

**AGU FALL 2015 NG22A-06**

**Encoding and Simulation of Daily Rainfall Records  
via  
Adaptations of the Fractal-Multifractal Method**

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**Andrea Cortis**

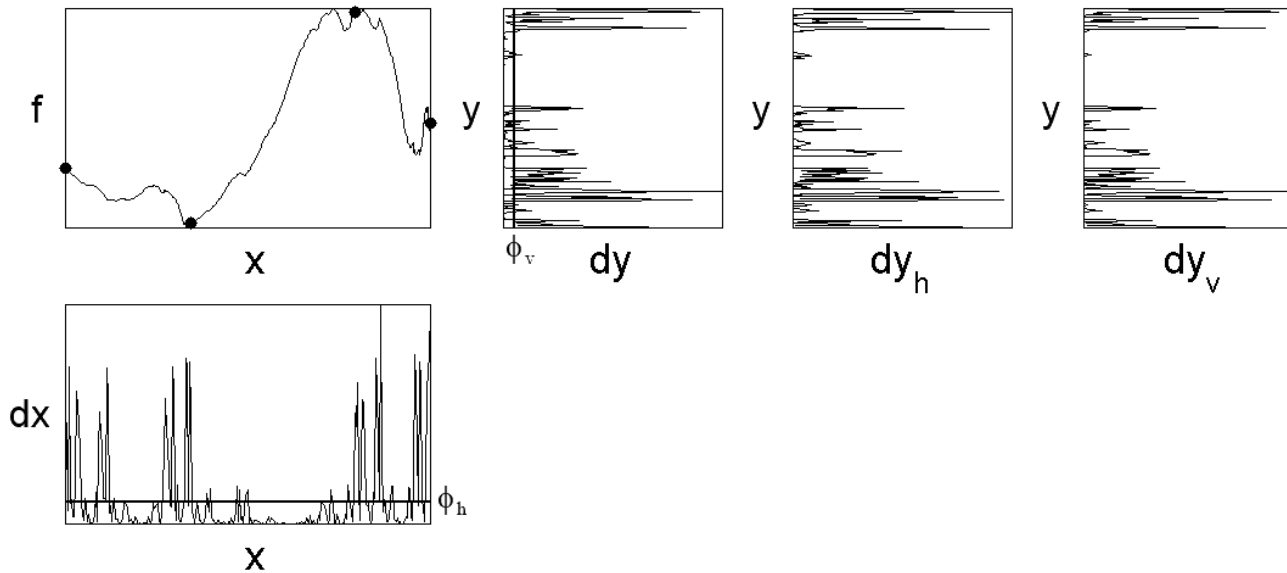
*GE Research, Houston*

# Outline

- The fractal-multifractal method and an extension
- Relevant calculations and the inverse problem
- Some encodings for Tinkham, Washington
- Some encodings for Laikakota, Bolivia, for a year and 20 years
- Some simulations for Laikakota, Bolivia
- Summary and Conclusions

# The Fractal-Multifractal Approach and Adaptations

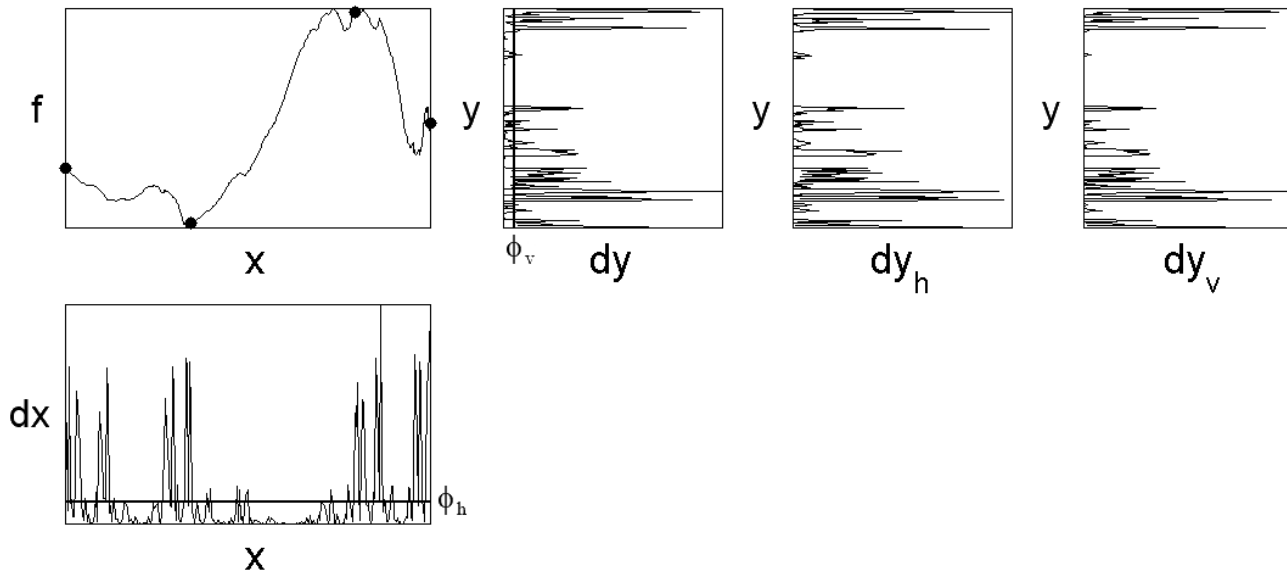
(Puenta, 1996; Maskey et al., 2015)



from a **multifractal**  $dx$  to a **derived**  $dy$  via a **fractal** function

# The Fractal-Multifractal Approach and Adaptations

(Pueente, 1996; Maskey et al., 2015)



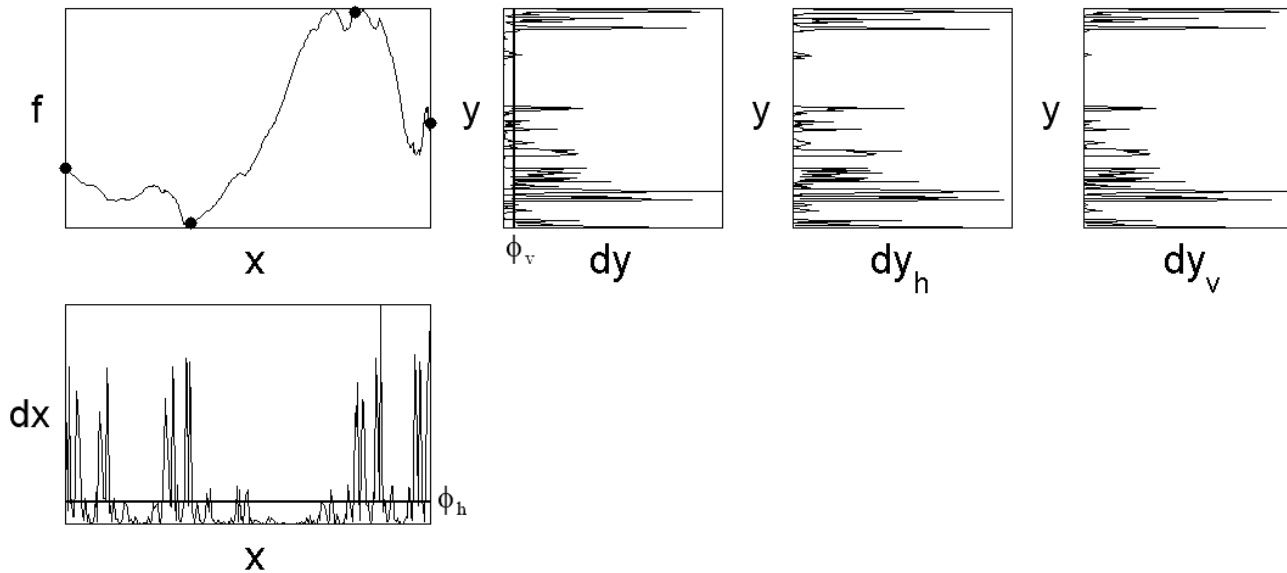
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$dy_h$  is found pruning  $dx$  below  $\phi_h$  (small eddies)

$dy_v$  is obtained trimming below  $\phi_v$  (rain traces)

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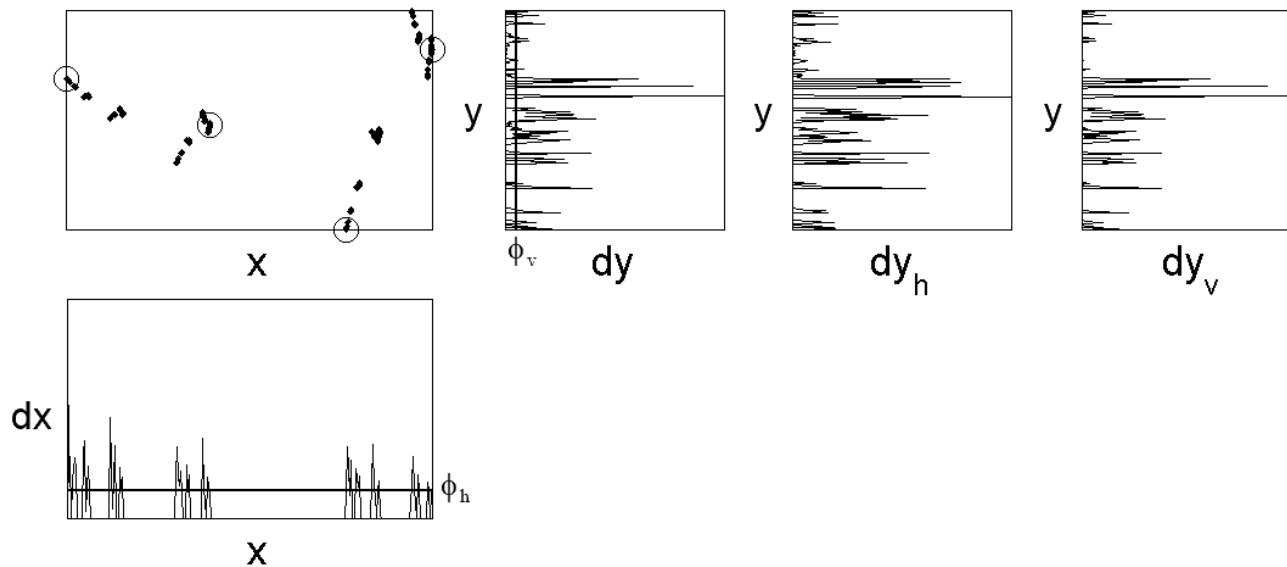
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$dy_h$  and  $dy_v$  contain many zeroes and appear to be **random**

# A Generalization of the Approach and Adaptations

(Cortis et al., 2010; Maskey et al., 2015)



from a Cantorian **multifractal**  $dx$  to a **derived**  $dy$  via a **fractal** function

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# Relevant Calculations

(Barnsley, 1988; Fernández-Martínez et al., 2010; Huang et al., 2013)

- construction via iteration of affine maps:

$$w_n \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} a_n & 0 \\ c_n & d_n \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} e_n \\ f_n \end{pmatrix}$$

s.t.

$$w_n \begin{pmatrix} x_0 \\ y_0 \end{pmatrix} = \begin{pmatrix} x_{n-1} \\ y_{n-1} \end{pmatrix}; w_n \begin{pmatrix} x_N \\ y_N \end{pmatrix} = \begin{pmatrix} x_n \\ y_n \end{pmatrix}$$

- FM parameters:  $(x_0, y_0), \dots, (x_N, y_N); d_n; p_n; \phi_v$

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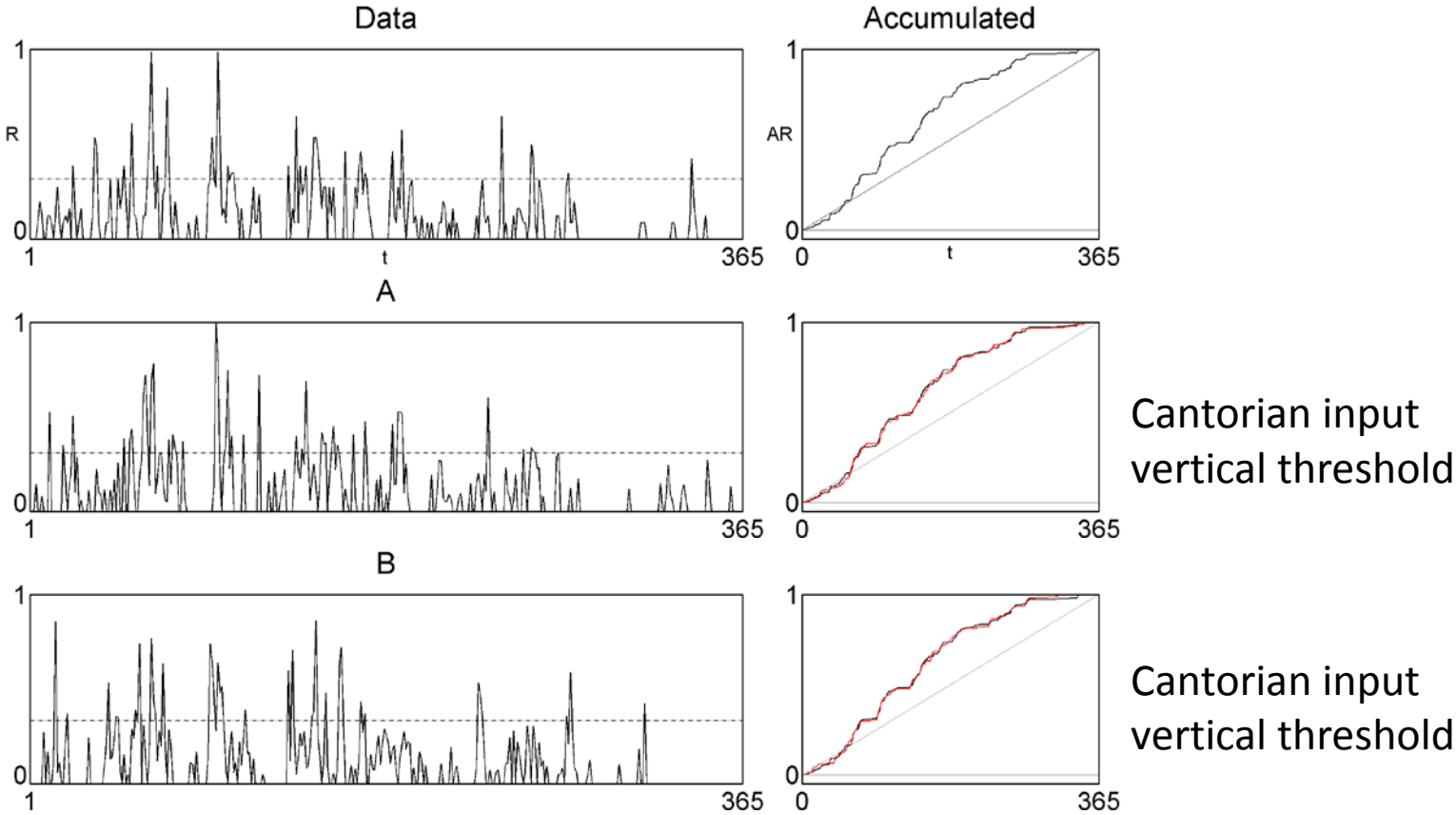
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st.

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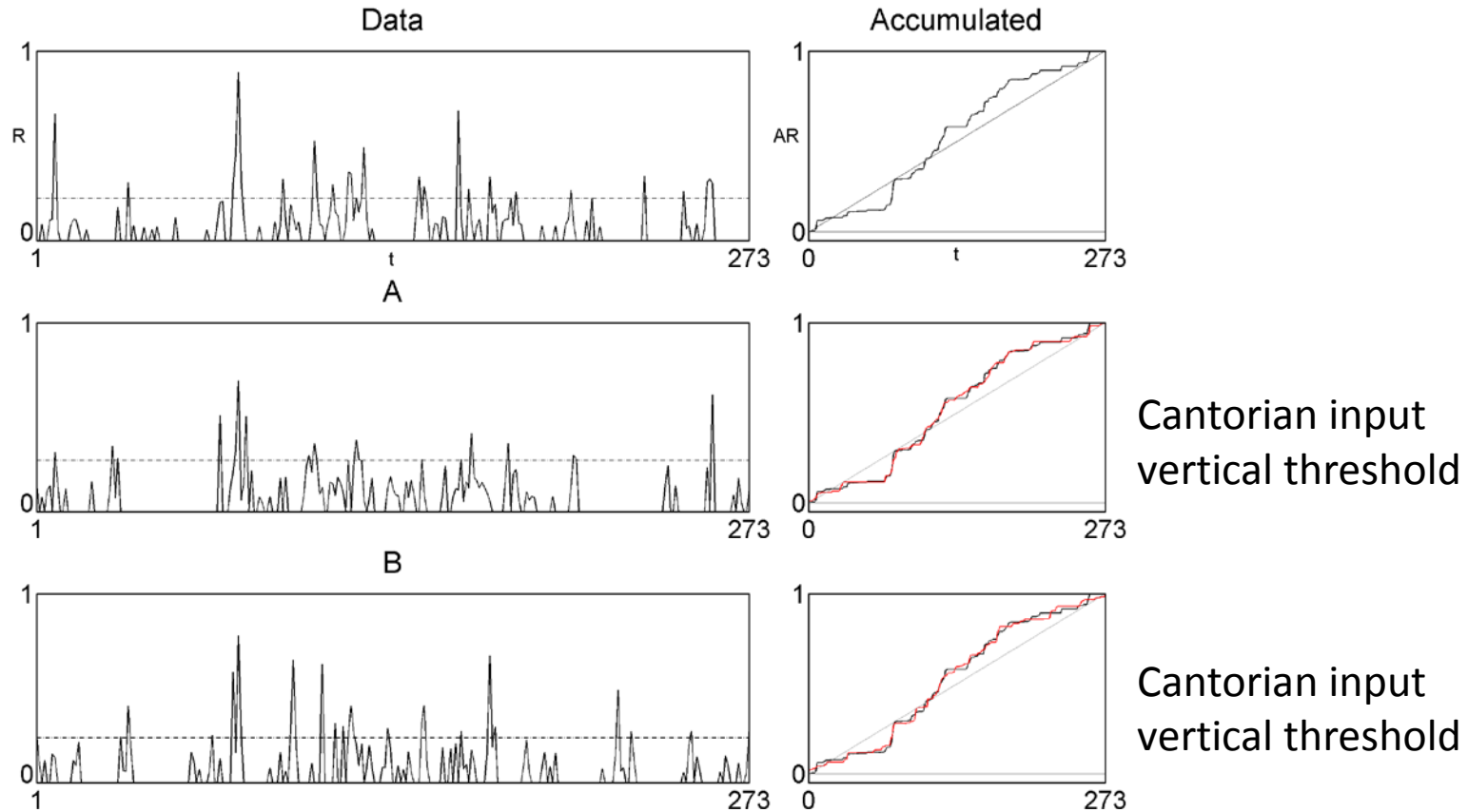
- FM parameters:  $(x_0, y_0), \dots, (x_N, y_N); d_n; p_n; \phi_v$
- inverse problem using generalized particle swarm
- objective, root mean square error:
  - encodings**, accumulated rain
  - simulations**, histogram, entropy, zeroes

# Some Encodings in Tinkham, Washington, 93-94



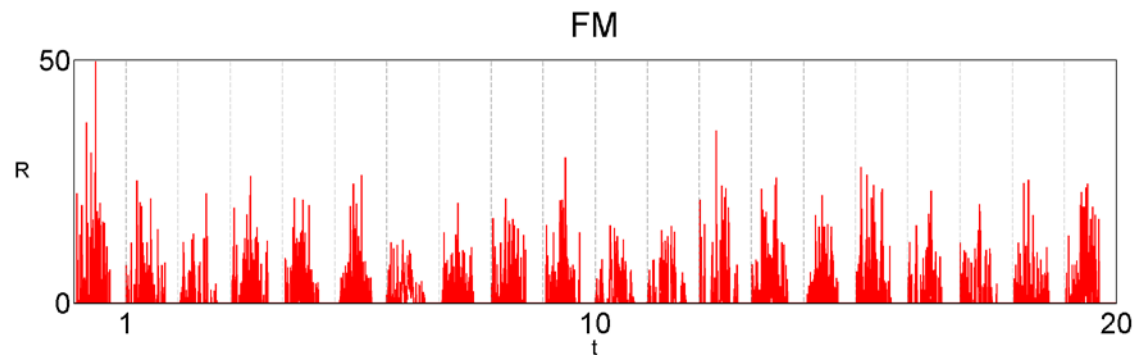
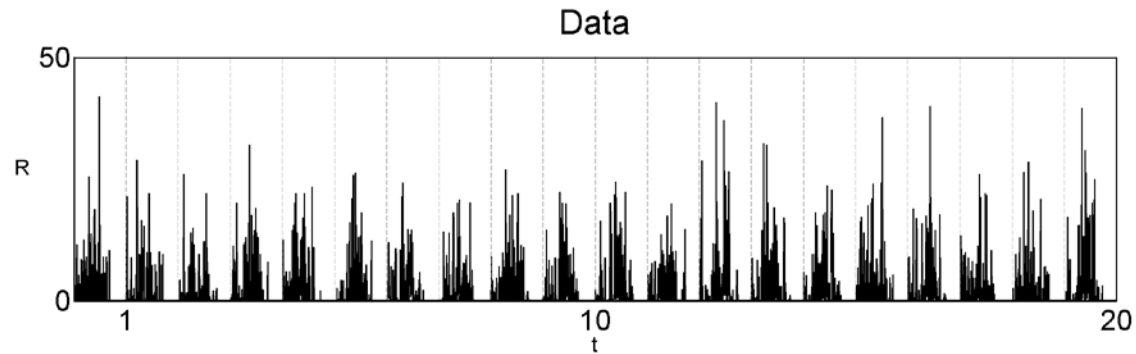
RMSEAR, MAXEAR: 1.1, 3.1% for A; 1.2, 2.7% for B

# Some Encodings in Laikakota, Bolivia, 65-66



RMSEAR, MAXEAR: 1.4, 4.4% for A; 1.8, 3.5% for B

# Twenty Years in Laikakota, Bolivia, 64-83



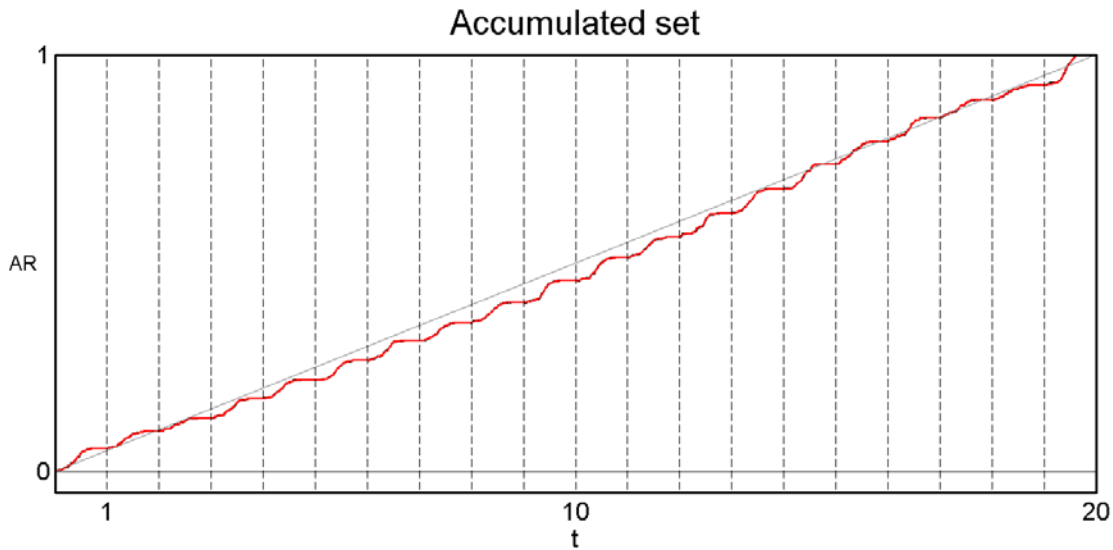
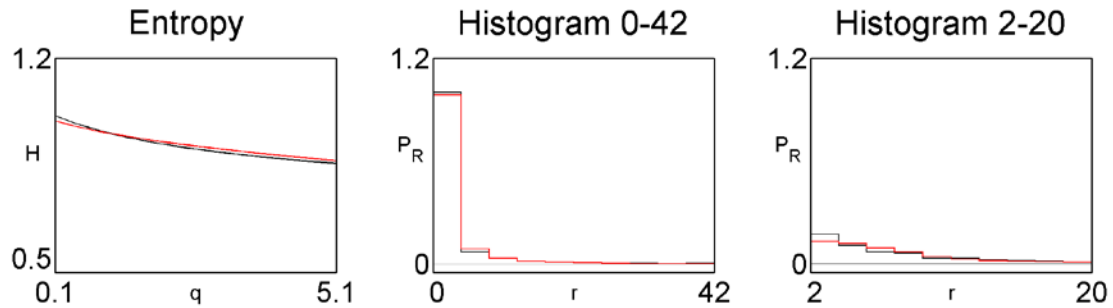
Cantorian input  
vertical threshold

scale in mm/day

two maps, nine FM parameters

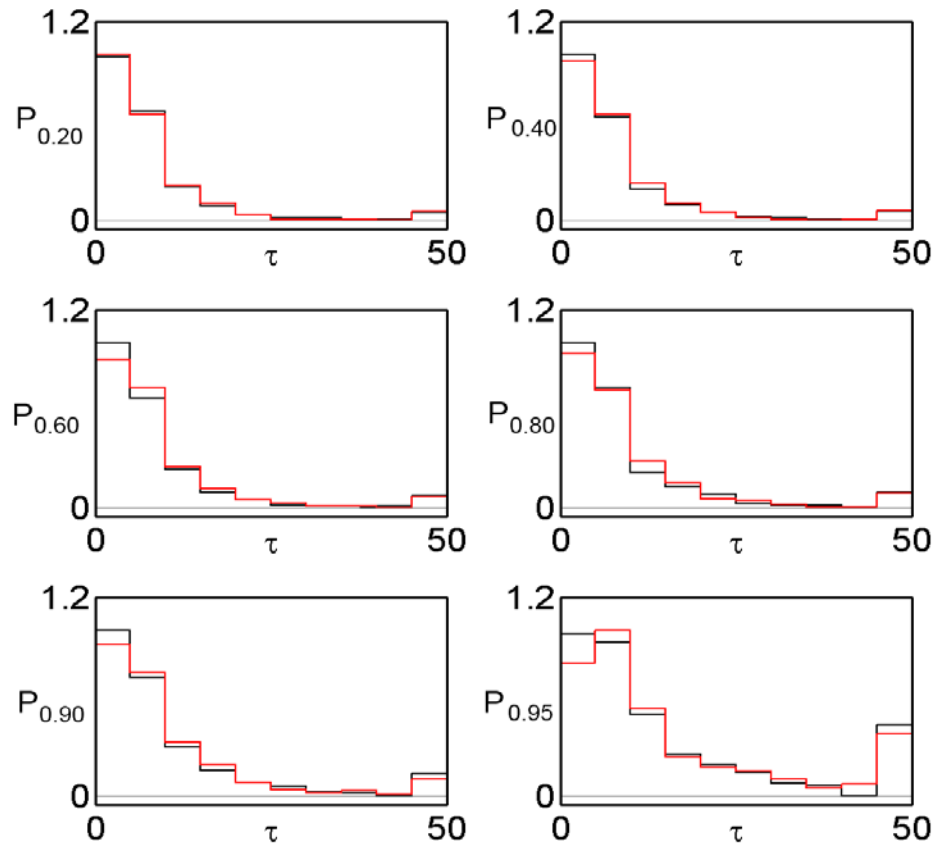
RMSEAR, MAXEAR:  $1.8 \pm 0.3\%$ ,  $5.6 \pm 1.3\%$

# Statistics in Laikakota, Bolivia, 64-83



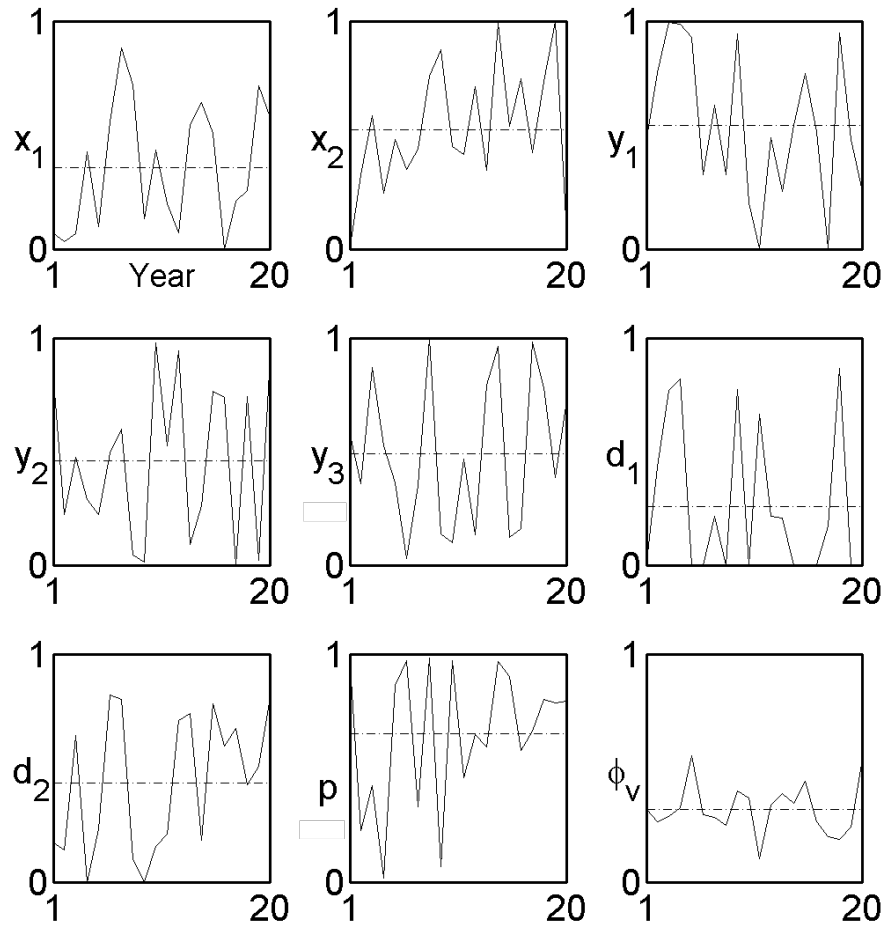
RMSEAR, MAXEAR: 0.08, 0.65%

# Inter-arrival Times in Laikakota, Bolivia, 64-83



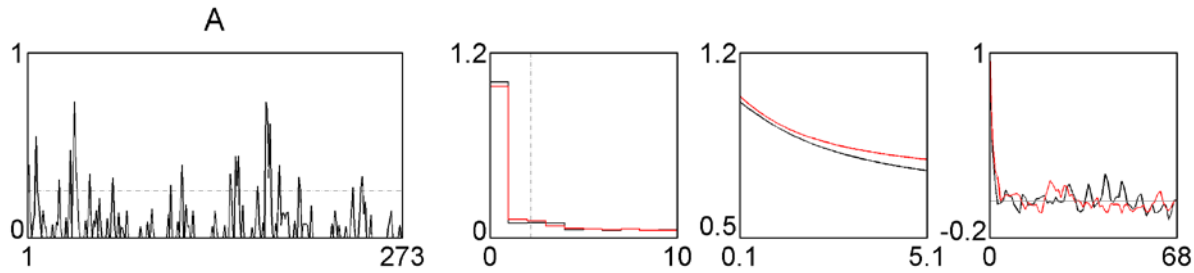
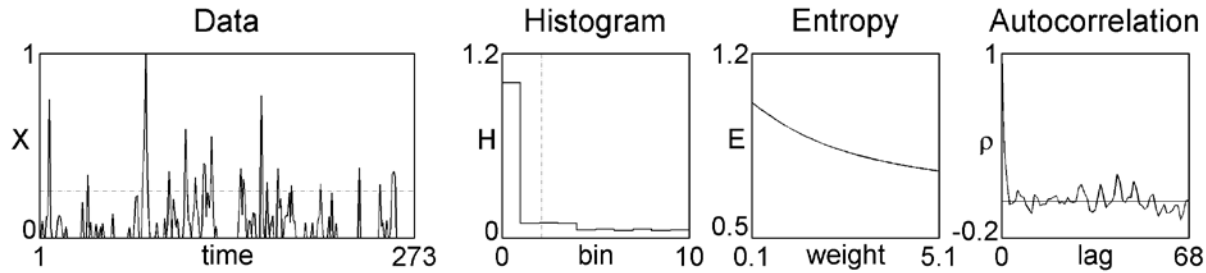
more excellent fits...

# Parameters in Laikakota, Bolivia, 64-83

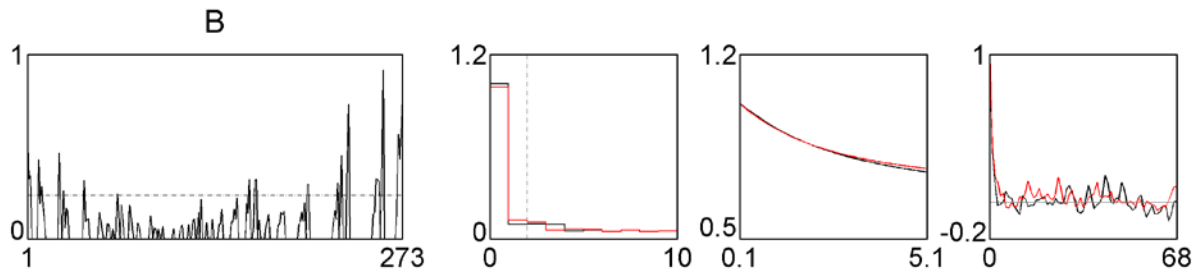


perhaps useful to assess rainfall complexity...

# Some Simulations for Laikakota, Bolivia, 65-66



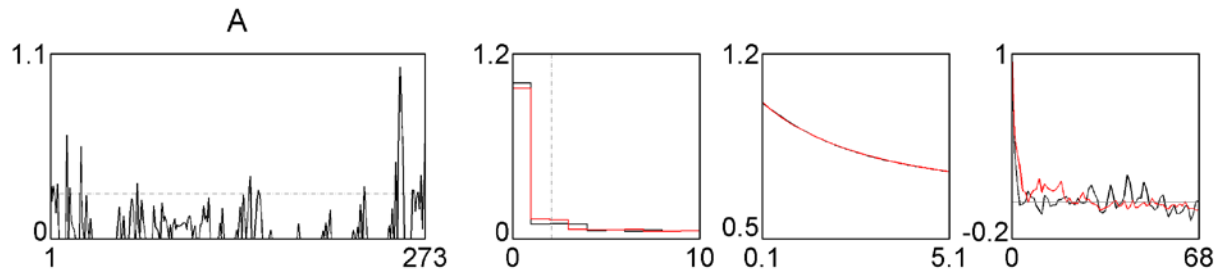
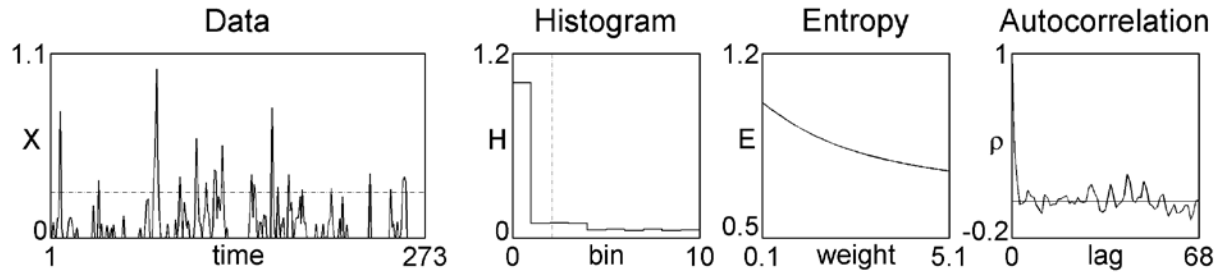
continuous input  
vertical threshold



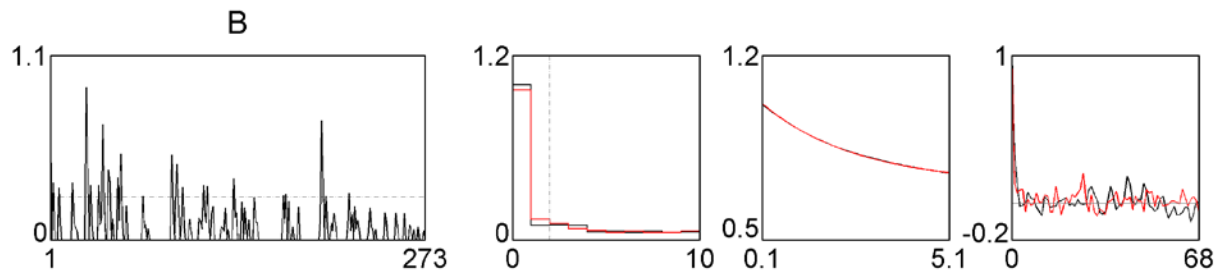
Cantorian input  
vertical threshold

**histogram based: NSH, NSE: 99.8, 81.2% for A; 99.6, 99.1% for B**

# Some Simulations for Laikakota, Bolivia, 65-66



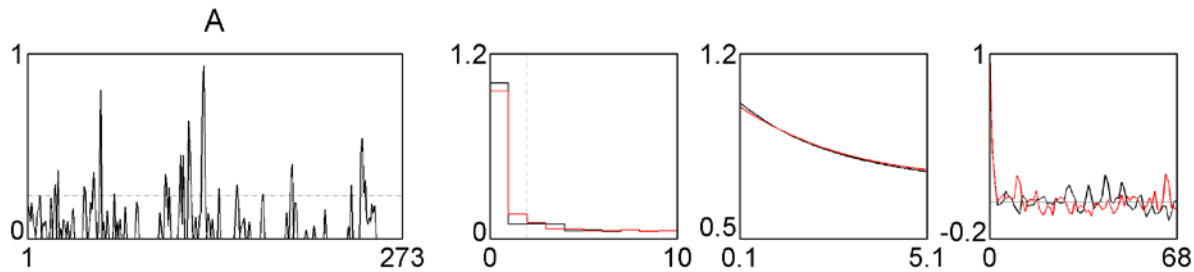
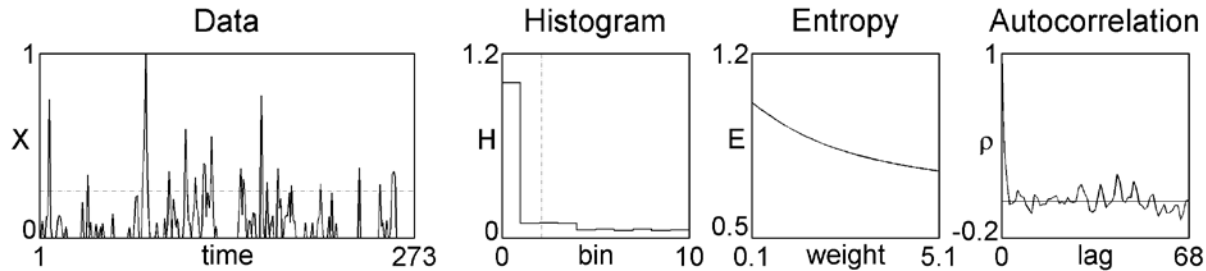
continuous input  
vertical threshold



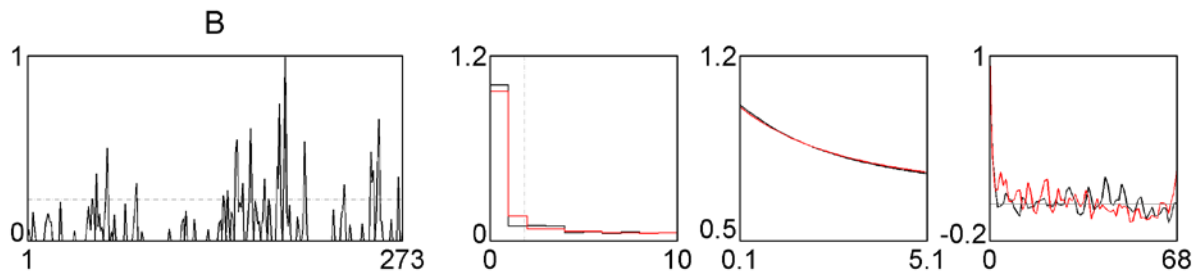
Cantorian input  
vertical threshold

**entropy** based: NSH, NSE: 99.5, 100% for A; 99.6, 100% for B

# Some Simulations for Laikakota, Bolivia, 65-66



continuous input  
vertical threshold



Cantorian input  
vertical threshold

**zeroes** based: % wrong zeros -4.0% for A; -1.2% for B

# Summary and Conclusions

- The Fractal-multifractal approach may be used to **encode** and **simulate** complex rainfall sets gathered daily and for the duration of a water year.
- Encodings capture not only the accumulated rain patterns, but also suitable statistical information such as histogram and inter-arrival distributions for various thresholds.
- Simulations may be done based on histograms, entropy, and distribution of zero values. They represent alternatives that complement stochastic methods.
- The evolution of FM parameters may perhaps be used to quantify the **complexity** of rainfall sets.

# Selected Bibliography

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- Puente, C. E. (1996). A new approach to hydrologic modelling: derived distribution revisited. J Hydrol 187:65–80