



ICSW



ICWRS



HW06 workshop

Expert judgement versus statistical goodness-of-fit for hydrological model evaluation

Introduction

Convenors

Charles Perrin

Mark Thyer

Salvatore Grimaldi

Hoshin Gupta

Jean-Emmanuel Paturel



France

Australia

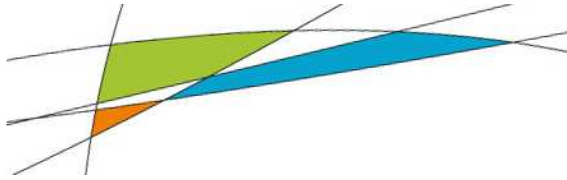
Italy

USA

France

On the original idea of Vazken Andréassian

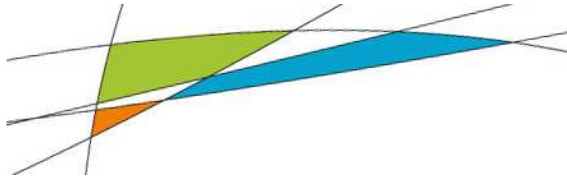
XXV IUGG General Assembly,
3-4 July 2011, Melbourne



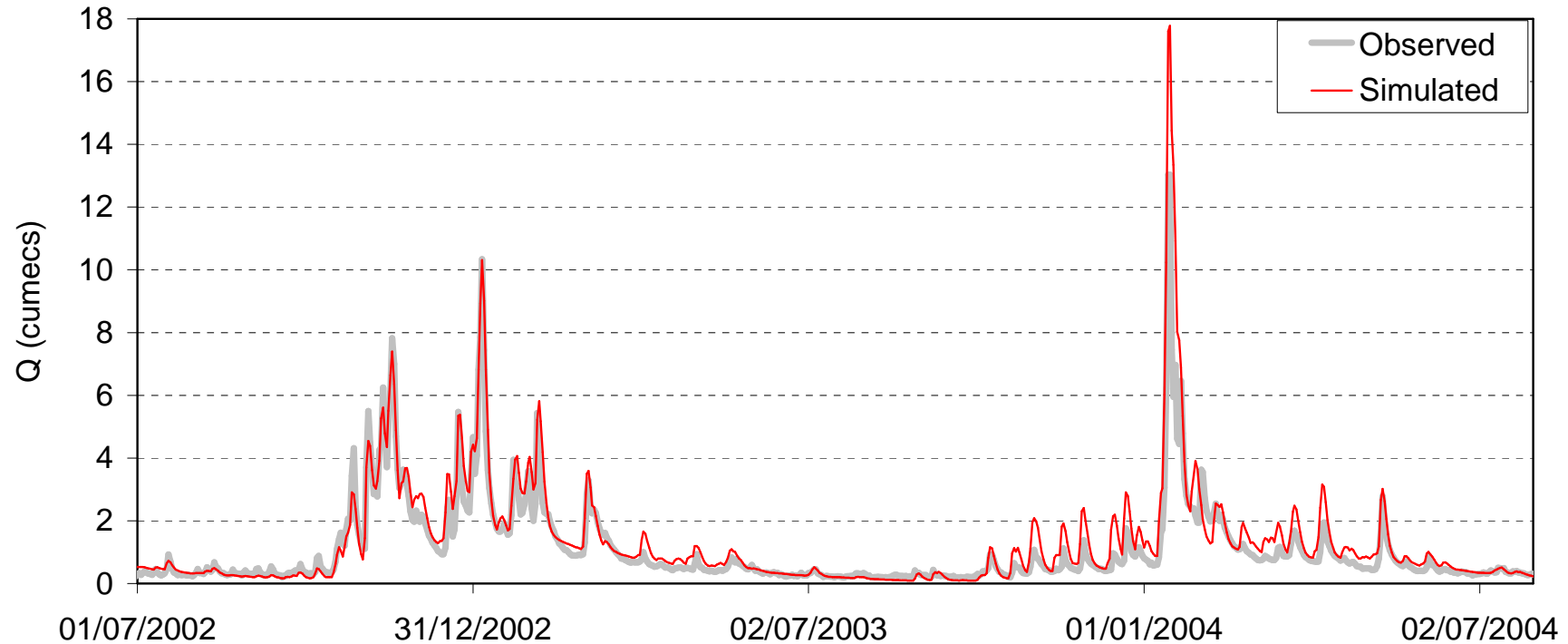
Context

- **Assessment of model outputs quality useful at various steps of the modelling process:**
 - calibration
 - validation
 - a posteriori evaluation
- **Depends on:**
 - modelling objectives (simulation, forecasting, design, etc.)
 - experience of user, prior knowledge or availability of soft data
 - testing procedure
 - data at hand
 - criteria used (graphical or numerical) and how they are interpreted
- **Some degree of subjectivity involved**
- **No consensus on how to evaluate models**

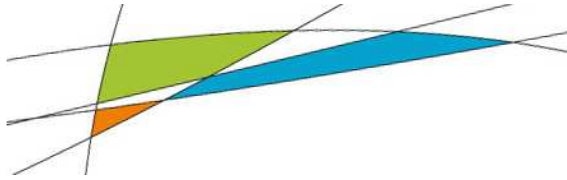
Should we evaluate evaluation criteria?



Vizualizing hydrographs

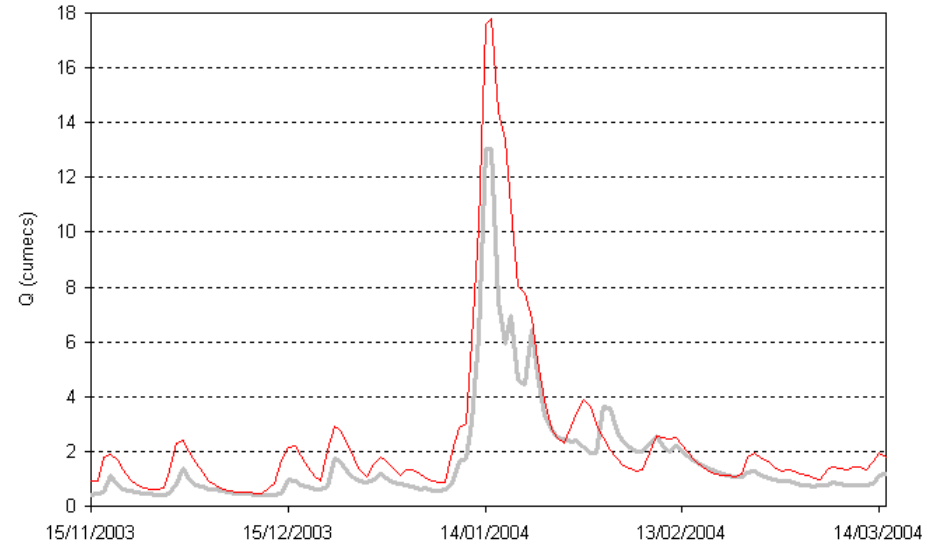
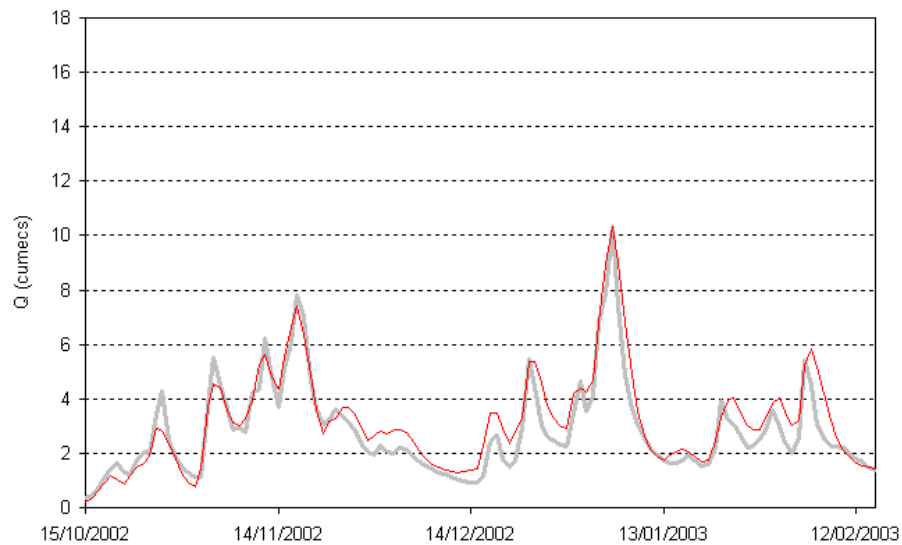
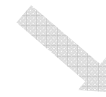
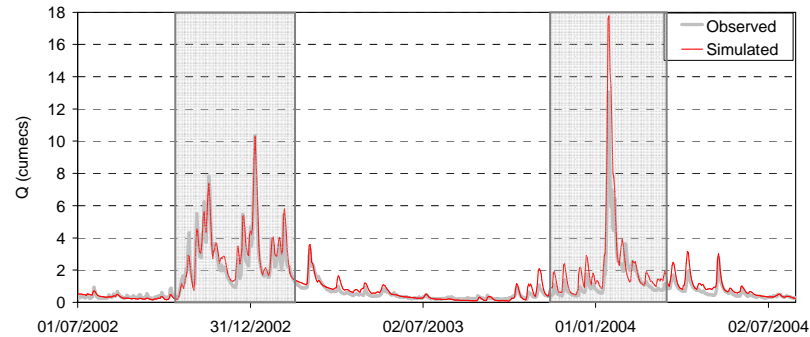


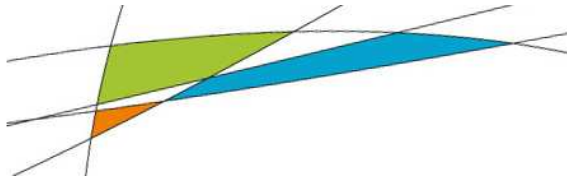
**Is my model good/average/poor
given my simulation objectives?**



Vizualizing hydrographs

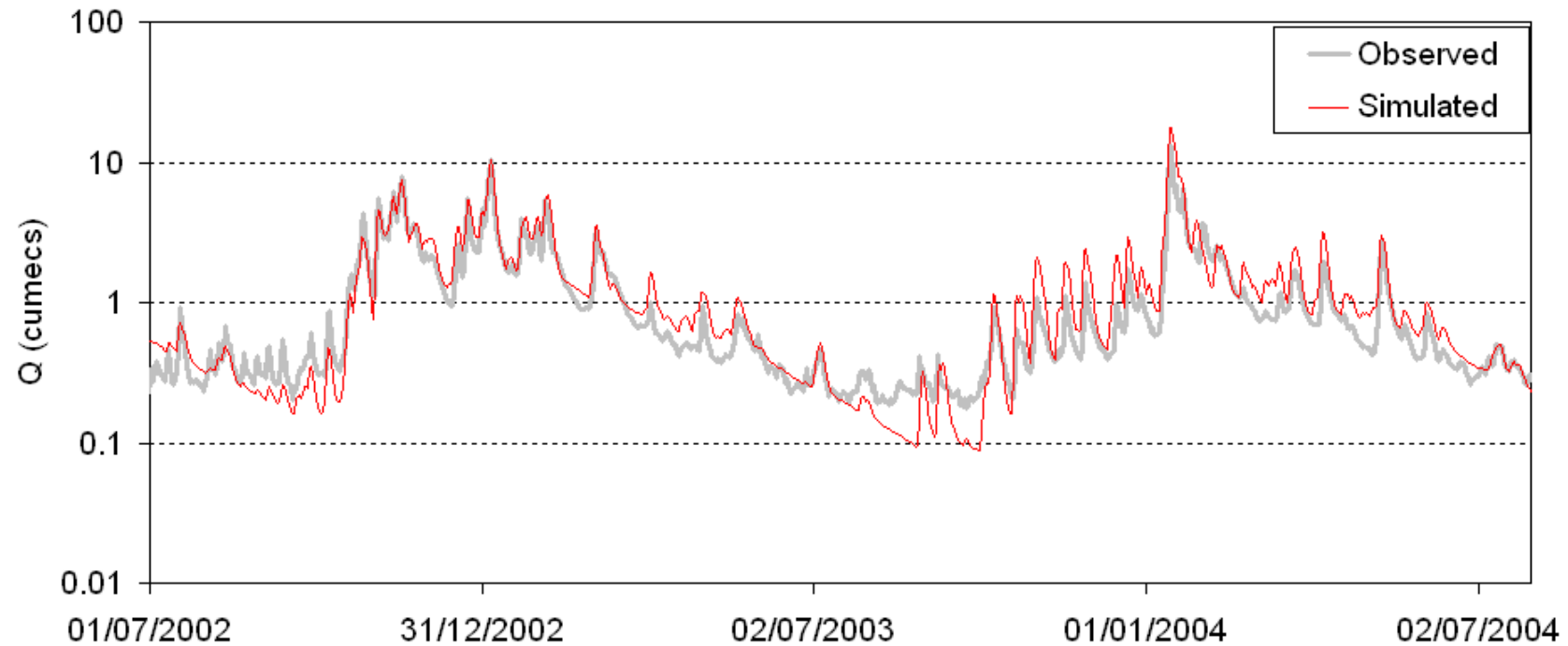
- Focus on high flow periods

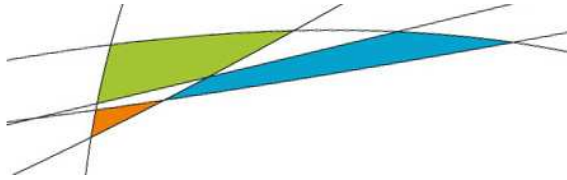




Vizualizing hydrographs

- Focus on low flow periods

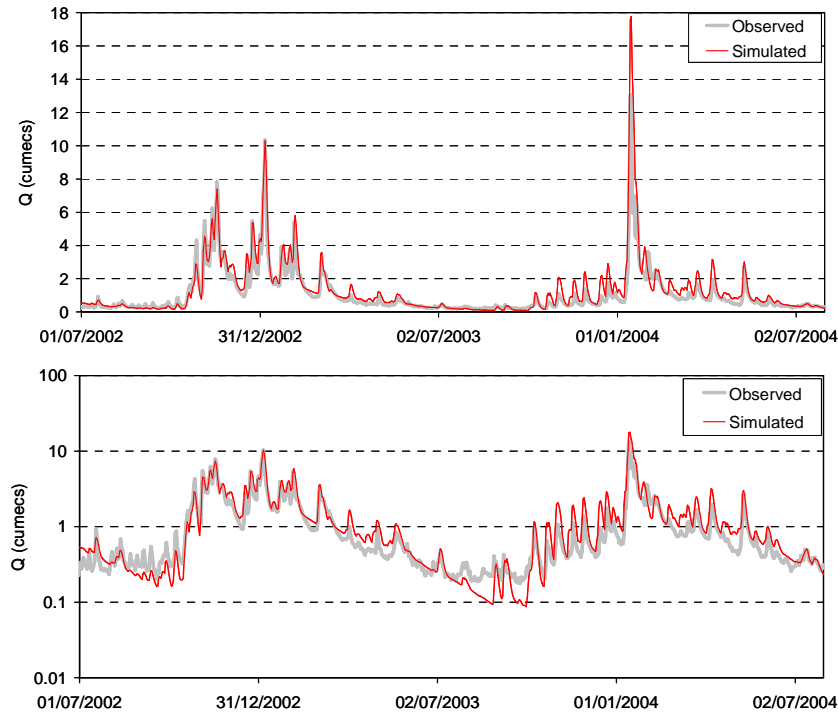




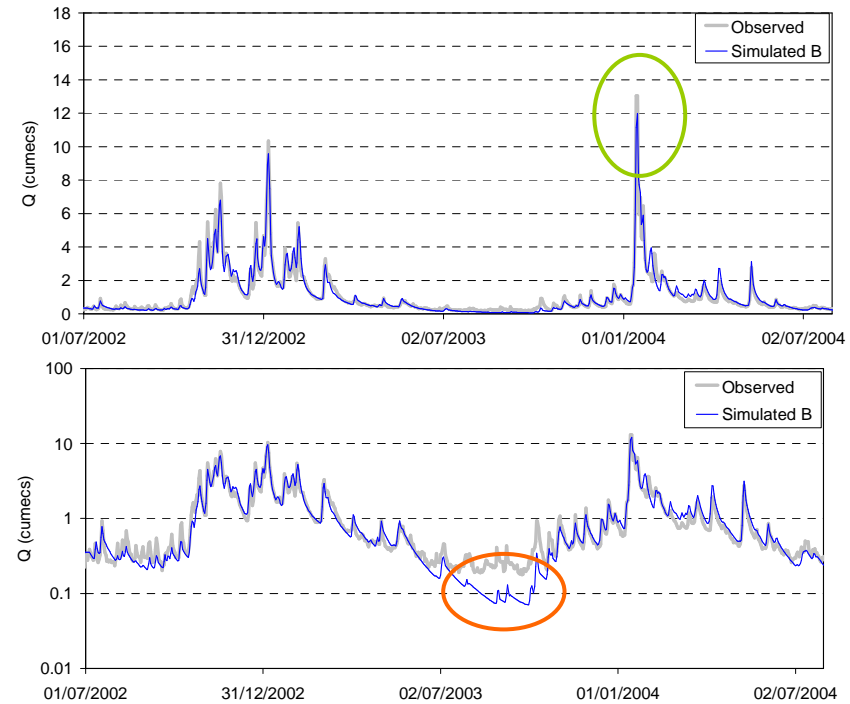
Vizualizing hydrographs

- Is my model good, average or bad?
- Beyond the difficulty to answer this question:
 - Can my judgement be considered reliable?
 - Would my judgement be different if another model was also tested?

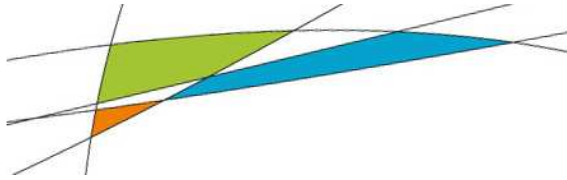
Model A



Model B



- Would someone else provide a different answer?

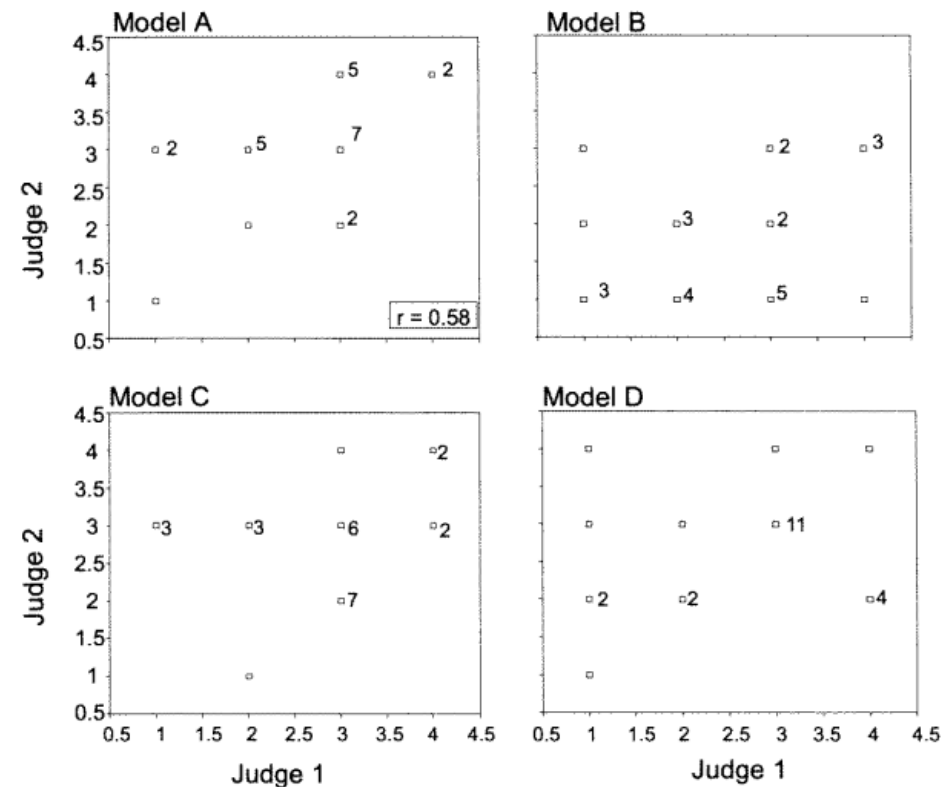


Case study

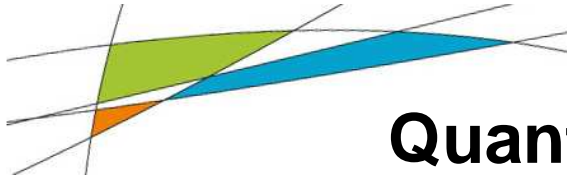
Comparison of expert judgement by Houghton-Carr (HSJ, 1999)

- Two experts asked to evaluate daily hydrographs simulated by four models (A to D)
- Marks from from 1 to 4
- No prior guidance
- Set of 25 catchments

- Considerable spread in model evaluation
- Judgement differed significantly if FDC was shown instead of daily hydrographs



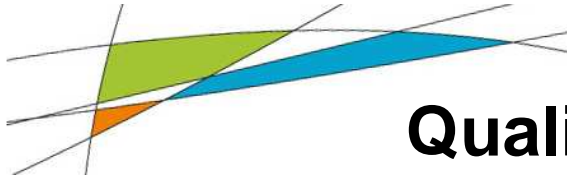
(Fig. 6 in Houghton-Carr, 1999)



Quantitative criteria as an alternative to qualitative criteria?

- **Seen as more objective tools than graphical criteria**
- **But...**
 - **a large number of criteria exist (continuous, event-based, etc.)**
 - **quantitative criteria can also disagree**

Criterion 1	Model A	>	Model B
Criterion 2	Model A	<	Model B
 - **behaviour of criteria not always fully understood (still ongoing discussions on the 40-year old Nash-Sutcliffe efficiency index)**



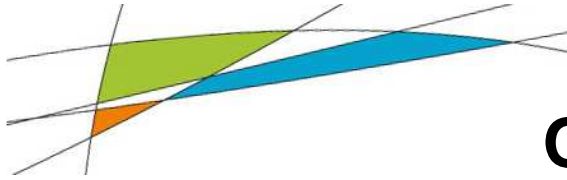
Qualitative and quantitative criteria: an easy or difficult wedding?

- **Largely used as complementary tools for the evaluation of model outputs**
- **Are they actually complementary?**
- **To which extent do they match?**



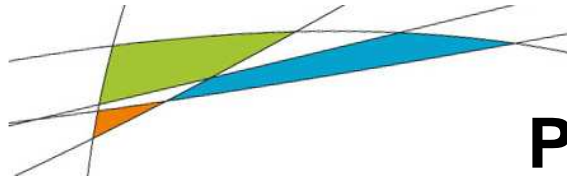
How can model evaluation be made more systematic?

- Are there too many criteria?
- Can we define a set of reference criteria?
- Should we prefer absolute or relative evaluation?
- Do we need reference models (“benchmarks”)?
- Should hydrologists be better trained for evaluating the quality of models’ outputs?



Objectives of the workshop

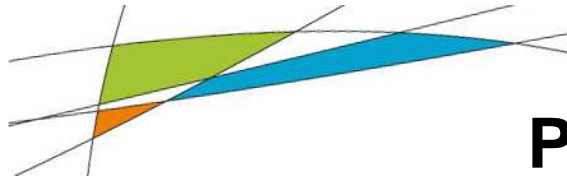
- **To better understand the links between expert judgement and numerical criteria, based on a survey and an inventory of numerical criteria**
- **To better understand the role of criteria in**
 - **model calibration**
 - **model evaluation procedures for various objectives (simulation, forecasting)**
 - **model comparisons**
 - **diagnosis of model failures**
 - **estimation of uncertainties**
- **To give time to exchanges and share experience on the problems associated with the evaluation of hydrological models**



Programme of the workshop

This afternoon

HW06S1	13:30-15:00	Session HW06S1 Comparing expert judgement and numerical criteria: experiment design <i>Chairman : Charles Perrin</i>			
	13:30-13:45		Introduction: Expert judgement and criteria in hydrological modelling		
	13:45-14:00		Interactive survey on expert judgement		
	14:00-14:15				
	14:15-14:30	2237	Man vs. Machine: a Swedish Experiment on Hydrological Model Performance Assessment	Dr Jonas Olsson	SMHI
	14:30-14:45				
	14:45-15:00		Discussion		
<i>Coffee break and poster session</i>					
HW06S2	16:30-18:00	Session HW06S2 Do numerical criteria tell what we expect? <i>Chairman: Salvatore Grimaldi</i>			
	16:30-16:45	1461	Automated Detection and Categorization of Hydrograph Errors for Updating Operational Hydrologic Models	Mr Ashenafi Gragne	Norwegian University Of Science And Technology
	16:45-17:00	4041	Use of various types of evaluation criteria at different stages of model implementation	Dr Olga Semenova	State Hydrological Institute
	17:00-17:15	4092	On the significance of the performance criteria of event-based flood models	Mr Roger Moussa	Institut National De La Recherche Agronomique
	17:15-17:30	3370	Verification Methods for Probabilistic Streamflow Forecasts	Dr David Robertson	CSIRO
	17:30-17:45	531	On the Criteria of Model Performance Evaluation for Hydrological Forecasting Models	Prof Ke-Sheng Cheng	National Taiwan University
17:45-18:00		Discussion			

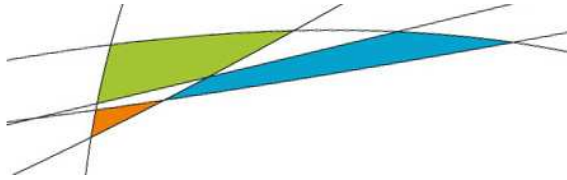


Programme of the workshop

Tomorrow morning

HW06S3	08:30-10:00	Session HW06S3 Can we build better models? Criteria for calibrating and diagnosing models <i>Chairman: Mark Thyer</i>			
	08:30-08:45	5901	The effect of choice of calibration Criteria on Hydrological Model Performance	Pr Zoubeida Bargaoui	Laboratoire Modelisation en Hydraulique et Env., Tunis
	08:45-09:00	5419	Using entropy as a descriptor of flow duration for rainfall-runoff model calibration	Dr Ilias Pechlivanidis	Victoria University of Wellington
	09:00-09:15	2883	The value of considering uncertainty in design of model performance indicators	Dr Barry Croke	Australian National University
	09:15-09:30	3357	Use of Multiple Data Types to Evaluate and Diagnose Weaknesses in Hydrological Models	Dr Hilary Mcmillan	National Institute of Water and Atmospheric Research
	09:30-09:45	3578	Impact of modeller's attitude in catchment modelling: stage from priori prediction to calibration	Dr Hartmut Hollander	State Authority of Mining, Energy and Geology
	09:45-10:00		Discussion		
	10:00-10:30	<i>Coffee break</i>			
HW06S4	10:30-12:00	Session HW06S4 Reconciling expert judgement and numerical evaluation. Results and perspectives in hydrological modelling <i>Chairman : Vazken Andréassian</i>			
	10:30-10:45	524	Performance of a conceptual model in a complex river system and with scarce data: Case of Letaba River	Mr Zacharia Katambara	University of The Witwatersrand
	10:45-11:00	3315	The Effectiveness of Hydrological Models Sreamflow Prediction (...)	Mr Erwin Jeremiah	University Oo New South Wales
	11:00-11:15	5550	Expert judgement versus statistical goodness-of-fit for hydrological model evaluation: Results of experiment	Mr Charles Perrin	Cemagref
	11:15-11:30				
	11:30-11:45		Discussion and perspectives		
	11:45-12:00				

← Posters



Important reminders



- **IAHS Banquet on Wednesday**
Tickets can be purchased at the IAHS counter on ground floor
- **Red Books**
For those who ordered proceedings at registration, collect your issues at the IAHS counter
- **IAHS Frisbee Contest**
Join one of the teams:
“Deterministic modellers” vs. “Probabilistic modellers”

With wishes for a lively and fruitful workshop!

$$MSLE = \frac{1}{n} \sum_{i=1}^n (\log O_i - \log S_i)^2$$

$$EI2 = 1 - \frac{\sum_{i=1}^n (O_i^2 - S_i^2)^2}{\sum_{i=1}^n \left(O_i^2 - \frac{1}{n} \sum_{j=1}^n O_j^2 \right)^2}$$

$$EI_{mod} = 1 - \frac{\sum_{i=1}^n |O_i - S_i|^p}{\sum_{i=1}^n |O_i - \bar{O}|^p}$$

$$PDIFF = \max_{i \in [1, n]} (O_i) - \max_{i \in [1, n]} (S_i)$$

$$KGE = 1 - BD$$

$$BD = \sqrt{(r-1)^2 + (\alpha-1)^2 + (\beta-1)^2}$$

$$\alpha = \frac{\sigma_s}{\sigma_o}, \beta = \frac{\mu_s - \mu_o}{\sigma_o}$$

$$B = \frac{\sum_{i=1}^n S_i}{\sum_{i=1}^n O_i} - 1$$

$$\sigma_o = \sqrt{\frac{\sum_{i=1}^n (O_i - \bar{O})^2}{n}}$$

$$AIC = m \ln(RMSE) + 2p$$

$$MSEP = (b-1)^2 \left[n^{-1} \sum_{i=1}^n O_i^2 \right]$$

$$RAE = \frac{\sum_{i=1}^n |O_i - S_i|}{\sum_{i=1}^n |O_i - \bar{O}|}$$

$$AME = \max_{i \in [1, n]} (|O_i - S_i|)$$

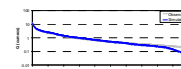
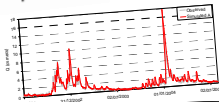
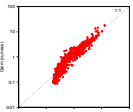
$$LA_{mod} = 1 - \frac{\sum_{i=1}^n |O_i - S_i|^p}{\sum_{i=1}^n (|S_i - \bar{O}| + |O_i - \bar{O}|)^p}$$

$$R^2 = \frac{\left(\frac{n \sum_{i=1}^n (O_i S_i) - \sum_{i=1}^n O_i \sum_{i=1}^n S_i}{\sqrt{\left[n \sum_{i=1}^n O_i^2 - \left(\sum_{i=1}^n O_i \right)^2 \right] \left[n \sum_{i=1}^n S_i^2 - \left(\sum_{i=1}^n S_i \right)^2 \right]}} \right)^2}$$

$$EI = 1 - \frac{\sum_{i=1}^n (O_i - S_i)^2}{\sum_{i=1}^n (O_i - \bar{O})^2}$$

$$\sigma_s = \sqrt{\frac{\sum_{i=1}^n (S_i - \bar{S})^2}{n}}$$

$$BIC = m \ln(RMSE) + p \ln(m)$$

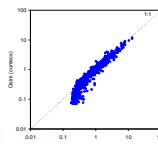


$$CVR = \frac{\sqrt{\frac{1}{n} \sum_{i=1}^n (O_i - S_i)^2}}{\bar{O}}$$

$$MCE = \frac{1}{n} \sum_{i=1}^n (O_i - S_i)$$

$$LA = 1 - \frac{\sum_{i=1}^n (O_i - S_i)^2}{\sum_{i=1}^n (|S_i - \bar{O}| + |O_i - \bar{O}|)^2}$$

$$RVE = \frac{\sum_{i=1}^n (O_i - S_i)}{\sum_{i=1}^n O_i}$$



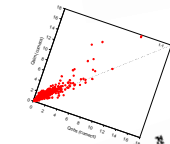
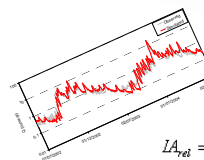
$$MSE = \frac{1}{n} \sum_{i=1}^n (O_i - S_i)^2$$

$$MARE = \frac{1}{n} \sum_{i=1}^n \frac{|O_i - S_i|}{O_i}$$

$$r_{mod} = R \frac{\min\{\sigma_o, \sigma_s\}}{\max\{\sigma_o, \sigma_s\}}$$

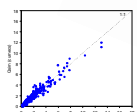
$$MSDE = \frac{1}{n-1} \sum_{i=1}^n ((O_i - O_{i-1}) - (S_i - S_{i-1}))^2$$

$$MdAPE = \text{Median} \left(\left| \frac{O_i - S_i}{O_i} \right| 100 \right)$$



$$MRE = \frac{1}{n} \sum_{i=1}^n \left(\frac{O_i - S_i}{O_i} \right)$$

$$BILN = 1 - \frac{\sum_{i=1}^n (\ln(O_i + \epsilon) - \ln(S_i + \epsilon))^2}{\sum_{i=1}^n \left(\ln(O_i + \epsilon) - \frac{1}{n} \sum_{j=1}^n \ln(O_j + \epsilon) \right)^2}$$

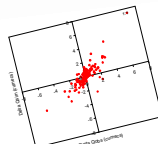
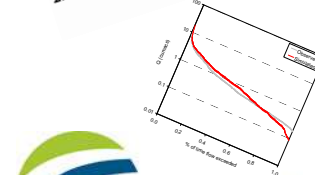


$$EI_{rel} = 1 - \frac{\sum_{i=1}^n \left(\frac{O_i - S_i}{O_i} \right)^2}{\sum_{i=1}^n \left(\frac{O_i - \bar{O}}{\bar{O}} \right)^2}$$

$$MSRE = \frac{1}{n} \sum_{i=1}^n \left(\frac{O_i - S_i}{O_i} \right)^2$$

$$IA_{rel} = 1 - \frac{\sum_{i=1}^n (O_i - S_i)^2}{\sum_{i=1}^n \left(\frac{|S_i - \bar{O}| + |O_i - \bar{O}|}{\bar{O}} \right)^2}$$

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (O_i - S_i)^2}$$



$$R4MS4E = \sqrt[4]{\frac{1}{n} \sum_{i=1}^n (O_i - S_i)^4}$$

$$EI = 1 - \frac{\sum_{i=1}^n (U(O_i) - f(S_i))^2}{\sum_{i=1}^n (O_i - \bar{O})^2}$$

$$MAE = \frac{1}{n} \sum_{i=1}^n |O_i - S_i|$$

$$R^2 = \frac{\left(\frac{\sum_{i=1}^n (O_i - \bar{O})(S_i - \bar{S})}{\sqrt{\sum_{i=1}^n (O_i - \bar{O})^2} \sqrt{\sum_{i=1}^n (S_i - \bar{S})^2}} \right)^2}$$