

Interactive comment on “On the choice of calibration metrics for “high flow” estimation using hydrologic models” by Naoki Mizukami et al.

Anonymous Referee #1

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The paper compares the KGE, NSE and a peak flow signature as objective function for the calibration of 2 hydrological models. The paper is well written and clear. However, it does not lead to new results, and the suggestion to abandon NSE in favour of KGE is not well motivated. These points are further elaborated below.

The authors are strongly in favour of KGE vs NSE, as clearly appears from statements such as “Squared error metrics, such as Nash Sutcliffe Efficiency (NSE) and Mean Square Error (MSE), have historically been thought to be useful to reduce simulation errors associated with high flow values (Oudin et al., 2006; Price et al., 2012; Seiller et al., 2017; de Boer-Euser et al., 2017). Although Gupta et al. (2009) showed theoretically how and why the use of NSE and other MSE-based metrics for calibration results in the underestimation of peak flow events, our experience indicates that 20 this notion

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continues to persist almost a decade later". One cannot expect NSE to have properties that it is not designed to have, and it would be fair to use such metric in a way that is meaningful and that reflects the theory behind it. The use of sum of squared errors and its rescaled variants is common in statistics, and can be related to precise assumptions about the error. In particular, such objective functions follow the assumption of Normal, zero mean, iid residuals. This is among the simplest assumptions one can make, although often inappropriate, as widely discussed. The properties of a model calibrated using NSE should be considered within the context of this theory. The fact that a deterministic model calibrated using NSE will underestimate the variability of the flow is NOT a design flow of the NSE. It is a characteristic that follows from theory. From theory one can also easily see that it comes to no surprise that the statistics of the deterministic model don't match the statistics of the observed data. They will not match by design. In particular, if the assumption behind squared error metrics is that $Q_{obs} = Q_{mod} + \epsilon_{ps}$ (with $\epsilon_{ps} \sim N(0, \sigma)$), it is obvious that the statistics of Q_{mod} are different from the statistics of Q_{obs} . The statistics of Q_{obs} should be compared to the statistics of $Q_{mod} + \epsilon_{ps}$. This explains also why, for example, $\text{var}(Q_{obs}) > \text{var}(Q_{mod})$. Of course it is, since $\text{var}(Q_{obs}) = \text{var}(Q_{mod} + \epsilon_{ps}) = \text{var}(Q_{mod}) + \text{var}(\epsilon_{ps})$. I can see that the approach of correctly comparing modelled and observed statistics (ie accounting for the error) is almost never followed in the community. This has led to the wrong perception that NS and related metrics somehow don't work.

Therefore, before recommending to switch to other metrics, I would propose the 'old' metrics be tested fairly. Based on this, I have the following suggestions for this paper:

Don't provide poorly grounded indications such as that "squared error type metrics are not suitable for model calibration when the application requires robust high flow performance". NSE and KGE are based on different assumptions, and they should be compared fairly. Even if the KGE results into better performance, one should still note that NSE can be related to properties of the errors, which can be tested and changed if necessary (e.g. one can use the NSE of the sqrt of the flow to reduce

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heteroscedasticity).

At present I don't see the novelty of this paper. Most of the statements about the perceived qualities of KGE (part of them debatable, as I explained), are already given in other papers. Conclusion 1 is expected by design of the calibration metrics. Conclusion 2 is unclear. Conclusion 3 is highly debatable as explained.

References:

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