

Title: Observation operators for assimilation of satellite observations in fluvial inundation forecasting

Authors: E. S. Cooper, S. L. Dance, J. García-Pintado, N. K. Nichols and P. J. Smith

The authors thank the reviewers for their useful comments, which have led to improvements in the manuscript. Below we give each comment in bold (abridged where appropriate) and describe how we have altered the manuscript to address the reviewer's concern. We give changes to the manuscript in italic font. For convenience all alterations in the revised manuscript appear in red/blue.

Response to reviewer 1:

1. I would like to suggest some clarification on the methodology and a further discussion on the potential practical use of the observation operator (3).

We have made clarifications to the methodology as described in our responses to the reviewer's specific comments 2 and 4. We have added a 'Discussion' (p. 27, section 6) to the paper to address the practical application of the new observation operator.

6. Discussion

'In this study we have chosen to use a small number of backscatter observations for our experiments. This allowed us to compare updates between the three observation operators when the observation operators were all given equivalent information; in this way we can draw conclusions about the physical mechanisms responsible for the different updates. In a real case, one of the major advantages of using our new backscatter observation operator is that it would be possible to use a large number of backscatter observations compared to the number of water level observations that are typically available. The availability of a large number of observations may be a major strength of our new approach; in our simple experiments (not shown) we found that assimilating a larger number of observations with the backscatter operator provided a better analysis than using only a few. Another merit of the backscatter operator is that there is less processing involved in using backscatter observations directly, potentially reducing the amount of time between acquisition of a SAR image and its use to update an inundation forecast. The backscatter operator also removes the need for locating the 'nearest wet pixel' in the model forecast, which can be computationally costly.

There are a number of potential problems with practical implementation of the backscatter operator. One is that using histograms to produce SAR-derived inundation maps can lead to errors in assigning pixels to wet/dry categories. One way to deal with this would be to use region growing techniques (see e.g. Horrit et al (2001)) or change detection techniques (see e.g. Hostache et al (2012)) to produce robust wet/dry maps for SAR images, and then perform a quality control procedure to discard any backscatter observations that would lead to mis-classification due to e.g. emergent vegetation. This procedure would remove the advantage of fewer processing steps for the backscatter operator, but may not be necessary. Further research is required to understand how robust the method is to the proportion of misclassified SAR pixels in a real case study. We note that the backscatter operator would not generate an update to the forecast in model cells that all the ensemble members predicted to be dry (or wet) as discussed in the last paragraph of section 5.1.2.

This means that SAR pixels far from the river wrongly classified as wet, or SAR pixels in the river channel wrongly classified as dry would not degrade the forecast through an erroneous update.

The new backscatter operator is likely to work well in cases where good separation of the wet/dry distributions can be obtained through a histogram, and less well in cases where the distributions overlap. The new observation operator does not require a digital elevation model to generate forecast-observation equivalents, although the hydrodynamic model would require topography information to generate a forecast. Water level observations cannot be accurately determined in areas with high slope, whereas backscatter observations will be unaffected. Like the other observation operators, the new operator will likely provide better results in rural settings than urban settings; double-bounce and layover effects due to buildings are potential sources of problems for all of the operators (Mason et al. (2018)).

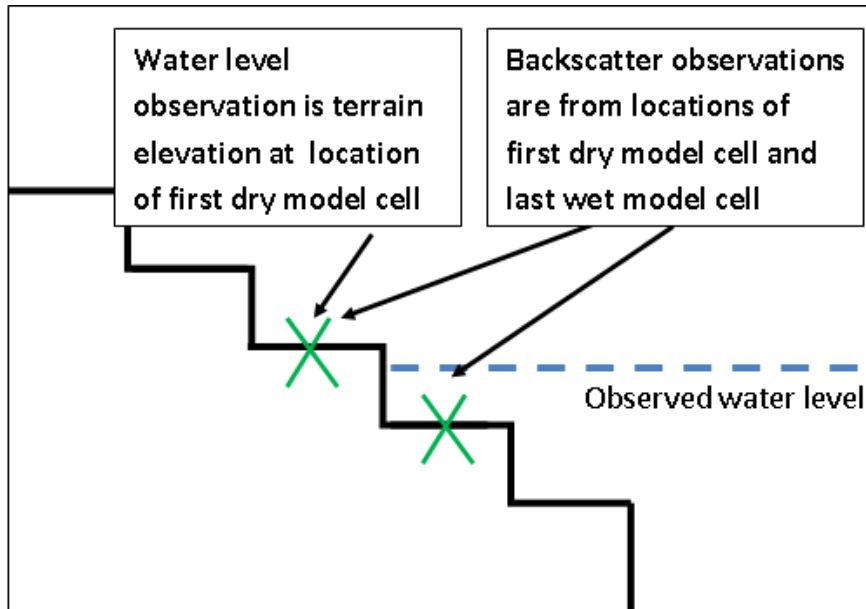
Reference: Mason, D. C., Dance, S. L., Vetra-Carvalho, S. and Cloke, H. L. (2018) Robust algorithm for detecting floodwater in urban areas using Synthetic Aperture Radar images. Journal of Applied Remote Sensing, 12 (4). 045011. ISSN 1931-3195 doi: <https://doi.org/10.1117/1.JRS.12.045011>

- 2. Firstly, I would like to recommend rewording the sentence in lines 4-9 page 14. The spatial distribution of the backscatter observations is a crucial aspect of this study and I think that this sentence is a bit confusing. The authors might (or might not) consider adding a graphic explanation (maybe by adding details to one of the figures of the manuscript).**

We have added a schematic (Figure 5) to make the observation locations relative to the flood edge clearer and reworded the text (now p14 from line 16):

'In this study we wish to investigate the differences in the updates generated by different observation operator approaches. We therefore use equivalent observation information for each of the operators. In the case of the water level observation operators we have used flood edge water level observations at six locations, where the flood edge location is defined as the position of the first dry model cell (see section 4.4). For the new operator we use two backscatter observations for each transect.

Figure 5 shows a schematic of the locations of the observations we have used in this study, relative to the edge of the flood. All observations used in this study come from transects at y=500m, 700m, 900m, 1100m, 1300m and 1500m. In practical application of the backscatter operator, observations could be used from any location covered by the SAR image.'



Caption: Figure 5: Schematic of observation locations used in this study for each transect in cross section. The thick black line shows the discretised domain elevation, the dashed blue line shows the observed flood water level. The arrows and green crosses show the locations of the observations.

3. **Do the authors think that the merits of observation operator (3) are due to “increased data availability” and/or to the different physical mechanism underpinning the assimilation of backscatter rather than SAR-derived water level values?**

We have addressed this question in the new ‘Discussion’ section – see first paragraph of response to comment 1.

4. **One thing that I could not understand from the manuscript is whether the methodology implied that a pixel with backscatter lower than the mode m_w is more likely to be flooded than a pixel having backscatter m_w .**

The histograms give us information about the distribution of backscatter values for wet and dry pixels. The two distributions represent the probability that a pixel has a backscatter value, b , given that the pixel is wet, i.e. $p(b|w)$, and the probability that a pixel has a backscatter value, b , given that the pixel is dry, i.e. $p(b|d)$. We do not compute the probability distribution that the reviewer asked about, i.e. the probability that a pixel is wet(dry) given its backscatter value, $p(w|b)$, (or $p(d|b)$) in this method. We have added text to clarify this at p9, line 11:

‘These distributions represent the probability that a pixel has a particular backscatter value, given that the pixel is wet (or dry).’

5. **As the authors underlined, the number and spatial distribution of backscatter observations used in the data assimilation approach has to be carefully defined. I think that this is a critical aspect for**

the practical application of the methodology. SAR-derived inundation maps are affected by a large number of uncertainties. For instance, the histogram analysis used here might not be a reliable approach in catchments with emerging flooded vegetation where double bounce effects are not limited to the flood edge. The flood edge itself is often the area of largest uncertainty. Furthermore, SAR-derived inundation maps computed using histogram thresholding are often fragmented and further analysis steps such as region growing or use of ancillary data are required to produce a “continuous” inundation layer. These steps are not included in the methodology presented in the manuscript. Would the authors recommend adding these (or similar) steps in a real case scenario?

These questions have been addressed in the new ‘Discussion’ section – see response to comment 1.

6. **Pixels within flooded areas might have large backscatter due to double bouncing effects, speckle, and other uncertainties. If such pixels are used as backscatter observations, the data assimilation approach will degrade the performance of the flood forecasting model. Is this a possible scenario? If so, how do the authors recommend avoiding this problem?**

These points have been addressed in the new ‘Discussion’ section – see response to comment 1.

7. **I understand that this paper focused on a synthetic experiment and I agree with the authors that a detailed investigation of physical mechanisms within a simplified context is essential to develop knowledge and to explore the feasibility of proposed techniques. However, my main comment concerns the effectiveness of the proposed method in a real world scenario. I think that a further discussion on the potential hurdles and possible solutions for the implementation of observation operator (3) in a real case study would facilitate the reception of the proposed approach and encourage its application. The authors might consider adding a short description of the overall characteristics of the real world scenarios for which they think that their method could provide reliable results. An overall description of the characteristics of the real world scenarios for which the backscatter observation operator is not recommended could also provide useful information to the readers.**

We now address issues relating to practical application of our new backscatter operator in the new ‘Discussion’ section – see response to comment 1. The authors plan to publish results from applying the new observation operator to a real world case study in a separate paper.

8. **Page 9, line 21: I think the second parenthesis after George (2018) should be removed.**

This has been removed.

9. **Page 10, line 18: a full stop should be added before “Inflows”.**

This has been added.

10. **Page 11, line 19: “ch” in the symbol for channel roughness should be a subscript**

This has been corrected.

11. **Page 12, line 3: are the intervals of roughness values correct?**

We have clarified the intervals for the channel friction parameter distributions from p12, line 8:
'For the initial forecast step, a value of n_{ch} for each forecast ensemble member was drawn from a normal distribution with mean, μ , that is different to the true value and standard deviation σ Initial forecast channel friction parameters are randomly drawn from a normal distribution with $\mu=0.05$ and $\sigma=0.01$ for experiments with positive bias in n_{ch} and with $\mu=0.03$ and $\sigma=0.01$ for experiments with negative bias in n_{ch} .

12. Page 13, Figure 3: are the values in the x-axis correct?

The values have been corrected.

13. Page 13, Figure 3: low backscatter values are usually represented with dark grey to black, high backscatter values are usually represented with light grey to white. In the colour scale used in this figure, the higher the backscatter value, the darker the pixel. Despite this is just a cosmetic detail, I was wondering whether the authors are willing to reverse the current colour scale to allow a more straightforward interpretation of the figure.

The colour scale on figure 3 has been corrected to match real SAR images as suggested.

14. Page 15, line 12: "grows" should be corrected.

This has been corrected.

15. Page 18, Figure 7c: the authors might consider adding a description of the red arrow.

We have added the following text to the caption (now figure 8, page 19):

'The red arrow shows the difference between the observation location and the nearest wet pixel location.'

16. Page 19, line 12: the authors might consider rewording the sentence "the water level predicted by the observation at the observation location" to improve the readability of the paragraph. More specifically, "predicted" might not be the most appropriate word in this context.

We have replaced this sentence (p20, line 11) with:

'Figure 8 illustrates the fact that the simple flood edge operator cannot produce a useful update when the mean of the forecast ensemble is shallower than the observed water level.'

Response to reviewer 2:

1. References from Oubanas should be included in the state of the art when referring to hydrodynamics data assimilation, with remote sensing data.

The authors thank the reviewer for pointing out these papers and have added these references to section 1 of the manuscript, p1 line 22.

2. Front like observations were assimilated in the framework of wildfire propagation. Coordinates (x- and y-) of along edge markers were used as observation, avoiding the non-gaussian issue of binary

data (burn or unburned area, dry or wet area). This work should be cited in the references as it proposes an alternative to the 3 options presented here

We have added the references as suggested to section 3.3, p10, line 1.

- 3. ETKF algorithm should be presented in more details even though this is a classical algorithm and references are given. The choice of the perturbation matrix is essential in this deterministic filtering algorithm and for the present paper to be self-dependent, a short description of how this is done should be included.**

We have added further details of the matrix used to update the perturbations from p6, line 3:

'The perturbation matrix is updated by the matrix $T \in \mathbb{R}^{M \times M}$. We use an unbiased, symmetric square root formulation of the matrix T , constructed in a way that ensures that the analysis state error covariance, $P^a = X^a (X^a)^T$ is the same as the analysis error covariance calculated in the Kalman covariance update (in e.g. Kalman (1960)). The formulation makes use of a singular value decomposition (Golub and Van Loan, 1996),

$$(R^{-1/2} Y^f)^T = U \Sigma V^T,$$

where $U \in \mathbb{R}^{M \times M}$ and $V \in \mathbb{R}^{p \times p}$ are orthogonal. The columns of U and V are the left and right singular vectors of $(R^{-1/2} Y^f)^T$ respectively. The diagonal elements of the matrix $\Sigma \in \mathbb{R}^{M \times p}$ are the singular values of $(R^{-1/2} Y^f)^T$. A solution for T is then

$$T = U(I + \Sigma \Sigma^T)^{-1/2} U,$$

where I is the identity matrix. See Livings et al. (2008), Cooper et al. (2018) for further details of how T is computed.'

- 4. Please justify why using a deterministic filter ETKF instead of a stochastic EnKF?**

The authors follow the approach of Garcia-Pintado et al. (2013), Garcia-Pintado et al. (2015) and Cooper et al. (2018) in using an ETKF for a similar application. We have added text at p3, line 23:

'...following the approach of Garcia-Pintado et al. (2013), Garcia-Pintado et al. (2015) and Cooper et al. (2018)'

- 5. Part 3.1 should include Figures 7 and 9.**

These figures (now 8 and 10) contain information relevant to the Results and Discussion section which is not relevant to section 3. Nevertheless we have added text in section 3.2 (p8, line 17) to cross-reference the section containing figures 8 and 10:

'More information about how the observation operator works in a synthetic case is given in section 5.1.2. '

- 6. Assuming that the water level is constant perpendicularly to the flow is essential for the second observation operator hnp. While this was mentioned at the end of 3.2 relating to other published**

papers, this should be mentioned earlier when presenting the operator along with the related difficulties (such as finding the nearest point).

In our view it is important to describe the operator in section 3.2 before discussing problems with its practical implementation (these are already discussed later within section 3.2).

- 7. For the backscatter approach, operator h_b associates either m_d or m_w to the model equivalent at the observation point. This means that operator h_b only returns 2 possible values that are compared to the entire range of backscatter values. As a consequence, any wet pixel in the model state (for instance different WLO values for different members) would return the same equivalent, and the difference between members is lost. I feel, we are losing information in the ensemble here. Yet, I may be missing a point here, so please clarify.**

It is indeed a feature of the binary backscatter observation operator that ensemble predictions of water depth are converted only to predictions of wet or dry; this is because they correspond to backscatter observations which contain no information about water depths. This is mentioned in the original text as a potential drawback (now p. 22 lines 15-29); in situations where all the ensemble members agree a cell is wet (or dry) no update can be generated even when the observed water level is different to the mean forecast level. However, as mentioned in the new Discussion section (see response to reviewer 1, comment 1) this feature is potentially beneficial as it means the method is robust to outliers and will not update the forecast when, for example, pixels very far from the river are wrongly classified as wet based on backscatter value.

- 8. While I am not questioning the use of the Clawpack model in this work, I am curious to know why the authors did not use a community model such as LISFLOOD, MIKE or TELEMAC.**

We chose Clawpack as the code is open source, available for Linux, and uses robust, accurate and efficient numerical solvers which are able to deal effectively with shocks (i.e hydraulic jumps) in the solution. In addition, this work builds on our previously published study Cooper et al (2018).

- 9. Some details on Clawpack model may be included here again for the paper to be a little more self-dependent: is it a full 2D model? (is the water level constant perpendicular to the flow direction ?)**

We stated in section 4.1 that the 2D shallow water equations are solved. We have added at p10, line 8:

'everywhere in the domain'

- 10. How are the limits of the simulation domain prescribed? (solid boundaries?)**

We have added the following to section 4.1: p10, line 11:

'In our simulations the boundary condition is extrapolating (outflow) on the $y=0$ boundary; all other boundaries are solid wall. '

- 11. The ensemble construction relies on the perturbation of a true inflow with additive time correlated signal, assuming that the correlation length is large. Why not simply using a scalar additive perturbation constant over time, as it basically comes down to the same result?**

We agree that this would give a similar result; we chose the approach used here, in which perturbations depend on the flow, based on a similar method used to generate inflow ensembles in Garcia-Pintado et al. (2013), Garcia-Pintado et al. (2015) and Cooper et al. (2018).

12. Cycling of the analysis requires explanations on how the friction coefficient is updated along the analysis. First, it is not clear to me whether the analysis is carried out at an instant of observation or over an assimilation window (like a smoother would be).

We have added the following sentence on p4 line 14 to clarify:

'We use the ETKF in its standard application as a sequential filter. As such we perform an update step at the time of each available observation.'

13. Secondly, it is mentioned that the friction coefficient is drawn from a normal distribution with mean different from the true friction coefficient. But how is the analysed value of the friction used for the following cycle?

In the original manuscript we stated that the friction parameter follows the same update-forecast cycle on p6 line 24: 'The augmented state vector is updated by the ETKF algorithm through equations (10) and (14). Parameter value(s) are updated according to the observations due to covariances between errors in the model state and errors in the parameter(s).' We have changed the text from p12, line 8 to make this clearer:

'For the initial forecast step, a value of n_{ch} for each forecast ensemble member was drawn from a normal distribution with mean, μ , that is different to the true value and standard deviation σ . This imposed bias in the forecast ensemble channel friction parameter means that we can test how well data assimilation with different observation operators can correct the forecast state and parameter value towards the truth. In our state estimation experiments, the value of n_{ch} assigned to each ensemble member remained constant throughout the simulation. For joint state-parameter experiments, the values of n_{ch} were updated at each assimilation time through the ETKF equations, as described in section 2.2. Using an incorrectly specified channel friction parameter in the forecast is realistic, as the true value is unlikely to be known in operational situations. Initial forecast channel friction parameters are randomly drawn.....'

14. Is the friction drawn from a normal distribution with a mean equal to the mean analysis? How about the standard deviation?

We have made this clearer in the text - see response to comment 13. The initial values for the ensemble parameter values are drawn from a Gaussian distribution – see response to reviewer 1, comment 11, for clarification of the distribution characteristics. For analysis values, the perturbation matrix for the augmented case includes the friction parameter perturbations; this follows from equations (17) and (2). The friction parameter perturbations (and therefore the standard deviation of the parameter distribution) are therefore updated through equation (14) in the same way as for the state perturbations.

15. Is there any inflation on the model parameter to avoid ensemble collapse?

In the original manuscript we stated on p16 line 16 that we have not used any inflation; this applies to both parameter and state perturbations. As in *Cooper et al. (2018)* we did not observe ensemble collapse in this simple system.

16. Is the corrected value of the friction kept persistent for the forecast?

Equation (18) in the original manuscript showed that the friction values are not changed during the forecast step.

17. I suggest adding a scheme to properly explain the ensemble cycling in part 4.3.

The standard ETKF scheme is used for the ensemble cycling. Our responses to comments 12 – 16 clarify this.

18. In the synthetic observations part 4.4, I understand that given the WLO in a flood edge pixel, a backscatter value is drawn from a normal distribution centred in md or mw. Why bother computing the Gaussian fit and new Gaussian values when these observations are going to be compared to binary values (equivalent model state values that are either md or mw)?

We use the variance of the distributions to provide information about observation uncertainty. This is stated in section 4.5 of the original manuscript.

19. The location of the observation is not clear to me: in 4.4, it is said that the flood edge is defined to be the elevation at the first 'dry' pixel encountered when moving in a perpendicular direction from the centre of the channel along one of the defined cross sections then it is said that two observations per flood edge are considered. Please clarify and locate the observations in Fig 3.

Reviewer 1 made the same point. We have added an extra schematic (figure 5) to make the observation locations relative to the flood edge clearer and reworded the text on p14 from line 16 – see response to reviewer 1, comment 2.

20. I couldn't find information of observation frequency while it is mentioned that the assimilations are carried out every 12 hours. This goes back to my previous question on instantaneous or time window assimilation.

The observation frequency is the same as the assimilation frequency. We have clarified this at p16 line 14:

'Assimilations are carried out at 12 hourly intervals. This is currently the shortest likely time between observations due to return times for satellites equipped with SAR instruments.'

21. I suggest adding rank diagram to check the validity of the ensemble with regards to the observation. This would be a starting point to identify cases where all members WLO are lower than observation as this case leads to a problematic zero correction in the analysis. This would allow for correcting the ensemble (and its spread) beforehand applying data assimilation while being aware of a problem.

For a binary operator a rank histogram in observation space would not give meaningful information, as the value of the forecast-observation equivalent for each ensemble member can only have two

values (wet or dry). We agree that it would be useful to have a method of checking for filter divergence so that the user can check the observations and model forecasts. The best approach to this would need to be determined by experience with real case studies but this is not within the scope of this study.

- 22. The computation of the ensemble mean at the flood edge illustrated in Fig 8 causes a negative effect of the analysis because the members that are shallower than the observation are associated with a zero WLO at the flood edge, thus not contributing to the mean computation. I regret that no solution was proposed in the paper. A suggestion would be to compute the mean WLO at the centre of the river and assume it is constant perpendicularly to the flow. This assumption is made already for the second operator solution**

We agree that the flood edge operator gives poor results; we consider the nearest wet pixel approach already discussed in section 3.2 to be a solution to this problem. This improved version effectively uses the approach suggested by the reviewer.

- 23. I have doubts about Figure 9: the observation is located at the true flood edge, where the innovation is computed. I guess the arrow in the observation space should be translated on the left, above the flood edge. Plus, m_d and m_w are mixed in the right hand side legend**

We have corrected the m_d and m_w labels and moved the arrow to the left (now figure 10).

- 24. The results for hb are satisfying while difficulties occur when all members are shallower than the truth or reversely. I regret the authors did not propose an alternative to this while being aware of it. I suppose that in a real case scenario, this situation may occur depending on how the ensemble is generated. Thus, I suggest adding ensemble validity check as well as reconsidering the computation of the model equivalent that binaiyly returns m_d or m_w indistinctly of the water level value.**

See response to comment 21 for ensemble validity check. We agree that there are potential problems with applying the backscatter operator to a real case. We have added a new 'Discussion' section to address the problems noted here. See response to reviewer 1, comment 1.

- 25. Locating the flood edge seems a difficult task for a real case with a randomly shaped flood surface, also, locating the nearest wet pixel is a complex task in non-idealized cases. I suggest to investigate this topic that is central to all 3 observation operator proposed here.**

We agree that locating the flood edge is a complex task; one of the advantages of the backscatter approach over the nearest wet pixel approach is that this step is not necessarily needed in order to perform data assimilation. We have made this clearer in the new 'Discussion' section – see response to reviewer 1, comment 1.

Observation operators for assimilation of satellite observations in fluvial inundation forecasting

Elizabeth S. Cooper¹, Sarah L. Dance^{1,2}, Javier García-Pintado³, Nancy K. Nichols^{1,2}, and Polly Smith¹

¹Department of Meteorology, University of Reading, UK.

²Department of Mathematics and Statistics, University of Reading, UK.

³MARUM Center for Marine environmental Sciences and Department of Geosciences, University of Bremen, Germany.

Correspondence: Elizabeth Cooper (e.s.cooper@pgr.reading.ac.uk)

Abstract. Images from satellite-based synthetic aperture radar (SAR) instruments contain large amounts of information about the position of flood water during a river flood event. This observational information typically covers a large spatial area, but is only relevant for a short time if water levels are changing rapidly. Data assimilation allows us to combine valuable SAR-derived observed information with continuous predictions from a computational hydrodynamic model and thus to produce a better forecast than using the model alone. In order to use observations in this way a suitable observation operator is required. In this paper we show that different types of observation operator can produce very different corrections to predicted water levels; this impacts on the quality of the forecast produced. We discuss the physical mechanisms by which different observation operators update modelled water levels and introduce a novel observation operator for inundation forecasting. The performance of the new operator is compared in synthetic experiments with that of two more conventional approaches. The conventional approaches both use observations of water levels derived from SAR to correct model predictions. Our new operator is instead designed to use backscatter values from SAR instruments as observations; such an approach has not been used before in an ensemble Kalman filtering framework. Direct use of backscatter observations opens up the possibility of using more information from each SAR image and could potentially speed up the time taken to produce observations needed to update model predictions. We compare the strengths and weaknesses of the three different approaches with reference to the physical mechanisms by which each of the observation operators allow data assimilation to update water levels in synthetic twin experiments in an idealised domain.

1 Introduction

During a fluvial flood it is possible to use a numerical hydrodynamic model to predict future water levels and flood extents. Such predictions are subject to uncertainties and can be inaccurate; data assimilation can therefore be used to improve predictions by updating model forecasts based on various types of observations (e.g. Lai and Monnier (2009), Matgen et al. (2007), Garcia-Pintado et al. (2013), Garcia-Pintado et al. (2015), Ricci et al. (2011), Barthélémy et al. (2016) and Schumann et al. (2009), Oubanas (2018), Oubanas et al. (2018a), and Oubanas et al. (2018b)). For flooding, useful observations of river flow rate or water depth could come from river gauges. However the number of gauges is declining worldwide (Vörösmarty et al. (2001))

and a method that can work in ungauged catchments is therefore desirable. For this reason satellite images, and in particular synthetic aperture radar (SAR) images of flooded areas can be a good source of information (Grimaldi et al. (2016)).

SAR sensors are active, side-looking sensors included on several satellites, e.g. CosmoSkymed and Sentinel 1. Radiation (of wavelength cm to m) is emitted from the satellite and directed towards the surface of the Earth. The returning signal is recorded at a sensor and can be used to reconstruct information about the observed terrain. SAR radiation is cloud penetrating, giving the instruments all-weather capability. SAR instruments can also produce observations day and night, unlike passive sensors that rely on solar radiation.

The strength of the returned signal measured at the SAR sensor depends strongly on the roughness properties of the surface from which it has been reflected. During a flood event SAR images therefore generally show a clear difference between flooded and non-flooded areas. Pixels in flooded or other wet areas such as lakes and rivers have low backscatter values and appear as dark areas on SAR images; dry areas have higher backscatter values and dry pixels therefore appear paler. There are a number of techniques for separating pixels into wet and dry areas based on backscatter. Methods include thresholding (e.g. Henry et al. (2006)) with varying levels of user-interpretation (as compared in Brown et al. (2016)), region growing/clustering ('snakes') (e.g. Horritt et al. (2001)) and change detection (e.g. Hostache et al. (2012)). These techniques can be used to provide observational information for data assimilation frameworks, but are also used for flood mapping and monitoring (as in e.g. Brown et al. (2016), Matgen et al. (2011)) and for validation and calibration of inundation models (e.g. Mason et al. (2009), Baldassarre et al. (2009), Wood et al. (2016)). In the case of model calibration, Mason et al. (2009) and Stephens et al. (2013) suggest that comparing modelled and observed derived water level measures from SAR images results in better calibration than when using binary wet-dry comparisons. However, it is not clear whether derived water levels provide better observation impact than wet/dry observations in data assimilation.

In this work we consider different ways in which information from a SAR image can be used to correct inundation forecasts using data assimilation. The use of observations requires two steps. First, we must extract relevant, useable information from a SAR image. This involves processing the raw SAR data in some way to produce an observation, or set of observations, per image. In the second step we need to use an observation operator to map our model state vector into observation space - i.e. we extract the equivalent information from our model in order to compare it to the observations. The size of the difference between the observation and the equivalent information from the model forecast is then used to calculate an update or correction to the forecast. The observation operator depends on the type of observational information used and we show in this paper that the impact of observations on the forecast can be strongly dependent on the observation operator approach used. Despite this, the mechanisms through which different observation types and different observation operators update hydrodynamic forecasts have not received much attention in the literature.

In order to extract observational information from a SAR image, authors such as Mason et al. (2012), Giustarini et al. (2011), Neal et al. (2009) and Matgen et al. (2007) have used an approach which relies on identifying the flood edge. Terrain information, e.g. from a digital terrain model, is then used to infer information about water levels on the floodplain. Water level observations (WLOs) can then be compared with model forecast water levels. Examples of two observation operators using flood edge WLOs are described further in section 3. A different type of observation is used for data assimilation in Wood (2016)

and Hostache et al. (2018), in which flood probability maps are produced from SAR images using the method in Giustarini et al. (2016). Particle filter data assimilation techniques are then used to update a hydrodynamic model using flood probability maps as observations.

We propose a new type of observation operator which directly uses pixel-by-pixel backscatter values as observations. As in Wood (2016) and Giustarini et al. (2016), we rely on the fact that SAR images yield distinct distributions of wet and dry backscatter values. However, our method employs an ensemble transform Kalman filter (ETKF) approach with a novel observation operator; we directly use measured SAR backscatter values as observations rather than derived flood probability measures.

In this paper we examine the performance of our new observation operator and that of two flood-edge observation operators in a series of synthetic experiments. We compare the physical mechanisms by which the different approaches update predicted water levels in the ETKF; to the authors' knowledge these physical mechanisms have not been discussed in the literature before. We outline the ETKF data assimilation algorithm in section 2 and in section 3 we describe the three observation operators which we have compared. Further details of our experiments are given in section 4, including an outline of the hydrodynamic model. In section 5 we demonstrate how well the assimilation can update model forecast water levels towards the truth with each observation operator and explore the different physical mechanisms by which updates are made. We also test the ability of the three operators to successfully update the model channel friction parameter through an augmented state vector approach. We find that our new backscatter operator generates better corrections to the state and parameter values than the simplest approach to assimilating flood edge observations, but does not always perform as well as the 'nearest wet pixel' approach. In section [6 we discuss issues relating to the application of our new observation operator to real data](#). In section 7 we conclude with a comparison of the relative strengths and weaknesses of the three different observation operators.

2 Data assimilation

In this paper we explore the use of observations from SAR images in updating forecasts from a hydrodynamic flood model. In section 2.1 we outline the ETKF data assimilation framework we use in our experiments (Bishop et al. (2001)), [following the approach of](#) Garcia-Pintado et al. (2013), Garcia-Pintado et al. (2015) [and](#) Cooper et al. (2018). In section 2.2 we describe the joint state-parameter estimation method we use to update the channel friction parameter value.

2.1 Ensemble transform Kalman filter (ETKF)

In data assimilation, forecasts from a numerical model are combined with observations of the same system. We use a state vector, $\mathbf{x}(t_k) \in \mathbb{R}^N$ to represent the state of the dynamical system at time t_k . Here, our model domain is split into N computational cells and the state vector contains N water depths at a given time. In this paper we use an ensemble of state vectors, where each state vector in the ensemble represents a possible state of the system. For an ensemble made up of M state vectors

(members), \mathbf{x}_i , ($i = 1, 2, \dots, M$) the best estimate of the true state of the system is represented by the mean state, $\bar{\mathbf{x}}$, where

$$\bar{\mathbf{x}} = \frac{1}{M} \sum_{i=1}^M \mathbf{x}_i. \quad (1)$$

We can define a perturbation matrix, $\mathbf{X} \in \mathbb{R}^{N \times M}$, that can be used to derive a measure of uncertainty in the mean state. The perturbation matrix is

$$5 \quad \mathbf{X} = \frac{1}{\sqrt{M-1}} (\mathbf{x}_1 - \bar{\mathbf{x}} \quad \mathbf{x}_2 - \bar{\mathbf{x}} \quad \dots \quad \mathbf{x}_M - \bar{\mathbf{x}}). \quad (2)$$

We can then express the ensemble error covariance matrix, $\mathbf{P} \in \mathbb{R}^{N \times N}$ as

$$\mathbf{P} = \mathbf{X}(\mathbf{X})^T. \quad (3)$$

The ETKF is a two-step sequential data assimilation technique. In the forecast step, each vector \mathbf{x}_i , is evolved in time using the forecast equation,

$$10 \quad \mathbf{x}_i(t_{k+1}) = \mathfrak{M}(\mathbf{x}_i(t_k)), \quad (4)$$

where \mathfrak{M} is the forecast model. Here, \mathfrak{M} is a hydrodynamic model built using Clawpack code (see section 4.1); the model evolves water levels in each ensemble member with time, generating an ensemble of flood forecast realisations.

In the update step the mean state vector and the error covariance matrix are both updated based on observational information.

We [use the ETKF in its standard application as a sequential filter. As such we perform an update step at the time of each available observation.](#) We assume that the observations are related to the true state of the system, \mathbf{x}^t according to

$$15 \quad \mathbf{y}_{obs} = \mathbf{h}(\mathbf{x}^t) + \epsilon, \quad (5)$$

where the vector $\mathbf{y}_{obs} \in \mathbb{R}^p$ contains p observations. The vector ϵ represents observation error, which we assumed to be unbiased and stochastic with covariance $\mathbf{R} \in \mathbb{R}^{p \times p}$. The observation operator, $\mathbf{h} : \mathbb{R}^N \rightarrow \mathbb{R}^p$ maps the state vector into observation space.

If the state vector and the observation vector contain the same quantity (e.g. water depth) then the observation operator is generally just required to pick out the values in the state vector corresponding to the spatial position of the observation(s); this may involve spatial interpolation if observations are not located at model grid points. However, it is commonly the case that observations are different quantities to those in the state vector and the observation operator therefore contains information about how the observed and state vector quantities are related as well as positional information. Different observation types (e.g. water elevation or wet/dry pixel information) therefore require different observation operators for the same model (i.e. for the same state vector).

In order to update the model forecast it is useful to create a forecast-observation ensemble, which contains M forecast-observation vectors, \mathbf{y}_i^f , ($i = 1, 2, \dots, M$) such that

$$25 \quad \mathbf{y}_i^f = \mathbf{h}(\mathbf{x}_i^f). \quad (6)$$

Equation (6) shows that the observation operator, \mathbf{h} , is applied to each state vector in order to extract observation equivalent information; each forecast-observation vector, $\mathbf{y}_i^f \in \mathbb{R}^p$ is what would be observed if the corresponding state vector, \mathbf{x}_i^f represented the true state of the system. The model equivalent of the observation vector is given by the mean of the forecast-observation ensemble, $\overline{\mathbf{y}^f} \in \mathbb{R}^p$, where

$$5 \quad \overline{\mathbf{y}^f} = \overline{\mathbf{h}(\mathbf{x})} = \frac{1}{M} \sum_{i=1}^M \mathbf{h}(\mathbf{x}_i). \quad (7)$$

Note that when the observation operator is nonlinear,

$$\overline{\mathbf{h}(\mathbf{x})} \neq \mathbf{h}(\overline{\mathbf{x}}). \quad (8)$$

We can also define a perturbation matrix $\mathbf{Y}^f \in \mathbb{R}^{p \times p}$ for the forecast-observation ensemble matrix:

$$\mathbf{Y} = \frac{1}{\sqrt{M-1}} (\mathbf{y}_1 - \overline{\mathbf{y}} \quad \mathbf{y}_2 - \overline{\mathbf{y}} \quad \dots \quad \mathbf{y}_M - \overline{\mathbf{y}}). \quad (9)$$

10 The mean state vector and error perturbation matrix are updated separately in the ETKF. The mean state is updated according to

$$\overline{\mathbf{x}^a} = \overline{\mathbf{x}^f} + \mathbf{K}(\mathbf{y}_{obs} - \overline{\mathbf{y}^f}), \quad (10)$$

where $\overline{\mathbf{x}^a} \in \mathbb{R}^N$ and $\overline{\mathbf{x}^f} \in \mathbb{R}^N$ are the means of the analysis and forecast ensemble respectively. The ETKF uses an ensemble version of the Kalman gain, $\mathbf{K} \in \mathbb{R}^{N \times p}$ is, as defined in equation (13). The ensemble Kalman update (10) can be written in
15 terms of the innovation, δ_y , where

$$\delta_y = \mathbf{y}_{obs} - \overline{\mathbf{y}^f}. \quad (11)$$

The innovation is calculated in observation space. The term

$$\mathbf{K}(\delta_y) \quad (12)$$

is known as the increment, and is the difference between $\overline{\mathbf{x}^a}$ and $\overline{\mathbf{x}^f}$. The increment is calculated in state space.

20 We use a square root formulation for the ETKF, following Ott et al. (2004), Livings et al. (2008) and Livings (2005). This formulation is also used in Garcia-Pintado et al. (2013) and Cooper et al. (2018). In this approach the ensemble version of \mathbf{K} is written as

$$\mathbf{K} = \mathbf{X}^f (\mathbf{Y}^f)^T (\mathbf{Y}^f (\mathbf{Y}^f)^T + \mathbf{R})^{-1}. \quad (13)$$

The state error perturbation matrix is updated in the ETKF according to

$$\mathbf{X}^a = \mathbf{X}^f \mathbf{T}. \quad (14)$$

The perturbation matrix is updated by the matrix $\mathbf{T} \in \mathbb{R}^{M \times M}$. ~~The~~ We use an unbiased, symmetric square root formulation of the matrix \mathbf{T} is, constructed in a way that ensures that the analysis state error covariance, $\mathbf{P}^a = \mathbf{X}^a (\mathbf{X}^a)^T$ is the same as the

5 anaylis-analysis error covariance calculated in the Kalman covariance update (in e.g. Kalman (1960)). ~~See~~ The formulation makes use of a singular value decomposition (Golub and Van Loan (1996)),

$$\underline{(\mathbf{R}^{\frac{1}{2}} \mathbf{Y}^f)^T = \mathbf{U} \Sigma \mathbf{V}^T}, \quad (15)$$

where $\mathbf{U} \in \mathbb{R}^{M \times M}$ and $\mathbf{V} \in \mathbb{R}^{p \times p}$ are orthogonal. The columns of \mathbf{U} and \mathbf{V} are the left and right singular vectors of $(\mathbf{R}^{\frac{1}{2}} \mathbf{Y}^f)^T$ respectively. The diagonal elements of the matrix $\Sigma \in \mathbb{R}^{M \times p}$ are the singular values of $(\mathbf{R}^{\frac{1}{2}} \mathbf{Y}^f)^T$. A solution for \mathbf{T} is then

$$10 \quad \underline{\mathbf{T} = \mathbf{U}(\mathbf{I} + \Sigma \Sigma^T) \mathbf{U}}, \quad (16)$$

where \mathbf{I} is the identity matrix. See Livings et al. (2008), Cooper et al. (2018) for more further details of how \mathbf{T} is computed.

2.2 Joint state-parameter estimation

State augmentation techniques can be used to correct values of uncertain forecast model parameters at the same time as the state is updated. In this approach, parameters are appended to the state vector (see Smith et al. (2013); Navon (1998); Evensen

15 et al. (1998); Smith et al. (2009, 2011)), producing an augmented state vector, \mathbf{x}_{aug} :

$$\mathbf{x}_{aug} = \begin{bmatrix} \mathbf{x} \\ \mathbf{b} \end{bmatrix}, \quad (17)$$

where $\mathbf{x}_{aug} \in \mathbb{R}^{N+q}$. The vector $\mathbf{b} \in \mathbb{R}^q$ contains q parameters. In this paper only one parameter is being updated, so that \mathbf{b} is scalar. The parameter we are updating in this paper is the Manning's friction coefficient in the river channel, n_{ch} , as the evolution of a flood is known to be very sensitive to this parameter.

20 The forecast equation for the case of an augmented state vector can be written as

$$\mathbf{x}_{aug}(t_{k+1}) = \begin{bmatrix} \mathfrak{M}(\mathbf{x}(t_k)) \\ \mathbf{b}(t_k) \end{bmatrix}. \quad (18)$$

Equation 18 shows that we assume the value of n_{ch} remains constant during the forecast step and changes only when the update equation is applied.

The augmented state vector is updated by the ETKF algorithm through equations (10) and (14). Parameter value(s) are
25 updated according to the observations due to covariances between errors in the model state and errors in the parameter(s).

Model friction parameter values are more traditionally calculated using offline calibration techniques and data from previous flood events. Updating parameter values using a state augmentation approach has the advantage that it uses information from observations of the flood event of interest as it occurs. State augmentation can therefore take into account any recent changes to the river and its environment.

5 3 Observation operators for inundation forecasting

Much existing work on data assimilation for fluvial inundation forecasting has focussed on assimilating derived water level observations. Water level extraction is based on the fact that it is usually possible to differentiate between wet and dry areas in a SAR image; the contrast in backscatter between wet and dry pixels means that it is therefore possible to determine the position of the edge of a flooded area. Along this edge, the water elevation is the same as the elevation of the topography. This means that as long as a flood edge can be accurately identified and topographical information is available (e.g. a digital terrain model (DTM)), water levels at the flood edge can be derived from a SAR image. This approach has also been used for operational flood mapping, e.g. Brown et al. (2016). In practise, it is not possible to accurately determine flood extents from SAR images over the whole ‘edge’ of a flooded area. This is clearly shown in Mason et al. (2012) and can lead to few, sparse observations of this type.

In the remainder of this section we describe the three different observation operators used in this study. In section 3.1 we describe the simplest way to use flood edge water level observations; the results in section 5.1.2 illustrate the problems with this approach. Section 3.2 gives an outline of the more sophisticated approach to using water level observations used in Garcia-Pintado et al. (2013) and Garcia-Pintado et al. (2015). In section 3.3 we describe our new observation operator.

3.1 Observation operator \mathbf{h}_s : simple flood edge assimilation

In this approach, we assume \mathbf{y}_{obs} comprises p water level observations at flood edge positions. The simplest way to use these observations to calculate an innovation is to extract water level information from each ensemble member at each observed flood edge location. The observation operator in this approach, \mathbf{h}_s , picks out water level predictions at the positions of the observed flood edges for each ensemble member. Some method of interpolation will generally be necessary in order to locate the closest cell to the measured flood edge location, but this was not needed in our identical twin experiments as the truth and forecast simulations use the same grid. The simple observation operator \mathbf{h}_s in our case is therefore described by a sparse matrix, \mathbf{H}_s , dimension (p by N) containing one and zero values such that water elevation predictions corresponding to the positions of flood edge observations are mapped with weight one and all other values with weight equal to zero, i.e.

$$\mathbf{h}_s(\mathbf{x}_i^f) = \mathbf{H}_s \mathbf{x}_i^f. \quad (19)$$

The value of $\overline{\mathbf{y}^f}$ is then calculated according to equation (7).

This approach can lead to problems in application and is therefore not widely used, but we include it here to show the importance of how observations are used in data assimilation. The problem with this simple method is essentially that it does not use all of the available information. All ensemble members that predict shallower local water levels than the truth at the position of the observation will make the same contribution to $\bar{\mathbf{y}}^f$; they will all predict zero water depth at the flood edge position no matter how much shallower the ensemble prediction is than the truth.

3.2 Observation operator \mathbf{h}_{np} : nearest wet pixel approach

In this approach we assume again that \mathbf{y}_{obs} comprises p water level observations at flood edge positions. In Garcia-Pintado et al. (2013) and Garcia-Pintado et al. (2015) the authors use flood edge water level observations with a more sophisticated observation operator, referred to here as the ‘nearest wet pixel’ method. The new observation operator, $\mathbf{h}_{np} \in \mathbb{R}^{p \times N}$ can be described as a sparse matrix containing values of one and zero, so that

$$\mathbf{h}_{np}(\mathbf{x}_i^f) = \mathbf{H}_{np}\mathbf{x}_i^f. \quad (20)$$

Now however, water elevation values are mapped differently. Each row of \mathbf{h}_{np} contains a one at the positions corresponding to a flood edge locations observation only if the corresponding water elevation value in \mathbf{x}_i^f is greater than the observed flood edge elevation. Where this is not the case, the entry in \mathbf{x}_i^f corresponding to the ‘nearest wet pixel’ (i.e. the local flood edge position as predicted by the i th ensemble member) is instead given a weighting of one. Unlike the simple approach, this method allows information to be included from ensemble members that predict shallower water levels than the truth, since the contribution to $\bar{\mathbf{y}}^f$ will depend on the position of the flood edge predicted by each shallower ensemble member. [More information about how the observation operator works in a synthetic case is given in section 5.1.2.](#)

Finding the ‘nearest wet pixel’ can be difficult in practice, since it is important to find the local flood edge that corresponds to the observation. In simplified topography such as used in this study, this can be assumed to be the first wet [pixel-model grid cell](#) encountered when moving from the observation towards the centre of the river along a cross section perpendicular to the flow of the river. In situations where the topography is complex (e.g. the local direction of flow is not clear, or the river has tight meanders) finding the nearest wet pixel becomes more complicated. One approach is to require that the nearest wet pixel is in the direction of the steepest downhill descent from the observation location.

A related approach has been successfully used by Matgen et al. (2007), Giustarini et al. (2011), Neal et al. (2009) and Matgen et al. (2010), in which it is assumed that the water level measured at a flood edge can be used to define the water level along the whole horizontal cross section of river valley perpendicular to the flow of the river. In other words, the observed water elevation at the flood edge is extrapolated across the river valley in a direction perpendicular to the flow of the river. Again, this could potentially cause problems in situations in which the local direction of flow is not clear or the river has tight meanders. There may also be problems if the observations relate to bodies of water on the floodplain that have become hydraulically separate from the river when the flood is receding; such ponding was observed in the floods of the Severn and Avon rivers near Tewkesbury, UK in 2014 (Waller et al. (2018)).

3.3 New observation operator, \mathbf{h}_b : backscatter approach

We have developed an alternative method for extracting observations from a SAR image, which directly uses SAR backscatter measurements as observations, rather than derived water elevation information. This means that the observation vector \mathbf{y}_{obs} comprises p_b backscatter values at a number of selected pixel locations. The method potentially allows for more information to be used per SAR image, as information can be used from areas excluded from water elevation calculations. This could reduce the time taken to process a SAR image and produce useable observations.

The observations used in this method are measured SAR backscatter values; we follow the approach of Giustarini et al. (2016) in assuming that the backscatter values from a SAR image can be characterised as belonging to two separate probability density functions; one for wet pixels and one for dry pixels. We assume that we can create a histogram of backscatter values in the area of interest (Giustarini et al. (2016)). Two Gaussian curves are then fitted to the histogram, corresponding to the wet and dry probability density functions. These distributions represent the probability that a pixel has a particular backscatter value, given that the pixel is wet (or dry). The distribution of wet pixels has a mean backscatter value m_w and variance σ_w^2 . The distribution of dry pixels has mean and variance m_d and σ_d^2 . Dividing the SAR image into tiles may be necessary for this to work optimally; otherwise the distribution of dry pixels is likely to dominate the histogram and make the wet pixel distribution difficult to resolve (see e.g. Chini et al. (2017)).

A new observation operator is required in order to use backscatter observations in data assimilation. The operator needs to take each state vector (containing water levels in each pixel) and transform that information into model equivalent backscatter values. This could potentially be achieved using a SAR simulator to generate a synthetic SAR image, but this would be computationally expensive and would require detailed knowledge of the underlying terrain and land-use cover. Instead we take a statistical approach that makes use of the wet and dry pixel backscatter distributions obtained from a SAR image. The observation operator comprises two steps. We can describe this such that

$$\mathbf{y}_i^f = \mathbf{h}_b(\mathbf{x}_i^f) = \mathbf{h}_{b2}(\mathbf{H}_{b1}\mathbf{x}_i^f), \quad (21)$$

where \mathbf{H}_{b1} is a sparse matrix, dimension $(p_b \times N)$ which extracts values corresponding to observation location positions; each row contains a 1 at positions corresponding to backscatter observation locations and all other values are zero. The non linear operator \mathbf{h}_{b2} is then applied to $\mathbf{H}_{b1}\mathbf{x}_i^f \in \mathbb{R}^{p_b}$. This operation transforms each entry in the vector $\mathbf{H}_{b1}\mathbf{x}_i^f$ into m_w if water is predicted in the cell, or m_d if the cell is predicted to be dry. As for the other observation operators, interpolation will be necessary when observed backscatter cells do not correspond to the positions of model forecast information. As already mentioned, this was not necessary in our synthetic study as we used the same model to generate both the forecast values and synthetic observations; cell locations were therefore the same. The observation equivalent forecast vector is then given by

$$\overline{\mathbf{y}^f} = \frac{1}{M} \sum_{i=1}^M \mathbf{h}_{b2}(\mathbf{H}_{b1}\mathbf{x}_i^f). \quad (22)$$

This method potentially allows the use of more observations: in general the number of available backscatter values from a SAR image, p_b is much larger than the number of reliable flood edge observations.

A different approach to using binary-type observations in data assimilation is used by the authors of Rochoux (2014), Rochoux et al. (2014) and Rochoux et al. (2017) in an application in which the spread of wildfires is modelled. This approach uses shape recognition and front mapping; these ideas would be applicable to flood modelling but are not investigated here.

4 Experimental design

5 4.1 Hydrodynamic model

The inundation model used in this work is a non-linear hydrodynamic model. The model uses Clawpack code (Clawpack Development Team (2014), Mandli et al. (2016), LeVeque (2002)) to solve the two dimensional shallow water equations ~~in~~ everywhere in the domain, in order to simulate water flowing in a channel and overtopping onto a flood plain. Clawpack solves the shallow water equations using Riemann solvers and finite volume methods, and is able to simulate the wet-dry interfaces that occur during a flood George (2008)). The software considers the domain of interest as a user-defined number of cells, N , and calculates changes in depth and velocity of the water in each cell. In our simulations the boundary condition is extrapolating (outflow) on the $y = 0$ boundary; all other boundaries are solid wall. Clawpack uses a source term in the momentum equation to model friction effects. Momentum reduction depends on a user-specified Manning's friction coefficient. Our experiments required an inflow source term to model water arriving in the river from upstream; we added this functionality to the Clawpack code, see Cooper et al. (2018) for details. The time step for the calculations is automatically adjusted to preserve numerical stability.

4.2 Domain

Experiments to compare the performance of the three operators have been carried out in an idealised river valley-like domain. The use of an idealised domain is important here so that we can examine the effects of the operators under ideal conditions, without the complications of complex topography. It will also be important to understand how the operators work under real conditions, but experiments in an idealised topography are a vital first step.

The test domain used in the experiments in this paper is the same as that used in Cooper et al. (2018) and is shown in figure 1. The domain has dimensions of 20km by 250m and describes a gently sloping valley and river channel (with upstream-downstream slope of 0.08%). The domain is split into grid cells of size 10m by 10m for computation. The river channel is prescribed to be the central 5 grid cells in the x direction for all values of y and is 50m wide; the flood plain is defined as the rest of the domain. The slope of the floodplain towards the river is 0.8% based on values derived from a DTM of a stretch of the river Severn in the U.K.

4.3 Twin experiments

We have carried out a number of twin experiments in order to illustrate and compare how well forecasts can be corrected when using the three different observation operator approaches. The experiments use a 'truth' flood simulation and a forecast

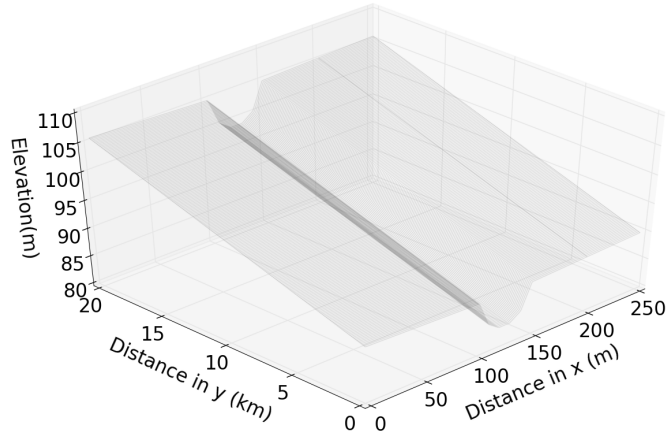


Figure 1. Test domain used in all assimilation experiments.

ensemble of flood realisations comprising 100 members. The forecast ensemble is updated using synthetic observations at several times during the simulation time; synthetic observations are created from the truth as described in section 4.4. The analysis water levels (and parameter values) can then be compared to the true water levels (and parameter values) to see how well the assimilation corrects the forecast.

- 5 In this work, the truth flood is driven by a time-varying inflow based on data taken from a gauge on the River Severn during a flood in November-December 2012. The true inflow is shown in figure 2; the figure also shows the inflows driving the ensemble members. All the inflows used here were also used in the experiments reported in Cooper et al. (2018). Inflows for each ensemble member were generated by perturbing the true inflow with additive, time correlated random errors. Time correlated errors were generated for each ensemble inflow using a first order autoregression (AR(1)) technique (Wilks (2011))
- 10 with zero mean, according to

$$\begin{aligned}
 e_{i,0} &= w_{i,0}, \\
 e_{i,k} &= r e_{i,k-1} + (1 - r^2) w_{i,k},
 \end{aligned}
 \tag{23}$$

- where $e_{i,k}$ is the error added to the inflow at the k th timestep in the i th ensemble member. The term $w_{i,k}$ is taken from a normal distribution $\mathcal{N}(0, 0.15 \times \text{true inflow})$; i refers to ensemble member and k refers to the timestep. The autocorrelation coefficient,
- 15 $r < 1$ was set to 0.997; this very high coefficient means that the errors are close to persistent in time for each ensemble member and that each inflow ensemble member is smooth. The standard deviation of the random part of the error corresponds to the value used to generate inflow errors in Garcia-Pintado et al. (2015) and results in inflows that fit within the range given in Di Baldassarre and Montanari (2009) (4% to 43%). The mean of the inflow ensemble has negligible bias relative to the true inflow. The experiments shown here all use the same inflow for the truth and the same set of perturbed inflows for the forecast

ensemble. For a different true inflow and different ensemble inflow error realisations, the results obtained using the different observation operators may compare slightly differently. However, the mechanisms we describe would be the same.

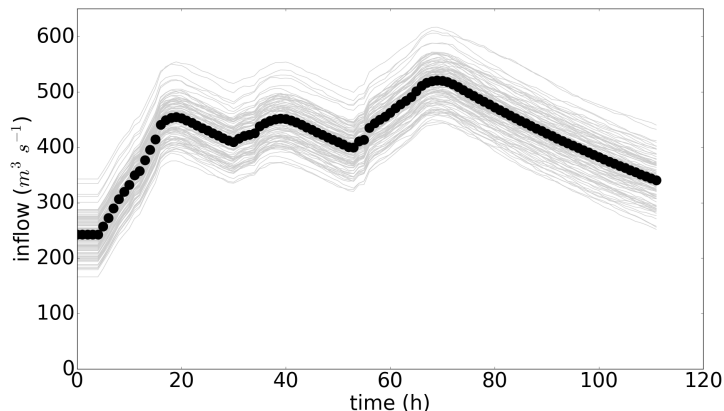


Figure 2. Inflows with time. True inflow values are represented with circles and ensemble inflows are shown by grey lines.

Each ensemble member was run with a different value of the channel friction parameter, n_{ch} . The behaviour of flood water is highly sensitive to n_{ch} (Hostache et al. (2010), James et al. (2016)), with low channel friction parameter values leading to water travelling through and leaving the domain more quickly. This leads to shallower water levels (and less flooding) in our simple domain for a given inflow. Conversely, higher channel friction parameter values lead to water moving slowly through the domain, leading to deeper water levels in the channel and more flooding. We chose a true value of $n_{ch} = 0.04$, equal to the value for a natural stream given in Maidment and Mays (1988). ~~The value of n_{ch} For the initial forecast step, a value of n_{ch}~~ for each forecast ensemble member was ~~initially~~ drawn from a normal distribution with ~~a mean~~ μ , that is different to the true value ~~and standard deviation σ~~ . This imposed bias in the forecast ensemble channel friction parameter means that we can test how well data assimilation with different observation operators can correct the forecast state and parameter value towards the truth. ~~Using an incorrect~~ ~~In our state estimation experiments, the value of n_{ch} assigned to each ensemble member remained constant throughout the simulation. For joint state-parameter experiments, the values of n_{ch} were updated at each assimilation time through the ETKF equations, as described in section 2.2. Using an incorrectly specified~~ channel friction parameter in the forecast is realistic, as the true value is unlikely to be known in operational situations. ~~Forecast~~ ~~Initial forecast~~ channel friction parameters are randomly drawn from ~~$\mathcal{N}(0.05, 0.01)$ a normal distribution with $\mu = 0.05$ and $\sigma = 0.01$~~ for experiments with positive bias in n_{ch} and ~~$\mathcal{N}(0.03, 0.01)$ with $\mu = 0.03$ and $\sigma = 0.01$~~ for experiments with negative bias in n_{ch} . The true value of n_{ch} falls within one standard deviation of the mean of each initial n_{ch} distribution and our choices of friction parameter values fit with the range used in Horritt and Bates (2002). On the flood plain the value of the friction parameter is likely to be higher than n_{ch} due to the effects of vegetation. In this paper we used a true value for the flood plain friction parameter of $n_{fp} = 0.05$; the same, true value for n_{fp} was used for each ensemble member. The value of this parameter is likely to have an impact on

the dynamics of a flood event, but flooding is commonly understood to be less sensitive to n_{fp} than n_{ch} (e.g. Hostache et al. (2010)). Here we focus on the ability of the observation operators to update n_{ch} only.

4.4 Synthetic observations

In identical twin experiments, observations are generated from a truth run; in this case the ‘truth’ flood simulation is described in section 4.3. For the two conventional observation operators we selected six synthetic observations of water elevation at the true flood edge at $y = 500m, 700m, 900m, 1100m, 1300m, 1500m$. The water elevation at these points is directly available from the state vector of water levels provided by our truth run. Each synthetic observation mimics a SAR-derived water level observation at a given cross section by locating a flood edge and using the true, calculated water elevation at this position as the observation. Here we define the flood edge WLO to be the elevation at the first ‘dry’ pixel-model cell encountered when moving in a perpendicular direction from the centre of the channel along one of our defined cross sections. (We use observations on the left hand side of the domain, i.e. where $x < 125m$, but since the domain and inflows are symmetrical in our simple experiments this choice is arbitrary; we could have instead used observations from the right hand side of the channel, or a combination of the two.) We added unbiased, Gaussian noise with a standard deviation of 0.25m to each observation; this is the same as the observation error used by Garcia-Pintado et al. (2015) in a case study. Observation error may be due to SAR instrument error or errors in determination of flood extent. The spacing of 200m between observations represents an optimistic best case situation, and is the same as the smallest recommended distance between thinned flood edge values for use in an assimilation system in Mason et al. (2012) (note that the other selection criteria used in the paper are not applicable here due to the use of synthetic observations). In fact, more recent work suggests a much longer correlation length scale between observation errors in a real case study (Waller et al. (2018)), in which the authors point out that part of the observation error correlation is due to the observation operator.

In order to test our backscatter observation operator we require synthetic backscatter observations; we therefore create a synthetic SAR image from our truth run, comprising backscatter values in each cell. We can then extract synthetic backscatter observations at desired locations. We have taken a very simple approach to generating a simplified synthetic SAR image in order to perform proof-of-concept experiments with our new observation operator; we will apply the method to a real case study and real SAR images at a later date. To generate a synthetic SAR image, we have taken our truth run water level output and applied a threshold water level of 5cm in each cell to determine which cells are wet and which are dry. Water levels below a threshold of a few cm are likely to be misclassified as dry in a real SAR image due to vegetation. Synthetic backscatter values are then assigned to each cell: dry cells are assigned a backscatter value drawn from $\mathcal{N}(m_d, \sigma_d^2)$ and wet cells a value from $\mathcal{N}(m_w, \sigma_w^2)$. For this, we have used values of $m_w = -14.84$, $\sigma_w = 2.25$, $m_d = -8.59$ and $\sigma_d = 1.53$, which are experimentally derived from a SAR image in Giustarini et al. (2016). An example simplified synthetic SAR image, generated from the truth run at $t = 40h$, is shown in figure 3.

In order to derive synthetic observations from the synthetic SAR image, the observation process is then carried out, i.e. we

- bin all the synthetic backscatter values in a histogram - see figure 4

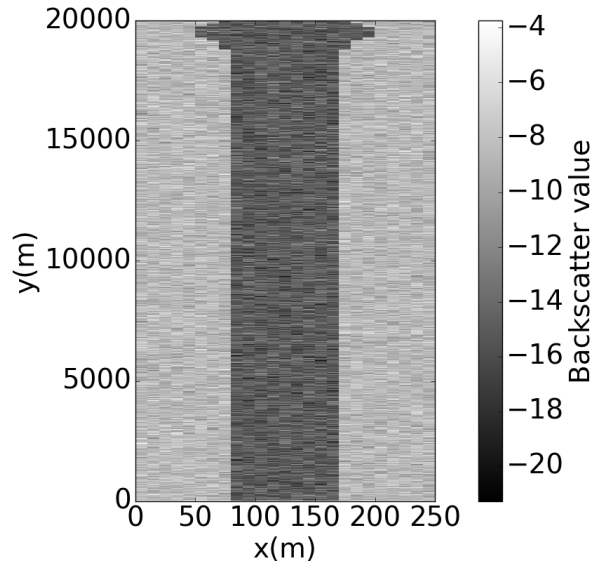


Figure 3. Synthetic SAR image generated from truth run water levels as described in section 4.4

- fit two Gaussian curves to the synthetic backscatter values (using python fitting algorithm `scipy.optimize.curve_fit`) - see figure 4
- extract new values of $m_{w1}, \sigma_{w1}, m_{d1}$ and σ_{d1} from these distributions; these values are naturally very similar to the experimental values used to create the synthetic SAR image. We use a different realisation of observation error for each synthetic image (i.e. at each observation time); typical values of $m_{w1}, \sigma_{w1}, m_{d1}$ and σ_{d1} are within 1% of m_w, σ_w, m_d and σ_d .

We then extract backscatter values to be synthetic observations. Although it would be possible to use a large number of backscatter observations in this method, for the experiments presented here we have not used all of the available synthetic observations. There are a number of reasons for limiting the number of observations. Firstly, observation errors are likely to be correlated for observations that come from positions close to each other in physical space. Some thinning of the observations is therefore necessary to meet the requirement that the observations used in the assimilation have uncorrelated errors (Mason et al. (2012)); this allows use of a diagonal observation error covariance matrix. Secondly, without ensemble localisation, using a number of observations larger than the number of ensemble members can cause the assimilation algorithm to overfit the observations (Kepert (2004)).

~~We have used twice as many observations for the backscatter operator than in the other two cases. The flood edge operators both use the elevation at a flood edge as the~~ In this study we wish to investigate the differences in the updates generated by different observation operator approaches. We therefore use equivalent observation information for each of the operators. In the case of the water level observation operators we have used flood edge water level ~~observation~~ (observations at six locations,

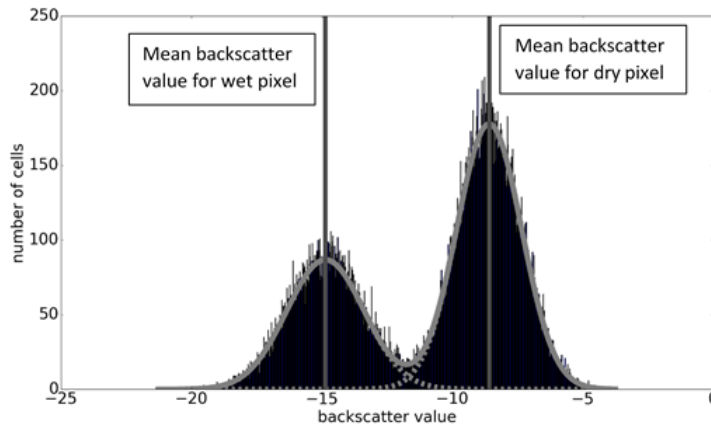


Figure 4. Histograms and fitted Gaussian distributions of synthetic backscatter values. Dashed grey lines show two fitted Gaussian distributions and the solid grey line shows the sum of the two fitted distributions. Vertical lines show the positions of the mean wet and dry backscatter values.

where the flood edge location is defined as the elevation-at-position of the first dry pixelmodel cell (see section 4.4). For the backscatter operator, we used two new operator we use two backscatter observations for each flood edge: the backscatter value at the first dry pixel and the backscatter value at the last wet pixel. In this way, we provide the same information to each of the observation operators about where the flooded edge is. In reality backscatter values in adjacent cells are likely to have correlated observation errors and this is something which requires further research with real backscatter observations transect.

5

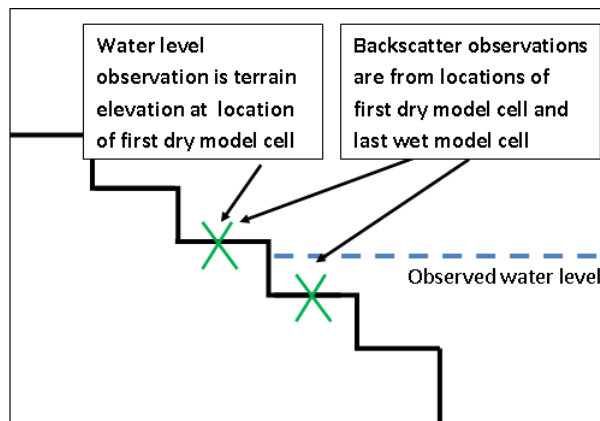


Figure 5. Schematic of observation locations used in this study for each transect in cross section. The thick black line shows the discretised domain elevation, the dashed blue line shows the observed flood water level. The arrows and green crosses show locations of the observations as labelled.

Figure 5 shows a schematic of the locations of the observations we have used in this study, relative to the edge of the flood. All observations used in this study come from transects at $y = 500m, 700m, 900m, 1100m, 1300m$ and $1500m$. In practical application of the backscatter operator, observations could be used from any location covered by the SAR image.

4.5 Observation error covariance matrices

5 It is important to specify the observation error statistics in data assimilation. In all cases we assume that our observation errors are uncorrelated so that we can use a diagonal error covariance matrix, \mathbf{R} . We assume that the error in flood edge WLOs is $0.25m$. This is close to the calculated error in SAR-derived water level observations in Mason et al. (2012), and is the same value used in Cooper et al. (2018) and Garcia-Pintado et al. (2015).

The uncertainty in each backscatter observation reflects the distribution to which it belongs (wet or dry). We assume that
10 each entry can be set to be σ_{d1}^2 corresponding to a dry observation or σ_{w1}^2 for a wet observation.

4.6 Further experimental details

We present here the results from a number of data assimilation experiments, each lasting for a total simulation time of 112 hours. This includes an initial spin-up period with constant inflow for 4 hours (as shown in figure 2) to allow the water to reach an ~~equilibrium~~ equilibrium state. In each experiment we use 100 forecast ensemble members. Assimilations are carried out at
15 12 hourly intervals ~~as this~~. This is currently the shortest likely ~~return-time~~ time between observations due to return times for satellites equipped with SAR instruments. The ETKF is used without localisation or inflation in all of the experiments as we did not encounter any spurious correlations or problematic ensemble collapse (see Petrie and Dance (2010)). This suggests that
100 ensemble members is sufficient in this particular case.

Experiments were run as follows

20 – State only estimation. State estimation experiments show how well data assimilation is able to correct forecast water levels at each observation time using the three different observation operators. In all of the experiments, a large bias is present in the forecast channel friction parameter values, which means that by design the error between the ensemble forecast and the truth ~~grows~~ grows quickly during each forecast step; the forecast corresponding to each of the observation operators relaxes to the same no assimilation (open loop) forecast. This allows us to examine the effect of
25 each observation operator on the water levels in isolation at each observation/assimilation time, as the operators are each acting on very similar pre-assimilation forecasts.

State only estimation experiments were carried out using a positive bias in the forecast channel friction parameter, which leads to forecast water levels that tend to be deeper than the truth (experiment PBSO) at any given cross section, and with a negative bias in the channel friction parameter, leading to shallower forecast water levels (experiment NBSO).

30 – Joint state and parameter estimation. Updating the value of n_{ch} along with water levels allows us to see the effect of the observation operators on the forecast when the large parameter bias can also be corrected by the assimilation process. Correcting the channel friction parameter in this way leads to better persistence in the forecast correction (Cooper

et al. (2018)). Experiments were again carried out using both a positively biased initial channel friction parameter distribution for the forecast ensemble (experiment PBJ) and negatively biased initial channel friction parameter distribution (experiment NBJ).

5 Results and discussion of update mechanisms

5.1 State only estimation

5.1.1 Positive bias in forecast ensemble channel friction parameter (PBSO)

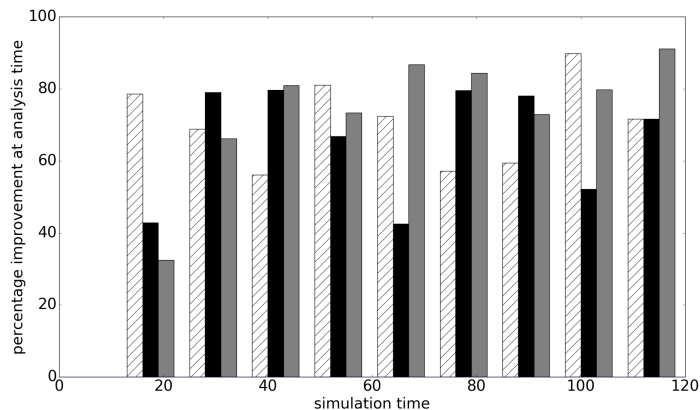


Figure 6. Improvement in the forecast at each assimilation time, PBSO experiment. The hatched white bars show improvement for the \mathbf{h}_s operator, the black bars show improvement for the \mathbf{h}_{np} observation operator and the grey bars show the improvement for the \mathbf{h}_b observation operator.

Figure 6 shows improvement in the analysis compared to the forecast at each observation time for the PBSO experiment. Improvement is defined as

$$improvement = \frac{(\overline{\mathbf{x}^f} - \mathbf{x}^t) - (\overline{\mathbf{x}^a} - \mathbf{x}^t)}{\overline{\mathbf{x}^f} - \mathbf{x}^t} \times 100, \quad (24)$$

10 where \mathbf{x}^t is the true state of the system. This improvement measure is positive when the error in the analysis is smaller than the error in the forecast, while negative values imply a larger error in the analysis than the forecast. A perfect analysis ($\mathbf{x}^a = \mathbf{x}^t$) would result in a 100% improvement measure. Figure 6 shows that in the PBSO experiment all of the operators reduce the difference between the forecast mean and the truth at each observation time. We found that the error in the forecast then quickly relaxed back to the no assimilation (open loop) case for all of the observation operators. This short lived persistence in forecast

improvement (less than approximately 3 hours here) when only water levels are updated is typical for such systems and is reported in many studies, including Cooper et al. (2018), Andreadis et al. (2007), Neal et al. (2009), Garcia-Pintado et al. (2013) and Matgen et al. (2010).

5.1.2 Negative bias in forecast ensemble channel friction parameter (NBSO)

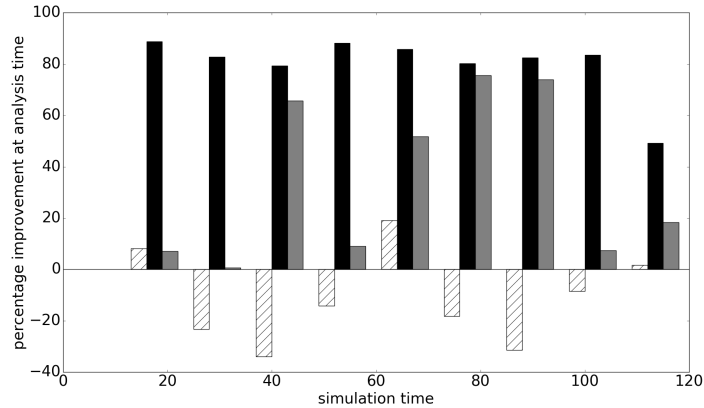
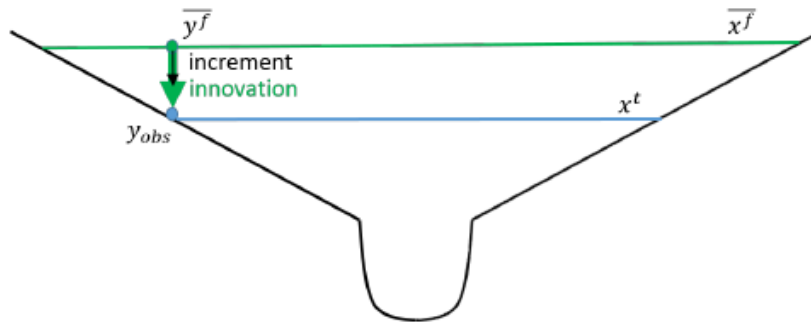
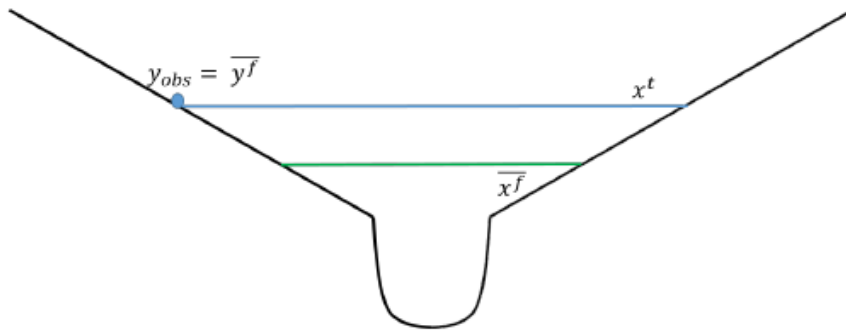


Figure 7. Improvement in the forecast at each assimilation time, NBSO experiment. The hatched white bars show improvement for the h_s operator, the black bars show improvement for the h_{np} observation operator and the grey bars show improvement for the h_b observation operator.

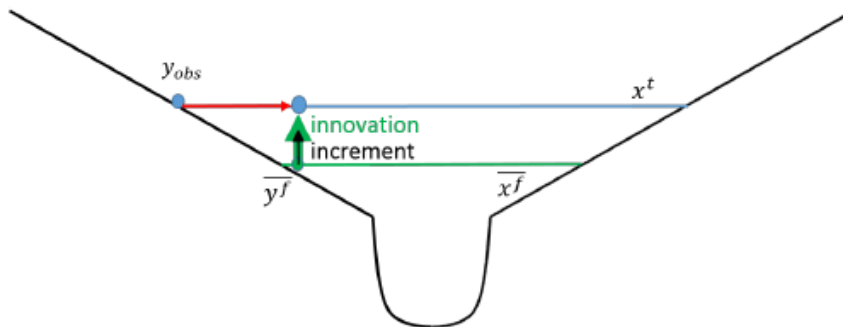
- 5 Figure 7 shows the improvement in the forecast at each the assimilation time for the NBSO experiment. Here, the ensemble channel friction parameters are such that the mean forecast water level tends to be shallower than the truth at any given cross section in our domain. Unlike in the PBSO experiment, the operators do not all provide a good analysis at every observation time. In fact, assimilation of flood edge observations using the simple flood edge observation operator, h_s , makes the forecast significantly worse at many assimilation times. The reason for this is illustrated by considering the innovation produced by the
- 10 simple flood edge operator when the forecast is shallower than the truth. The types of innovations produced for mean forecasts that are either deeper or shallower than the truth are shown in a schematic in figure 8.



(a) Mean forecast deeper than the truth



(b) Mean forecast shallower than the truth



(c) Mean forecast shallower than the truth, nearest wet pixel approach

Figure 8. Schematic showing innovation for flood edge observation. In all cases blue lines represent the true water level and blue circles represent the corresponding flood edge observation, y_{obs} . Green lines show the mean forecast water level and green circles show the corresponding mean forecast-observation equivalent, \bar{y}^f . Innovations (δ) are shown with green arrows and increments by thinner black arrows - see equation (11) for definitions. The red arrow shows the difference between the observation location and the nearest wet pixel location.

Figure 8(a) shows a simple domain in a cross section where the mean forecast is deeper than the truth, with the innovation generated by the simple flood edge operator. The innovation is such that the data assimilation algorithm can generate an increment and adjust the forecast water levels to be closer to the true water levels. However, as shown in figure 8(b), when the mean forecast is shallower than the truth, the simple flood edge assimilation method generates an innovation equal to zero. This is because the observation implies that at the flood edge, the water depth relative to the topography is zero; the ensemble forecast mean also predicts that the water depth is zero at the observation position. The increment is therefore also zero and the forecast cannot be adjusted to be closer to the truth (i.e. to shallower water levels), even though the observation clearly indicates that this is necessary. Figure 8(c) illustrates the way that the nearest wet pixel approach solves this problem by taking the water elevation at the observation position and extrapolating it in space. This effectively moves the observation location to the nearest wet pixel, allowing a non-zero innovation to be calculated.

Figure 8 illustrates the fact that the simple flood edge operator cannot produce **an analysis which is closer to the truth than the forecast** a useful update when the mean of the forecast ensemble is shallower than the **water level predicted by the observation at the observation location** observed water level. Figure 7 shows that in our experiments the simple flood operator in fact makes the forecast worse, increasing error relative to the truth at several assimilation times. The reason for this is linked to the fact that it is possible for the mean of the forecast ensemble to be deeper than the truth on the floodplain but shallower than the truth in the river channel.

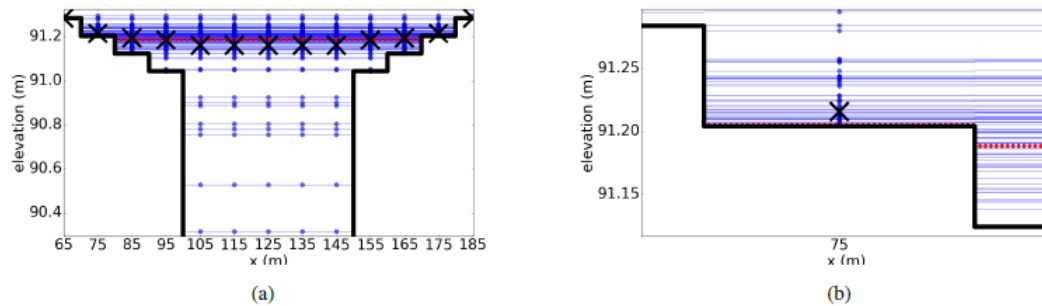


Figure 9. Cross section of the domain showing bathymetry as a solid black line. The true water level is shown as a dotted red line, water levels predicted by each ensemble member are shown as blue circles. The mean forecast in each model cell is shown as a cross. Figure 9(a) shows the central part of the domain from $65 \leq x \leq 185$ m. Figure 9(b) shows the forecast water levels and resulting forecast mean in the cell centred at 75m in greater detail. Reprinted from Cooper et al. (2018) with permission from Elsevier

Figure 9 shows the domain at one cross section. In figure 9 we see that in the channel (e.g. at $x = 125$ m) the true water level is deeper than the ensemble mean. At the edge of the flood, the true water depth is (by definition) zero relative to the topography and the majority of ensemble members also predict zero water depth in these cells. However, there are a small number of ensemble members that predict non-zero water depth at the flood edge; it follows that the ensemble mean at this

location is therefore a small non-zero water depth as per equation (1). The flood edge operator therefore generates an innovation such that the mean forecast water depth at the flood edge is reduced and the analysed water depths are closer to the truth at this location. Correlations between water levels in the domain mean that the water depth in the channel is also reduced by the update step; this increases the error relative to the truth in the channel. This explains the overall increase in error at assimilation

5 times seen in figure 7.

The results in figures 6 and 7 show that the new backscatter operator works well at most of the observation times. The mechanism by which the backscatter observation operator works is illustrated in figure 10.

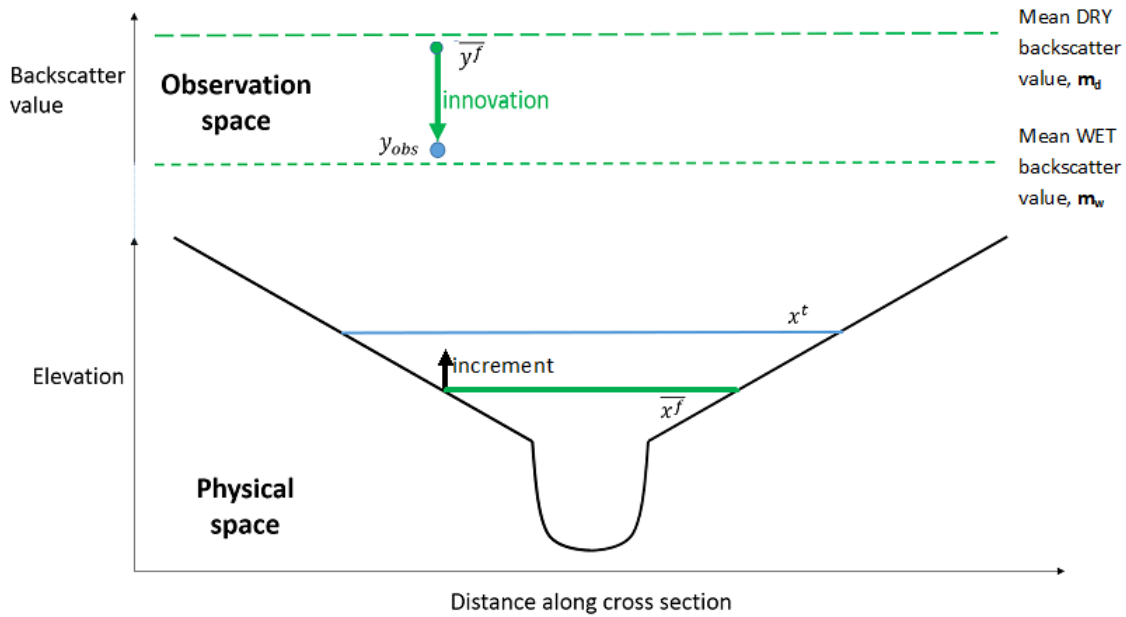


Figure 10. Schematic of innovation (in backscatter/observation space) and increment (in physical space) for one backscatter observation. The horizontal blue line represents the true water level and the blue circle represents a corresponding backscatter observation, y_{obs} . The solid green line shows the mean forecast water level and the green circle shows the corresponding mean forecast-observation equivalent in observation space, \bar{y}^f . The innovation (defined in equation (11)) is shown in observation space with a green arrow and the increment in physical space at the observation position (equation (12)) is represented by a thinner black arrow.

Figure 10 shows a simplified river channel in cross section. The lower part of the figure shows an example of a true and mean forecast water level, as in figure 8. The upper part of the figure shows the same cross section, but is a representation in observation space of an example (single) observation and equivalent mean forecast backscatter value, \bar{y}^f . The green circle in observation space shows \bar{y}^f in the cell at the observation position. The value of \bar{y}^f is calculated using water levels forecast by all the ensemble members, through equation (21), and is essentially a measure of the proportion of ensemble members which predict that cell to be wet (or dry). The mean forecast backscatter, \bar{y}^f , will always take a value between the mean observed wet

value, m_{w1} and the mean observed dry value, m_{d1} ; if half the ensemble members predict a cell to be dry and half predict it to be wet, the value of $\bar{\mathbf{y}}^f$ will lie halfway between m_{w1} and m_{d1} . If most ensemble members predict the cell to be wet (dry), the value of $\bar{\mathbf{y}}^f$ will be close to the mean observed wet (dry) backscatter value. The observed backscatter value, \mathbf{y}_{obs} , is shown as a blue circle in observation space.

5 The innovation is shown in observation space in figure 10. The innovation is the difference between the observed backscatter value, \mathbf{y}_{obs} , and the mean forecast backscatter value, $\bar{\mathbf{y}}^f$. Figure 10 shows that for the \mathbf{h}_s and \mathbf{h}_{np} the state variables and observed variables are the same. In the approach using \mathbf{h}_b , the observations are different to the state variables. For \mathbf{h}_b the increment is the calculated difference in water level between the forecast and the analysis in metres, but this is calculated using an innovation that is a difference in backscatter value between the model and the observation. In the example shown, the mean forecast
10 backscatter value indicates that most of the ensemble members predict the cell containing the observation position to be dry. This corresponds to the shallow mean water level prediction shown in physical space. The backscatter observation indicates that the cell is wet. The innovation is therefore large, and indicates that the cell is more likely to be wet than the forecast indicates. This maps into an increment in physical space through equation (12) such that the calculated analysis water level at the observation position is deeper than the forecast water level.

15 A potential problem with the backscatter operator can be illustrated through inspection of equations (13) and (10). Equation (10) shows that when the value of the Kalman gain matrix is zero, there can be no update to the forecast through assimilation of observations, even when there is a large innovation - i.e. a large difference between a model prediction and an observation. Equation (13) shows that this $\mathbf{K} = 0$ condition can be met if either $\mathbf{X} = 0$ or $\mathbf{Y} = 0$. For $\mathbf{Y} = 0$ to be true, it is only required that the ensemble members all predict the cell containing the observation to be dry, or all ensemble members predict the cell to
20 be wet. This is because if all ensemble members predict a cell to be wet then they all give the same value of $\mathbf{y}_i^f = m_w$ through equation (22). Equation (21) then shows that the value of $\bar{\mathbf{y}}^f$ will then also be equal to m_w , and each term in \mathbf{Y} must therefore be zero according to equation (9), since all the ensemble members are the same as the mean. This means that if all the ensemble members predict different but positive water depths (i.e. no non-zero water depths are predicted in the ensemble), no increment can be generated and no update made to the forecast, regardless of whether the observation indicates a wet or dry condition.
25 For this reason, observations at or near the edge of the flood are most valuable to the data assimilation algorithm when using the backscatter observation operator, since these are locations where it is most likely that the ensemble members will predict a variety of wet/dry predictions. We did not observe any situation in which $\mathbf{Y} = 0$ in these experiments. It would in principle be possible to add a small amount of noise to each value of \mathbf{y}_i^f in order to prevent $\mathbf{Y} = 0$, but this risks generating an innovation and increment such that the analysis error is larger than the forecast error.

30 5.2 Joint state-parameter estimation

The large source of error in these experiments is, by design, due to a large bias in the forecast ensemble channel friction parameter values. In this section we show the results of updating the forecast channel friction parameter values as part of the assimilation process. One way to measure the effectiveness of a data assimilation approach is to compute the root mean square

error (RMSE) between the resulting forecast and the truth. Here, RMSE is defined as

$$RMSE = \sqrt{\frac{1}{N} \sum_{j=1}^N (d_j^t - d_j^f)^2}, \quad (25)$$

where d_j^t is true water depth in the j th cell; d_j^f is mean forecast water depth in the same cell. As before, N represents the number of cells in the domain.

5 5.2.1 Positive bias in forecast ensemble channel friction parameter (PBJ).

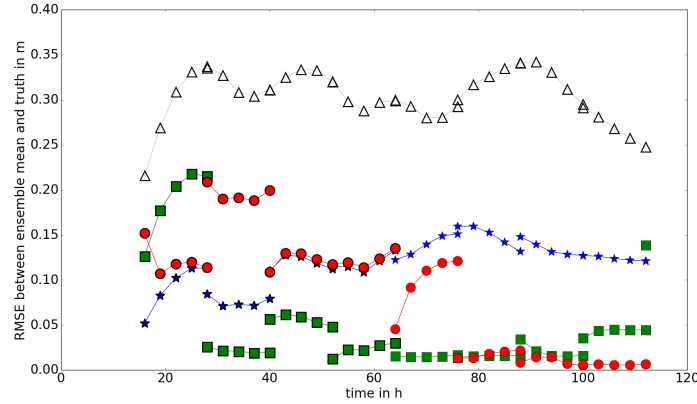
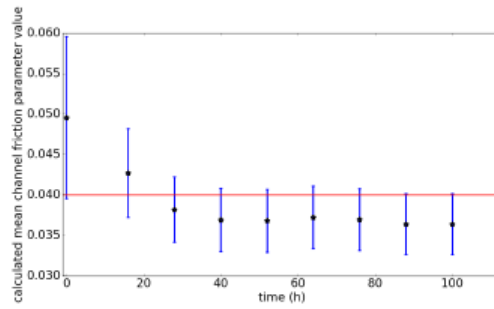
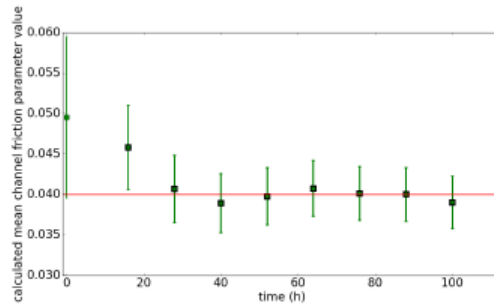


Figure 11. RMSE between forecast and truth, PBJ experiment. Open triangles show the RMSE between the open loop forecast and the truth. Blue stars, green squares and red circles show the RMSE between the forecast mean and the truth using the \mathbf{h}_s , \mathbf{h}_{np} and \mathbf{h}_b observation operators respectively.

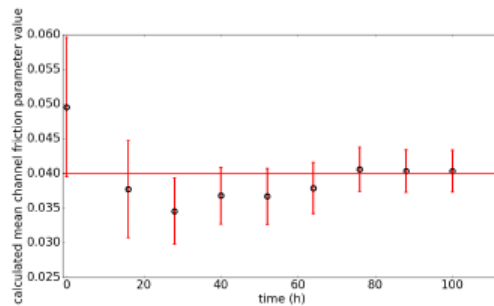
Figure 11 shows the RMSE between the mean water levels predicted by the model and the true water levels for the PBJ experiment. The mean value of n_{ch} and the mean value of the predicted water levels are updated at 12 hourly intervals starting from 16h. At each assimilation time the RMSE for both the forecast (pre-assimilation) and analysis (post-assimilation) water levels are shown; points within a forecast step are joined with a line. The results show that the assimilation leads to a much improved forecast of water levels for all of the operators at all times. There is persistence in the improvement to the forecast, and each of the observation operators provides a better forecast than the open loop ensemble for the whole of the simulation time. The results obtained using the \mathbf{h}_s operator converge to higher RMSE values than the other two operators. Use of the \mathbf{h}_b operator shows a gradual reduction in RMSE over successive forecast-analysis cycles. The results for the \mathbf{h}_{np} operator show faster reduction in the RMSE values, but the final analysis value (at 112h) has a much higher RMSE. This is because at 112h the inflow has reduced such that the water is well back within bank and in these conditions the assumptions used to derive water elevation observations break down; the sides of the river are too steep for the water edge position to accurately determine



(a) Simple flood edge operator, h_s



(b) Nearest wet pixel operator, h_{np}



(c) Backscatter operator, h_b

Figure 12. Calculated analysis mean channel friction parameter, PBJ experiment. Horizontal red line shows true value of channel friction parameter. Error bars show one std of ensemble parameter distribution.

elevation. In an operational setting, it would be necessary to test for an in-bank condition and discard observations for the h_{np} operator when the river is within bank. This means that it is not possible to calibrate a hydrodynamic model on a river using SAR images when it is not in flood if water level observations are being used (i.e. with either the h_s or h_{np} observation operator).

Figure 12 shows the calculated (analysis) mean channel friction parameter values at each assimilation time for the three observation operators. All of the operators produce values for the parameter that are closer to the truth than the initial value. The value of the channel friction parameter calculated using the \mathbf{h}_b observation operator converges to a value close to the truth after 6 observations and then remains there. The value calculated using \mathbf{h}_{np} converges more quickly to a value close to the truth, but the last value in the time series (at 112h) then diverges from the true value. This is because the river is now well within bank and water elevation observations cannot be reliably determined.

5.2.2 Negative bias in forecast ensemble channel friction parameter (NBJ)

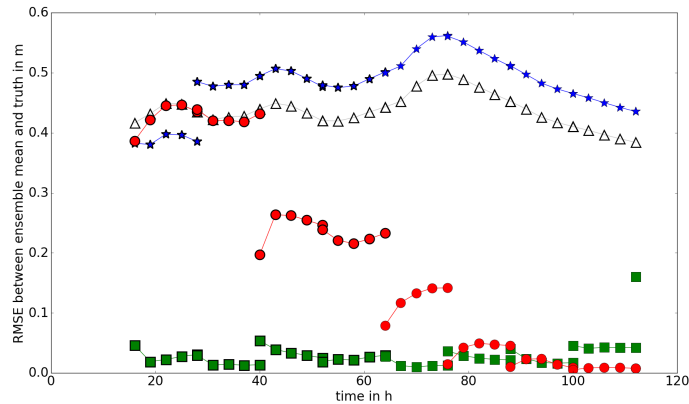
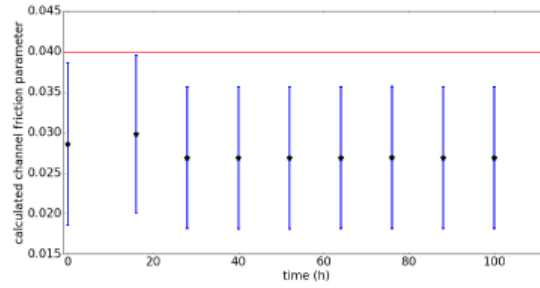


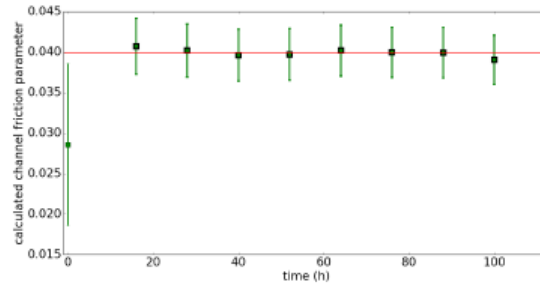
Figure 13. RMSE between forecast and truth, NBJ experiment. Open triangles show the RMSE between the open loop forecast and the truth. Blue stars, green squares and red circles show the RMSE between the forecast mean and the truth using the \mathbf{h}_s , \mathbf{h}_{np} and \mathbf{h}_b observation operators respectively.

Figure 13 shows the RMSE between the forecast and the truth for the NBJ experiment. The nearest wet pixel approach provides a forecast which is very close to the truth for most of the simulation time. The backscatter operator performs well after the first two assimilation steps, showing a slower convergence to the true solution as in the PBJ experiments. The simple flood edge operator performs badly, leading to a forecast which is worse than the open loop case for most of the time. The reason for the poor performance in this particular experiment is likely due to the mechanisms outlined in section 5.1.2. The forecast is adjusted in the wrong direction at the first assimilation time (at 16h) such that the water levels are too shallow; the mechanism by which this can happen is demonstrated in figure 9. All subsequent corrections are very close to zero, due to the mechanisms illustrated in figure 8, so that the blue line appears to be unbroken.

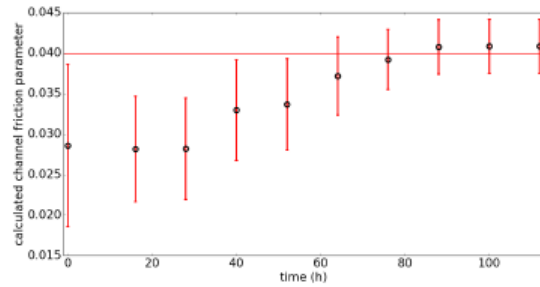
Figure 14 shows the calculated analysis mean channel friction parameter values at each assimilation time in the NBJ experiment for the three observation operators. The results for the simple flood edge operator support the scenario outlined above, whereby the friction parameter is initially adjusted in the wrong direction and then cannot be updated towards the truth. Al-



(a) Simple flood edge operator, h_s



(b) Nearest wet pixel operator, h_{np}



(c) Backscatter operator, h_b

Figure 14. Calculated analysis mean channel friction parameter, NBJ experiment. Horizontal red line shows true value of channel friction parameter. Error bars show one std of ensemble parameter distribution.

though the details of this will depend on topography, observation error and choice of forecast inflows and parameters, this is nevertheless an important mechanism to consider when choosing an observation operator. Both the \mathbf{h}_{np} and \mathbf{h}_b operators do successfully correct the value of the parameter towards the truth, with the \mathbf{h}_{np} operator recovering a good value in a shorter time than the \mathbf{h}_b operator. Both figures 13 and 14 show that at the final assimilation time, the analysis and parameter value provided by the nearest wet pixel operator are not close to the truth. Again, this is because the river is well within bank so the flood edge observation is on ground which is too steep to provide a good observation; in operational settings observations such as these would be screened out and no update would be made with the operator.

6 Discussion

In this study we have chosen to use a small number of backscatter observations for our experiments. This allowed us to compare updates between the three observation operators when the observation operators were all given equivalent information; in this way we can draw conclusions about the physical mechanisms responsible for the different updates. In a real case, one of the major advantages of using our new backscatter observation operator is that it would be possible to use a large number of backscatter observations compared to the number of water level observations which are typically available. The availability of a large number of observations may be a major strength of our new approach; in our simple experiments (not shown) we found that assimilating a larger number of observations with the backscatter operator provided a better analysis than using only a few. Another merit of the backscatter operator is that there is less processing involved in using backscatter observations directly, potentially reducing the amount of time between acquisition of a SAR image and its use to update an inundation forecast. The backscatter operator also removes the need for locating the ‘nearest wet pixel’ in the model forecast, which can be computationally costly.

There are a number of potential problems with practical implementation of the backscatter operator. One is that using histograms to produce SAR-derived inundation maps can lead to errors in assigning pixels to wet/dry categories. One way to deal with this would be to use region growing techniques (see e.g. Horritt et al. (2001)) or change detection techniques (see e.g. Hostache et al. (2012)) to produce robust wet/dry maps for SAR images, and then perform a quality control procedure to discard any backscatter observations which would lead to mis-classification due to e.g. emergent vegetation. This procedure would remove the advantage of fewer processing steps for the backscatter operator, but may not be necessary. Further research is required to understand how robust the method is to the proportion of misclassified SAR pixels in a real case study. We note that the backscatter operator would not generate an update the forecast in model cells that all the ensemble members predicted to be dry (or wet) as discussed in the last paragraph of section 5.1.2. This means that SAR pixels far from the river wrongly classified as wet, or SAR pixels in the river channel wrongly classified as dry would not degrade the forecast through an erroneous update.

The new backscatter operator is likely to work well in cases where good separation of the wet/dry distributions can be obtained through a histogram, and less well in cases where the distributions overlap. The new observation operator does not require a digital elevation model to generate forecast-observation equivalents, although the hydrodynamic model would require

topography information to generate a forecast. Water level observations cannot be accurately determined in areas with high slope, whereas backscatter observations will be unaffected. Like the other observation operators, the new operator will likely provide better results in rural settings than urban settings; double-bounce and layover effects due to buildings are potential sources of problems for all of the operators (Mason et al. (2018)).

5 7 Conclusions

We have carried out a series of experiments to test the performance of three different types of observation operators in an ETKF approach to data assimilation for fluvial inundation forecasting. Although the results are for one specific idealised domain, one realisation of true inflow and a single realisation of observation error per observation type, we believe that many of our conclusions will be applicable much more widely through the mechanisms we describe. Repeats of experiments (not reported here) with different realisations of observation error show evidence of the same behaviour in terms of the mechanisms we have described. Our experiments show that:

- Simple assimilation of flood edge water elevation observations can result in no correction to the forecast even when there is a large difference between the forecast and the observation. This happens when both the model prediction and the observation predict no flooding at the observation location. We have illustrated the physical mechanism responsible for this (figure 8) and shown an example in which this happens in our experiments (see assimilation times from 28h onwards in figure 13). The simple flood edge operator can also generate an update such that the analysis has a larger error than the forecast. This can occur when the forecast is deeper than the truth at the observation position, but shallower than the truth in the channel. In such cases the assimilation updates the water levels to shallower levels as required at the observation position, but also wrongly updates the channel water levels to be shallower. The mechanism for this is shown in figure 9; this is responsible for the negative improvement measures in the NBSO experiments (see figure 7). We have shown in our experiments that the simple flood edge operator fails in these ways when the mean ensemble channel friction parameter is negatively biased but it would also fail if, for example, the mean forecast inflow was negatively biased since errors in friction parameter and inflow are correlated (Cooper et al. (2018)). Since in operational settings both forecast inflow and channel friction parameter values are uncertain, we conclude that the simple flood edge operator is not a good choice.
- The nearest wet pixel approach provides better assimilation accuracy than simple flood edge assimilation: in our experiments we find no evidence of negative ‘improvement’ scores or zero increments when the forecast and observations are very different. In our idealised system it is the best choice of observation operator in terms of better forecast accuracy in the state only experiments and in terms of rapid convergence to the true solution for both water levels and mean channel friction parameter value in the joint state-parameter experiments. However, we have shown that using water edge observations when the river is well within bank can lead to a degradation of the forecast. Also, locating the nearest wet pixel is likely to be difficult in practise for operational applications using real, more complicated topography. One

way to limit the distance between the flood edge observation position and the nearest wet pixel is to locate the nearest pixel at which some threshold of ensemble members predict a positive water depth. The predicted water elevations at this location could then be used to create $\bar{\mathbf{y}}^f$. This approach balances out the need to include information from ensemble members predicting shallow water levels at the observation position with the requirement that the nearest wet pixel is not too far from the observation location.

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- Our new backscatter observation operator performs well compared to more conventional options in our idealised domain using synthetic observations. The operator does not suffer from the problems of the simple flood edge operator and is able to correct the forecast for the state only assimilation cases. The backscatter operator approach also allowed the forecast to converge to the true solution for both water levels and channel friction parameter value in the joint state-parameter experiments, although in our experiments convergence was slower than for the nearest wet pixel approach. Using backscatter values operationally may speed up the time taken from image acquisition to assimilation and an improved forecast due to fewer steps in the processing. The new operator could also potentially allow the use of much more information from any given SAR image, although there is likely to be a limit to the number of backscatter observations that can be used without causing variance collapse in the channel friction parameter distribution. Tests using larger numbers of backscatter observations have not been presented here; we plan to address this question in a real case study so that the results will be more directly applicable to real world situations.

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This work has shown that our novel backscatter operator has the potential to improve inundation forecasting in fluvial floods, and we believe it may have applications in other types of flooding where SAR images are available. Further work is required to test the operator against the \mathbf{h}_{np} approach in a real case study, using real SAR data and real topography in order to further assess the strengths and weaknesses of the different approaches. We have explained the physical mechanisms associated with the assimilation increments for each type of observation operator; these mechanisms will also be applicable to variational data assimilation methods using similar observations. Improved understanding of these physical mechanisms provides insight into the best approaches to improve the effectiveness of assimilation of SAR data in the future.

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Code availability. The inundation simulations in this work were generated using Clawpack 5.2.2, a collection of FORTRAN and python code available from <http://www.clawpack.org/> Copyright (c) 19942017, The Clawpack Development Team. All rights reserved. See website for licensing information. Details of the amended Clawpack source code as used in this work are freely available on request from the corresponding author, as is the python code used to perform data assimilation on the inundation simulation output. Please contact e.s.cooper@pgr.reading.ac.uk for details.

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Author contributions. ESC ran the experiments and drafted the manuscript. SD, JG-P, NN and PS contributed to analysis of the results, the discussion and manuscript editing.

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Competing interests. The authors declare that they have no conflict of interest.

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