# A Newly Proposed Methodology and Paradigm Shift Regarding to <br> Flood Control as Disaster Reduction under the Uncertainty of Global Warming 

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## Chapter 1

## Recent Heavy Rainfall Disaster In Japan

## Introduction

Serious flood disasters in Japan


The 2015 Kanto-Tohoku heavy rain disaster in Japan

## Introduction

## July 2018 "Nishi Nihon Heavy Rain"

- Recordable heavy rain occurred in various parts of western Japan due to typhoon and baiu front.
Floods of rivers and sediment disasters occurred in many areas, mainly in western Japan.


## July 2017 "Northern Kyushu Heavy Rain"

$\cdot$ By influence of typhoon and Baiu front, flooding of rivers and large-scale landslides occurred.

- Damage caused by driftwood flowing into rivers was remarkable.


## August 2016 "Hokkaido Heavy Rain"

- Recordable heavy rain over Hokkaido due to the landing and approach of the four typhoons.
- Unprecedented wide area damage (flooding, outflow of pier, agricultural damage).


## September 2015 "Kanto-Tohoku Heavy Rain"

- Recordable heavy rainfall occurred in various places in the Tohoku region from the Rita Kanto region.
- Rainfall precipitation concentrated in the Kinugawa river system, resulting breaking of levee.


## Introduction

## July 2018 "Nishi Nihon Heavy Rain"

- The number of dead : 220
- The number of flooded houses : More than 34,200

July 2017 "Northern Kyushu Heavy Rain"

- The number of dead : 37
- The number of flooded houses : More than 2,100

August 2016 "Hokkaido Heavy Rain"

- Damaged area : 40,258 ha (3.5\% of arable land area in Hokkaido)
- Total damage amount : 3 billion USD (the highest amount ever recorded in Hokkaido)
$※ 1$ USD $=100$ yen
September 2015 "Kanto-Tohoku Heavy Rain"
- The number of dead : 8
- Flooded house :More than 12,000


## July 2018 ＂Nishi－nihon Heavy Rain＂


（Source）道路構造物ジャーナル NET

（Source）ふるさとチョイス

（Source）心るさとチョイス

（Source）ふるさとチョイス

## July 2017 "Northern Kyushu Heavy Rain" (As of 2018/09/19 12:00)



Photographed on 21st August 2017
A large amount of driftwood is scattered upstream of Myoukengawa river.


Photographed date unknown
Immediately after a disaster. You can see a vehicle drifted by driftwood.


Photographed date unknown
A driftwood group approaching the private house in Turukawachi district along with the muddy stream


Photographed date unknown
In Asakura city, near the Yamada intersection

## July 2017 "Northern Kyushu Heavy Rain"



July 6 afternoon, Asakura city, Fukuoka prefecture River filled with a large amount of driftwood.


July 6 afternoon, Asakura city, Fukuoka prefecture Massive driftwood and private houses due to heavy rain.

## August 2016 ＂Hokkaido Heavy Rain＂


（Source）毎日新聞

（Source）国土交通省「平成 28 年台風第 10 号による出水状況について」

（Source）毎日新聞

Sorachi River，Hokkaido Prefecture

（Source）国土交通省「平成 28 年台風第 10 号による出水状況について」

## September 2015 ＂Kanto－Tohoku Heavy Rain＂


（Source）Signal

（Source）ピースボート災害ボランティアセンター

（Source）国土交通省関東地方整備局

（Source）ほっとメール＠ひたち 10

## Chapter 2

## Relation between evacuation information

 and situation of inundation at flooding
## How to deal with serious flood disaster?

Heavy rain in the Kanto and Tohoku regions, September 2015


3
Observed rainfall by "X Band MP Rader"(2015/9/9 9:00~)

## How to deal with serious flood disaster?

Heavy rain in the Kanto and Tohoku regions, September 2015


## Heavy rain in the Kanto and Tohoku regions，sep． 2015

Outline of Kinugawa River Basin


鬼怒川•小貝川の分離

Until early days of Edo Period，Kokai river jointed to Kinugawa river．
And Kinugawa river jointed Hitachi river（Tonegawa river）．
In 1629 ，Kinugawa river and Kokai river are separated．

鬼怒川の河道変遷

| 年 | 内 容 |
| :---: | :---: |
| 神護景雲 2 年 <br> （768 年） | 鬼怒川流路開削。大渡戸から桐ケ瀬（現下妻市）に至る流路が開削 される。〔毛野川（鬼怒川）を掘って新しい水路をつくって洪水を防 いで田畑や用水路を守るという目的があったという記録がのこる『続日本紀】 |
| $\begin{gathered} \hline \text { 承平年間 } \\ (931 \sim 938 \text { 年) } \end{gathered}$ | 緑川を通じて小貝川を合わせていた鬼怒川は，別れて南流し，系繰川部分は旧河道となった。下流の谷和原村寺畑地先（現つくばみ らい市）で再び鬼怒川と合流していた。 |
| 寛永6年 （1629 年） | 大木の開削。大木台地（守谷市）を掘削して常陸川（現利根川）に つなげた。 |
| $\begin{aligned} & \text { 䔈永 } 7 \text { 年 } \\ & (1630 \text { 年) } \end{aligned}$ | 鬼怒川と小貝川を分離。鬼怒川を谷和原村寺畑地先で締め切り，小貝川と分離した。（谷和原の開発と鬼怒川舟運の整備が目的とされ る。） |

「明治以前日本土木史」他による

Quoted from「第1回鬼怒川•小貝川有識者会議」
Kanto Regional Development Bureau，Ministry of Land，Infrastructure，Transportation and Tourism

## Heavy rain in the Kanto and Tohoku regions，sep． 2015



Basin of Kinugawa river ：1760km² Length of main river ： 177 km Population in－ Kinugawa river basin ：About 550，000 Vertical distribution of river width Quoted from『第1回鬼怒川堤防調査委員会資料』Ministry of Land，Infrastructure，Transportation and Tourism

## Characteristic of basin ：Over 60\％is mountains，level ground is about $30 \%$

River is narrow and precipitous at $35 \sim 40 \mathrm{~km}$ section from the junction of Tonegawa river．


## Heavy rain in the Kanto and Tohoku regions, sep. 2015

Eiju Yatsu(1966): Rock Control in Geomorphology


Longitudinal distance[km](from merging sections of Tone River)

The riverbed profile of the Kinugawa River has two exponential curves.

It pointed out that there are rivers with two exponential curves for the first time in the world (the most of the river longitudinal profile rivers is an exponential curve), the river bed sediment particle size at the place where the river bed longitudinal form folds I revealed that it is changing by Prof. Yatsu.

## Heavy rain in the Kanto and Tohoku regions, sep. 2015

Topographic characteristics of inundation area and flood condition of urban area


## Heavy rain in the Kanto and Tohoku regions, sep. 2015

Reproduction of inundation situation in Joso city by flood inundation analysis

Basic equations (shallow water equations

$$
\begin{aligned}
& \frac{\partial h}{\partial t}+\frac{\partial M}{\partial x}+\frac{\partial N}{\partial y}=0 \\
& \frac{\partial M}{\partial t}+\frac{\partial}{\partial x}\left(\frac{M^{2}}{h}\right)+\frac{\partial}{\partial y}\left(\frac{M N}{h}\right)=-g h \frac{\partial H}{\partial x}-\frac{g n^{2} u \sqrt{u^{2}+v^{2}}}{h^{1 / 3}} \\
& \frac{\partial N}{\partial t}+\frac{\partial}{\partial x}\left(\frac{M N}{h}\right)+\frac{\partial}{\partial y}\left(\frac{N^{2}}{h}\right)=-g h \frac{\partial H}{\partial y}-\frac{g n^{2} v \sqrt{u^{2}+v^{2}}}{h^{1 / 3}}
\end{aligned}
$$



2015/9/10

After 6:00 Start flooding

Around 14:00 Inundation occurred in urban areas

M, $N: x, y$ Flow flux
$t$ : Time coordinates
$x, y$ : Plane coordinates
$h$ : Depth , $g$ : Gravity
$n$ : Roughness Coefficient
$H$ : Water level
$u, v: x, y$ flow velocity

Differentiated equations by Leap-frog method
$\Delta x=\Delta y=10 \mathrm{~m}, ~ \Delta t=0.2 \mathrm{~s}$

The roughness coefficient of a river channel and a flood plain was equally set to 0.03 [ $\mathrm{m}-1 / 3 \mathrm{~s}$ ]

## Research on the behavior of evacuation

Evacuation situation by district at the time of disaster


District division map of survey


$\rightarrow$ There were $59 \%$ of the entire survey households evacuated to shelters, and another $41 \%$ were at home without evacuation.


Most residents in district D did not evacuate.

## Research on the behavior of evacuation

## District A: Around the overflow area of the embankment of the Kinugawa River



## Research on the behavior of evacuation

District B: Around the broken part of the embankment of the Kinugawa River


## Research on the behavior of evacuation

District C: Between the broken part of the embankment of the Kinugawa River and a city area


## Research on the behavior of evacuation

District D: A city area of Mitsukaido


## Research on the behavior of evacuation

Acquisition of the disaster information and evacuation situation (All the areas that surveyed)


Figure of division of the hearing point

A District : Residents recognized a risk of the inundation $B, C$ District : It is uncertain and which area seems to be flooded and it is hard to recognize where the rip of dike occurs
D District: The possibility that the inland waters flooding caused by the flooding of affluent had an influence on to a refuge action from the rip spot of the Kinugawa dike if a long time ago

I discovered that there was a difference about time when residents evacuate after getting evacuation inform.

## Evacuation Triggers (Multiple Answers)

## Evacuation Triggers (Multiple Answers)

Fact-Information occurred and observed (ex. Information of rainfall and water level)


Evacuation triggers had most totals of the probability information and was $93 \%$ followed by fact information, a surrounding.

## Evacuation Triggers（Multiple Answers）

## A District（Around Overtopping point）Evacuation Triggers



ヒアリング実施箇所の区分図

－Evacuation Triggers of the A district has the most probability information．
－Residents evacuated through probability information in the A district that could usually recognize a risk of the inundation easily．

## Evacuation Triggers（Multiple Answers）

## B District（Around Overtopping point）Evacuation Triggers



ヒアリング実施箇所の区分図

－Evacuation Triggers of the B district has most probability information
－Evacuation order（13：08）is just after the rip of the dike（12：50），and the peak of the evacuation is after a rip．Evacuation order that received a rip might lead to the evacuation．

## Evacuation Triggers（Multiple Answers）

## C District（Around Overtopping point）Evacuation Triggers

（e）
目家
国
四
（x）
5


ヒアリング実施箇所の区分図

－factual information and probability information（5：5）
－It took time for residents to evacuate after they got the information． Focusing on total amount for factual information and probability information，residents based to evacuate on these kinds of information．

## Evacuation Triggers（Multiple Answers）

D District（Around Overtopping point）Evacuation Triggers


ヒアリング実施箇所の区分図

－Trigger of evacuation in area D have the most circumstances
－Trigger of evacuation in district $D$ is changing circumstance rather than probability－information and factual－information．

## Evacuation Triggers（Multiple Answers）




ヒアリング実施箇所の区分図
District A ：District A has the most probability information．It seems that probability information is helpful for evacuation，because district could recognize easily flood risk．
District B ：District B has the most probability information．The trigger is evacuation order that ordered right after a river bank breach．
District C ：Probability information and factual information are almost the same rate． Residents who live in district C evacuated from judging with plurality of information．
District D ：Trigger of evacuation in district D is changing circumstance rather than probability－information and factual－information．

## information that was effective for evacuation

## <Conditional Probability> <br> Possibility of event Y is happened by Event X condition. Then, it call that possibility of Event Y's condition what is based on Event X

$$
\begin{equation*}
\mathrm{P}(\mathrm{Y} \mid \mathrm{X})=\frac{\mathrm{P}(\mathrm{X} \cap \mathrm{Y})}{\mathrm{P}(\mathrm{X})} \tag{1}
\end{equation*}
$$


<Multiplicative theorem>

$$
\begin{equation*}
\mathrm{P}(\mathrm{Y} \mid \mathrm{X})=\frac{\mathrm{P}(\mathrm{X} \cap \mathrm{Y})}{\mathrm{P}(\mathrm{X})} \quad{ }^{1} \quad \mathrm{P}(\mathrm{X} \mid \mathrm{Y})=\frac{\mathrm{P}(\mathrm{X} \cap \mathrm{Y})}{\mathrm{P}(\mathrm{Y})} \tag{1}
\end{equation*}
$$

From(1)and(2)

$$
\begin{equation*}
\mathrm{P}(\mathrm{X} \cap \mathrm{Y})=\mathrm{P}(\mathrm{Y} \mid \mathrm{X}) \mathrm{P}(\mathrm{X})=\mathrm{P}(\mathrm{X} \mid \mathrm{Y}) \mathrm{P}(\mathrm{Y}) \tag{3}
\end{equation*}
$$

## Information of evacuation effect

$$
\begin{equation*}
p(\mathrm{x} \cap \mathrm{y})=p(\mathrm{x} \mid \mathrm{y}) \mathrm{p}(\mathrm{y})=(\mathrm{y} \mid \mathrm{x}) p(\mathrm{x}) \tag{3}
\end{equation*}
$$

In (3) equation, plus $x$ of all possible $x$, from the definition of probability, $\quad \sum_{x} p(x \mid y)=1$ Therefore (3) equation become

$$
\begin{equation*}
p(\mathrm{y})=\sum_{x} p(y \mid x) p(x) \tag{4}
\end{equation*}
$$

## Bayes' theorem

And (3) equation divided by (4) equation,
Prior probability

$$
\stackrel{\text { Posterior probability }}{\substack{\text { P }}}=\frac{p(y \mid x) p(x)}{\sum_{\mathrm{x}} p(y \mid x) p(x)}
$$

## Information of evacuation effect

$$
\begin{equation*}
p(\mathrm{x} \cap \mathrm{y})=p(\mathrm{x} \mid \mathrm{y}) \mathrm{p}(\mathrm{y})=(\mathrm{y} \mid \mathrm{x}) p(\mathrm{x}) \tag{3}
\end{equation*}
$$

In (3) equation, plus $x$ of all possible $X$, from the definition of probability, $\quad \sum_{x} p(x \mid y)=1$ Therefore (3) equation become

$$
\begin{equation*}
p(\mathrm{y})=\sum_{x} p(y \mid x) p(x) \tag{4}
\end{equation*}
$$

$x$ : The residents evacuated, $y$ : The residents heard the information
$p(y \mid x)$ : The ratio of the information that the residents evacuated heard (possibility)

$$
\begin{aligned}
& \text { Posterior probability } \\
& p(x \mid y)=\frac{p(y \mid x) p(x)}{\sum_{\mathrm{x}} p(y \mid x) p(x)}
\end{aligned}
$$

$p(x \mid y)$ : The ratio of the residents that heard the information

Posterior probability of the case that Prior probability of the residents evacuated is $59.2 \%$ (actual ratio of the residents evacuated in all survey) WE DON'T KNOW!!



A whole Joso-shi The relationship between Posterior probability of the residents evacuated that got information and prior probability of the residents evacuated

Factual Information : The information that occured and observed information by the time
Probability Information : Enhancing event of possibility after that event

$\rightarrow$ In a whole Joso-shi, the probability information is more effective than the factual information

## District A（Around the overflow area of the embankment ）



ヒアリング実施箇所の区分図

－Effective Information for evacuation has both probability information and fact information． Particularly，advance information about rainfall and river water level is effective for evacuation．

## District B （Around the broken part of the embankment ）



ヒアリング実施箇所の区分図



Information on evacuation （recommendation，instruction． evacuation effect of preparation information）is small effect $\rightarrow$ There was no time delay to utilize since the evacuation direction was issued immediately after the collapse

## District C（Between the broken part of the embankment and a city area）



ヒアリング実施箇所の区分図
－There are few information effective for evacuation， information on evacuation instructions and river water level．

## District D （around the city area）



ヒアリング実施箇所の区分図

－Effective information for evacuation has both probability information and fact information
$\rightarrow$ In particular，it was information on evacuation such as evacuation advisory and evacuation preparation information．

Summary of the disaster information and evacuation situation by district


ヒアリング実施箇所の区分図

|  | District features | Information effective for evacuation <br> （Using Bayes Theorem） |
| :---: | :---: | :---: |
| District A （around the overflow are） | Residents recognize the risk of flooding from daily and evacuate immediately after obtaining evacuation information． <br> $\rightarrow$ Disaster prevention consciousness is high | In particular，advance information to be issued before the occurrence of the disaster of rainfall amount and river water level． |
| District B （Around the broken part area） | Difficult of embankment breakdown occurred． Many people evacuated immediately after the collapse． | Information on evacuation such as evacuation instructions has less effect on evacuation．Because the evacuation direction was the issuance immediately after the collapse，I could not afford at that time to make use of it． |
| District C （Between the broken part area） | Evacuation start is late． | Two less effective information． The effective is evacuation instructions and the water level of the river． |
| District D （A city area） | There are few people who evacuated． | In particular，information on evacuation such as evacuation recommendations and evacuation preparation information． |

## Awareness of Hazard Maps <br> Question：Have you seen your local hazard map？

－2015年11月調査 $(N=516)$ 2017年11月調査 $(N=372)$
$\begin{array}{llll}0.0 & 10.0 & 20.0 & 30.0\end{array}$
50.0
60.0
70.0



Question ：Have you seen the hazard map after the disaster？Question：Reason for becoming to see hazard map after a disaster


About 40\％of the 65\％ people（Residents who saw a hazard map）answered＂they saw a hazard map after disaster＂．

There were 68\％who answered 「Residents who experienced a disaster」 was the largest．In Joso City，disaster drills such as ＂Because residents who participated in disaster drills such as municipalities＂was as low as about 4\％＂．

Evacuation location decision
Question: Do you decide where to evacuate with your family?


Question : Why did you change the evacuation site after the disaster?


## Reproduction of inundation situation in Joso City by flood inundation analysis

Analysis of river and flooplain integrated
Basic equation（shallow water equations）

$$
\begin{aligned}
& \frac{\partial h}{\partial t}+\frac{\partial M}{\partial x}+\frac{\partial N}{\partial y}=0 \\
& \frac{\partial M}{\partial t}+\frac{\partial}{\partial x}\left(\frac{M^{2}}{h}\right)+\frac{\partial}{\partial y}\left(\frac{M N}{h}\right)=-g h \frac{\partial H}{\partial x}-\frac{g n^{2} u \sqrt{u^{2}+v^{2}}}{h^{1 / 3}} \\
& \frac{\partial N}{\partial t}+\frac{\partial}{\partial x}\left(\frac{M N}{h}\right)+\frac{\partial}{\partial y}\left(\frac{N^{2}}{h}\right)=-g h \frac{\partial H}{\partial y}-\frac{g n^{2} v \sqrt{u^{2}+v^{2}}}{h^{1 / 3}}
\end{aligned}
$$

$M, N$ ：Discharge flux in x and y direction $t$ ：Time coordinates，$x, y$ ：plane coordinates
$h$ ：Water depth，$g$ ：gravitational acceleration
$n$ ：roughness length，$H$ ：water level $u, v$ ：flow verocity in x and y directions

Differentiated by a Leap－frog algorithm $\Delta x=\Delta y=10 \mathrm{~m}, ~ \Delta t=0.2 \mathrm{~s}$ the data for one day）

$$
\begin{aligned}
& \text { Long calculation time! } \\
& \text { (It takes one day to reproduce }
\end{aligned}
$$



Past 6：00 Overflowing

Around 14：00 Inundation in a city area
12：50 Outburst


## Inundation flow analysis by Topography Fitting

 Grid ModelBasic equation(shallow water equations)

$$
\begin{aligned}
& \frac{\partial h}{\partial t}+\frac{\partial M}{\partial x}+\frac{\partial N}{\partial y}=0 \quad \text { Ignore the advection term } \\
& \frac{\partial M}{\partial t}+\frac{\partial}{\partial x}\left(\frac{M^{2}}{h}\right)+\frac{\partial}{\partial y}\left(\frac{M N}{h}\right)=-g h \frac{\partial H}{\partial x}-\frac{g n^{2} u \sqrt{u^{2}+v^{2}}}{h^{1 / 3}} \\
& \frac{\partial N}{\partial t}+\frac{\partial}{\partial x}\left(\frac{M N}{h}\right)+\frac{\partial}{\partial y}\left(\frac{h^{2}}{h}\right)=\mp g h \frac{\partial H}{\partial y}-\frac{g n^{2} v \sqrt{u^{2}+v^{2}}}{h^{1 / 3}}
\end{aligned}
$$

Extend to linear flooding model that can be calculated using topography-fitting grid(Yasuda • Yamada*)

$$
\begin{aligned}
& \frac{\partial \eta}{\partial t}=\frac{1}{A}\left(\sum_{i=1}^{N} Q_{i}\right) \\
& \frac{\partial Q}{\partial t}+g h l \frac{\partial \eta}{\partial s}=-\frac{g n^{2}|Q| Q}{h^{7 / 3} l}
\end{aligned}
$$

$\eta$ : water level of flood, $h$ : water depth ,
$t$ : time coordinates .
$s$ : plane coordinates
(distance of center of figure between adjacent grids).
A : grid area
$g$ : gravitational acceleration
$n$ : roughness length ,
$Q_{i}$ : inflow from adjacent grid,
$N$ : total number of edge of grid $i$,
$l$ : length of edge of grid
$M, N$ : discharge flux in x and y direction $t$ : time coordinates, $x, y$ : plane coordinates
$h:$ water depth, $g$ : gravitational
7 acceleration
$n$ : roughness length, $H$ : water level
$u, v$ : flow verocity in x and y directions


Variable definition of equation of continuity


## Inundation flow analysis by Topography Fitting

 Grid Model$$
\begin{aligned}
& \frac{\partial \eta}{\partial t}=\frac{1}{A}\left(\sum_{i=1}^{N} Q_{i}\right) \\
& \frac{\partial Q}{\partial t}+g h l \frac{\partial \eta}{\partial s}=-\frac{g n^{2}|Q| Q}{h^{7 / 3} l}
\end{aligned}
$$

## About linear boundary



Linear boundary
$\eta$ : water level of flood, $h$ : water depth ,
$t$ : time coordinates ,
$s$ : plane coordinates
(distance of center of figure between adjacent grids),
A: grid area
$g$ : gravitational acceleration
$n$ : roughness length ,
$Q_{i}$ : inflow from adjacent grid,
$N$ : total number of edge of grid $i$,
1 : length of edge of grid

Variable definition of equation of continuity



Variable definition of equation of motion

|  | $d_{i+1}>0$ | $d_{i+1} \leq 0$ |
| :---: | :---: | :---: |
| $d_{i}>0$ | $h_{i+1 / 2}=\frac{d_{i}+d_{i+1}}{2}$ | $h_{i+1 / 2}=\frac{d_{i}}{2}$ |
| $d_{i} \leq 0$ | $h_{i+1 / 2}=\frac{d_{i+1}}{2}$ | $Q=0$ |

## Inundation flow analysis by Topography Fitting

 Grid Modelgrid division


It is shown by Fukuoka and others $(1994,1998)$ and Inoue，Toda and others that it is necessary to divide a road and the ridge into a case to（1）lane（2）obstacle to the spread of the flooding water by a pitch difference with width and neighboring ground height in flooding analysis．

（1）The example that a road plays a role as the lane

$\square$
A road and the ridge assume it a linear border in defiance of width

（2）The example that a road obstacles to the spread of the flooding water

$\mathbf{O}$ 線状境界の標高値 $\mathbf{x}$ 格子内地盤の平均標高値

We divided an analysis domain into a lattice by road centerline shown in OpenStreetMap（free database）

## Inundation flow analysis by Topography Fitting

 Grid ModelTerm
9/10 4:00~20:00

## Rectangle Grid

 Number of grid: 1232065Grid size : $10 \mathrm{~m} \times 10 \mathrm{~m}$ Calculation time: about 24 hour
(about 1440 minutes)

> grid adapting terrain Number of grid : 3337
Calculation time:
About 10 minutes
144 times faster!


## Chapter 3

Rainfall-runoff analysis considered the uncertainty of rainfall based on Ito's stochastic differential equation theory

## Introduction

Modelized the basin, think the rainfall as input, and then we can get the time evolution of the water level.


Basic concept of rainfall-runoff analysis

## According to the result, government can give warnings to the citizens.

-- H.W.L.

$$
\cdot------------------------------------------
$$

dangerous
water level


High water level(H.W.L.) : The most important index in flood control which considered as the design external force of levee. This index is calculated by the theory of extreme value statistic using historical hydrology data.

Flood monitoring and forecasting: After H.W.L. had been designed, The levee will be designed strong enough to resist the H.W.L., so, it is very important monitor and forecast the water level in a flood event. By compare the water level to H.W.L.(or other evaluation index like dangerous water level), we can know how

# Deterministic rainfall-runoff models 

## A brief description about rainfall-runoff problem



Modeling of rainfall-runoff system

## Deterministic rainfall-runoff models

The basic equation of rainfall-runoff process for simple slope

$$
\begin{aligned}
& \frac{h}{t}+\frac{q}{x}=r_{e}(t) \\
& v=\alpha h^{m}, \quad q=v h=\alpha h^{m+1}
\end{aligned}
$$

Using the continuous equation and the momentum equation we can get:
$\frac{q(x, t)}{t}+(m+1) \stackrel{1}{m+1}_{)^{\frac{1}{m}}}(x, t) \frac{q(x, t)}{x}=(m+1)^{\frac{1}{m+1}} q(x, t) r_{e}(t) \quad \begin{gathered}\text { Concept of the simple } \\ \text { slope model }\end{gathered}$

- Assuming that the direct outflow will only take place
d near the river channel, so the outflow will be in in
을 proportion to the length of slope

$$
q(x, t) \cong x q_{*}(t)
$$

The outflow take place at $x=L$

$$
\frac{d q_{*}}{d t}=a_{0} q_{*}\left(r_{e}(t) \quad q_{*}\right)
$$

$$
\begin{array}{ll}
\alpha & k_{s} i \\
=\frac{m}{D^{\gamma-1} w^{\gamma}} & \beta=\frac{m}{m+1} \\
a_{0}=\frac{\beta}{1-\beta}\left(\frac{\alpha}{L}\right)^{1-\beta} &
\end{array}
$$

$v:$ Average velocity of cross section[mm/h], $h$ :Submerged depth [mm]
$q_{*}$ :Flow rate[mm/h] $\alpha, m$ :Parameters

## Deterministic rainfall-runoff models

Expand the model to multi-layers model

$$
\left\{\begin{array}{l}
\frac{d q_{n m}}{d t}=\alpha_{n m} q_{n m}^{\beta_{m m}\left(r_{n m}-q_{n m}\right)} \\
\frac{d s_{n}}{d t}=V_{n-1}-r_{n m}-V_{n} \\
\begin{cases}r_{n m}=0 & \left(s_{n}<h_{n m}\right) \\
r_{n m}=a_{n m}\left(s_{n}-h_{n m}\right) & \left(s_{n} \geq h_{n m}\right)\end{cases} \\
q_{\text {Loss }}=V_{n}=b_{n} s_{n} \\
\begin{array}{l}
n: \text { Layer index } \\
m: \text { runoff index for } \\
\text { each layer }
\end{array}
\end{array}\right.
$$



According to Yoshimi, Yamada's research, the basic equation for simple slope can be expand to multi layers. By doing so, the model can deal with basins with multi layer soil structure and consider the vertical flow between this layers.

## Basic equation for each layer:

$$
\frac{d q_{n m}(t)}{d t}={ }_{n m} q_{n m}(t)^{n m}\left(r_{n m} \quad q_{n m}(t)\right)
$$

Expand the rainfall-runoff model to multi-layers

## Deterministic rainfall-runoff models

## Practical use of the basic equation for simple slope(Case study in Kusaki dam basin)



| Parameters | Caption | Values |
| :---: | :---: | :---: |
| $\mathrm{q}_{0}[\mathrm{~mm} / \mathrm{h}]$ | Initial condition of the <br> runoff height | 0.1 |
| $\mathrm{D}[\mathrm{mm}]$ | Thickness of the <br> surface soil layer | 200 |
| $\mathrm{~L}[\mathrm{~mm}]$ | Length of modelized <br> Slope | 30000 |
| $\mathrm{k}_{\mathrm{s}}[\mathrm{mm} / \mathrm{h}]$ | Permeation <br> coefficient of soil | 360 |
| w | Effective void ratio <br> Non dimensional | 0.42 |
| m | parameter represents <br> the resistance of soil <br> Gradient of slope | 0.667 |
| i |  |  |



Using 1-layer model, the general shape of the runoff series is matching the observation series.

O However, the rising part and peak of the runoff series is not quite matching the observation series.

## Deterministic rainfall-runoff models

Practical use of the 2-tanks-3-layers model(Case study in Kusaki dam basin)


Simulation result of 1983-08-14 rainfall event in Kusaki dam basin
By compare the results of 1-layer model and 2-tanks-3-layers model, we can tell that the result of 2-tanks-3-layers matches the rising part and peak of the runoff series better.

## Deterministic rainfall-runoff models

## Compare the 2 -tanks-3-layers model to 1-layer model



Simulation result of 1982-07-31 rainfall event in Kusaki dam basin



Simulation result of 1989-08-24 rainfall event in Kusaki dam basin

## Uncertainty of rainfall intensity

(Temporal \& spatial distribution)


## XRAIN

Temporal Resolution:
1 minute
Spatial Resolution:
$250 \mathrm{~m} \times 250 \mathrm{~m}$


Radar(XRAIN) and Ground rain gauge


There is always a difference between the measurement of the rain gauge and the radar rain gauge system and there is no way to tell which one is the " true" rainfall.

## Uncertainty of rainfall intensity

## (Temporal \& spatial distribution)




This is a reproduce calculation of the typhoon Kathleen 1947 flood event in Tonegawa catchment area. Changing the pattern of rainfall between sub catchments can cause a difference of $\pm 7 \%$ in peak discharge.

## Uncertainty of rainfall intensity

(Temporal \& spatial distribution)


It implies that one way to look at the rainfall intensity time series is to consider the average part as the deterministic part and the rest as stochastic part.

## Deterministic rainfall-runoff models

Deterministic models cannot consider the uncertainty of rainfall-runoff process


Modeling of rainfall-runoff system


We want to know uncertainty of runoff caused by uncertainty of rainfall.

## Physical systems with random external force

The relation between Ito stochastic differential eq. and Fokker-Planck eq.

Ito Stochastic differential equation
$d x(t)=y(x(t), t) d t+z(x(t), t) d w(t)$
one sample path
$p(x(t), t)$
Fokker-Planck equation

$$
\frac{p(x(t), t)}{t}=\frac{y(x(t), t) p(a r(t), t)}{x}+\frac{1}{2} \frac{{ }^{2} z^{-}(x(t), t) p\left(x^{5}(t), t\right)}{x^{2}}
$$

## Background

## Runoff analysis introducing stochastic process theory

From Ito' s stochastic differential equation to Fokker-Planck equation

$(d X)^{2}$ becomes order of $(d t)^{2}$ and $\frac{1}{2}\left(\frac{d^{2} h}{d X^{2}}\right)(d X)^{2}$ goes to
0 , it becomes a general chain law

## Background

## Runoff analysis introducing stochastic process theory

From Ito' s stochastic differential equation to Fokker-Planck equation

$$
\begin{aligned}
E\left(\frac{d}{d t} h(X(t))\right) & =E\left(\left(\frac{d h}{d X} d X+\frac{1}{2}\left(\frac{d^{2} h}{d X^{2}}\right)(d X)^{2}\right) / d t\right) \quad \begin{array}{l}
\text { property of } \\
\text { Winnier process }
\end{array} \\
& =E\left(\frac{d h}{d X}(y(X, t) d t+\sigma(X, t) d w) / d t\right) \quad E(d w)=0
\end{aligned}
$$

Ignore $(d t)^{2}$ order or more

$$
\begin{aligned}
& =E\left(\frac{d h}{d X} y(X, t)\right)+E\left(\frac{1}{2}\left(\frac{d^{2} h}{d X^{2}}\right) \sigma(X(t), t)^{2}\right) \\
& =\int_{-\infty}^{\infty} h^{\prime}(x) y(x, t) P(x, t) d x+\frac{1}{2} \int_{-\infty}^{\infty} h^{\prime \prime}(x) \sigma(x, t)^{2} P(x, t) d x
\end{aligned}
$$

## Background

## Runoff analysis introducing stochastic process theory

From Ito' s stochastic differential equation to Fokker-Planck equation

$$
\begin{aligned}
& \frac{d}{d t} E(h(X(t)))=E\left(\frac{d}{d t} h(X(t))\right)
\end{aligned}
$$

$$
\begin{aligned}
& =-\int_{-\infty}^{\infty} h(x) \frac{\partial y(x, t) P(x, t)}{\partial x} d x+\frac{1}{2} \int_{-\infty}^{\infty} h(x) \frac{\partial^{2} \sigma(x, t)^{2} P(x, t)}{\partial x^{2}} d x
\end{aligned}
$$

Establishment against any $\boldsymbol{h}(\boldsymbol{x})$ :

$$
\frac{\partial P(x, t)}{\partial t}=-\frac{\partial y(x, t) P(x, t)}{\partial x}+\frac{1}{2} \frac{\partial^{2} \sigma(x, t)^{2} P(x, t)}{\partial x^{2}}
$$

Fokker-Planck equation

## How to consider the uncertainty of rainfall

## Using stochastic differential equation

Langevin equation $\frac{d x}{d t}=y(x)+\zeta^{\prime}(x, t)$

Itô stochastic differential equation

$$
\begin{aligned}
& d x(t)=y(x(t), t) d t \\
& +z(x(t), t) d w
\end{aligned}
$$

Step1:Devide the input into a random part and an average part

Step2:Write the equations in the Ito stochastic differential equation form

$$
\frac{d q}{d t}=a q^{b}(\bar{r}(t)-q)+a q^{b} r^{\prime}
$$

$$
\begin{aligned}
d q & =a q^{b}(\bar{r}(t)-q) d t \\
& +a q^{b} \sigma \sqrt{T_{L}} d w
\end{aligned}
$$

## Fokker-Planck equation

$$
\begin{gathered}
\frac{\partial P(x, t)}{\partial t}=-\frac{\partial y(x) P(x, t)}{\partial x} \\
\quad \begin{array}{l}
\text { Step3:Drive the governing } \\
\text { equations of the probability } \\
\text { density function }
\end{array}
\end{gathered}
$$

$$
\begin{aligned}
& \frac{\partial P(q)}{\partial t}+\frac{\partial a q^{b}(\bar{r}(t)-q) P(q)}{\partial q} \\
& =\frac{1}{2} \frac{\partial^{2}\left(a q^{b} \sigma \sqrt{T_{L}}\right)^{2} P(q)}{\partial q^{2}}
\end{aligned}
$$

## How to consider the uncertainty of rainfall

Using stochastic differential equation

Deterministic analysis


Consider the uncertainty of rainfall intensity

$\begin{array}{r}\text { Basic equation of } \\ \text { the deterministic }\end{array} \quad \frac{d q}{d t}=a q^{b}(\bar{r}(t)-q)$ model

$$
\frac{\partial P(q, t)}{\partial t}=-\frac{\partial a q^{b}(\bar{r}(t)-q) P(q, t)}{\partial q}
$$

Fokker-Planck eq.

$$
+\frac{1}{2} \frac{\partial^{2}\left(a q^{b} \sigma \sqrt{T_{L}}\right)^{2} P(q, t)}{\partial q^{2}}
$$



# The basic of filter theory (Prediction and Innovation) 



# The basic of filter theory (Prediction and Innovation) 



## Rainfall-runoff analysis consider the uncertainty of rainfall intensity


(a) 1983-08-14 rainfall event

(c) The 6 hours prediction range of runoff rate at time 73 hour

(b) Details around the peak time

(d) The 6 hours prediction pdf of the runoff rate at time 73 hour

Simulation result of the 1983-08-14 rainfall event using stochastic differential equation method

## Result of the new filter (1983-08-14 rainfall event)



Some other results of the new filter

## One dimensional open channel simulation



Conception grahp of one dimensional open channel

| $L(\mathrm{~km})$ | Length of the open <br> channel |
| :---: | :--- |
| $h(\mathrm{~m})$ | Water depth |
| $q\left(\mathrm{~m}^{2} / \mathrm{s}\right)$ | Flow rate |
| $v(\mathrm{~m} / \mathrm{s})$ | Cross-section <br> average velocity |
| $B(\mathrm{~m})$ | Width of the open <br> channel |
| $\boldsymbol{i}_{\mathbf{0}}$ | Slope of the open <br> channel |
| $\boldsymbol{i}_{\boldsymbol{f}}$ | Slope of the <br> energy loss |

## Governing equations

$$
\frac{\partial h}{\partial t}+\frac{\partial q}{\partial x}=0 \quad \frac{\partial q}{\partial t}+\frac{\partial(q v)}{\partial x}+g h \frac{\partial h}{\partial x}-g h\left(i_{0}-i_{f}\right)=0
$$

## One dimensional open channel simulation



| $L(\mathrm{~km})$ | 50 |
| :---: | :---: |
| $\mathrm{~T}(\mathrm{hour})$ | 48 |
| $\Delta x(\mathrm{~km})$ | 0.1 |
| $\Delta t(\mathrm{~s})$ | 72 |
| $B(\mathrm{~m})$ | 200 |
| $i_{0}$ | $1 / 2000$ <br> $i_{f}$Use Manning <br> Law, rough <br> coefficient=0.05 |

Left animation shows the result of a one dimensional open channel simulation. The conditions are listed above.

## One dimensional open channel consider a random external force

## Governing equations

$$
\frac{\partial h}{\partial t}+\frac{\partial q}{\partial x}=0 \quad \frac{\partial q}{\partial t}+\frac{\partial(q v)}{\partial x}+g h \frac{\partial h}{\partial x}-g h\left(i_{0}-i_{f}\right)=f^{\prime}
$$

Random simulation of one dimensional open channel under random external force

The random external force represents the uncertainty of the information of the open channel such as:
1,The uncertainty of energy loss.
2,The uncertainty of crosssection area.
3,The error caused by modelling the channel in one dimension.

The left animation showed the random simulation of the above equations. represents the certainty

# One dimensional open channel consider a random external force 

| $\frac{\partial h}{\partial t}+\frac{\partial q}{\partial x}=0$ | Solve the equations numerically | $h(x, t)$ |
| :--- | :--- | :--- |
| $\frac{\partial q}{\partial t}+\frac{\partial(q v)}{\partial x}+g h \frac{\partial h}{\partial x}-g h\left(i_{0}-i_{f}\right)=f^{\prime}$ | $q(x, t)$ |  |

Same solution

$$
\begin{aligned}
& d h(x, t)=\frac{h(x, t)}{x} d x+\frac{h(x, t)}{t} d t \\
& d q(x, t)=\frac{\partial q(x, t)}{\partial x} d x+\frac{\partial q(x, t)}{\partial t} d t
\end{aligned}
$$

Add the random external force

$$
f^{\prime} d t=\sigma d w
$$

$$
\begin{array}{ll}
d h=g_{h}(h(x, t), x, t) d x+f_{h}(h(x, t), x, t) d t & f^{\prime} d t= \\
d q=g_{q}(q(x, t), x, t) d x+f_{q}(q(x, t), x, t) d t+\sigma(q(x, t), x, t) d w(x)
\end{array}
$$

## One dimensional open channel consider a random external force

$$
\begin{aligned}
& d h=g_{h}(h(x, t), x, t) d x+f_{h}(h(x, t), x, t) d t \\
& d q=g_{q}(q(x, t), x, t) d x+f_{q}(q(x, t), x, t) d t+\sigma(q(x, t), x, t) d w(x)
\end{aligned}
$$

Ito calculus

The governing equations of one dimensional open channel under random external force

$$
\begin{gathered}
\frac{\partial P(h, q, x, t)}{\partial x}=-\frac{\partial f_{h}(h, x, t) P(h, q, x, t)}{\partial h}-\frac{\partial f_{q}(q, x, t) P(h, q, x, t)}{\partial q} \\
\frac{\partial P(h, q, x, t)}{\partial t}=-\frac{\partial g_{h}(h, x, t) P(h, q, x, t)}{\partial h}-\frac{\partial g_{q}(q, x, t) P(h, q, x, t)}{\partial q}+\frac{1}{2} \frac{\partial^{2} \sigma^{2}(q, x, t) P(h, q, x, t)}{\partial q^{2}}
\end{gathered}
$$

## The solution of the suggested equation

$$
\begin{gathered}
\frac{\partial P(h, q, x, t)}{\partial x}=-\frac{\partial f_{h}(h, x, t) P(h, q, x, t)}{\partial h}-\frac{\partial f_{q}(q, x, t) P(h, q, x, t)}{\partial q} \sigma=0.01 \mathrm{~m}^{2} / s \\
\frac{\partial P(h, q, x, t)}{\partial t}=-\frac{\partial g_{h}(h, x, t) P(h, q, x, t)}{\partial h}-\frac{\partial g_{q}(q, x, t) P(h, q, x, t)}{\partial q}+\frac{1}{2} \underbrace{\sigma^{2}(q, x, t) P(h, q, x, t)}_{\partial q^{2}}
\end{gathered}
$$



Random simulation of one dimensional open channel under random external force


The PDF of $h$

## The solution of the suggested equation



## The solution of the suggested equation



## Introduction

## Flood forecasting

Modelized the basin, think the rainfall as input, and then we can get the time evolution of the water level.

According to the result, government can give warnings to the citizens.


## Important applications

## Risk management

The most important topic of risk management is to evaluate the probability of the occurrence of disasters


We have to consider the uncertainty of the system


## Chapter 4

A new theoretical method of flood forecasting and reliability evaluation of levee based on uncertainty rainfall by the stochastic process theory
－With the global climate change， the frequency of natural disaster is also change．
－随着全球气候的变化，自然灾害的发生频率也在变化
－Most of the past studies on the analysis of floods are determinism．It means the analysis are only two results， stable and unstable．
－过去关于洪水的研究分析都是基于确定论的进行的。这也就是说分析的结果只有安定和不安定两种。

## 2015／09 Kinugawa River（鬼怒川破堤災害）



国土交通省 関東地方整備局
Photo from：Ministry of Land，Infrastructure，Transport and Tourism． Kanto Regional Development Bureau．

## Study Results

* The stability analysis of levee with considering the uncertainty of soil parameters
* The reliability analysis of levee


## ＊The Stability Analysis of Levee（缇防的安定性分析）

－Circular slip method（圆弧滑动面法）

$$
F_{S}=\frac{\sum\left\{c^{\prime} \cdot l+(W-u \cdot b) \cos \alpha \cdot \tan \phi^{\prime}\right\}}{\sum W \cdot \sin \alpha}
$$

－The uncertainty of soil parameters（土质参数的不确定性）
－Because of construction method，sites，age of levee and etc．由于筑堤的方式，选址以及堤坝的建筑年龄。
－However it would be not consider for the safety evaluation in generally
但是一般来说这当进行风险评估时并不会考虑这些因素
－The deviation of soil parameters are referred from ：


The cross section of levee

```
Fs : the safety factor of slope stability
c' : cohesion (kN/m}\mp@subsup{}{}{2}(\textrm{tf}/\mp@subsup{\textrm{m}}{}{2})
\varphi' : friction angle of soil ( }\mp@subsup{}{}{\circ
l : the length of the slice (m)
W : the weight of the slice(kN/m
: pore water pressure(kN/m}\mp@subsup{}{}{2}(\textrm{tf}/\mp@subsup{\textrm{m}}{}{2})
b : the width of slides(m)
\alpha : the inclination of the slip surface within the slice to
    the horizontal plane [ [}
```

土质参数的偏差值参考：

Kok－Kwang Phoon and Fred H．Kulhawy：Characterization of geotechnical variability， Canadian Geotechnical Journal 36（4），pp．612－624， 1999.

## ＊The Stability Analysis of Levee（堤防的安定性分析）

－The calculation conditions（计算条件）
$>$ Levee（堤坝）
$\checkmark$ Height（高程） 7.5 m
$\checkmark$ Grade（坡度）1：2（26．4 ${ }^{\circ}$ ）
－Soil parameters（土质参数）
$>$ The unit weight of soil is $20 \mathrm{kN} / \mathrm{m}^{2}$

|  | Cohesion（内聚力） <br> $\mathrm{c}^{\prime}$ | Friction angle（摩 <br> 擦角）$\varphi^{\prime}$ |
| :---: | :---: | :---: |
| Mean value（均值） | $10 \mathrm{kN} / \mathrm{m}^{2}$ | $34^{\circ}$ |
| Coefficient of <br> variation（\％） | 30 | 10 |

－The wetting plane inner levee is assumed that the same to the water level（假定堤坝内的浸润面高等于河川的水位高）

－The relationship among the cohesion，the friction angle and safety factor with considering the uncertainty of soil parameters （考虑土质参数的不确定性时内聚力，摩擦角与安全系数的关系）


The times of calculations ：10，000
times（计算次数 10,000 次）


The correlation of cohesion and friction angel（Correlation coefficient＝0．8）
－The probability of levee broken for the certain water level（在某个确定水位决堤的概率）

The calculation method of the levee broken is as following（用以下方法计算决堤概率）


$$
F_{R}=\frac{n}{N}
$$

$F_{R}$ ：the probability of levee broken
$n: n$ is the case number of levee broken
$N: N$ is the number of all calculation case


## ＊The Reliability Analysis of Levee（堤防的可靠性分析）

The uncertainty of water level based on the stochastic process theory （基于随机过程理论的河川水位不确定性评价）


The probability of levee broken for a certain water level


The reliability analysis of levee堤坝的可靠性分析


```
吉見 和紘,山田 正, 山田 朋人:確率微分方程式の導入による降雨流出過程における降雨
の不確実性の評価, 土木学会論文集B1(水工学), 59, pp.259-264, }2015
```


## ＊The Reliability Analysis of Levee

（堤防的可靠性分析）
The uncertainty of water level based on the stochastic process theory
（Yoshimi et．al ，2015）

## 基于随机过程理论的河川水位不确定性研究（Yoshimi）

－It based on the relation between the runoff heights of stochastic differential equation and the mathematic equation of Fokker－Planck to obtain the uncertainty of rainfall and runoff．

这个研究基于一个关于降雨和径流深的随机微分方程。通过解等价与这个随机微分方程的Fokker－Planck方程来得到径流深的不确定性。

$$
\begin{aligned}
& \frac{d q_{*}}{d t}=a_{0} q_{*}\left(r(t) \quad q_{*}\right) \longrightarrow d q_{*}=a_{0} q_{*}\left(\begin{array}{ll}
\bar{r} & q_{*}
\end{array}\right) d t+a_{0} q_{*} \quad \sqrt{T_{L}} d w \\
& \begin{aligned}
\frac{p\left(q_{*}, t\right)}{t}= & \frac{a_{0} q_{*}\left(\bar{r} q_{*}\right) p\left(q_{*}, t\right)}{q_{*}} \\
& +\frac{1}{2} \frac{{ }^{2}\left(a_{0} q_{*} \sqrt{T_{L}}\right)^{2} p\left(q_{*}, t\right)}{q_{*}^{2}} \\
& \text { Fokker-Planck }
\end{aligned}
\end{aligned}
$$



## ＊The Reliability Analysis of Levee

－Here according to the certain water level（like H．W．L．） the failure probability would be estimated from 0 to $\infty$ ：

```
s: external force
    外力载荷
f
    外力载荷的概率密度囦数
r: resistance force
    抵抗强度
f}\mp@subsup{R}{R}{}\mathrm{ : PDF of resistance force
    抵抗强度的概率密度函
数
```

根据在每个特定水位的决堤概率，对水位从 0 到无穷积分，可以得到总的决堤概率

$$
P[R \leq s]]=\int_{0}^{s} f_{R}(r) d r=F_{R}(s)
$$

－As the range of $S$ is $s \sim s+d s$ and because the failure probability is independent for $R$ and $S$ like 由于 S 的范围是 $\mathrm{S} \sim \mathrm{S}+\mathrm{ds}$ ，又因为 R ， S 是独立的，所以：

$$
P[R \leq s \cap s<S \leq s+d s]]=f_{S}(s) d s \cdot F_{R}(s)=f_{S}(s) f_{R}(s) d s
$$

－If the external force $s$ is form $-\infty$（or 0 ）to $\infty$ ，the failure probability of the levee may be shown 若外力载荷 s 是从 0 到无穷的，那么决堤概率可以表示为：

$$
\begin{array}{ll}
p_{f}=\int_{0}^{\infty} f_{S}(s) F_{R}(s) d s & P_{f}=\int_{0}^{\infty} \int_{0}^{s} f_{S}(s) \cdot f_{R}(r) d r c \\
=\int_{0}^{\infty} f_{S}(s) d s \int_{0}^{s} f_{R}(r) d r & \longrightarrow
\end{array}
$$

## ＊The Reliability Analysis of Levee

－when $R$ is between $r \sim r+d r$ ，the probability $f_{R}(r) d r$ is the failure probability of resistance between $0 \sim \infty$ ．

当 r 在 $\mathrm{r} \sim \mathrm{r}+\mathrm{dr}$ 之间，概率 $f_{R}(r) d r$ 的意思是抵抗强度在 $0 \sim$ 无穷的区间里的决堤概率

$$
p_{f}=\int_{0}^{\infty} f_{S}(s) F_{R}(s) d s=\int_{0}^{\infty} f_{R}(r)\left[1-F_{S}(r)\right] d r
$$

$f_{s}(s) F_{R}(s)$ is the mean value of failure probability when $R$ is $r<s$
$f_{R}(r)\left[1-F_{S}(r)\right]$ is the mean value of failure probability when s is $S<r$
－The probability of levee broken from the water level $0 \sim$ a certain water level 水位从 0 到某个特定水位的条件下的决堤概率为：

$$
P_{f}(h S)=\int_{0}^{\infty} f_{S}\left(h_{S}, \sigma_{S} ; h\right) F_{R}\left(h_{R}, \sigma_{R} ; h\right) d h
$$

$f_{s}(h s, \sigma s ; h):$ the PDF of external force $h$ with mean $h_{s}$ and standard deviation $\sigma_{S}$ $f R(h R, \sigma R ; h)$ ：the PDF of resistance force $h$ with mean $h_{R}$ and standard deviation $\sigma_{R}$

## ＊The Reliability Analysis of Levee

－The summation of failure probability from the water level 0
$s$ ：external force
外力载荷
$f_{S}$ ：PDF of external force
外力载荷的概率密度函数
$r$ ：resistance force抵抗强度
$f_{R}$ ：PDF of resistance force
抵抗强度的概率密度函数
$\sim H$ is $\overline{P_{f}}(H)$ and $\sigma_{S}$ is assumed and transferred to $h_{S}$ ．In numerical methods

可以得出堤防在水位在 $0 \sim H$ 时决堤的总概率 $\overline{P_{f}}(H)$ 并将之用数值方法换算成 $h_{S}$ 。

$$
\begin{aligned}
& \overline{P_{f}}(H) \\
& \quad=\int_{0}^{H} d h_{S} \int_{0}^{\infty} f_{S}\left(h_{S}, \sigma_{S} ; h\right) f_{R}\left(h_{R}, \sigma_{R} ; h\right) d h \\
& \quad=\int_{0}^{\infty} f_{R}\left(h_{R}, \sigma_{R} ; h\right)\left[1-F_{S}\left(H, \sigma_{S} ; h\right)\right] d h
\end{aligned}
$$


－The results of the reliability analysis（可靠性分析的结果）


（1）the probability of levee broken决堤概率
（2）the probability of overflow溢流概率
（3）the probability of levee broken and overflow两者发生的概率

堤防天端 top of levee堤頂

## Conclusions

－The safety factor is estimated then based on the uncertainty rainfall and water level，the reliability analytical solutions of the external force and the resistance force can be calculated．

可以根据降雨和水位的不确定性计算安全因子，可以对外力荷载与抵抗强度作可靠性分析，并得到解析解。
－Because of considering the inhomogeneous soil properties，the safety factor in the same conditions of water level can be different to about 2．0．

由于考虑了土壤性质的不均一性，在同一水位下安全因子的值相差可以达到2．0．
－In considering the inhomogeneous soil properties，uncertainty rainfall and water level，the reliability evolution can be known．From the 0 m to $h$ of water level，the damage ratio can be estimated．

通过考虑土壤的不均一性以及降雨与水位的不确定性，可以进行可靠性评价。若对水位从 0 到 h 积分，可以得到堤防的破坏概率

## Chapter 5

Uncertainty evaluation in hydrological frequency analysis introducing confidence interval and prediction interval

## Difficulty of conventional hydrological frequency analysis



## Confidence interval of extreme value statistics

Relationship between reliability of estimation and sample size

In mathematical statistics, more than several thousand data is needed to estimate parameter stably. For example, several thousand trials are needed for us to recognize probability of " 1 st eyes" appearing in a dice is " $1 / 6$ ".


The result of this simulation suggests that extreme hydrological data for several thousand years are required to estimate the parameters of the frequency analysis model stably.

## Confidence interval of extreme value statistics

An outline of the confidence interval of probability distribution model
【Definition】The range where the probability distribution derived from N ensemble sample extracted from the same population

For example，the $95 \%$ confidence interval means that about $95 \%$ of the N probability distribution models are included． for this reason，the 2.5 percentile value of the probability hydrological distribution is on the $95 \%$ lower confidence limit line and the 97.5 percentile value is on the $95 \%$ upper confidence limit line．


Formulation of confidence interval for probability distribution model

$$
P(L<Y(X)<U) \geq 1-\beta
$$

We denote the CDF fitted with the samples $\left\{X_{1}, X_{2}, \ldots\right.$ ， $\left.X_{\mathrm{n}}\right\}$ as $Y(X)$ ．At this time，the interval $[L, U]$ is defined as $100(1-\beta) \%$ confidence interval of $Y(X)$ ．
$U$ ：upper confidence limit value，
$L$ ：lower confidence limit value，
$\beta$ ：significance level，
© 1－$\beta$ ：confidence coefficient

## Formulation of coverage probability $=P(L<Y(X)<U)$

【Definition】 The rate at which probability distribution models obtained from each ensemble sample fall within the confidence interval
Fig．Observed data of annual maximum precipitation at Yattajima Observatory and Gumbel distribution fitted these observed data， $95 \%$ confidence interval of the Gumbel distribution

## Confidence interval of extreme value statistics

Relationship between confidence interval and sample size

## As the number of data increases, the confidence interval narrows, and the reliability of estimation improves.



Fig. Relationship between confidence interval and sample size
Analytical data (red dots) on both probability papers are random numbers according to the Gumbel distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, 95\% confidence intervals were written in both probability papers.

## Confidence interval of extreme value statistics

Relationship between confidence interval and probability distribution models

## Adoption of Gumbel distribution




Gumbel distribution (2 Parameters) : It shows good fit to the maximum value of normal year and the corresponding confidence interval is narrow.
Generalized Extreme Value Distribution (3 Parameters) : It shows good fit for the whole data but the corresponding confidence interval is wide.
Fig. Observed data of annual maximum 2days precipitation at Nakanojou Observatory and Gumbel (/GEV) distribution fitted these observed data, 10, 20, $30,40,50,60,70,80,90,95,99 \%$ confidence interval of the Gumbel (/GEV) distribution

## Introduction of confidence interval

By Introducing confidence interval，it is possible to intake heavy rainfall which is considered＂unexpected＂in flood management．


Evaluation of heavy rainfall using confidence interval


This probability paper shows 41 observed data of annual maximum total rainfall in Kusaki Dam basin, Gumbel distribution fitting with these data and $95 \%$ confidence interval based on probability limit method test. $n$ shows total number of observed data.

Exceedance probability of confidence limit is expressed by the product of "targeted return period" and "exceedance probability of C.I."

Exceedance probability of $95 \%$ upper confidence limit of 100-year rainfall


## Exceedance prob. (95\% C.I.)

$=2.5 \times 10^{-4}$
(1/4000)
By considering the confidence intervals, it is possible to calculate the risk of occurrence of unprecedented heavy rain.

Relative evaluation of risk realized [ref : the rate of deaths] traffic accident: $1 /\left(2 \times 10^{4}\right) \quad$ [/year] air plane accident : $\left.1 /\left(50 \times 10^{4}\right)\right)$ [/year] drug accident : $1 /\left(200\right.$ 万 $\left.\times 10^{4}\right)[/$ year $] 103$

Sample size $n=50$
Gumbel distribution adopted


Analytical data ( $\mathrm{n}=50$ ) on above probability paper are random numbers according to the Gumbel distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, Gumbel distribution fitted with analytical data and 5000 Gumbel distribution fitted with ensemble data ( $n=50$ ), $10,20,30,40,50,60,70,80,90,95,99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the Gumbel distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval

Coverage probability of $\mathbf{1 0 \%}$ C.I.[197.8, 238.0] $=64.7 \%$
Coverage probability of 95\% C.I.[179.7, 266.7] $=\mathbf{9 5 . 1 \%}$
Coverage probability of $\mathbf{9 9 \%}$ C.I.[174.7, 276.8] $=\mathbf{9 7 . 4 \%}$


Fig. Relationship between coverage probability and confidence coefficient

Sample size $n=100$
Gumbel distribution adopted


Analytical data $(\mathrm{n}=100)$ on above probability paper are random numbers according to the Gumbel distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, Gumbel distribution fitted with analytical data and 5000 Gumbel distribution fitted with ensemble data ( $\mathrm{n}=100$ ), $10,20,30,40,50,60,70,80,90,95,99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the Gumbel distribution fitted with analytical data


Fig. 100-Year quantile distribution and confidence interval
Coverage probability of $\mathbf{1 0} \%$ C.I. $[194.5,222.3]=\mathbf{6 8 . 0} \%$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[181.9,240.1]=\mathbf{9 5 . 4 \%}$ Coverage probability of $\mathbf{9 9 \%}$ C.I. $[178.2,246.2]=\mathbf{9 7 . 6 \%}$


Fig. Relationship between coverage probability and confidence coefficient

Sample size $n=500$
Gumbel distribution adopted


Analytical data $(\mathrm{n}=500)$ on above probability paper are random numbers according to the Gumbel distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, Gumbel distribution fitted with analytical data and 5000 Gumbel distribution fitted with ensemble data ( $\mathrm{n}=500$ ), 10, 20, 30, 40, 50, 60, 70, 80, 90, $95,99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the Gumbel distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval

Coverage probability of $\mathbf{1 0 \%}$ C.I. [199.4, 213.5] $=\mathbf{7 2 . 8} \%$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[193.2,220.8]=\mathbf{9 6 . 8 \%}$
Coverage probability of $\mathbf{9 9 \%}$ C.I. $[191.3,223.2]=\mathbf{9 8 . 5 \%}$


Fig. Relationship between coverage probability and confidence coefficient

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## Sample size $n=1000$ <br> Gumbel distribution adopted



Analytical data $(\mathrm{n}=1000)$ on above probability paper are random numbers according to the Gumbel distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, Gumbel distribution fitted with analytical data and 5000 Gumbel distribution fitted with ensemble data ( $n=1000$ ), $10,20,30,40,50,60,70,80,90,95$, $99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the Gumbel distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval

Coverage probability of $\mathbf{1 0 \%}$ C.I. $[208.9,220.1]=79.0 \%$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[204.4,225.2]=\mathbf{9 7 . 8} \%$
Coverage probability of $\mathbf{9 9 \%}$ C.I. $[203.0,226.9]=\mathbf{9 9 . 3} \%$


Fig. Relationship between coverage probability and confidence coefficient

Sample size $n=5000$
Gumbel distribution adopted


Annual maximum daily precipitation [mm/day]
Analytical data ( $\mathrm{n}=5000$ ) on above probability paper are random numbers according to the Gumbel distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, Gumbel distribution fitted with analytical data and 5000 Gumbel distribution fitted with ensemble data ( $n=5000$ ), $10,20,30,40,50,60,70,80,90,95$, $99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the Gumbel distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval

Coverage probability of $\mathbf{1 0 \%}$ C.I. $[211.5,216.7]=\mathbf{8 1 . 1 \%}$ Coverage probability of $\mathbf{9 5 \%}$ C.I. $[209.4,218.9]=\mathbf{9 8 . 1 \%}$ Coverage probability of $\mathbf{9 9 \%}$ C.I. $[208.7,219.7]=\mathbf{9 9 . 1 \%}$


Fig. Relationship between coverage probability and confidence coefficient

## Sample size $n=50$

G.E.V. distribution adopted


Analytical data ( $\mathrm{n}=50$ ) on above probability paper are random numbers according to the GEV distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, GEV distribution fitted with analytical data and 5000 GEV distribution fitted with ensemble data ( $n=50$ ), 10, 20, 30, 40, 50, 60, 70, 80, 90, 95, $99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the GEV distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval
Coverage probability of $\mathbf{1 0} \%$ C.I. $[212.8,405.8]=\mathbf{6 6 . 9} \%$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[161.5,673.0]=\mathbf{9 6 . 2 \%}$
Coverage probability of $\mathbf{9 9 \%}$ C.I. [150.1 803.5] $=\mathbf{9 8 . 2 \%}$


Fig. Relationship between coverage probability and confidence coefficient

Sample size $n=100$
G.E.V. distribution adopted


Analytical data ( $\mathrm{n}=100$ ) on above probability paper are random numbers according to the GEV distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, GEV distribution fitted with analytical data and 5000 GEV distribution fitted with ensemble data ( $n=100$ ), 10, 20, 30, 40, 50, 60, 70, 80, 90, 95, $99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the GEV distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day]
Fig. 100-Year quantile distribution and confidence interval
Coverage probability of $\mathbf{1 0 \%}$ C.I. $[195.8,299.5]=70.2 \%$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[163.5,395.1]=\mathbf{9 6 . 9 \%}$
Coverage probability of $\mathbf{9 9 \%}$ C.I. $[155.3,434.6]=\mathbf{9 8 . 9 \%}$


Fig. Relationship between coverage probability and confidence coefficient

Sample size $n=500$
G.E.V. distribution adopted


Analytical data ( $\mathrm{n}=500$ ) on above probability paper are random numbers according to the GEV distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, GEV distribution fitted with analytical data and 5000 GEV distribution fitted with ensemble data ( $n=500$ ), 10, 20, 30, 40, 50, 60, 70, 80, 90, 95, $99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the GEV distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval

Coverage probability of $\mathbf{1 0} \%$ C.I. $[245.9,314.1]=77.3 \%$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[221.0,358.7]=\mathbf{9 8 . 4 \%}$ Coverage probability of $\mathbf{9 9 \%}$ C.I. $[213.9,374.8]=\mathbf{9 9 . 4 \%}$


Fig. Relationship between coverage probability and confidence coefficient

Sample size $n=1000$
G.E.V. distribution adopted


Analytical data $(\mathrm{n}=1000)$ on above probability paper are random numbers according to the GEV distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, GEV distribution fitted with analytical data and 5000 GEV distribution fitted with ensemble data ( $\mathrm{n}=1000$ ), $10,20,30,40,50,60,70,80,90,95,99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the GEV distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval

Coverage probability of $\mathbf{1 0 \%}$ C.I. [229.2, 267.1] $=\mathbf{7 7 . 4 \%}$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[215.1,287.4]=\mathbf{9 7 . 4 \%}$
Coverage probability of $\mathbf{9 9 \%}$ C.I. $[210.9,294.5]=\mathbf{9 9 . 1 \%}$


Fig. Relationship between coverage probability and confidence coefficient

Sample size $n=5000$
G.E.V. distribution adopted


Analytical data ( $\mathrm{n}=5000$ ) on above probability paper are random numbers according to the GEV distribution fitted with the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tonegawa River system. Also, GEV distribution fitted with analytical data and 5000 GEV distribution fitted with ensemble data ( $\mathrm{n}=5000$ ), 10, 20, 30, 40, 50, 60, 70, 80, 90, 95, $99 \%$ were written in this probability paper. Ensemble data is composed of random numbers according to the GEV distribution fitted with analytical data


100-Year annual maximum daily precipitation [mm/day]
Fig. 100-Year quantile distribution and confidence interval
Coverage probability of $\mathbf{1 0 \%}$ C.I. [263.6, 288.7] $=\mathbf{8 4 . 6 \%}$
Coverage probability of $\mathbf{9 5 \%}$ C.I. $[254.7,299.6]=\mathbf{9 9 . 0} \%$
Coverage probability of $\mathbf{9 9 \%}$ C.I. $[251.9,303.3]=\mathbf{9 9 . 7} \%$


Fig. Relationship between coverage probability and confidence coefficient

## Relationship between sample size and confidence interval (Gumbel)



## Relationship between sample size and confidence interval (GEV)







As the number of data (sampling number) increases, the confidence interval narrows, and the reliability of estimation improves.

| GEV distribution fitted to |
| :--- |
| the analytical data |
| Confidence interval of GEV |
| distribution fitted to the |
| analytical data |
| Analytical data |

Fig. Relationship between sampling number and confidence interval in the case of adopting GEV distribution
Analytical data (red dot) in each probability paper is a random number according to the GEV distribution fitted to the observed data of the annual maximum daily precipitation for 54 years at the Yattajima Observatory of the Tone River system. In each probability paper, 10, 20, 30, 40,50,60, 70, 80, 90, 95, $99 \%$ confidence intervals were written. Here, $n$ represents the sampling number (total number of analysis data).

Occurrence characteristic of extreme rainfall in Japan

Periodicity of extreme rain fall in mountainous area

A : Nakanojou observatory of Agatumagawa river in Tonegawa river system (Elevation:351m)


It is seen that 10 year cycle of annual maximum rainfall exists in mountainous area.
※observed data of annual maximum 2-days rainfall at Nakanojou observatory from 1942 to 2003. Missing value is interpolated by average value of data of before and after year. Data of 1962 and 1963 are missing.

Annual maximum 2-days rainfall


Energy Spectrum


## Periodicity of extreme rainfall in Kanto area



- In mountainous area of Kanto area, there is about 10 years periodicity of annual maximum 3 -days rainfall.
- In plain area of Kanto area, there is no periodicity of annual maximum 3-days rainfall.

Total number of data:44(1960~2003 [year])
Spectrum of annual maximum 3-days rainfall


Manba observatory of Kannagawa river in Tonegawa river system (Elevation:320m)
B


Periodicity of extreme rain fall in plain area
$\triangle$ : Ootemachi observatory in Tokyo (Elevation:6m)


There is no 10 year cycle of annual maximum rainfall in plain area.

Annual maximum 2-days rainfall



## Periodicity of extreme rainfall in Hokkaido area



Periodicity of extreme rainfall in Tohoku area


- In mountainous area of Tohoku area, there is about 10 years periodicity of annual maximum 3-days rainfall.

Total number of data:44(1960~2003 [year])


# Periodicity of extreme rainfall in Chubu area 

Total number of data:44(1960~2003 [year])

Spectrum of annual maximum 3-days rainfall


- In mountainous area of Chubu area, there is about 10 years periodicity of annual maximum 3-days rainfall.


Ooma observatory of Sumatagawa river in Ooigawa river system (Elevation:538m)

Periodicity of extreme rainfall in Kinki area

- In mountainous area of Kinki area, there is about 10 years periodicity of annual maximum 3-days rainfall.


Total number of data:44(1960~2003 [year])

Spectrum of annual maximum 3-days rainfall



## Periodicity of extreme rainfall in Chugoku area

Total number of data:44(1960~2003 [year])

-In mountainous area of Chugoku area, there is about 10 years periodicity of annual maximum 3-days rainfall.



Periodicity of extreme rainfall in Shikoku area

-In mountainous area of Shikoku area, there is about $\mathbf{1 0}$ years periodicity of annual maximum 3 -days rainfall.

Total number of data:44(1960~2003 [year])
Spectrum of annual maximum 3-days rainfall



Periodicity of extreme rainfall in Kyushu area


- In mountainous area of Kyushu area, there is about 10 years periodicity of annual maximum 3-days rainfall.

Total number of data:44(1960~2003 [year])
Spectrum of annual maximum 3-days rainfall



## Periodicity of extreme rainfall in Japan

There is around 10 years periodicity of annual maximum 3-days rainfall at 115 points out of 138 point of observatory in Japan's mountainous area. No periodicity

Frequency analysis of extreme hydrological quantity by using prediction interval

## Is it possible to predict unprecedented heavy rain?

By using observed data of annual maximum daily rainfall at Nagoya observatory from 1901 to 1999 , we consider whether Tokai heavy rain can be predicted statistically.



Evaluation of heavy rainfall using prediction interval


Fig. Observed data of annual maximum daily rainfall at Nagoya observatory from 1901 to 1999, Gumbel distribution fitting with these data, and $99 \%$ prediction interval based on "Probability limit method test".

Exceedance probability of prediction limit value is obtained by product of "targeted return period" and "exceedance probability of prediction interval".

## Occurrence probability of "Tokai

 heavy rain"
## Targeted return period

Exceedance prob. (99\% P.I.)
$=2.5 \times 10^{-5}$
(1/40000)
By introducing prediction interval, it can be possible to estimate occurrence risk of unprecedented heavy rain.

Relative evaluation of risk realized [ref : the rate of deaths] traffic accident: $1 /\left(2 \times 10^{4}\right) \quad$ [/year] air plane accident : $\left.1 /\left(50 \times 10^{4}\right)\right)$ [/year] drug accident : $1 /\left(200 \times 10^{4}\right)$ [/year]

