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Exploring the uncertainty of Weather Generators' extreme estimates associated with the length of the input data series

By:

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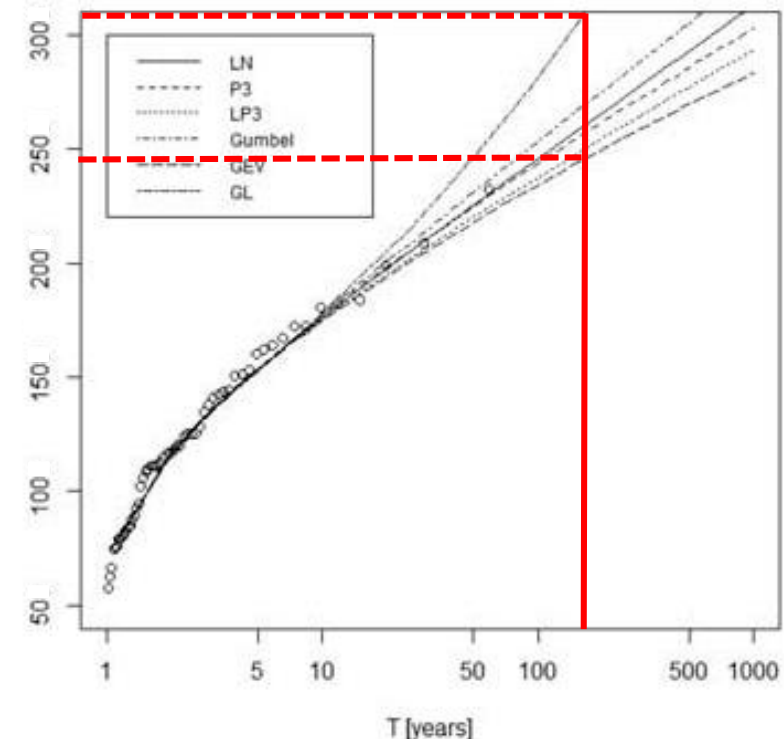
□ Stochastic Weather Generators (WGs)

- Plan and manage natural resources
- Climate Downscaling
- Hydrological Modeling
- Etc..

Produce synthetic time series of weather data of unlimited length for a location based on the statistical characteristics of observed weather at that location (*IPCC*)



- Therefore, strongly dependent upon the “quality” of the observed weather



Short available precipitation records

High Uncertainty for extreme estimates

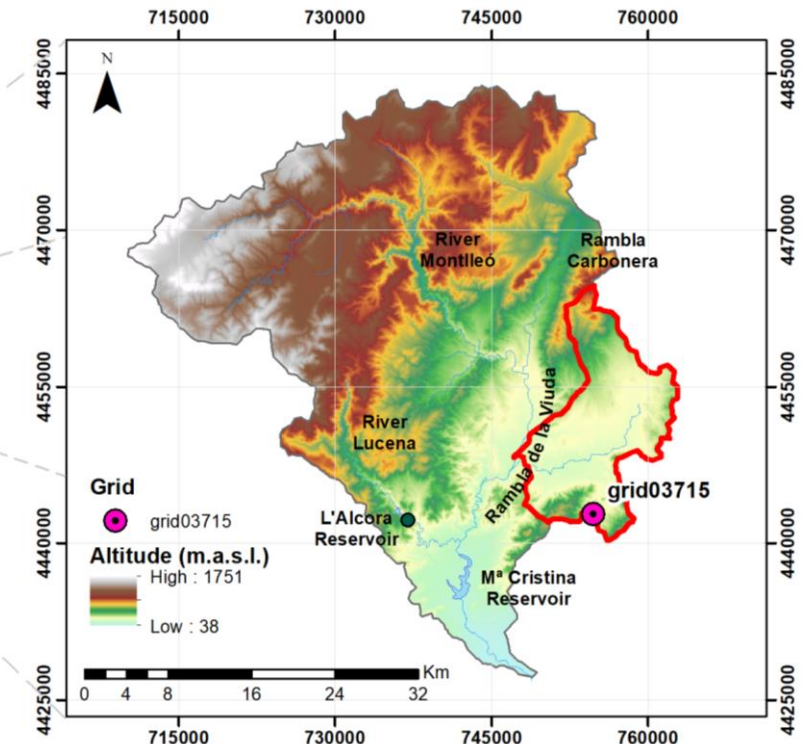
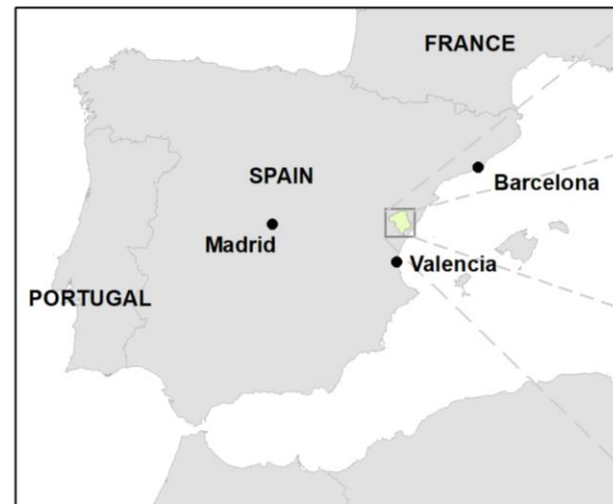


Extra information
Beneyto et al. (2020)

Estimate the uncertainty of WGs' extreme P_d estimates introduced by the sample length and the existence of a Regional Study through the analysis of the RRMSE, CV and the RB of a population and their estimated P_d quantiles

- ❑ Relative Root Mean Squared Error (RRMSE)
- ❑ Relative bias (RB)
- ❑ Coefficient of Variation (CV)

- ❑ **Barranc de Cabanes:** ephemeral river
- ❑ 1 Pluviometer from Spain02-v5 (1950-2015) (*Herrera et al., 2016*)
- ❑ Semi-arid Mediterranean climate
- ❑ Annual mean prec.: 570 mm
- ❑ High precipitation variability
- ❑ >75% of dry days
- ❑ High torrentiality



- **GWEX** (*Evin et al., 2018*)
 - Multisite Weather Generator focused on extreme events
 - Precipitation amounts: Extended Generalized Pareto Distribution (E-GPD) (*Papastathopoulos and Tawn, 2013*)
 - 3-day aggregation → Daily precipitation (Method of Fragments)

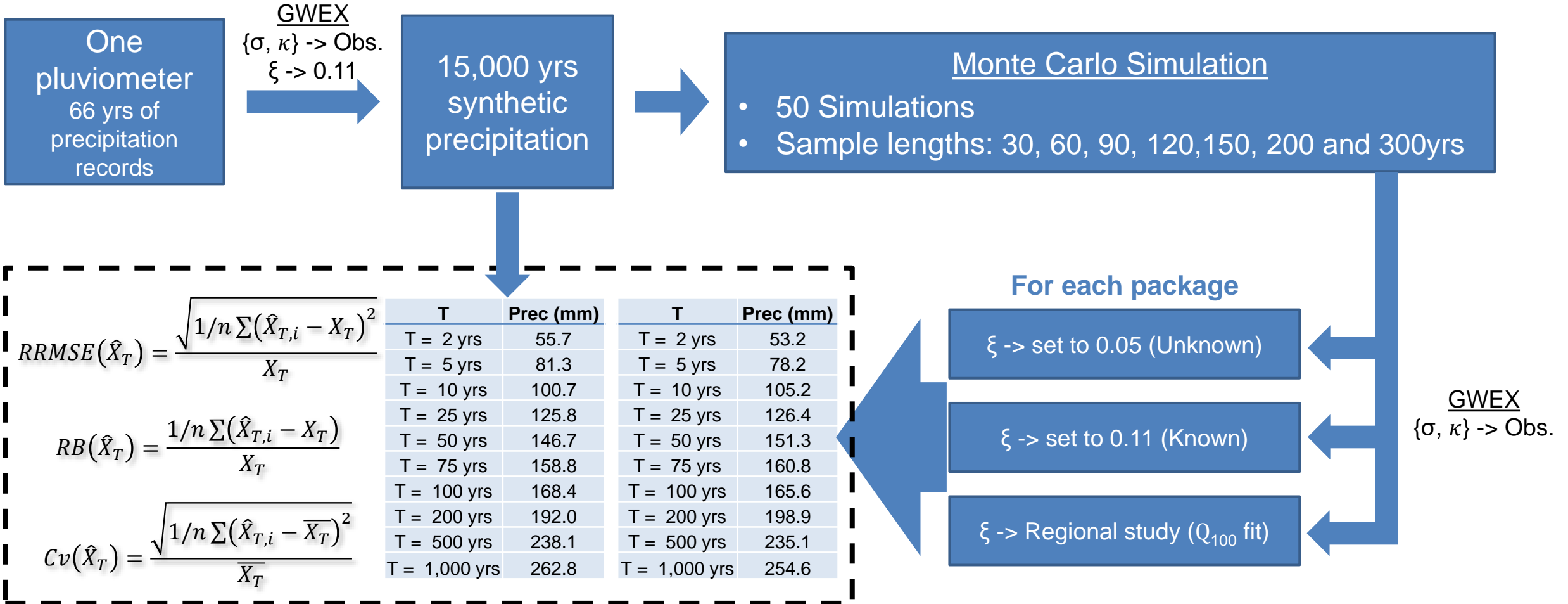
$$F(x; \lambda) = \left[1 - \left(1 + \frac{\xi x}{\sigma} \right)^{-1/\xi} \right]^{\kappa}$$

σ → Scale Parameter

κ → Transf. Parameter

ξ → Shape Parameter

(ξ directly affecting the right tail)



T = 50 years

Sc.: Unknown

Sc.: Regional Study

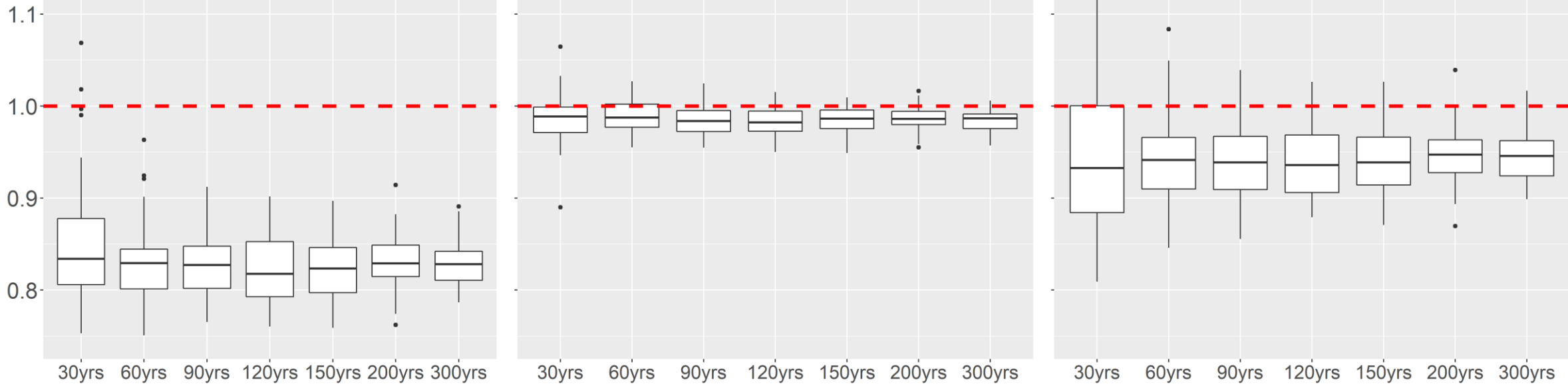
Sc.: Known

$RRMSE(\hat{X}_T)$	18.8%	18%	17.8%	17.9%	17.9%	17.2%	17.3%
$RB(\hat{X}_T)$	-0.171	-0.173	-0.174	-0.176	-0.176	-0.17	-0.171
$Cv(\hat{X}_T)$	0.098	0.059	0.046	0.044	0.039	0.034	0.03

	2.9%	2.1%	2.2%	2.2%	2.1%	1.9%	2%
	-0.014	-0.012	-0.015	-0.017	-0.015	-0.013	-0.016
	0.027	0.018	0.017	0.015	0.014	0.014	0.013

	10.2%	7.7%	7.4%	7.1%	6.9%	6.2%	6%
	-0.054	-0.057	-0.061	-0.06	-0.06	-0.055	-0.054
	0.093	0.056	0.045	0.04	0.037	0.031	0.027

Sim/Obs



Sample Length (Years)

Exploring the uncertainty of Weather Generators' extreme estimates associated with the length of the input data series

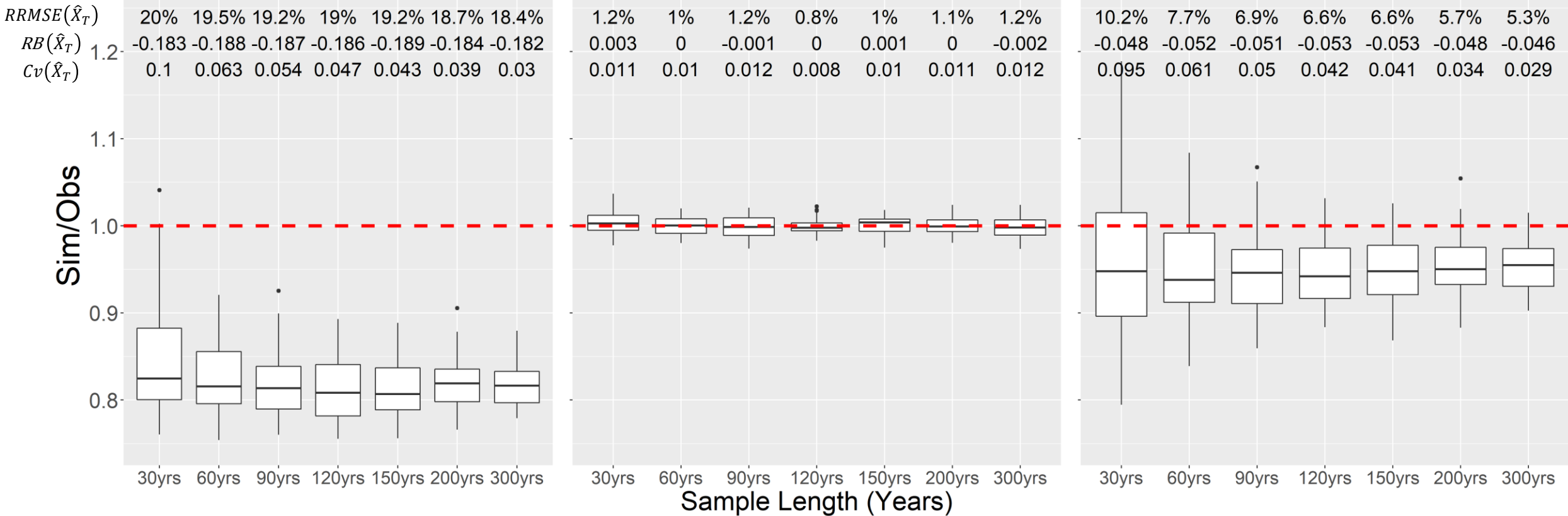


T = 100 years (regional study fit)

Sc.: Unknown

Sc.: Regional Study

Sc.: Known



Exploring the uncertainty of Weather Generators' extreme estimates associated with the length of the input data series



T = 200 years

Sc.: Unknown

Sc.: Regional Study

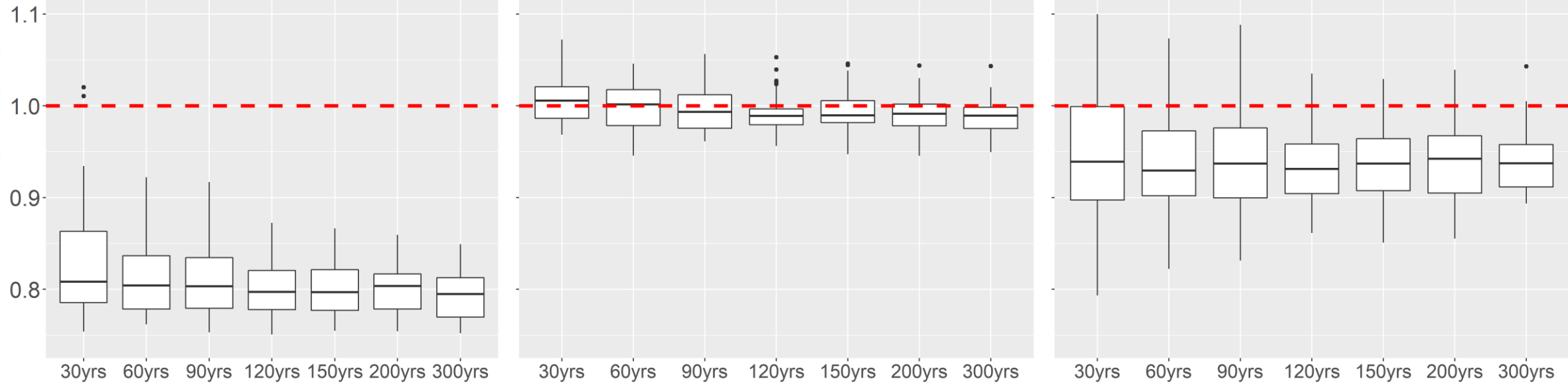
Sc.: Known

$RRMSE(\hat{X}_T)$	21.8%	21.5%	21.4%	21.5%	21.2%	20.8%	20.9%
$RB(\hat{X}_T)$	-0.203	-0.208	-0.208	-0.212	-0.209	-0.206	-0.208
$Cv(\hat{X}_T)$	0.101	0.067	0.063	0.051	0.046	0.042	0.034

	2.4%	2.5%	2.5%	2.2%	2.1%	2.2%	2.2%
	0.007	-0.001	-0.002	-0.009	-0.006	-0.009	-0.011
	0.023	0.025	0.025	0.021	0.02	0.02	0.019

	10.5%	8.7%	8.1%	7.7%	7.6%	7.2%	6.8%
	-0.05	-0.061	-0.059	-0.062	-0.063	-0.059	-0.06
	0.099	0.067	0.059	0.049	0.047	0.044	0.034

Sim/Obs



Sample Length (Years)

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T = 500 years

Sc.: Unknown

Sc.: Regional Study

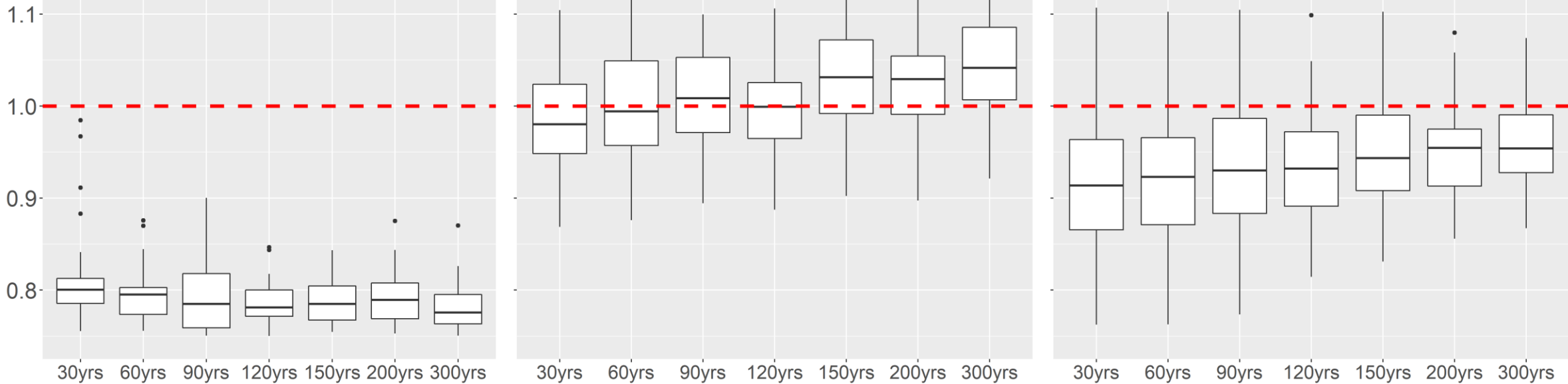
Sc.: Known

$RRMSE(\hat{X}_T)$	26.6%	26.5%	25.6%	26.1%	24.9%	23.8%	23.3%
$RB(\hat{X}_T)$	-0.254	-0.259	-0.25	-0.257	-0.245	-0.234	-0.231
$Cv(\hat{X}_T)$	0.109	0.074	0.071	0.062	0.058	0.053	0.039

6.5%	6.6%	5.3%	4.9%	6.1%	6%	6.8%
-0.007	0.006	0.012	-0.002	0.029	0.03	0.043
0.066	0.066	0.052	0.049	0.052	0.051	0.051

12.3%	10.7%	9.7%	9.3%	8.2%	7.1%	6.5%
-0.075	-0.078	-0.062	-0.071	-0.054	-0.05	-0.039
0.106	0.08	0.08	0.066	0.066	0.054	0.055

Sim/Obs



Sample Length (Years)

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- ❑ CV decreases with the sample length
- ❑ However, both RRMSE and RB do not significantly change with the sample length, which means that:
 - **The incorporation of a Regional Study for the implementation of a Weather Generator adds more information than a larger sample length and, therefore, reduce the uncertainty of the extremes estimates**
- ❑ Moreover, knowing information of just one quantile (e.g. Q_{100}), it is possible to obtain satisfactory estimates for the higher quantiles

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Thanks for your attention!

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