach, can be applied to analyze time series data because it offers flexible 174 window functions that can be changed over time (Nievergelt, 2001; Percival and Walden, 2000). WT can be 175 applied to detect the periodicity in hydroclimatic time series data (Smith et al., 1998; Pišoft et al., 2004; Sang, 176 2012; Torrence and Compo, 1998; Araghi et al., 2014; Pathak et al., 2016) and exhibits better a performance 177 than traditional approaches (Sang, 2013). There exist two main types of WT, namely continuous WT (CWT) and DWT. Applying the CWT is complex because it produces numerous coefficients (Torrence and Compo, 178 179 1998; Araghi et al., 2014), whereas DWT is simple and useful for hydroclimatic analysis (Partal and Küçük, 180 2006; Nalley et al., 2012). The wavelet coefficients of the DWT with a dyadic format can be calculated as 181 follows (Mallat, 1989):

$$\psi_{m,n}\left(\frac{t-\tau}{s}\right) = s_0^{-m/2} \psi\left(\frac{t-n\,\tau_o\,s_0^m}{s_0^m}\right)\,\dots\,\dots\,\dots\,(1)$$

where ψ is the mother wavelet, m is the wavelet dilation, and n is the wavelet translation. The specified fixed dilation step (s_0) is larger than 1, and τ_0 is the location parameter. For practical application, the values of s_0 and τ_0 are considered as 2 and 1, respectively (Partal and Küçük, 2006; Pathak, 2016). After substituting these values in Eq. (1), the DWT for a time series x_i becomes the following:

186 where W indicates the wavelet coefficient at a scale $s = 2^m$ and location $\tau = 2^m n$.

In the DWT, details (D) and approximations (A) of the time series can emerge from the original time series after
 passing through low-pass and high-pass filters, respectively. When approximations are the high-scale and low-

- 189 frequency components, details are the low-scale and high-frequency components. Successive iterations are
- 190 performed to decompose the time series into its several low resolution components (Mallat, 1989; Misiti et al.,
- 191 1997). In this study, four levels (D1–D4) of decomposition were performed following the dyadic scales. The
- decompositions are referred to as D1, D2, D3, and D4, which correspond to a 2-, 4-, 8-, and 16-year periodicity,
- 193 respectively. The Daubechies wavelet was used because of its superior performance in hydrometeorological
- studies (Nalley et al., 2012, 2013; Ramana et al., 2013; Araghi et al., 2014). To confirm the periodicity present
- 195 in the time series, the correlation coefficient (*Co*) between u(t) of the original data, u(t) of the decomposition (D)
- 196 time series data, and different models (D1 + A....D4 + D3 + A) of the time series data were calculated and
- the obtained results were compared (Partal and Küçük, 2006; Partal, 2009).

198 **2.3.4 ARIMA models**

ARIMA models (Box and Jenkins, 1976) are used in hydrological science to identify the complex patterns in data and project future scenarios (Adamowski and Chan, 2011; Valipour et al., 2013; Nury et al., 2017; Khalek and Ali, 2016). ARIMA models include (1) an autoregressive process (AR) represented by order-p, (2) nonseasonal differences for nonstationary data termed as order-d, and (3) a moving average (MA) process represented by order-q. An ARIMA model of order (p, d, q) can be written as follows:

$$\phi_{p}(L) (1-L)^{d} Y_{t} = \theta_{0} + \theta_{q}(L) U_{t} \dots (3)$$

204 where θ_0 is the intercept with a mean of 0, U_t is the white process with constant variance, $\phi_p(L)$ represents the

205 AR term $(1 - \phi_1 L - \dots - \phi_p L^p)$, and $\theta_q(L)$ represents the MA term $(1 - \theta_1 L - \dots - \theta_p L^p)$.

206 **2.3.5 Wavelet denoising**

Wavelet denoising based on the thresholds introduced by Donoho et al. (1995) has been applied to
hydrometeorological analysis (Wang et al., 2005, 2014; Chou, 2011). In this study, the following three analysis
steps were performed for denoising the time series data.

- 210 1. Decomposing the time series data x(t) into *M* resolution levels for obtaining the detail coefficients 211 (W_{ik}) and approximation coefficients using the DWT.
- 212 2. The detail coefficients obtained from the DWT (1 to M levels) were treated using threshold 213 (T_j) selection. A soft or hard threshold can be used to deal with detail coefficients and obtain the 214 decomposed coefficient. In this study, a soft threshold was selected because it performed better than a 215 hard threshold (Wang et al., 2014; Chou, 2011).

216 Soft threshold processing:
$$W'_{j,k} = \begin{cases} sgn(W_{j,k}) \left(|W_{j,k}| - T_j \right) & |W_{j,k}| > T_j \\ 0 & |W_{j,k}| < T_j \end{cases}$$

217 3. Detail coefficients from levels 1 to *M* and approximate coefficients at level *M* were reconstructed to
218 obtain denoising time series data.

Selecting the threshold value is essential for denoising the data. In this study, the universal threshold (UT)
 method (Donoho and Johnstone, 1994) was used for estimating the threshold value because it exhibited
 satisfactory performance in analyzing hydrometeorological data (Wang et al., 2005; Chou, 2011).

222 2.3.6 Assessment of model performance

223 There exist several indicators to assess the performance of the models. The Nash-Sutcliffe efficiency (NSE)

224 (Nash and Sutcliffe, 1970) coefficient, a normalized goodness-of-fit statistic, is the most powerful and popular

- 225 method for measuring the performance of hydrological models (McCuen et al., 2006; Moussa, 2010; Ritter and
- 226 Muñoz-Carpena, 2013). The NSE coefficient was used in this study to evaluate and compare the ARIMA and
- 227 WD-ARIMA models. The NSE is calculated as follows (Nash and Sutcliffe, 1970):

- 228 where N, O_i , P_i , \overline{O} , and SD are the sample size, number of observations, model estimates, mean, and standard
- deviation of the observed values, respectively. The performance of a model can be evaluated according to its
- 230 NSE value as very good (NSE \ge 0.9), good (NSE = 0.8–0.9), acceptable (NSE \ge 0.65), and unsatisfactory (NSE
- < 0.65) (Ritter and Muñoz-Carpena, 2013). E_{RMS} is the root-mean-square error and can be calculated as follows:

The coefficient of determination (R^2) is another goodness-of-fit test to measure the performance of models. The perfect fit of the model draws a line between the actual values and fitted values, where R^2 is 1. If y_i is the observation data, \hat{y}_i represents the model-forecasted values of y_i and N is the number of data points used. R^2 is given as follows (Sreekanth et al., 2009):

236 Moreover, the mean percentage error $(E_{\rm MP})$ and mean error $(E_{\rm M})$ were also calculated to evaluate the validation 237 of the model for forecasting. $E_{\rm MP}$ indicates the percentage of bias (large or small) between the forecasted and 238 actual data (Khalek and Ali, 2016). $E_{\rm MP}$ and $E_{\rm M}$ can be calculated as follows:

$$E_{\rm MP} = \left(\frac{1}{n} \sum_{t=1}^{n} \frac{Y_t(actual) - Y_t(forecasted)}{Y_t(actual)}\right) \times 100\% \dots \dots (7)$$
$$E_{\rm M} = \frac{1}{n} \sum_{t=1}^{n} [Y_t(actual) - Y_t(forecasted)]^2 \dots \dots (8)$$

239 **3. Results**

240 **3.1 Exploratory statistics of the water balance components**

241 The mean annual P_{ET} in the study area between 1981–82 and 2012–2013 varied from 1228 to 1460 mm (Fig.

242 2a), with an average of 1338 mm. High $P_{\rm ET}$ values were observed in the central part of the area, where the

annual rainfall was low, but the temperature was high (Kamruzzaman et al., 2016a). The standard deviations of

- 244 the $P_{\rm ET}$ varied from 205 (Jessore station) to 41 mm (Bhola station). The $A_{\rm ET}$ (Fig. 2b) (average = 925 mm) was
- almost 31% less than the $P_{\rm ET}$ because during the dry months (Dec–May), the soil moisture condition reached a

- critical stage. The annual surplus of water varied from 515 to 1277 mm (Fig. 2c), with an average of 838 mm.
- According to Wolock and McCabe (1999), 50% of the surplus water can be considered as runoff for the major
- 248 parts of the world. A high amount of surplus water was found in the northern part of the study area and along the
- 249 coastal area. The annual deficit of water, which mainly occurred during the dry season (Dec-May) varied from
- 250 329 to 556 mm, with an average of 416 mm (Fig. 2d). The highest annual deficit of water was observed in
- 251 Rajshahi, which is located in the central–western part of the study area, where the depth of groundwater below
- the surface increases rapidly (Shamsudduha et al., 2009; Rahman et al., 2016).

3.2 Trend and periodicity of the water balance components

254 **3.2.1 Potential evapotranspiration**

255 The MK or MMK test based on lag-1 autocorrelation was applied to detect the trend in the $P_{\rm ET}$. Table 2 256 represents the Z-statistic of the MK or MMK test for the original PET time series data and the Z-statistic of the 257 decomposition (D1–D4), approximation (A), and model (D1 + A....D3 + D4 + A) time series. The estimated Z-258 statistic of the original data ranged from -2.07 (Satkhira station) to 2.37 (Bhola station). The Satkhira and Bhola 259 stations exhibited significant $P_{\rm ET}$ trends. The plots of the sequential u(t)-statistic obtained from the SMK test for 260 these two stations are displayed in Fig. 3, where the dashed lines correspond to a 5% significance level (± 1.96). 261 The decreasing $P_{\rm ET}$ trend for the Satkhira station began in 1985–86, and a significant decreasing trend occurred 262 in 1993–94. The trend reversed after 2007–08. However, the significant increasing $P_{\rm ET}$ trend of the Bhola station

- began very recently (2010-11) after some fluctuation.
- 264 Most of the trends (73%) observed in the $P_{\rm ET}$ time series data of the study area were negative and statistically 265 insignificant at the 95% confidence level or 5% significance level. Moreover, the Z-statistic of the 266 approximation (A) time series obtained using the DWT indicated decreasing $P_{\rm ET}$ trends for all the stations. The 267 calculated Z-statistic of the approximation (A) time series was approximately -1.8 after rounding the figures for 268 all the stations. The approximation time series data of all the stations exhibited a similar pattern (Fig. S1 of the 269 ESM) over time. The magnitude of $P_{\rm ET}$ changes ranged from -10.89 mm/year for the Satkhira station to 1.67 270 mm/year for the Bhola station (Fig. 4a). The MK or MMK test was also applied to the decomposition time series 271 and model time series generated from the combination of the approximation and decomposition time series data. 272 Table 2 represents the results for four stations arranged in alphabetic order, and the complete results can be 273 found in Table S1 of the ESM. To determine the dominant periodicity affecting the $P_{\rm ET}$ trends, a two-step 274 analysis was performed. First, the value closest to the Z-statistic of the original time series data was obtained 275 from the Z-statistic values of different model and decomposition time series data. Second, the correlation 276 coefficients (Co) of pairs of data (such as the Co between the u(t)-statistics obtained from the SMK test for the 277 original and decomposition time series data) were estimated, and the highest Co was determined from the 278 estimated Co values for different pairs (Table 2). The Z-statistic of the D4 time series data for the Barisal station 279 was 0.76, which was the closest to the Z-statistic (0.72) of the original time series data (Table 2). Moreover, the 280 Z-statistic of the model (D3 + D4 + A) time series data was 0.56, which is the second-nearest value to the Z-281 statistic of the original time series and has the highest correlation coefficient (Co = 0.85). The D4 (16-year) 282 component was the dominant periodic component in the trend of the original data. However, D3 also affected 283 the trend of the data. The Z-statistic value (2.47) of the original time series for the Bhola station was the closest

284 to that (2.36) of the model (D2 + D4 + A) time series data. However, the Z-statistic values of the D2, D4, D2 + 285 A, and D4 + A time series were 0.61, 1.2, 0.48 and 0.9, respectively. These values were not close to the Z-286 statistic of the original time series data. Hence, in this case, the Z-statistic was unable to determine which 287 periodic component (D2/D4) was the basic periodic component for the significant trend in the original data. To 288 determine the dominant periodic component, the values of Co were analyzed. The correlation coefficient (Co) 289 between the u(t)-statistic of the SMK test for the original and D4 time series data was higher than the correlation 290 coefficient between the u(t)-statistic of the SMK test for the original and D2 time series data (Table 2). 291 Moreover, the values of the Z-statistic for time series with the D4 components, such as the D4 and D4 + A 292 model time series, were higher than those for time series with the D2 component (D2 and D2 + A) (Table 2). 293 Therefore, D4 was the main periodic component responsible for the $P_{\rm ET}$ trend of the Bhola station. However, the Z-statistic values of D4 and D4 + A were not close to the Z-statistic of the original data (Table 2). Moreover, 294 295 there existed a statistically significant positive trend in the original $P_{\rm ET}$ data of the Bhola station, whereas the 296 trends of the D4 and D4 + A model time series data were not statistically significant. When the D2 time series 297 was added to the D4 + A model time series data, the Z-statistic of the resultant (D2 + D4 + A) model time series 298 data was very close to that of the original time series data. The trend of the D2 + D4 + A model time series was 299 statistically significant, similar to the trend in the original time series data (Table 2). Hence, D2 affected the 300 trend of the original time series data. Station-wise analysis indicated that almost half of the stations exhibited 301 harmony between the Z-statistic values of the D3 + D4 + A model and original time series data. Individual 302 analysis of the D3 and D4 time series data indicated that a higher relationship existed between the D4 and 303 original time series data. Three stations (Dinajpur, Ishurdi, and Jessore) exhibited similar Z-statistic values for 304 the original and D1 + D4 + A model time series data, with higher Co values of the u(t)-statistic for the SMK test 305 on the D4 time series data than that for the SMK test on the original data (except for the Ishurdi station). 306 Moreover, two stations (Bhola and Satkhira) exhibited significant trends in the original data. The closest Z-307 statistic was found between the original and D2 + D4 + A time series data for both the stations. D4 (16-year periodicity) was the dominant periodic component according to the Co values for both these stations. Therefore, 308 309 16-year periodicity was the main periodic component responsible for the trends in the $P_{\rm ET}$ data over the study 310 area. Moreover, D3 (8-year) periodicity also had an effect on the trends for some stations (Tables 2 and S1of the 311 ESM). D4 (16-year) periodicity dominates the annual rainfall trend for the Marmara region in Turkey (Partal 312 and Küçük, 2006). Araghi et al. (2016) determined that 8-16 year (D3 to D4) periodicity is responsible for the 313 trends in the annual temperature in Iran.

314 **3.2.2 Actual evapotranspiration**

315 All the stations except the Bogra station exhibited decreasing trends in the $A_{\rm ET}$. The calculated Z-statistic ranged from -2.90 for the Bogra station to 0.31 for the Ishurdi station. Similar to the P_{ET} trends, the A_{ET} trends were 316 317 also insignificant at a 5% significance level. However, the Ishurdi station exhibited a significant (at a 5% 318 significance level) decreasing trend. The magnitudes of the trends of the original $A_{\rm ET}$ data varied from -5 319 mm/year for the Faridpur station to 0.75 mm/year for the Bogra station. The distribution of the trend magnitude 320 is displayed in Fig. 4b. The periodicity in the $A_{\rm ET}$ was marginally different from that in the $P_{\rm ET}$ (Table S2 of the 321 ESM). For almost half of the stations (five), D2 (4-year) was the main periodic component. D4 (16-year) also 322 affected the trend because the Z-statistic of the D2 + D4 + A model time series was the nearest to that of the

- 323 original series for the Khulna and Ishurdi stations. Moreover, D4 (16-year) was the main periodic component for
- the Rangpur and Rajshahi stations. D1 (2-year) was the dominant periodic component for the Barisal, Bhola, and Bogra stations. The $A_{\rm ET}$ value depends on climatic factors, such as the $P_{\rm ET}$, rainfall, and soil moisture conditions. The variations in the periodicities of the $A_{\rm ET}$ and $P_{\rm ET}$ were mainly related to the soil moisture conditions of the area.
- 328 **3.2.3 Surplus**

329 Almost 82% of the stations exhibited insignificant decreasing trends for the annual surplus of water. The 330 magnitude of the trends of the original annual surplus data ranged from -11.63 to 6.71 mm/year (Fig. 4c). The 331 periodicity characteristics of the P_{ET} and surplus were similar (Table S3 of the ESM). D4 (16-year) was the main 332 periodic component present in seven stations. In most cases, D2 was also present (D2 + D4 + A), except in 333 Rajshahi. D3 (8-year) was mainly responsible for the surplus trend of three stations. Surplus mainly occurred 334 during the rainy season (Jun-Oct) in the study area, when the soil pores were almost completely filled with 335 water and the A_{ET} was equal to the P_{ET}. Surplus mainly depends on rainfall and hence provides insight regarding 336 the periodicity in rainfall.

337 **3.2.4 Deficit**

338 Approximately 73% of the stations exhibited increasing trends for the annual deficit of water. The increasing 339 trends were significant for two stations at the 95% confidence level (Table S4 of the ESM). However, the 340 Satkhira station exhibited a significant decreasing trend (Z = -2.08) in the annual deficit of water. The 341 magnitude of the trends of the original annual deficit data ranged from -8.1 to 7.7 mm/year (Fig. 4b). 342 Periodicity analysis revealed that D4 was mainly responsible for the trends in the annual deficit of water. The Z-343 statistic of the (D2 + D4 + A) model time series data was close to the Z-statistic of the original time series data 344 (Table S4 of the ESM). D3 (8-years periodicity) was also responsible for the trends in the data of the two 345 stations.

346 3.3 Model selection and forecasting ability

347 The ARIMA model was selected for forecasting the WBC time series. A four-step analysis was performed 348 during time series modeling. (1) First, the stationarity of the data was checked using the Augmented Dickey-349 Fuller (ADF) test. (2) Then, the autocorrelation function (ACF) was used for selecting the order of the MA 350 process (Figs. S2-S5 of the ESM). (3) The partial autocorrelation function (PACF) was then used for selecting 351 the order of the AR process (Figs. S2-S5 of the ESM). (4) Finally, the appropriate model was selected based on 352 several trials and model selection criteria, such as Akaike information criterion (AIC) and Bayesian information 353 criterion (BIC). In addition to the manual model selection based on the ACF, PACF, AIC, and BIC, the auto 354 ARIMA function of the "forecast" package (Hyndman et al., 2017) of R (R 3.4.0 language developed by R 355 Development Core Team, 2016) was used during the trails for model selection to obtain information regarding 356 the nature of the data for modeling. The model with the lowest AIC and BIC values and highest R^2 value was selected. The Q-Q plot was prepared to examine the normality of the residuals. The performance of the ARIMA 357 358 model (parameters are given in Table S5 of the ESM) was evaluated using the NSE coefficient and R^2 values (Table 3). The estimated NSE coefficient of the ARIMA model for the $P_{\rm ET}$ time series varied from -0.6 for the 359 360 Bhola station to 0.81 for the Jessore station (Table 3). The ARIMA model exhibited an unsatisfactory

performance for almost all the stations. The average NSE coefficient of the 11 stations was 0.38, and the R^2 361 362 values ranged from 0.1 to 0.81, with an average of 0.38. Moreover, the NSE coefficient of the Bhola station 363 indicated that the ARIMA model was unsuitable for forecasting the PET. The ARIMA model was also applied to the A_{ET}, surplus, and deficit time series data. There existed no significant spikes in the ACF and PACF of the 364 365 AET (Figs. S3 of the ESM). Moreover, the results obtained from the auto ARIMA functions exhibited similar 366 results. Therefore, the ARIMA model was unsatisfactory for forecasting the variability in the AET. For WBCs 367 such as surplus and deficit, the performance of the ARIMA model was similar to that of the $A_{\rm ET}$, except for a 368 few cases. Because hydrometeorological data are affected by noises from different hydrophysical processes 369 (Wang et al., 2014), the results obtained using the ARIMA models were unsatisfactory. To improve model 370 performance, noise must be removed from the data. In this study, DWT denoising was applied to the WBC data 371 and the quality of the denoising time series data was examined before further processing. When selecting a 372 method for denoising the time series using WT, the mean of the original and denoising time series data should 373 be close and the standard deviation of the denoising time series should be less than that of the original time 374 series (Wang et al., 2014). Fig. 5(a) displays the means of the actual and wavelet denoising $P_{\rm FT}$ time series. No 375 visible difference was observed between the mean of the original and DWT wavelet denoising time series data. 376 Moreover, the standard deviation of the $P_{\rm ET}$ for the wavelet denoising time series was lower than that for the 377 original time series (Fig. 5b). The $A_{\rm ET}$, surplus, and deficit time series also exhibited similar results. 378 Furthermore, the lag-1 autocorrelation of the wavelet denoising time series data must be higher than that of the 379 original time series (Wang et al., 2014). Under this condition, the absolute lag-1 value of autocorrelation for the 380 wavelet denoising time series was higher than that for the original series [Figs. S2 (b), S3 (b), S4 (b), and S5 (b) 381 of the ESM]. The performance of the WD-ARIMA model is represented in Table 3. After denoising the data, the 382 performance of the ARIMA model was satisfactory for all the WBC time series data (Table 3). The average 383 NSE coefficient of the WD-ARIMA model for the $P_{\rm ET}$ time series of the 11 stations located in the western part of Bangladesh was 0.76, with an average R^2 value of 0.67. The R^2 and NSE coefficient values indicated that the 384 performance of the WD-ARIMA model was better than that of the classical ARIMA model for the modeling of 385 $P_{\rm ET}$ (Table 3). Moreover, the average NSE value of the WD-ARIMA model for the $A_{\rm ET}$ time series of the 11 386 stations was 0.92, which indicated that the performance of the model was very good. The average R^2 value was 387 388 0.89, which indicated that the model could explain almost 89% of the variance in the data (Table 3). The WD-389 ARIMA model also exhibited a very good forecasting performance for the annual surplus and deficit (Table 3). The average NSE coefficient of the WD-ARIMA model for the annual surplus of the 11 stations was 390 391 approximately 0.92, and the average R^2 value was 0.9. The WD-ARIMA model exhibited a good performance in 392 forecasting the annual deficit (average NSE = 0.88). The performance of the WD-ARIMA model was good or 393 very good for forecasting the AET, annual surplus, and annual deficit. However, the performance was acceptable 394 for forecasting the $P_{\rm ET}$. This deviation may have arisen because the variability of the $P_{\rm ET}$ was higher than that of 395 the other WBCs, or the deviation may be related to the variability of climatic variables.

The WD-ARIMA models were validated to explore their forecasting ability. The mean percentage error ($E_{\rm MP}$) of the forecasted values for the four-year period from 2008–09 to 2012–13 was calculated to determine the percentage bias of the forecasted data (Table 4). The average $E_{\rm MP}$ of the WD-ARIMA model for the $P_{\rm ET}$ values of the 11 stations was -0.6 (ranging from 0.75 to -3.34), which indicated that the forecasted values were

400 marginally lower than the actual values. The typical plots of the actual time series data versus the fitted model

- 401 data, normal Q-Q plots of the residuals of the models, and actual and observed values for the WBCs (plots for
- 402 all the stations are displayed in Figs. S6–S9 of the ESM) are illustrated in Fig. 6. The plot of the actual values
- 403 versus the forecasted values (Fig. 6) indicates that the actual and forecasted values were very close for the404 hydrologic years 2009–10 and 2010–11. The normal O–O plots revealed that the residuals of the models were
- hydrologic years 2009–10 and 2010–11. The normal Q–Q plots revealed that the residuals of the models werenear normal. However, the differences in the values increased after these two hydrologic years for all the WBCs
- 405 near normal. However, the differences in the values increased after these two hydrologic years for all the WBCs 406 (Figs. S6-S9 of the ESM). The E_{MP} values of WD-ARIMA models for the A_{ET} ranged from -0.7 to 0.2, with an
- 406 (Figs. S6-S9 of the ESM). The $E_{\rm MP}$ values of WD-ARIMA models for the $A_{\rm ET}$ ranged from -0.7 to 0.2, with an 407 average of -0.09, which indicated that the forecasted $A_{\rm ET}$ values were marginally lower than the actual $A_{\rm ET}$
- 408 values. The $E_{\rm MP}$ values for the annual surplus (average = -0.75) and annual deficit (average = -0.12) were
- similar to that for the $A_{\rm ET}$ and $P_{\rm ET}$. The average $E_{\rm MP}$ values for all the WBCs were negative, which indicated that
- 410 the forecasted values for the WBCs were marginally lower than the actual values for most of the stations.

411 **3.4 Discussion**

412 This study indicated that a decreasing $P_{\rm ET}$ trend dominated the study area. However, positive trends in the 413 rainfall and temperature dominated the western part of Bangladesh (Shahid and Khairulmaini, 2009; 414 Kamruzzaman et al., 2016a). Moreover, a recent study found a negative trend in the evapotranspiration for four 415 stations located in northwest Bangladesh (Acharjee et al., 2017). Although the annual rainfall and temperature 416 of the Satkhira station exhibited positive trends (Kamruzzaman et al., 2016a), its $P_{\rm ET}$ exhibited a significant 417 decreasing trend. Increasing temperature and decreasing $P_{\rm ET}$ trends were observed in the Yunnan Province of 418 South China (Fan and Thomas, 2012). McVicar et al. (2012) also found decreasing P_{ET} trends in different parts 419 of the world. Therefore, although the temperature is the primary factor driving changes in the $P_{\rm ET}$ (IPCC, 2007), 420 temperature-based models cannot suitably explain the causes of P_{ET} changes. To obtain a detailed insight 421 regarding the mechanisms underlying the $P_{\rm ET}$ changes, a detailed analysis must be conducted of all climatic 422 variables, such as rainfall, temperature, sunshine hours, wind speed, and humidity, and climate-controlling 423 phenomena, such as El Niño Southern Oscillations.

424 The WD-ARIMA model was used in this study for forecasting the WBCs. The performance of the model 425 indicated the benefit of denoising hydrological time series data, such as the $P_{\rm ET}$, $A_{\rm ET}$, surplus, and deficit. 426 However, the NSE coefficient indicated that the performance of the model was acceptable for $P_{\rm ET}$ forecasting 427 (NSE \geq 0.65). The deviation between the forecasted values and actual values increased with increasing time 428 steps. Therefore, the WD-ARIMA model was unsuitable for long-term forecasting. The WD-ARIMA model was developed by coupling the discrete wavelet denoising time series data and ARIMA model. The soft 429 430 threshold method was selected for denoising the time series data, and the UT method was used for determining 431 the threshold value. However, there exist other approaches, such as SURE (Stein, 1981) and MINMAX 432 (Donoho and Johnstone, 1998), for determining the threshold value. Moreover, Wang et al. (2014) developed a 433 hybrid method called the adaptive wavelet denoising approach using sample entropy (AWDA-SE) for denoising 434 hydrometeorological time series data, such as rainfall and streamflow data. The study (Wang et al., 2014) 435 indicated that the performance of the developed denoising method was better than that of conventional methods 436 for denoising rainfall and streamflow data. The aforementioned approaches may be used to increase the 437 performance of the ARIMA model for forecasting hydrological variables, such as the P_{ET}. Moreover, there exist 438 several mother wavelet families, such as Daubechies, Harr, Coiflets, Morlet, and Mexican Hat (Sang, 2013). In 439 this study, only Daubechies-6 from the Daubechies wavelet family was applied as the mother wavelet for the 440 DWT. The WD-ARIMA model exhibited very good performance for forecasting the A_{ET} , surplus, and deficit, 441 whereas the classical ARIMA model exhibited poor performance or was unable to forecast the WBCs.

- 442 Moreover, studies (Chou, 2011; Kisi, 2008; Partla, 2009; Santos and da Silva, 2014; Rahman and Hasan, 2014;
- 443 Nury et al., 2016; Adamowski and Chan, 2011; Khalek and Ali, 2016) have indicated that the performance of
- 444 wavelet-aided models is better than that of the classical ARIMA and ANN models for forecasting nonstationary
- 445 hydrometeorological variables. Because traditional methods such as Wiener filtering, Kalman filtering, and
- 446 Fourier transform are unsuitable for nonstationary hydrological time series data (Adamowski and Chan, 2011;
- 447 Sang, 2013), wavelet denoising can be used to improve the performance of the classical ARIMA model for
- 448 forecasting hydrological variables.

449 **4. Summary and conclusions**

450 In this study, the changes in the WBCs were explored using various forms of the wavelet-aided MK test. 451 Moreover, a wavelet-aided ARIMA model was used for forecasting the WBCs. The results obtained from trend 452 analysis indicated that decreasing trends were dominant in all the WBCs in the western part of Bangladesh 453 during the period from 1982-83 to 2012-13. However, most of the trends were insignificant at the 95% 454 confidence level. One significant positive and one significant negative $P_{\rm ET}$ trend was found for the Satkhira and 455 Bhola stations, respectively. Different combinations of the D and A (i.e., D + A and D + A + A) components of 456 the DWT were analyzed using the Co value of the u(t)-statistic from the SMK test, which provides detailed 457 information regarding the dominant periodicity and time period affecting the trend of the original data (see the 458 Trend and periodicity section or the example of the Bhola station). The findings of this study revealed that to 459 obtain details regarding the time period responsible for the trends in the data, different combinations of 460 components (D + A and D + A + A) must be analyzed rather than only the details (D) or approximation (A)461 components of the WT data. Moreover, this study indicated that the changes in temperature and rainfall were not 462 only associated with the changes in the $P_{\rm ET}$. To determine the attributes of $P_{\rm ET}$ changes, a detailed analysis must 463 be conducted of all the relevant climatic variables. In the western part of Bangladesh, the D3 (8-year) and D4 464 (16-year) components had a dominant effect on the trends in the original WBC time series data. D2 (4-year) 465 periodicity was also present in some cases, especially for the $A_{\rm ET}$. Because surplus occurs during the monsoon 466 season and most of the rainfall occurs during this season, the rainfall pattern may have a similar periodicity (D3 467 to D4).

468 Modeling of the study revealed that the WBC time series data was affected by noises from different 469 hydrophysical interactions. As a result, the classic ARIMA model exhibited unsatisfactory performance in most 470 of the cases (e.g., $P_{\rm ET}$) or was unable to model the variability and changes in the $A_{\rm ET}$, surplus, and deficit. This 471 study indicated that the ARIMA model can be used to model the time series data of WBCs after denoising the 472 data using DWT with a UT. The quality of the wavelet denoising time series data was evaluated, and 473 satisfactory results were obtained for WBC data denoising. The performance of the fitted WD-ARIMA model was evaluated using the NSE and R^2 values. The average NSE and R^2 values of the 11 stations located in the 474 475 western part of Bangladesh were 0.76 and 0.67, respectively, for the $P_{\rm ET}$; 0.92 and 0.89, respectively, for the 476 A_{ET} ; 0.92 and 0.9, respectively, for the annual surplus; and 0.88 each for the annual deficit. The validation of the 477 WD-ARIMA model for the period of 2009–10 to 2012–13 provided an acceptable E_{MP} value. Thus, the WD-

478 ARIMA model had an acceptable to very good performance for the short-term forecasting of WBCs. However,

- the gap between the actual and forecasted data increased with increasing time. The obtained results encourage
- 480 further studies to determine a realistic model for real-world application under changing climate. The results of
- this study can be incorporated into water resource management plans for the highly irrigated western part of
- 482 Bangladesh, where the groundwater resource is at a critical stage. Further studies regarding the denoising of
- 483 hydrological time series data using different mother wavelets, such as Haar and Coiflet, and the determination of
- 484 thresholds by using the MINMAX, SURE, or entropy-based adaptive denoising approaches would enable the
- 485 development of superior models for forecasting hydroclimatic time series in the context of climate change and
- 486 be beneficial for sustainably managing water resources.

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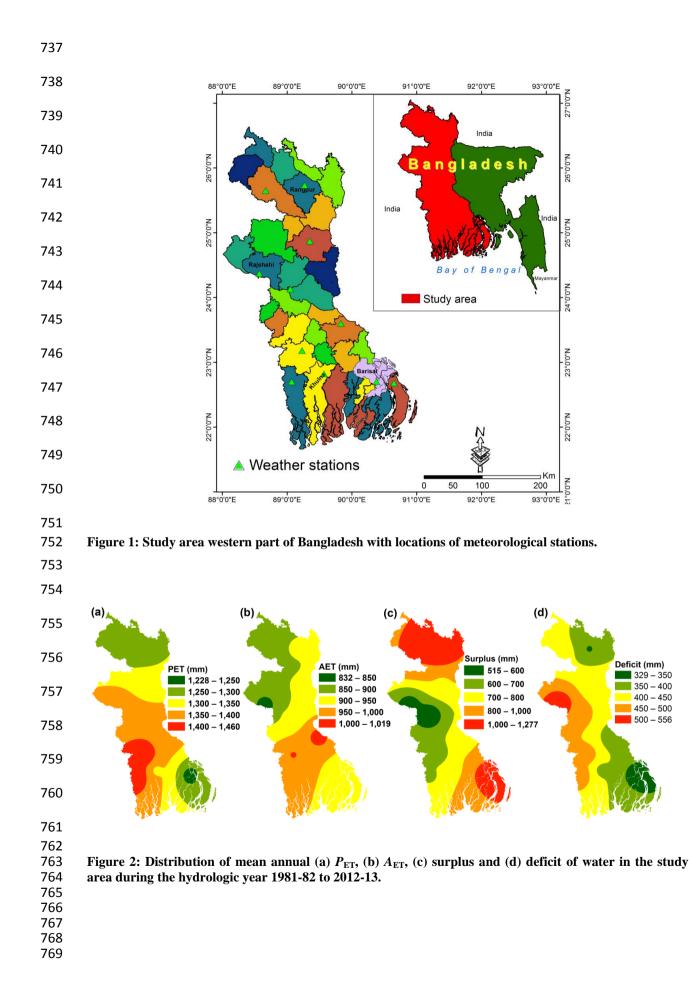
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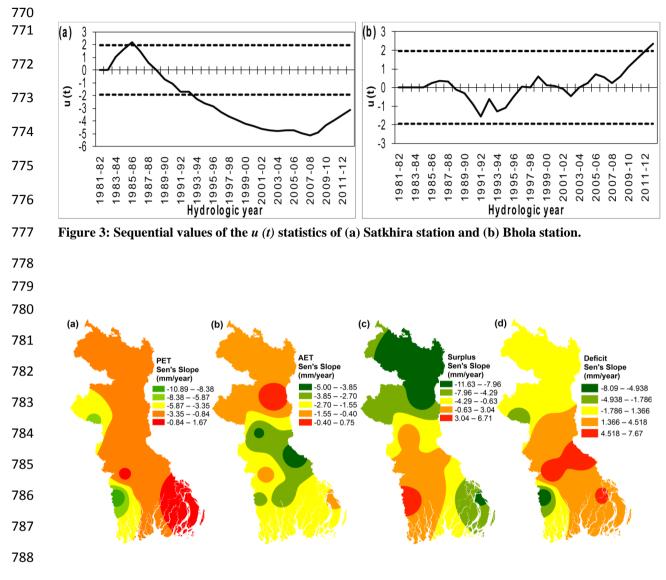
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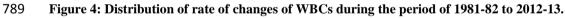
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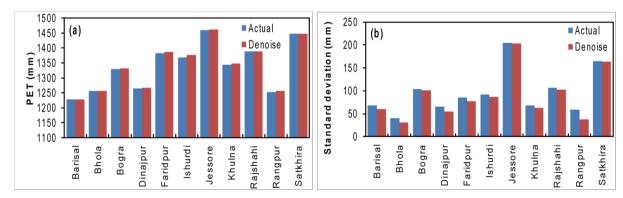


Figure 5: Comparison between actual and wavelet denoise P_{ET} time series (a) mean and (b) standard deviation.

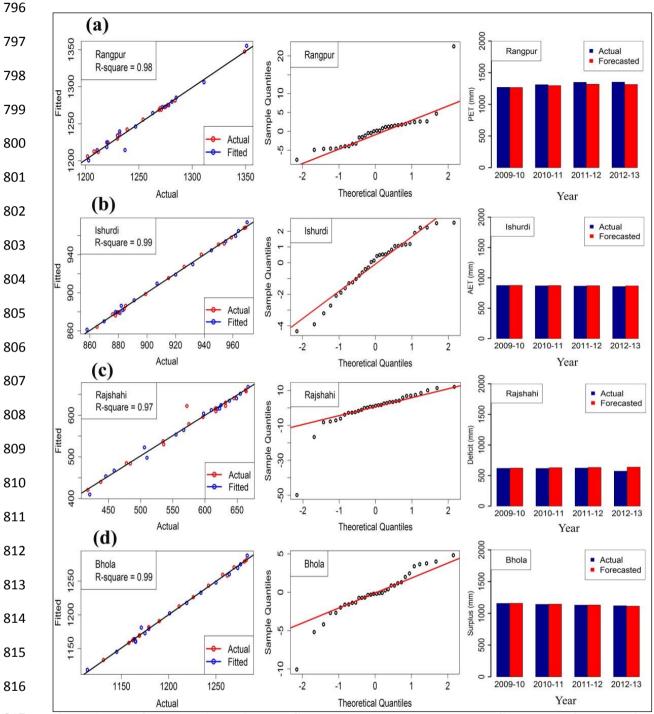


Figure 6: Plot of best WD-ARIMA model first panel represents actual versus fitted values for the period of 1981-82 to 2012-2013, the second panel is normal Q-Q plot of residuals of the model, and the third panel shows actual, fitted and forecasted values for 2009-2010 to 2012-13 (a) $P_{\rm ET}$ of Rangpur station located in north; (b) $A_{\rm ET}$ of Ishurdi station located in the central part, (c) deficit of Rajshahi station located in NW Bangladesh and (d) surplus of Bhola station located in south of the study area.

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828 Table 1: Calculations of water balance components (Thornthwaite and Mather, 1957)

	Wet months $(P - R_0) > P_{ET}$	Dry months $(P - R_0) < P_{ET}$			
	wet months $(1 R_0) > T_{ET}$				
A_{ET}	P_{ET}	$(P-R_0) + \Delta S_B$			
Deficit	0	$P_{ET} - A_{ET}$			
Surplus	$(P-R_0)-P_{ET}$	0			

829 Where *P* is the rainfall (mm), R_0 is the direct runoff (mm), P_{ET} is the potential evapotranspiration (mm), A_{ET} 830 is the actual evapotranspiration (mm) and ΔS_B is the changes in soil moisture storage (mm).

833	Table 2: Z statistic of MK or MMK of original time series, approximation and different models $P_{\rm ET}$ of DWT
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834 (the dominant components are bold and asterisk for significant at a 5% level)

Stations	Barisal		Bhola			Bogra			Dinajpur			
Models	Ζ	Со	MSE	Ζ	Со	MSE	Ζ	Со	MSE	Ζ	Со	MSE
Original	0.72			2.37*			-0.20			-0.98		
А	-1.80	0.24	11.56	-1.80	-0.15	17.15	-1.80	0.83	4.66	-1.80	0.83	3.47
D1	0.91	0.50	0.50	2.02*	0.25	0.68	1.16	-0.42	5.10	-		
D2	-0.03	0.17	1.51	0.61	0.21	0.94	0.16	0.60	3.70	0.43	0.63	8.82
D3	0.45	0.17	1.51	0.46	0.21	0.94	1.08	0.60	3.70	0.90	0.63	8.82
D4	0.76	0.37	3.93	1.20	0.80	7.28	1.14	0.13	3.76	2.10*	-0.03	13.35
D1+A	-0.89	0.35	0.71	1.58	0.11	0.72	-2.35*	0.90	0.54	-1.70	0.95	0.44
D2+A	-1.51	0.14	2.75	0.48	0.13	1.05	-1.54	0.89	0.62	-2.05*	0.93	1.25
D3+A	-0.66	0.50	1.90	0.31	0.14	1.23	-1.91	0.89	5.72	-1.56	0.95	3.03
D4+A	0.06	0.53	9.99	0.90	0.77	8.71	-0.34	0.58	7.32	-1.79	0.85	2.41
D1+D2+A	-0.89	0.35	0.82	0.73	0.39	0.68	-1.12	0.88	0.77	-1.76	0.97	0.18
D1+D3+A	-0.81	0.58	0.88	0.79	0.31	0.69	-1.33	0.87	0.89	-1.51	0.98	0.38
D1+D4+A	0.91	0.63	1.16	2.29*	0.83	0.35	0.24	0.87	0.53	-1.15	0.97	0.20
D2+D3+A	-0.46	0.43	1.24	1.01	0.08	2.42	-1.33	0.89	1.10	-1.37	0.96	1.35
D2+D4+A	0.54	0.50	2.84	2.36*	0.77	0.68	0.10	0.88	0.60	-1.27	0.94	0.85
D3+D4+A	0.56	0.85	2.04	1.83	0.90	0.74	-0.30	0.87	1.37	-1.54	0.96	2.10

MSE, total mean square error; *Co*, correlation between original data and DWT models

	P_{ET}				Α	ET	Surj	olus	Deficit WD-ARIMA	
Stations	ARIMA		WD-ARIMA		WD-ARIMA		WD-A	RIMA		
	NSE	R^2	NSE	R^2	NSE	R^2	NSE	R^2	NSE	R^2
Barisal	0.42	0.43	0.95	0.57	0.58	0.58	0.99	0.99	0.87	0.87
Bhola	-0.57	0.10	0.95	0.61	0.98	0.59	0.99	0.99	0.56	0.67
Bogra	0.52	0.50	0.68	0.63	0.97	0.97	0.99	0.99	0.95	0.95
Dinajpur	0.54	0.52	0.99	0.79	0.98	0.98	0.84	0.95	0.95	0.94
Faridpur	0.32	0.30	0.65	0.50	0.99	0.99	0.99	0.99	0.87	0.88
Ishurdi	0.34	0.31	0.39	0.57	0.99	0.99	0.98	0.56	0.88	0.89
Jessore	0.81	0.81	0.76	0.67	0.82	0.82	0.96	0.96	0.82	0.77
Khulna	0.31	0.29	0.45	0.41	0.98	0.97	0.99	0.99	0.94	0.94
Rajshahi	0.58	0.56	0.60	0.61	0.99	0.99	0.98	0.98	0.97	0.97
Rangpur	0.19	0.20	0.98	0.98	0.84	0.92	0.47	0.49	0.86	0.84
Satkhira	0.77	0.20	0.95	0.98	0.99	0.99	0.99	0.99	0.99	0.99
Avg.	0.38	0.38	0.76	0.67	0.92	0.89	0.92	0.90	0.88	0.88

Table 3: Comparison of performance of ARIMA model and WD-ARIMA model

Table 4: Accuracy of WD-ARIMA models of WBCs for validation of the model's predictive ability for the period of 2009-10 to 2012-2013

Stations	$P_{\rm ET}$		A	ET	Sur	plus	Deficit	
Stations	$E_{\rm M}$	E_{MP}	E_{M}	E_{MP}	E_{M}	E_{MP}	E_{M}	E_{MP}
Barisal	0.07	-0.02	-5.36	-0.70	-0.70	-0.10	0.80	0.29
Bhola	0.75	0.06	-0.10	-0.01	-0.80	-0.10	0.80	0.29
Bogra	-0.75	-0.19	0.19	0.02	-1.10	-0.10	-0.07	-0.03
Dinajpur	-0.16	-0.01	-0.19	-0.02	-0.10	0.00	-0.17	-0.10
Faridpur	-2.22	-0.25	-0.77	-0.07	-0.10	0.00	1.05	0.39
Ishurdi	0.34	-0.16	-0.45	-0.05	-0.20	0.00	0.72	0.25
Jessore	0.11	-0.02	0.26	0.02	0.70	0.00	1.52	-2.42
Khulna	-1.56	-0.22	-0.53	-0.05	0.60	0.10	0.01	-0.01
Rajshahi	-3.34	-0.35	-0.11	-0.01	-0.60	-0.10	-0.14	0.08
Rangpur	-0.11	-0.01	-0.40	-0.05	-8.50	-7.90	-0.05	-0.14
Satkhira	0.54	0.04	-0.36	-0.04	0.50	0.10	-0.43	0.12
Avg.	-0.57	-0.10	-0.71	-0.09	-0.95	-0.75	0.37	-0.12