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

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Recent Heavy Rainfall Disaster In Japan

Introduction Serious flood disasters in Japan



The 2015 Kanto-Tohoku heavy rain disaster in Japan

Introduction Recent serious flood disasters in Japan

July 2018 "Nishi Nihon Heavy Rain"

 \cdot Recordable heavy rain occurred in various parts of western Japan due to typhoon and baiu front.

 \cdot 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"

 \cdot Recordable heavy rain over Hokkaido due to the landing and approach of the four typhoons.

 \cdot Unprecedented wide area damage (flooding, outflow of pier, agricultural damage).

September 2015 "Kanto-Tohoku Heavy Rain"

 \cdot Recordable heavy rainfall occurred in various places in the Tohoku region from the Kita Kanto region.

 \cdot Rainfall precipitation concentrated in the Kinugawa river system, resulting breaking of levee.

Introduction Recent serious flood disasters in Japan

July 2018 "Nishi Nihon Heavy Rain"

- The number of dead \therefore 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)

September 2015 "Kanto-Tohoku Heavy Rain"

- The number of dead : 8
- Flooded house :More than 12,000

July 2018 "Nishi-nihon Heavy Rain"



Seno River, Hiroshima Prefecture

(Source) 道路構造物ジャーナル NET



(Source) ふるさとチョイス



(Source)ふるさとチョイス



(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" (As of 2018/09/19 12:00)







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)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」

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) 国土交通省関東地方整備局







(Source) ほっとメール@ひたち 10



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



How to deal with serious flood disaster?

Heavy rain in the Kanto and Tohoku regions, September 2015



2015/9/9 12:00



18:00



21:00



24:00



2015/9/10 3:00





9:00

At Kinugawa river Basin (Especially upstream area), heavy rainfall continued from 12a.m 9 Sep. to 10a.m 10 Sep. because of Band-Shaped Precipitation System.(Precipitation:50 ~100[mm/h])

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Heavy rain in the Kanto and Tohoku regions, Sep.2015 Outline of Kinugawa River Basin



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 (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』]
承平年間 (931~938年)	糸繰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、糸 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。
寛永7年 (1630年)	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 Outline of Kinugawa River Basin



Basin of Kinugawa river : 1760km² Length of main river : 177km Population in-Kinugawa river basin : About 550,000

River is narrow and precipitous at $35 \sim 40$ km section from the junction of Tonegawa river. 800 利根川 600 400 400 600 下流部

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%

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Heavy rain in the Kanto and Tohoku regions, Sep.2015 Essentials of the Kinugawa River Basin

Eiju Yatsu(1966) : Rock Control in Geomorphology



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.

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[Rock Control in Geomorphology(1966)] by Prof. YaTsu

Heavy rain in the Kanto and Tohoku regions, Sep.2015 Topographic characteristics of inundation area and flood condition of urban area



Elevation map around the flood area Created by Geographical Information Authority of Japan (10n DEM)



The natural embankment was excavated by installing a solar panel% (Captured image on February 2, 2015) The sandbag was piled up to the original height when the flood happened % Ministry of Land, Infrastructure and Transport Kanto Region Development Bureau "About flood damage and restoration situation related to the Kanto-Tohoku heavy rain disaster in September 2015"

< Inundation situation of urban area by inhabitant hearing survey Þ

Approximately 2 hours after levee				e Ap	Approximately 3 hours after			
bre	akdow	n			-			
ſ	da.						八	







③ Flood water from the main stream reached

 \rightarrow The habitants mistake the Immersions from the main steam for flood water and then too late to escape .

Heavy rain in the Kanto and Tohoku regions, Sep.2015

Reproduction of inundation situation in Joso city by flood inundation analysis



The roughness coefficient of a river channel and a flood plain was equally set to 0.03 [m-1/3 s]

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.

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



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



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



District D: A city area of Mitsukaido



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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.

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Evacuation Triggers (Multiple Answers) A District (Around Overtopping point) Evacuation Triggers



• Evacuation Triggers of the A district has the most **probability information**.

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• 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



- 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



- 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



- 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)



- 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>

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

$$P(Y|X) = \frac{P(X \cap Y)}{P(X)} \quad (1)$$

<Multiplicative theorem>

$$P(Y|X) = \frac{P(X \cap Y)}{P(X)} \quad (1) \qquad P(X|Y) = \frac{P(X \cap Y)}{P(Y)} \quad (2)$$
 From (1) and (2)

 $P(X \cap Y) = P(Y|X)P(X) = P(X|Y)P(Y) \quad \exists$

whole event

X∩Y

Information of evacuation effect

$$p(\mathbf{x} \cap \mathbf{y}) = p(\mathbf{x}|\mathbf{y})p(\mathbf{y}) = (\mathbf{y}|\mathbf{x})p(\mathbf{x}) \quad (3)$$

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

$$p(\mathbf{y}) = \sum_{x} p(\mathbf{y}|x) p(x) \quad (4)$$



Information of evacuation effect

$$p(\mathbf{x} \cap \mathbf{y}) = p(\mathbf{x}|\mathbf{y})p(\mathbf{y}) = (\mathbf{y}|\mathbf{x})p(\mathbf{x}) \quad (3)$$

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$$p(\mathbf{y}) = \sum_{x} p(\mathbf{y}|x) p(x) \quad (4)$$

x : The residents evacuated y : The residents heard the information p(y|x) : The ratio of the information that the residents evacuated heard (possibility)

Prior probability $p(x|y) = \frac{p(y|x)p(x)}{\sum_{x} p(y|x)p(x)}$

p(x|y): The ratio of the residents that heard the information

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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



→In a whole Joso-shi, the probability information is more effective than the factual information

District A(Around the overflow area of the embankment)



 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)



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



 There are few information effective for evacuation, information on evacuation instructions and river water level.

District D(around the city area)



- 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

<image/> <image/>		District features	Information effective for evacuation (Using Bayes Theorem)
	District A (around the overflow are)	Residents recognize the risk of flooding from daily and evacuate immediately after obtaining evacuation information. →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

2015年11月調査(N=516) 2017年11月調査(N=372) 0.0 10.0 20.0 30.0 40.0 50.0 60.0 70.0 "Residents who have reviewed the contents of 7.d 家族でハザードマップの内容を確認している 16.9 the hazard map" increased from about 13% to ハザードマップを見て、自分の家が 6.4 about39%(About 25% increase). 21.9 どの程度浸水する可能性があるか分かっている ハザードマップを見なくても、自分の家が 2.3 4.5 どの程度浸水する恐れがあるか分かっている 61.0 ハザードマップを知らない、見たことがない 28.7 ハザードマップを見たことはあるが、 "Residents who do not know the hazard map at all" 18.4 どこにしまってあるか分からない decreased from 61% to about 29% (About 30%) ハザードマップをしまってある場所 3.9 reduction). 5.6 は分かっているが、内容は見ていない 0.8 0.8 大雨時や緊急時に見るから良い "Residents who would only read the hazard map" is ハザードマップを見たことあるが、 0.0 16.0 16%. 内容を知らない





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





Inundation flow analysis by Topography Fitting **Grid Model** M, N: discharge flux in x and y direction t: time coordinates, x, y: plane coordinates

Basic equation(shallow water equations)



Inundation flow analysis by Topography Fitting **Grid Model** η : water level of flood, h: water l_{Λ} depth 、 t: time coordinates s: plane coordinates Q_3 $\frac{\partial \eta}{\partial t}$ (distance of center of figure between adjacent grids), Q_1 l_3 A: grid area A $\frac{\partial Q}{\partial t} + ghl \frac{\partial \eta}{\partial s} = -\frac{gn^2 |Q|Q}{h^{7/3}l}$ g: gravitational acceleration n: roughness length , l₂ Q_{γ} Q_i : inflow from adjacent grid, Variable definition of N: total number of edge of grid i, equation of continuity *t*: length of edge of grid l_{i+1} l_i S_{i+} About linear boundary $s = s_{i+1} + s_i$ • Altitude of linear boundary X Average altitude of the Variable definition of equation of motion ground in the grid d_{i+1} $d_{i+1} > 0$ $d_{i+1} \leq 0$ η_i $d_i + d_{i+1}$ $d_i > 0$ $h_{i+1/2} =$ $h_{i+1/2} = \frac{1}{2}$ η_{i+1} \mathcal{M} $d_i \leq 0$ $h_{i+1/2}$ O = 0Datum level Linear boundary

Inundation flow analysis by Topography Fitting Grid Model grid division It is shown by Fukuoka and others (1994,1998) and Inoue, Toda and others that it is necessary to divide



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

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



○線状境界の標高値
 ★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 Model Rectangle Grid Topography Fitting Grid Model

Term 9/10 4:00~20:00

<u>Rectangle Grid</u> Number of grid : 1232065 Grid size : 10m × 10m Calculation time : about 24 hour (about 1440 minutes)

grid adapting terrain Number of grid : 3337 Calculation time: About 10 minutes

144 times faster!

Real time forecast of flood + Apply the simulation of the evacuation behavior



Chapter 3

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

Introduction Serious flood disasters in Japan

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.



Basic concept of rainfall-runoff analysis



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



A brief description about rainfall-runoff problem



Modeling of rainfall-runoff system

The basic equation of rainfall-runoff process for simple slope

$$\frac{\|h}{\|t} + \frac{\|q}{\|x} = r_e(t)$$

$$v = \alpha h^m, \quad q = vh = \alpha h^{m+1}$$
Using the continuous equation and the momentum equation we can get:
$$\frac{\|q(x,t)\|}{\|t} + (m+1)\beta^{\frac{1}{m+1}}q(x,t)^b \frac{\|q(x,t)\|}{\|x|} = (m+1)\beta^{\frac{1}{m+1}}q(x,t)^b r_e(t)$$
Concept of the simple slope model
$$\frac{\|q(x,t)\|}{\|t|} + (m+1)\beta^{\frac{1}{m+1}}q(x,t)^b \frac{\|q(x,t)\|}{\|x|} = (m+1)\beta^{\frac{1}{m+1}}q(x,t)^b r_e(t)$$
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$$\frac{\|q(x,t)\|}{\|t|} + (m+1)\beta^{\frac{1}$$

Expand the model to multi-layers model $\frac{dq_{nm}}{dt} = \alpha_{nm} q_{nm}^{\beta_{nm}} (r_{nm} - q_{nm})$ $\frac{ds_n}{dt} = V_{n-1} - r_{nm} - V_n$ $r_{nm} = 0 \qquad (s_n < h_{nm})$ $r_{nm} = a_{nm}(s_n - h_{nm}) \quad (s_n \ge h_{nm})$ $q_{Loss} = V_n = b_n s_n$ n: Layer index m: runoff index for each layer

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:

$$\frac{dq_{nm}(t)}{dt} = a_{nm}q_{nm}(t)^{b_{nm}}(r_{nm} - q_{nm}(t))$$

Expand the rainfall-runoff model to multi-layers

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



Kusaki dam basin

Parameters	Caption	Values
q ₀ [mm/h]	Initial condition of the runoff height	0.1
D [mm]	Thickness of the surface soil layer	200
L [mm]	Length of modelized Slope	30000
k _s [mm/h]	Permeation coefficient of soil	360
W	Effective void ratio	0.42
m	Non dimensional parameter represents the resistance of soil	0.667
i	Gradient of slope	0.174



O 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.



Practical use of the 2-tanks-3-layers model(Case study 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.

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



Uncertainty of rainfall intensity

(Temporal & spatial distribution)



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)





The peak discharge of Yattajima station is 22,000m³/s 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)



Data of laser rainfall(raindrop) rain gauge system developed by Yamada(1994)

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 models cannot consider the uncertainty of rainfall-runoff process



Modeling of rainfall-runoff system

How to consider the uncertainty of rainfall

Using stochastic differential equation



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



Background Runoff analysis introducing stochastic process theory

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

 $dX(t) = y(X(t), t)dt + \sigma(X(t), t)dw$ $(dX)^{2} = y(X(t), t)^{2}(dt)^{2} + 2y(X(t), t)\sigma(X(t), t)dtdw + \sigma(X(t), t)^{2}(dw)^{2}$ $(dX)^{2} = y(X(t), t)^{2}(dt)^{2} + 2y(X(t), t)\sigma(X(t), t)dtdw + \sigma(X(t), t)^{2}dt$ $(dw)^2 = dt$ $\frac{d}{dt}E\left(h(X(t))\right) = E\left(\frac{d}{dt}h(X(t))\right)$ Using the property of Winnier process $\frac{d}{dt}E\left(h(X(t))\right) = \frac{d}{dt}\int_{0}^{\infty}h(x)P(x,t)dx = \int_{0}^{\infty}h(x)\frac{\partial P(x,t)}{\partial t}dx$ $E\left(\frac{d}{dt}h(X(t))\right) = E\left(\left(\frac{dh}{dX}\frac{dX}{dt} + \frac{1}{2}\left(\frac{d^2h}{dX^2}\right)\frac{(dX)^2}{(dX)^2}\right)/dt\right)$ (dX)²has an item of dt's order In the case where there is no uncertainty, $(dX)^2$ becomes order of $(dt)^2$ and $\frac{1}{2} \left(\frac{d^2h}{dx^2} \right) (dX)^2$ 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

$$E\left(\frac{d}{dt}h(X(t))\right) = E\left(\left(\frac{dh}{dX}dX + \frac{1}{2}\left(\frac{d^{2}h}{dX^{2}}\right)(dX)^{2}\right)/dt\right) \quad \text{property of Winnier process}$$
$$= E\left(\frac{dh}{dX}(y(X,t)dt + \sigma(X,t)dw)/dt\right) \quad E(dw) = 0$$
$$+ E\left(\frac{1}{2}\left(\frac{d^{2}h}{dX^{2}}\right)(y(X(t),t)^{2}(dt)^{2} + 2y(X(t),t)\sigma(X(t),t)dtdw + \sigma(X(t),t)^{2}dt)/dt\right)$$
Ignore $(dt)^{2}$ order or more

$$= E\left(\frac{dh}{dX}y(X,t)\right) + E\left(\frac{1}{2}\left(\frac{d^{2}h}{dX^{2}}\right)\sigma(X(t),t)^{2}\right)$$
$$= \int_{-\infty}^{\infty} h'(x)y(x,t)P(x,t)dx + \frac{1}{2}\int_{-\infty}^{\infty} h''(x)\sigma(x,t)^{2}P(x,t)dx$$



Background Runoff analysis introducing stochastic process theory

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

How to consider the uncertainty of rainfall

Using stochastic differential equation

Langevin equation $\frac{dx}{dt} = y(x) + \zeta'(x, t)$ Step1:Devide the input into a random part and an average part

$$\frac{dq}{dt} = aq^b(\bar{r}(t) - q) + aq^br'$$

Itô stochastic differential equation

dx(t) = y(x(t), t)dt+z(x(t), t)dw



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

 $dq = aq^b(\overline{r}(t) - q)dt + aq^b\sigma\sqrt{T_L}dw$

Fokker-Planck equation

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

Step3:Drive the governing equations of the probability density function

$$\frac{\partial P(q)}{\partial t} + \frac{\partial aq^{b}(\bar{r}(t) - q)P(q)}{\partial q}$$
$$= \frac{1}{2} \frac{\partial^{2}(aq^{b}\sigma\sqrt{T_{L}})^{2}P(q)}{\partial q^{2}}$$

How to consider the uncertainty of rainfall

Using stochastic differential equation



The basic of filter theory (Prediction and Innovation)



Basic Concept of filtering



Rainfall-runoff analysis consider the uncertainty of rainfall intensity



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



1990-09-19 rainfall event

Some other results of the new filter

One dimensional open channel simulation



Conception grahp of one dimensional open channel

<i>L</i> (km)	Length of the open channel
<i>h</i> (m)	Water depth
<i>q</i> (m²/s)	Flow rate
<i>v</i> (m/s)	Cross-section average velocity
<i>B</i> (m)	Width of the open channel
i ₀	Slope of the open channel
i _f	Slope of the energy loss

Governing equations

$$\frac{\partial h}{\partial t} + \frac{\partial q}{\partial x} = 0 \qquad \qquad \frac{\partial q}{\partial t} + \frac{\partial (qv)}{\partial x} + gh\frac{\partial h}{\partial x} - gh(i_0 - i_f) = 0$$

One dimensional open channel simulation



<i>L</i> (km)	50
T(hour)	48
Δx (km)	0.1
$\Delta t(s)$	72
<i>B</i> (m)	200
i ₀	1/2000
i _f	Use Manning Law, rough 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

$$\frac{\partial h}{\partial t} + \frac{\partial q}{\partial x} = 0 \qquad \qquad \frac{\partial q}{\partial t} + \frac{\partial (qv)}{\partial x} + gh\frac{\partial h}{\partial x} - gh(i_0 - i_f) = f'$$



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.

One dimensional open channel consider a random external force



One dimensional open channel consider a random external force

 $dh = g_h(h(x,t), x, t)dx + f_h(h(x,t), x, t)dt$

 $dq = g_q(q(x,t), x, t)dx + f_q(q(x,t), x, t)dt + \sigma(q(x,t), x, t)dw(x)$

Ito calculus

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

$$\begin{cases} \frac{\partial P(h,q,x,t)}{\partial x} = -\frac{\partial f_h(h,x,t)P(h,q,x,t)}{\partial h} - \frac{\partial f_q(q,x,t)P(h,q,x,t)}{\partial q} \\ \frac{\partial P(h,q,x,t)}{\partial t} = -\frac{\partial g_h(h,x,t)P(h,q,x,t)}{\partial h} - \frac{\partial g_q(q,x,t)P(h,q,x,t)}{\partial q} + \frac{1}{2}\frac{\partial^2 \sigma^2(q,x,t)P(h,q,x,t)}{\partial q^2} \end{cases}$$

The solution of the suggested equation



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.



Basic concept of rainfall-runoff analysis



Important applications Risk management



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

83

The reliability analysis of levee

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

• Circular slip method (圆弧滑动面法)

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

- 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 :

土质参数的偏差值参考:



The cross section of levee



- c' : cohesion (kN/m² (tf/m²))
- φ' : friction angle of soil (°)
- l : the length of the slice (m)
- W: the weight of the slice(kN/m² (tf/m²))
- u : pore water pressure(kN/m² (tf/m²))
- b : the width of slides(m)
- α : the inclination of the slip surface within the slice to the horizontal plane [^o]

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)
 - ✔Height(高程) 7.5m
 - ✓Grade(坡度) 1:2(26.4°)
- Soil parameters (土质参数)
 - > The unit weight of soil is 20kN/m^2

	Cohesion(内聚力) c'	Friction angle(摩 擦角)φ'
Mean value(均值)	10 kN/m ²	34 °
Coefficient of 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 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)







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。





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 ∞ :

根据在每个特定水位的决堤概率,对水位 $P[R \leq s]] = \int_0^s f_R(r)dr = F_R(s)$ 从0到无穷积分,可以得到总的决堤概率

- 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
- As the range of *S* is *s~s* + *ds* and because the failure probability is independent for *R* and *S* like 由于S的范围是S~S+ds,又因为R,S是独立的,所以:

 $P[R \le s \cap s < S \le s + ds]] = f_S(s)ds \cdot F_R(s) = f_S(s)f_R(s)ds$

• If the external force *s* is form -∞ (or 0) to ∞, 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:

$$p_f = \int_0^\infty f_S(s) F_R(s) ds \qquad P_f = \int_0^\infty \int_0^s f_S(s) \cdot f_R(r) dr ds$$
$$= \int_0^\infty f_S(s) ds \int_0^s f_R(r) dr \qquad \longrightarrow \qquad = \int_0^s \int_0^\infty f_S(s) \cdot f_R(r) ds dr$$

The Reliability Analysis of Levee

• when *R* is between $r \sim r + dr$, the probability $f_R(r)dr$ is the failure probability of resistance between $0 \sim \infty$.

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

当r在r~r+dr之间, 概率 $f_R(r)dr$ 的意思是抵抗强度在0~无穷的区间里的决堤概率 $p_f = \int_0^{\infty} f_s(s)F_R(s)ds = \int_0^{\infty} f_R(r)[1 - F_s(r)]dr$

> $f_s(s)F_R(s)$ is the mean value of failure probability when *R* is r < s $f_R(r)[1-F_S(r)]$ is the mean value of failure probability when s is S < r

• The probability of levee broken from the water level 0~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:

$$P_f(hS) = \int_0^\infty f_S(h_S, \sigma_S; h) F_R(h_R, \sigma_R; h) dh$$

fs (*hs*, σs ; *h*) : the PDF of external force *h* with mean h_s and standard deviation σ_s *fR* (*hR*, σR ; *h*) : the PDF of resistance force *h* with mean h_R and standard deviation σ_R





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



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 "1st 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.



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



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.



【参考文献】北海道地方における気候変動予測(水分野)技術検討委員会(https://www.hkd.mlit.go.jp/ky/kn/kawa kei/splaat000000vdyw.html)

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



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 : $1/(2 \times 10^4)$ [/year] air plane accident : $1/(50 \times 10^4)$) [/year] drug accident : $1/(200 \text{ T} \times 10^4)$ [/year] 103



Sample size n = 100Gumbel distribution adopted



Gumbel distribution fitted with analytical data



10000-Year Confidence coefficient [%] Fig. Relationship between coverage probability and confidence coefficient

Sample size n = 500Gumbel distribution adopted



Analytical data (n=500) on above probability paper are random numbers according to the Gumber 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=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





Sample size n = 1000Gumbel distribution adopted







Sample size n = 5000Gumbel distribution adopted



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








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



0.014

10% C.I.

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



10% C.I. **Probability density** 0.020 95%C.I. 99%C.I. 260 320 280 300 **100-Year** annual maximum daily precipitation [mm/day] Fig. 100-Year quantile distribution and confidence interval **Coverage probability of 10%** C.I. [229.2, 267.1] = 77.4% **Coverage probability of 95%** C.I. [215.1, 287.4] = 97.4% **Coverage probability of 99%** C.I. [210.9, 294.5] = 99.1%

0.025



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



0.04

10% C.I.

Relationship between sample size and confidence interval (Gumbel)



Fig. Relationship between sampling number and confidence interval in the case of adopting Gumbel distribution

Analytical data (red dot) in each probability paper is a random number according to the Gumbel 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).

Relationship between sample size and confidence interval (GEV)





Return

50

.00

Return period



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). 115

Occurrence characteristic of extreme rainfall in Japan

Periodicity of extreme rain fall in mountainous area

In the second second



It is seen that 10 year cycle of annual maximum rainfall exists in mountainous area.

Xobserved 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.



Periodicity of extreme rainfall in Kanto area

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

Periodicity [Year]



Periodicity of extreme rain fall in plain area

Ootemachi observatory in Tokyo (Elevation:6m)



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





0.2

0.0

0

5

10

Periodicity [Year]

15

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

Periodicity of extreme rainfall in

Hokkaido area

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

Spectrum of annual maximum 3-days rainfall

²⁵ 120

Periodicity of extreme rainfall in Tohoku area

maximum 3-days rainfall.



Total number of data: $44(1960 \sim 2003 \text{ [year]})$

Spectrum of annual maximum 3-days rainfall

20

20

Periodicity [Year]

25

25

Periodicity of extreme rainfall in Chubu area

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



Periodicity of extreme rainfall in Kinki area

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



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 existsNo periodicity



Periodicity of extreme rainfall in Shikoku area



• In mountainous area of Shikoku 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 Kyushu area

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.



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.



Frequency analysis introducing prediction interval



Gumbel distribution fitting with observed data (1901~1999)
99% confidence interval of Gumbel distribution fitting with observed data
99% prediction interval of Gumbel distribution fitting with observed data
Observed data
Probability limit value (level of significance 1%, n=99)

By introducing prediction interval, it can be possible to estimate occurrence risk of unprecedented heavy rain.

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

Evaluation of heavy rainfall using prediction interval



"Probability limit method test".