

**An approach to propagate streamflow statistics along the river network**

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# An approach to propagate streamflow statistics along the river network

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**Abstract** Streamflow at ungauged sites is often predicted by means of regional statistical procedures. The standard regional approaches do not preserve the information related to the hierarchy among gauged stations deriving from their location along the river network. Still, this information is important when estimating runoff at a site located immediately upstream or downstream a gauging station. We propose here a novel approach, referred to as Along-Stream Estimation (ASE) method, to improve runoff estimation at ungauged sites. The ASE approach starts from the regional estimate at an ungauged site (target site), and corrects it based on regional and sample estimates of the same variable at a donor site, where sample data are available. A criterion to define the domain of application around each donor site of the ASE approach is proposed, and the uncertainty inherent with the obtained estimates is evaluated. This allows one to compare the variance of the along-stream estimates to that of other models eventually available for application (e.g., regional models), and thus to choose the most accurate method (or to combine different estimates).

The ASE model has been applied in the Northwestern part of Italy in connection to an existing regional model for flood frequency analysis. The analysed variables are the first L-moments of the annual discharge maxima. The application demonstrates that the ASE approach can be effectively used to improve the regional estimates for the L-moment of order one (the index flood), particularly when the area-ratio of a pair of donor-target basins is less or equal to ten. On the other hand, in this case study the method does not provide significant improvements to the estimation of higher-order L-moments.

**Key words** streamflow statistics, river network, information propagation, uncertainty

**Résumé** Les débits fluviaux dans des sections sans données sont souvent prédits avec procédures régionales statistiques. Dans les méthodes régionales standard aucune information est conservée relativement à la hiérarchie géographique entre les stations placées le long du réseau fluvial. Toutefois, cette information est importante lors de l'estimation des débits dans un site situé immédiatement en amont ou en aval d'une station de jaugeage des débits. Nous proposons ici une nouvelle approche, appelée Along-Stream Estimation (ASE), pour améliorer l'estimation des débits dans les sites non jaugeés. L'approche ASE commence à partir de l'estimation régionale à un site non jaugeé (site cible), qui est ensuite corrigée à partir des estimations régionales et de l'échantillon de la même variable à un site donneur, où les observations sont disponibles.

Un critère particulier a été proposé pour définir le domaine d'application de l'approche ASE autour de chaque site donneur, et aussi l'incertitude inhérente aux estimations obtenues a été évaluée. Ceci permet de comparer la variance des estimations du ASE à celle des autres modèles statistiques éventuellement disponibles pour l'application (pour exemple, les modèles régionaux traditionnels), et donc de choisir la méthode la plus précise (ou de combiner différentes estimations).

Le modèle ASE a été appliqué dans la partie nord-ouest de l'Italie, dans le cadre d'une méthode existant d'analyse régionale de probabilité des crues. Les variables estimées dans les sites sans données sont les premiers L-moments de la crue annuelle. L'application démontre que l'approche ASE peut être utilisée efficacement pour améliorer les estimations régionales pour le L-moment d'ordre un (la crue 'indice'). Ceci est vrai en particulier lorsque le ratio des surfaces d'une paire de donneur-cibles bassins est inférieur ou égale à dix. Dans notre cas d'étude la méthode ne démontre pas d'importantes améliorations dans l'estimation des L-moment d'ordre supérieur.

## 1 INTRODUCTION

Prediction of streamflow statistics in ungauged basins is often performed through the use of regional models (e.g. Grimaldi *et al.* 2011); a procedure able to exploit local information and to improve regional estimates would thus be appreciable for many purposes.

Several types of regional models have been proposed in the literature, based on the underlying idea to “*substitute time for space*” (US National Research Council 1988), i.e. to compensate for the lack of data record at a certain location transferring the information from other gauged sites. These models differentiate in terms of the regionalized variable and the mathematical framework used for the information transfer, while their common attitude is to approach the transfer of hydrologic information moving to the so called descriptor space. The dimensions of the descriptor space are the catchment characteristics (usually topographic, morphological, pedological or climatic) that can be computed for each basin without resorting to hydrologic data. Then, suitable relationships are built to relate some of these characteristics to the desired hydrological variable, thus providing a tool for estimating the variable in ungauged basins.

Differently from regional approaches, the basic concept underpinning the model developed in this work is the transfer of hydrological information to an ungauged site located upstream or downstream existing gauging stations. This “*propagation of information*” involves a supporting variable calculated at a gauged (or donor) basin on the basis of sample data, that is used to propagate the information towards the ungauged (target) site. The target and the donor site are directly connected by the drainage network, i.e. the two drainage basins are nested.

Under this perspective, only if the two sites are close enough this information transfer can be supposed to be helpful. The estimation of the uncertainty of the propagated prediction is thus a key element, since it allows one to evaluate if the propagated prediction is better than the regional model prediction. This model is named Along-Stream Estimation (ASE) in the following, to underline that it is based on the river network structure. Any discharge-related variable can in principle be propagated with the ASE approach. The procedure is applied here considering the first L-moments (e.g. Hosking and Wallis 1997) computed on the record of annual streamflow maxima. These statistics can be profitably used to estimate flood frequency curves (Laio *et al.* 2011).

The issue of prediction or interpolation of hydrological variables along the river network is not frequently discussed in the literature, although some notable exemptions are found. Kjeldsen and Jones (2007) adopted a procedure which, analogously to our model, implements the idea of locally correcting the regional estimates on the basis of proximal sources of information. However, this procedure does not account for the river network structure. We will return on the similarities and differences with the work of Kjeldsen and Jones (2007) later in the paper (Sect. 4).

Gottschalk (1993a,b) approached a similar problem considering the network structure and introduced the problem of correlation and covariance of runoff, adapting the theory of stochastic processes to the hierarchical structure of nested catchments. This approach has been later extended by Gottschalk *et al.* (2006, 2011), and similar concepts are used by Skoien *et al.* (2006) in the development of a kriging procedure that accounts for the river structure, named topological kriging or top-kriging. These approaches, differently from the ASE model, do not aim at correcting regional

estimates already available for the ungauged sites, but provide independent estimators of the design floods.

## 2 ALONG-STREAM INFORMATION PROPAGATION METHOD

### 2.1 Method and assumptions

In the ASE approach a generic hydrological variable (e.g. the mean of annual streamflow maxima) is represented as  $S$  when it is computed on the empirical sample, while the same variable computed through the propagation of information is denoted as  $P$ . Moreover, to allow generalizations, we will denote the gauged or donor site with the subscript  $d$ , and the ungauged or target site with the subscript  $t$ .

The approach is based on the following hypotheses:

- Proximity: the target site is located on the same stream path of the donor station, upstream or downstream, i.e. the two basins  $d$  and  $t$  are nested;
- Transferability: the variable  $S_d$ , computed at the donor site, is used as the support of propagation in the information transfer scheme, as:

$$P_t = f(S_d, \theta)$$

where  $P_t$  is the propagated variable at the target site,  $\theta$  is an additional (optional) set of parameters and  $f$  is a function to be defined;

- Congruence: when the distance between the donor and the ungauged catchment becomes null, the two basins coincide and the along-stream estimate at the ungauged site matches the at-site estimate at the gauged basin, i.e.

$$P_t \rightarrow S_d \text{ for } t \rightarrow d.$$

The distance is intended with a general meaning, and does not necessarily represent the geographic distance or the length of the drainage path between the two points.

To set the validity domain is very important to assess the reliability of the ASE method. Here the point will be treated in an intuitive way: the idea is to consider the ASE model applicable only where the uncertainty, i.e. the standard deviation  $\sigma_{P_t}$ , of the propagated prediction can be suitably estimated.  $\sigma_{P_t}$  can be statistically evaluated considering the residuals obtained during the calibration phase of the method: the more efficient is the function for the information transfer, the smallest are the residuals, and the larger is the domain of validity.

The prediction  $P_t$  is obtained through the function  $f$ , and its standard deviation can be obtained as the combination of a model error, due to the approximate form of  $f$ , and a sample error, owing to the use of the variable  $S_d$ , which is computed from the data. Considering in detail these sources of uncertainty is out the scope of this paper; however, the variance of  $P_t$  can be quantified in a simplified way: given the particular function  $f$  for the information transfer, together with its corresponding domain of validity, the variance of the along-stream prediction is supposed to increase moving away from the donor site, but still within the validity domain. Outside this domain, the along-stream predictions is deemed unreliable and it is therefore no longer necessary to compute its variance. A sketch representing this aspect is shown in Fig. 1c and details are reported in Sect. 2.3.

The ASE approach is meant to be applied to an area for which a regional flood frequency model has been already developed. The regional model is used (i) as a reference model for results comparison; (ii) as a substitute for  $P_t$  where the ASE approach is not applicable; and (iii) as a source of information, for the definition of the additional set of parameters  $\theta$ . For instance, the regional model used here (presented in detail by Laio *et al.* (2011)) allows one to evaluate the flood frequency curve in ungauged basins through the estimation of three L-moments on the basis of a set of three regional relations: the index-flood ( $Q_{ind}$ , average of annual maxima), the coefficients of L-variation ( $L_{CV}$ ) and L-skewness ( $L_{CA}$ ).

## 2.2 Propagation of information

The first step to implement the along-stream estimation procedure is to define a suitable function  $f$  to compute the variable  $P$  at the target site  $t$  once given the value  $S_d$  at the donor site. Here we adopt an equation proposed in the Flood Estimation Handbook (Institute of Hydrology, 1999) and reanalyzed by Kjeldsen and Jones (2007). The function  $f$  reads

$$f(S_d, \theta) = \frac{R_t}{R_d} \cdot S_d \quad (1)$$

where the symbol  $R$  refers to the estimates obtained from the regional procedure and  $S_d$  is the at-site sample value of the variable at the donor site. Equation (1) can be interpreted as follows: the regional estimate  $R_t$  in  $t$  is corrected by a factor equal to the relative error that the regional model produces in  $d$  (i.e.  $S_d/R_d$ ). Note that here all the symbols  $P$ ,  $R$  and  $S$  represent the same hydrological variable of interest (e.g. the index-flood, or  $L_{CV}$ , or  $L_{CA}$ ).

The propagated estimate of  $P_t$  can then be written as:

$$\begin{cases} P_t = \frac{R_t}{R_d} S_d & \text{if } D \leq D_{lim} \\ P_t = R_t & \text{if } D > D_{lim} \end{cases} \quad (2)$$

where  $D$  is the generalized distance between  $t$  and  $d$  and  $D_{lim}$  is the threshold distance beyond which the propagation is no longer effective. For  $D \rightarrow 0$  it is straightforward to verify that  $P_t \rightarrow S_d$ . In this context, since we already have an alternative model (the regional model) available for the prediction of the variable at the ungauged site, it seems appropriate to use the pure regional estimates in the cases where  $D > D_{lim}$ .

## 2.3 Model reliability: operational estimate and prediction uncertainty

The framework introduced in Sect. 2.1, which highlights the idea that the model is applicable only in a limited neighborhood, is common also to other approaches for local correction of regional estimates. However, in our methodology, we explicitly evaluate the effectiveness of such correction. From a practical point of view, this introduces a further rule with respect to the propagated estimate of equation (2), that is formalized defining the operational or along-stream estimate  $ASE_t$  as:

$$\begin{cases} ASE_t = P_t & \text{if } D \leq D_{lim} \text{ and } \sigma_{P_t} \leq \sigma_{R_t} \\ ASE_t = R_t & \text{if } \text{otherwise} \end{cases} \quad (3)$$

where  $\sigma_{Rt}$  is the standard deviation of the regional prediction, and  $\sigma_{Pt}$  is the standard deviation (to be evaluated) of the propagated variable. This means that, even for  $D \leq D_{lim}$  the propagated prediction  $P_t$  is accepted only if  $\sigma_{Pt}$  is not greater than the corresponding regional uncertainty  $\sigma_{Rt}$ . The standard deviation of the regional prediction should be available from the regional model used (see e.g. Laio *et al.* 2011, for our case study).

The basics of the ASE method can then be summarized in three steps: (i) choice of a suitable framework for the information transfer, (ii) definition of the threshold distance  $D_{lim}$ , and (iii) evaluation of the uncertainty of the propagated estimate. In Sect. 2.2, a practical formula (equation (2)) is proposed, without providing a quantitative assessment of  $D_{lim}$ . In this section we investigate the suitability of a simplified approach for  $D_{lim}$  quantification (point (ii)), together with an overall evaluation of the performance of the along-stream estimation approach (point (iii)). These two steps are operated jointly through an iterative procedure to provide an optimal estimator of  $D_{lim}$ . This iterative framework is general, and can be also applied to propagate equations different from equation (2).

To implement the ASE framework, it is necessary to define a suitable relation that represents the uncertainty of  $P_t$ . As mentioned before, an analytical equation for  $\sigma_{Pt}$  could be derived on the basis of equation (1), although actually the effect of the model error on  $\sigma_{Pt}$  is not easy to be defined. Consequently, in our approach, we resort to a simple model of the  $P_t$  uncertainty,

$$CV_{P_t} = (1 + \alpha \cdot D) \cdot CV_{S_d} \quad (4)$$

where  $CV$  is the coefficient of variation of the propagated variable, i.e. the ratio between the standard deviation and the mean of the variable. This model for predicting  $CV_{P_t}$ , can be interpreted as follows: the coefficient of variation of  $P_t$  equals the coefficient of variation of the at-site estimate in the gauged site (which includes the sample uncertainty) augmented proportionally to a factor  $\alpha$  that accounts for both the non-correctness of the ASE transfer function (model error) and for the variance of the other variables involved in equation (2) (in this case the regional values  $R$ ). This can be also thought as a first-order approximation of a more complex function for variance propagation.

Considering the definition of  $P_t$  given in equation (2), and the definition of  $CV$  in equation (4), we obtain for  $D \leq D_{lim}$

$$\sigma_{P_t} \cdot \frac{R_d}{R_t \cdot S_d} = (1 + \alpha \cdot D) \cdot \frac{\sigma_{S_d}}{S_d} \quad (5)$$

and thus

$$\sigma_{P_t} = (1 + \alpha \cdot D) \cdot \sigma_{S_d} \cdot \frac{R_t}{R_d} \quad (6)$$

For  $D \rightarrow 0$  it is straightforward to verify that  $\sigma_{P_t} \rightarrow \sigma_{S_d}$ , confirming the congruence hypothesis.

The evaluation of the uncertainty of the propagated estimate using equation (6) requires to preliminarily estimate the parameter  $\alpha$ . As a first attempt, we calibrated  $\alpha$  on the basis of the available dataset, rearranged to account for each donor-target

correspondences (details in Sect. 3) and considering only the basin pairs within the threshold distance. Considering that for each pair of basins the residual between  $P_t$  and its corresponding at-site value  $S_t$  is

$$\delta_t = P_t - S_t. \quad (7)$$

$P_t$  and  $S_t$  are assumed to be independent random variables neglecting the covariance between  $S_a$  and  $S_t$ . This hypothesis allows one to keep the framework simple and is justified by the fact that the covariance of flood statistics rapidly declines in orographically complex areas and cannot be robustly estimated in the study area (Laio *et al.*, 2011). Using equation (6) one obtains

$$\sigma_\delta^2 = \sigma_{P_t}^2 + \sigma_{S_t}^2 = (1 + \alpha \cdot D)^2 \cdot \sigma_{S_d}^2 \cdot \left(\frac{R_t}{R_d}\right)^2 + \sigma_{S_t}^2. \quad (8)$$

The coefficient  $\alpha$  can thus be estimated by means of a maximum likelihood approach: the residuals  $\delta_t$  are supposed to be normally distributed with zero mean and variance changing site by site accordingly to equation (8). The likelihood function is obtained as the product of each (normal) marginal probability distribution.

Note that, even if equation (6) relates a standard deviation to a distance like a variogram, it is conceptually different from a variogram because the calibration is performed using the residuals  $\delta_t$ , which does not require the availability of simultaneous observations. This is particularly important in the context of limited data availability, where the variograms cannot be robustly estimated.

The value of  $D_{lim}$  and  $\alpha$  (which are not known a priori) are optimized by means of a trial and error procedure:

- (i) a tentative value of  $D_{lim}$  is selected;
- (ii) the propagated estimate  $P_t$  is computed as in equation (2);
- (iii) the residuals  $\delta_t$  are computed and the parameter  $\alpha$  is evaluated in the maximum likelihood framework, only for basin pairs within  $D_{lim}$ ;
- (iv) based on  $\alpha$ , the variance of the  $P_t$  prediction is computed with equation (6) and it is compared against the variance of the regional prediction at the same location;
- (v) the operational estimate  $ASE_t$  is obtained by following the rules in equation (3);
- (vi) an error index (see equation (11) in the following) is computed both for the ASE model and the regional model. The two error indexes are compared;
- (vii) the procedure is repeated, changing the tentative value of  $D_{lim}$ ;
- (viii) finally, the  $D_{lim}$  value that minimizes the overall error of  $ASE_t$  is assumed as the distance threshold.

This procedure considers a unique  $D_{lim}$  value which is valid for the whole case study. A “global”  $D_{lim}$  value is necessary, from the computational point of view, to perform the estimation of  $\alpha$ . The search for  $D_{lim}$  is based on a trial and error procedure that roughly tells us what is the maximum distance wherein sensible improvements are obtained. Nevertheless, precise estimation of  $D_{lim}$  would be superfluous because even when  $D < D_{lim}$ , the propagated estimate is further compared to the regional one to choose the most appropriate estimate (see equation (3)).

### 3 CASE STUDY

#### 3.1 Organization of nested basins

Regional models employed in this work are in the form of multiple regression models calibrated over a dataset of 70 basins located in northwestern Italy; geomorphologic and climatic indexes available for any basin are used as explanatory variables (Laio *et al.*, 2011). Basins belong mainly to mountainous areas, with area ranging between 22 and 3,320 km<sup>2</sup> and mean elevation from 471 to 2,719 m a.s.l. To reduce any effect of upstream lakes and/or reservoirs, basins whose catchment area is covered by lakes in a percentage beyond 10% are discarded. The investigated region presents basins subjected to various climate regimes, from purely nivo-glacial to almost temperate-mediterranean. Further details can be found in Claps and Laio (2008). Each prediction model takes the form

$$\hat{Y} = x^T \hat{\beta} \quad (9)$$

where  $\hat{Y}$  is the regionalized variable (L-moment),  $x$  is the vector containing the descriptors for the considered basin, with one as the first element, and  $\hat{\beta}$  is the vector of regression coefficients, obtained following a generalized least squares procedure modified after Stedinger and Tasker (1985). Laio *et al.* (2011) found that for the estimation of the index-flood it is more appropriate to apply equation (9) to the log-transformed data; consequently, a back transformation is required to obtain  $Q_{ind}$  from  $\hat{Y}$ . The flood frequency curve is then reconstructed considering the regionalized L-moments. The regional model by Laio *et al.* (2011) also allows one to evaluate the standard deviation of each L-moment predicted at an ungauged site.

The suitability of the ASE approach is evaluated considering as a case study the same set of 70 basins used by Laio *et al.* (2011); however, here the data are organized in a different way, being more appropriate to work in terms of pairs of basins  $\{t, d\}$ , rather than with a single catchment at a time. Fig. 2 shows a schematic representation of the hierarchical dependence of nested catchments, representing the connections with a line. Note that there are several multi-connected basins, as well as basins with no connections. All the connected (nested) catchments have been considered as possible pairs of donor-target sites (e.g.: from Fig. 2, basin 1 is nested to basin 15 even if there is basin 13 in between the two).

The connections are considered “*in both directions*”, e.g. if basin 9 is upstream of basin 10 we first consider basin 9 as the donor site and basin 10 as the target (ungauged) site, then the procedure is repeated using basin 10 as the donor station and basin 9 as the target (ungauged) site. Considering all of the possible connections of two stations along the same drainage path (nested basins), there are a total of 142 connections. Every pair is characterized by a generalized distance  $D$  among them.

The distance  $D$  between two catchments can be defined in different ways, but it is preferable to avoid both the geographical distance and the length of the drainage path linking the two closing sections. For instance, such definitions would not represent correctly the abrupt change in basin characteristics that is expected between two points located just upstream or downstream a tributary. We propose a definition of the distance based on the ratio in basin areas  $A$ ,

$$D = \log(A_{\max}/A_{\min}) \quad (10)$$



with  $A_{\max} = \max[A_t, A_d]$  and  $A_{\min} = \min[A_t, A_d]$ . Under the proximity hypothesis (but not in general), two basins with the same area have null distance (they are the same basin). Consequently, their estimates must coincide (congruence hypothesis). Other variables may be included in the representation of the generalized distance, for instance the mean basin elevation can be useful when the dataset is composed of basin from both mountainous and plain areas.

### 3.2 Application of the iterative procedure

The trial and error procedure described in Sect. 2.3 has been applied to the index-flood, the  $L_{CV}$  and the  $L_{CA}$  statistics, using equation (10) as the distance measure between basins. The variable  $\log(Q_{ind})$ , i.e. the log-transformed index-flood, has also been considered, using a slightly modified version of the ASE approach in order to compare our model with the one proposed by Kjeldsen and Jones (2007). Details about this comparison are reported in Sect. 4.

The main results of the application of the ASE method with a number of tentative threshold distances are summarized for the index-flood in Fig. 3, where the root mean squared error (RMSE) of the normalized prediction errors are plotted as a function of the area ratio of the donor and target basins. The normalized errors are defined as

$$\varepsilon_{\{t,d\}} = \frac{(\text{prediction})_{\{t,d\}} - S_t}{\sigma_{S_t}} \quad (11)$$

where “*prediction*” indicates the approach used to make the estimation; the residuals are normalized by  $\sigma_{S_t}$  to account for the sample uncertainty at the target site, which can be relevant if the donor has a short record.

In the first instance, Fig. 3 allows one to compare the behavior, in terms of RMSE, of the operational ASE estimator of equation (3) (in the following referred to as  $\text{RMSE}_{\text{ASE}}$ ), against the simple propagation of information of equation (2) ( $\text{RMSE}_{\text{PRO}}$  in the following). Both of these approaches have been applied over all possible pairs  $\{t, d\}$ , but only within the distance limit. The last point of the trial and error procedure is relative to a distance limit of 5.03 (equivalent to an area ratio of about 150) that includes all the available basin pairs, i.e. it is equivalent to an unbounded domain of validity. In the same figure, the global RMSE computed considering only the regional predictions over the whole dataset,  $\text{RMSE}_{\text{REG}}$ , is also reported for comparison.

Some important remarks can be deduced from the  $\text{RMSE}_{\text{PRO}}$  curve: it presents a clear increasing trend, with increasing threshold distance;  $\text{RMSE}_{\text{REG}}$  is equaled for an area ratio between 10 and 20. This indicates that the use of a simple propagation of information as in equation (2) is effective only for relatively short distances.

More important, Fig. 3 shows the effectiveness of the ASE method in contrast to the simple propagation approach; in fact, the  $\text{RMSE}_{\text{ASE}}$  is always lower than the  $\text{RMSE}_{\text{PRO}}$ , meaning that the selection criterion in equation (3), based on the standard deviation of the propagated and regional estimates, works properly; in other words, this is a confirmation that, on average, the operational model is able to correctly select the best approach (regional or propagated). As expected, for large area ratios, the ASE performances approach those of the regional model because  $\sigma_{p_t}$  increases and the regional model is selected most of the times in equation (3). Anyway, the ASE model

1  
2  
3 has better performances compared to the regional model used alone even when there  
4 is no distance limit.

5 These results highlight that the use of a restricted domain of validity improves  
6 the effectiveness of the propagation of information and, as a consequence, the whole  
7 ASE framework. On the other hand, a restricted domain of validity limits the  
8 applicability of the ASE method only to the closest target basins.

9  
10 The optimal threshold distance can thus be seen as the best compromise  
11 between two opposite effects: on the one hand, the use of a small threshold distance  
12  $D_{lim}$  leads to better estimation results, but the applicability of the ASE approach turns  
13 out to be limited to only a few basins. On the other hand, larger domains of validity  
14 increase the errors and decrease the effectiveness of the operational estimator.

15 The search for an optimal  $D_{lim}$  value has been performed iteratively for this  
16 case study, considering the calibration set of basin as representative of the real  
17 application context. For instance, very good performances can be achieved with  
18  $D_{lim} = 0.81$  (equal to an area ratio of about 2.25), but only 11.3% of the considered  
19 basins would benefit in this case of the along-stream model. The remaining 88.7% of  
20 the basins would not be considered. Under this perspective, we selected the “optimal”  
21 distance as a balance between these two effects; this corresponds to extending the  
22 influence area to basins that have an area between 1/10 and 10 times the area of the  
23 donor basin, i.e. for pairs of basins whose areas differ for at most one order of  
24 magnitude.  
25  
26

27  
28 The results reported in Fig. 3 show the global performances of the method. A  
29 more detailed investigation is represented in Fig. 4a, where each normalized error of  
30 the operational model is compared against that of the regional (reference) model. The  
31 points on the graph can be divided in four different classes:

- 32 • filled-circles on the bisector represent the basins out of the validity domain, where  
33 only the regional model is applicable;
- 34 • empty-circles on the bisector are basins within  $D_{lim}$  for which the regional model  
35 has been selected as the operational model;
- 36 • empty-circles below the bisector are basins within  $D_{lim}$  for which the propagated  
37 estimate has been selected, and the propagated estimates provide an improvement  
38 over the regional ones;
- 39 • empty-circles above the bisector are basins within  $D_{lim}$  for which the propagated  
40 estimate has been selected, but the propagated errors are greater than the regional  
41 ones.  
42

43 Most of the points out of the diagonal are in the lower part of the plot, which  
44 demonstrates that, when the propagated estimate is suitable to be used, it provides  
45 better performances than the corresponding regional estimation. Only for few basins  
46 there is a moderate increase in the operational error. These results are positive when  
47 compared to those of Fig. 4b, where no threshold distance has been applied. Although  
48 the comprehensive operational error (RMSE<sub>ASE</sub>) still suggests to use the ASE model,  
49 the dispersion of the points highlights the fact that the variance of the operational  
50 predictions is no longer appropriate to describe the reliability of the ASE model. This  
51 is again to say that, for basins beyond the threshold distance, the regional model is the  
52 most appropriate.  
53

54 The same procedure has been applied for the  $L_{CV}$  and the  $L_{CA}$  estimation, but  
55 no conclusive results have been reached. Fig. 5 clearly shows, for  $L_{CV}$ , that the ASE  
56 model does not produce reliable results and, when applicable, produces a deterioration  
57 of the regional estimates. Similar results apply to the  $L_{CA}$ , for which the method seems  
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not applicable at all. These negative results can be **in part** ascribed to the high uncertainty of the sample higher-order L-moments estimated on short data records. This uncertainty prevents a correct estimation of the parameter  $\alpha$  and of the bounds of the validity domain, thus deteriorating the quality of the results obtained with the ASE approach: the same effect impacts the size of the domain of validity of the ASE approach, with  $D_{lim}$  decreasing with increasing order of the L-moment. In our case study, the domain of validity becomes so small that there are not enough pairs of basins included within the threshold distance that can be used for a robust calibration. **Lack of data not only affects the sample uncertainty, but also makes difficult to investigate the complex mechanisms of propagation of the second- and third-order L-moments. The available database is not able to support a detailed analysis of such mechanisms, making the uncertainty related to the “model error” impossible to be estimated, and hampering the applicability of the procedure.**

#### 4 MODEL COMPARISON

As anticipated, Kjeldsen and Jones (2007) have developed a similar approach (hereafter called KJ approach) to locally improve the predictions coming from a regional model. This approach has been rediscussed (Kjeldsen and Jones 2009) and applied also in Kjeldsen and Jones (2010). Although the equation we use to transfer the information is basically the same as that of the KJ model, the two implementations are based on rather different ideas. In particular, Kjeldsen and Jones (2007) propose the model

$$P_t = R_t \cdot \left(\frac{S_d}{R_d}\right)^{\alpha_{KJ}} \quad (12)$$

where  $\alpha_{KJ}$  is an exponent dependent on the geographical distance of the centroids of the donor and target basins. The donor basin is always selected as the geographically-closest gauged basin. To evaluate the suitability of these approaches to be applied in the present case study, a comparison is carried out.

To evaluate  $\alpha_{KJ}$ , the KJ model requires the estimation of the cross-correlation coefficient of the model errors. As a first approximation, and for practical purposes (see Kjeldsen and Jones (2007)), it can be assumed that  $\alpha_{KJ}$  depends on the distance from the donor site following the cross-correlation of annual maxima  $r_{t,d}$ . This approach applies to all the target sites, even if for large donor-target distances the correction is negligible, because  $\alpha_{KJ}$  tends to zero. A special case of equation (12), reported by Kjeldsen and Jones (2007), considers  $\alpha_{KJ} = 1$ , provided the correction applies only for basins within a limit-distance (i.e. only for highly-correlated basin pairs). Beyond the limit-distance, defined on the basis of the correlation function, only the regional model is used.

In our case study, the regional model does not provide the cross-correlation function of the model errors, and the cross-correlation of annual maxima cannot be safely estimated over the considered area because the samples used are sparse in space and not completely overlapping in time. Moreover, the cross-correlation function of annual maxima is expected to decay very quickly, due to the high topographic and climatic heterogeneity in the case study area. To overcome this problem, an iterative procedure is adopted to calibrate the KJ model: the limit-distance is assumed to be known, with varying values from 1 to 200 km; the model is applied correcting only the within-limit pairs of target-donor basins; finally a comprehensive error index is computed. In this way, the most appropriate limit-

distance is found to be 8 km, which is the distance that allows one to improve most of the estimates. This limit allows us also to roughly reconstruct the correlation function in the form of a negative exponential. Kjeldsen and Jones (2007) found the correlation function  $r_{t,d} = \exp(-0.016 \cdot D_C)$  (being  $D_C$  the distance between basins centroids) valid for their case study, with the maximum distance for which the model applies corresponding to  $r_{t,d} = 0.5$ . Assuming this value valid also in for our case study, and considering the limit-distance of 8 km, the correlation function is reevaluated as  $r_{t,d} = \exp(-0.087 \cdot D_C)$ , showing a faster decay compared to the Kjeldsen and Jones's case study (which may be sensible, due to the larger meteorological variability in the study area compared to the UK). This result is necessary for applying the general version of the KJ model (equation (12)).

At this point, some clarifications about the ASE approach are necessary before performing the comparison. In fact, the ASE and the KJ models are based on rather different hypotheses, and some slight modifications of the ASE approach are necessary:

- while the KJ model is designed to work with log-transformed variables, our method can be directly applied to the native regionalized variable (e.g. the index-flood in the application of Sect. 3). To make the comparison more direct, here the reference variable for the AS model is set to be  $\log(Q_{ind})$ .
- In our approach, the selection of the donor basin is based on the hierarchical organization of nested basins; in general, this introduces more than one ASE estimator for each target basin, as well as cases in which no donor basins are available because the target site is not connected to any gauged one. To make the two approaches comparable, when more than one estimator is present for the same target site we consider only one value, taking the average of the available ASE values. If no ASE estimates are available, the regional value is adopted.

The calibration procedure for the ASE model confirmed that a threshold distance of  $\log(10)$  can be considered appropriate, even when the model is applied to the logarithmic index-flood. Results reported in Fig. 6a appear to be quite similar to those obtained for the untransformed  $Q_{ind}$ . In this plot, each point represents a single basin, differently from Fig. 4 which (more generally) reports a circle for each connection  $\{t, d\}$ . On the other hand, the results obtained calibrating the KJ approach are reported in Fig. 6b (simplified version of the model) and in Fig. 6c (generalized version). The generalized version appears slightly more accurate than the simplified one.

Legends in Fig. 6 report some useful statistics, in particular the percentage of processed basins, i.e. how many regional predictions (computed during the calibration phase) are suitable to be improved. For the ASE model, it includes all the basins with  $D \leq D_{lim}$ . For the KJ simplified version it includes all the points having at least one neighbor within 8 km (i.e. points out of the bisector of panel b), while it has a trivial meaning for the model KJ generalized version, since all the points are actually processed because a threshold distance does not exist. The higher percentage of processed basins by the ASE approach with respect to the KJ model reflects the fact that, in this case study, the ASE method has a wider range of application. A comparison of these results also shows that our model has, on average, better performances than the KJ approach (both versions) since the overall errors (see MAE and RMSE reported over the plots) are smaller. All models are able to reduce the overall error with respect to the pure regional approach as one can see considering the MAE and the RMSE labelled as (R) in Fig. 6.

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3 The very different nature and applicability of the ASE and KJ models can be  
4 examined considering the river reaches wherein the models can actually be applied.  
5 For the river network in the study region, the results have been mapped as in Fig. 7,  
6 where the domain of applicability is represented as a thicker line. This representation  
7 highlights the different results obtained for the propagation of information: for an  
8 highly heterogeneous area like the case study, the along-stream information  
9 propagation appears more suitable because it has a larger area of applicability.  
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## 11 5 DISCUSSION AND CONCLUSIONS

12 The Along-Stream Estimation (ASE) approach proposed in this work hinges on the  
13 river structure to perform an information transfer towards ungauged. This integrates  
14 standard regional procedures because it is based on local relationships, as the  
15 estimation is performed only considering nested catchments. Along-stream and  
16 regional estimates can therefore be combined to develop a general framework for  
17 improved evaluation of a hydrological variable as well as its variance at ungauged  
18 locations.  
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20 In general, when two or more models are available for the same goal, one can  
21 consider one of the following scenarios:  
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- 23 • Model competition: the results of different models (in our work “*propagated*” and  
24 regional predictions) can be evaluated separately and then compared, in order to  
25 identify which model is more efficient in the reconstruction of the variable of  
26 interest. In the case study presented here, propagated and regional predictions  
27 show different reliability, depending on the location of the target site, and, in  
28 particular, on its distance from the donor site. Under this perspective, the aim of  
29 the propagation of information is to identify an alternative procedure that is more  
30 appropriate for the analysis at some ungauged basins.  
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- 32 • Model cooperation: the output of one model is used to initialize the other model.  
33 In this work, for instance, the regional estimate is used as an additional parameter  
34 in the propagation function, and thus contributes to the final along-stream  
35 prediction. This viewpoint can be interpreted as follows: the propagation of  
36 information can be used to locally improve the regional model estimate,  
37 accounting for specific information at a donor site.  
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- 39 • Model combination: given different estimates of the same variable one combines  
40 them through suitable relations aiming at minimizing the variance of the resulting  
41 estimator.  
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43 The application of the along-stream estimation procedure is based on both the  
44 ideas of cooperation and competition with the regional model. In particular, the  
45 regional model tries to catch the “*global*” variability of hydrological variables,  
46 without considering the “*local*” structure of the river that can be accounted for by the  
47 propagation method. An important feature of the method, compared to other  
48 approaches for local correction, is that, even if the target site is close enough to the  
49 donor, the propagation of information is done only if the donor is suitable. This  
50 approach demonstrated its feasibility in a case study characterized by many data-  
51 scarce basins, allowing one to exploit all the available information concerning the  
52 index-flood estimation.

53 To conclude, the Along-Stream approach is suitable to be applied wherever a  
54 regional model is available and the uncertainty of the regional predictions is provided.  
55 It exploits the local (sample) information to improve the regional estimates, with  
56 particular propensity for areas with short data records because it does not require the  
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3 data-demanding estimation of cross-correlation or variogram function to represent the  
4 spatial variation of discharge.  
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6 **Acknowledgements** The study has been supported by the Italian Ministry of  
7 Education through the grant 2008KXN4K8. The authors acknowledge Alberto  
8 Viglione and an anonymous reviewer for their insightful comments  
9

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## 20 CAPTIONS

### 21 Fig. 1

22 A sketch of the along-stream propagation of information. An hydrological variable  
23 calculated at the donor (gauged) site is used to predict the value of the same variable  
24 at the target locations located upstream or downstream (panel a). Different functions  
25 to achieve this aim can be adopted (panel b); however, each function has a particular  
26 domain of validity around the donor station. The variance of the new predictions is  
27 supposed to increase moving away from the donor station, within the domain of  
28 validity (panel c). This is no longer applicable out of the validity domain.  
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32 **Fig. 2** Gauging stations lying on the same drainage path, either upstream or  
33 downstream, that are directly connected (nested basins) are schematically linked with  
34 a line. Some catchments have multiple connections, others are isolated.  
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36 **Fig. 3** Average error (RMSE of dimensionless errors  $\varepsilon_{\{t,d\}}$ ) within the domain  
37 of validity considering only the propagated estimate (solid line) and the operative ASE  
38 prediction (dashed). The global average error of the regional model is indicated as a  
39 reference with a dotted line.  
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42 **Fig. 4** Absolute errors (equation (11)) of regional estimates of **the index-flood**  
43 compared with the errors produced by the ASE model. The figure shows, with open  
44 circles, the errors obtained for basin pairs closer than the threshold distance; filled  
45 circles are relative to the more distant catchments. All the points below the solid line  
46 represent basins where the **index-flood** estimates are improved by the use of the  
47 along-stream information transfer procedure. Panel a is relative to a threshold distance  
48  $D_{lim} = \log(10)$ , while in panel b there is no limitation on distances.  
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51 **Fig. 5** ASE versus regional errors for  $L_{CV}$  (top) and  $L_{CA}$  (bottom) with optimal  
52 threshold distance  $D_{lim} = \log(5)$ .  
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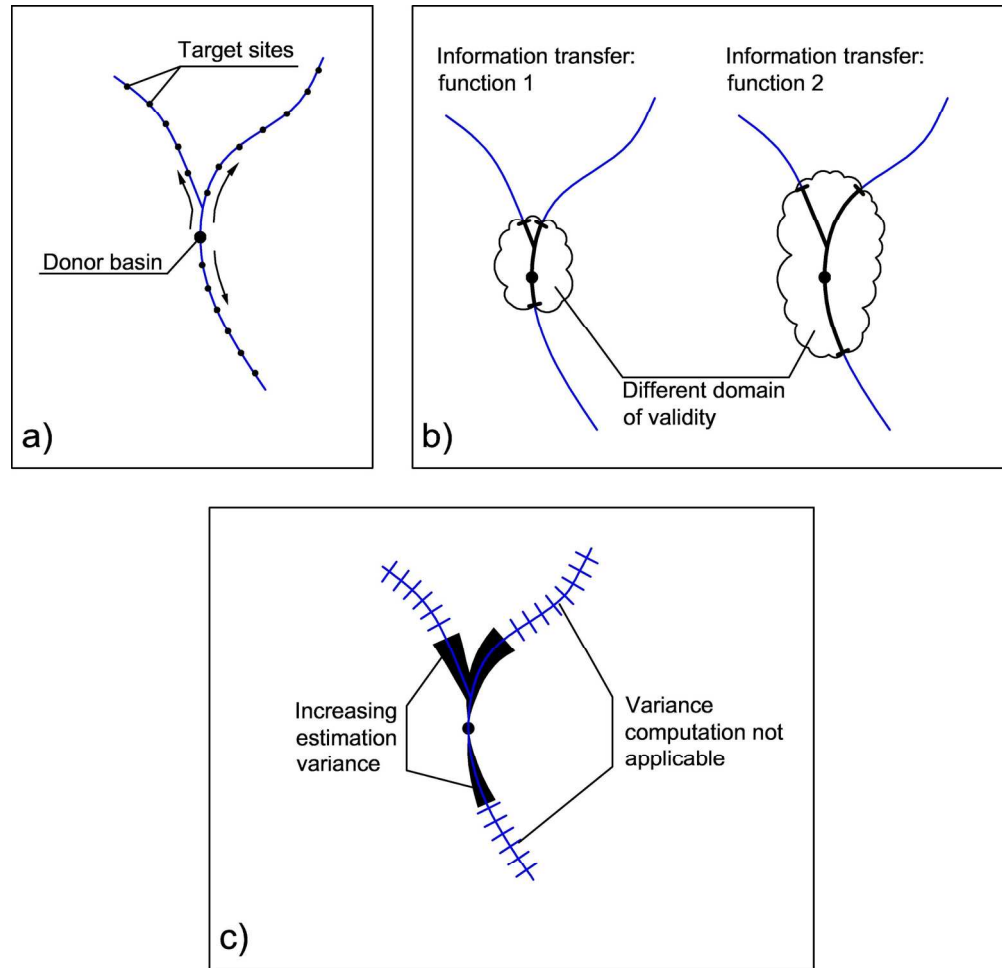
54 **Fig. 6 Operational versus regional errors for the estimation of the log-**  
55 **transformed index-flood compared:** ASE model with  $D_{lim} = \log(10)$  (a); KJ model  
56 with  $\alpha_{KJ} = 1$  (b); and KJ model with  $\alpha_{KJ} = \exp(-0.087D_C)$  (c).  
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**Fig. 7** Maps of applicability of ASE and KJ (simplified type) models for the case study area. The highlighted part of the drainage network represents the points where the models are applicable making use of the donor stations represented by the code numbers.

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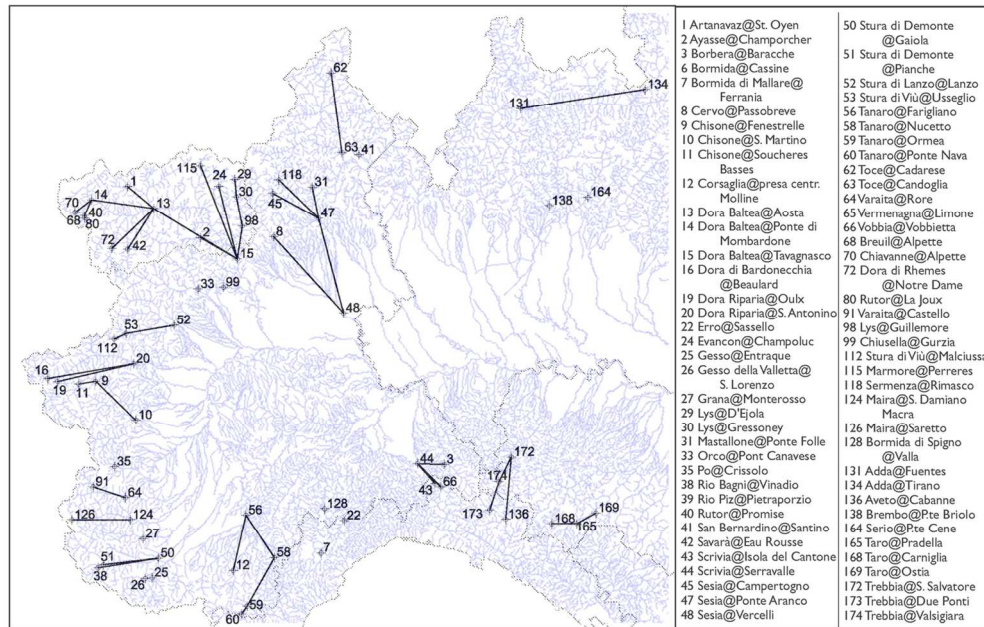




A sketch of the along-stream propagation of information. An hydrological variable calculated at the donor (gauged) site is used to predict the value of the same variable at the target locations located upstream or downstream (panel a). Different functions to achieve this aim can be adopted (panel b); however, each function has a particular domain of validity around the donor station. The variance of the new predictions is supposed to increase moving away from the donor station, within the domain of validity (panel c). This is no longer applicable out of the validity domain.

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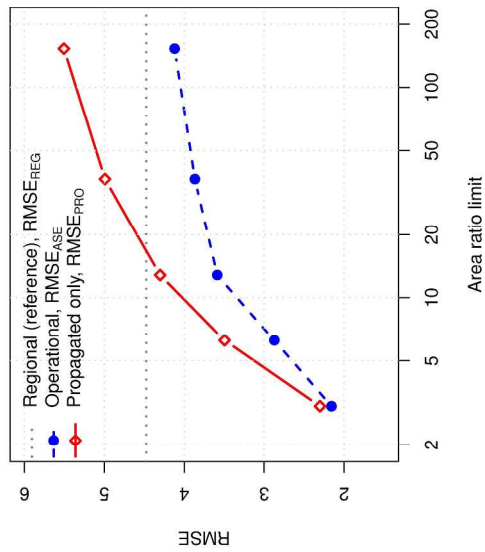




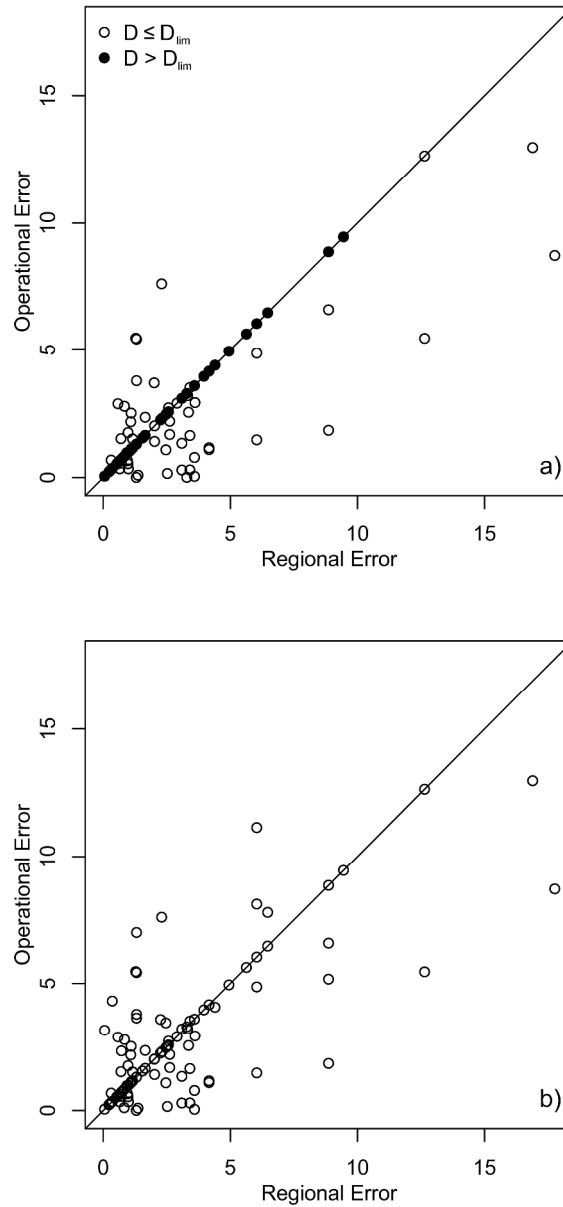
Gauging stations lying on the same drainage path, either upstream or downstream, that are directly connected (nested basins) are schematically linked with a line. Some catchments have multiple connections, others are isolated.

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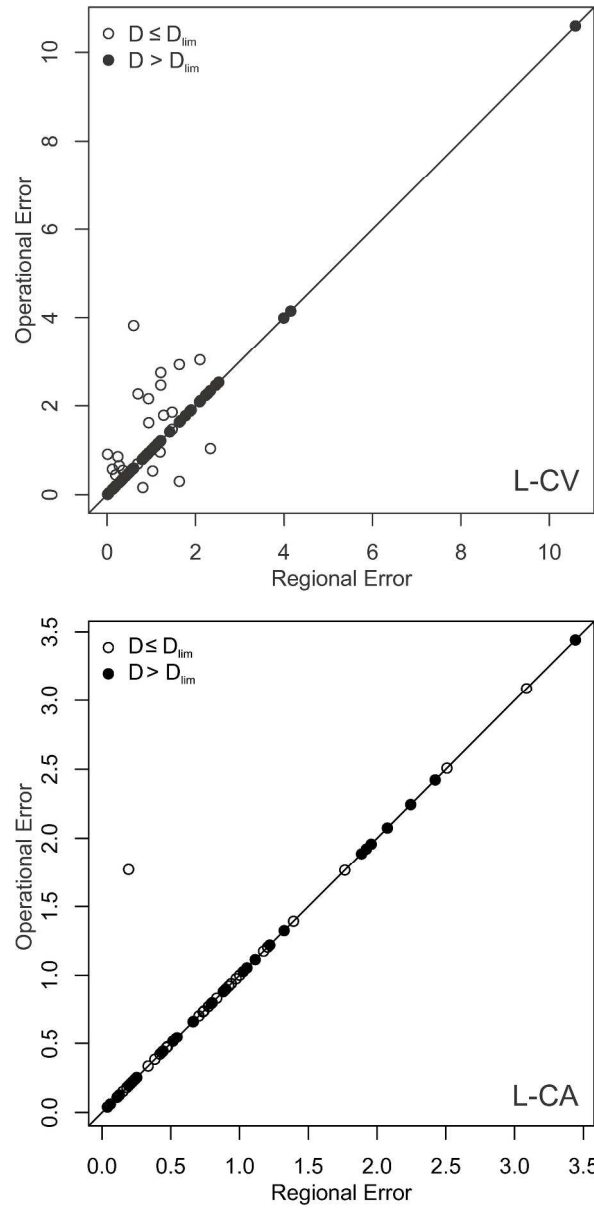


Average error (RMSE of dimensionless errors  $\varepsilon_{\{t,d\}}$ ) within the domain of validity considering only the propagated estimate (solid line) and the operative ASE prediction (dashed). The global average error of the regional model is indicated as a reference with a dotted line.  
279x361mm (300 x 300 DPI)

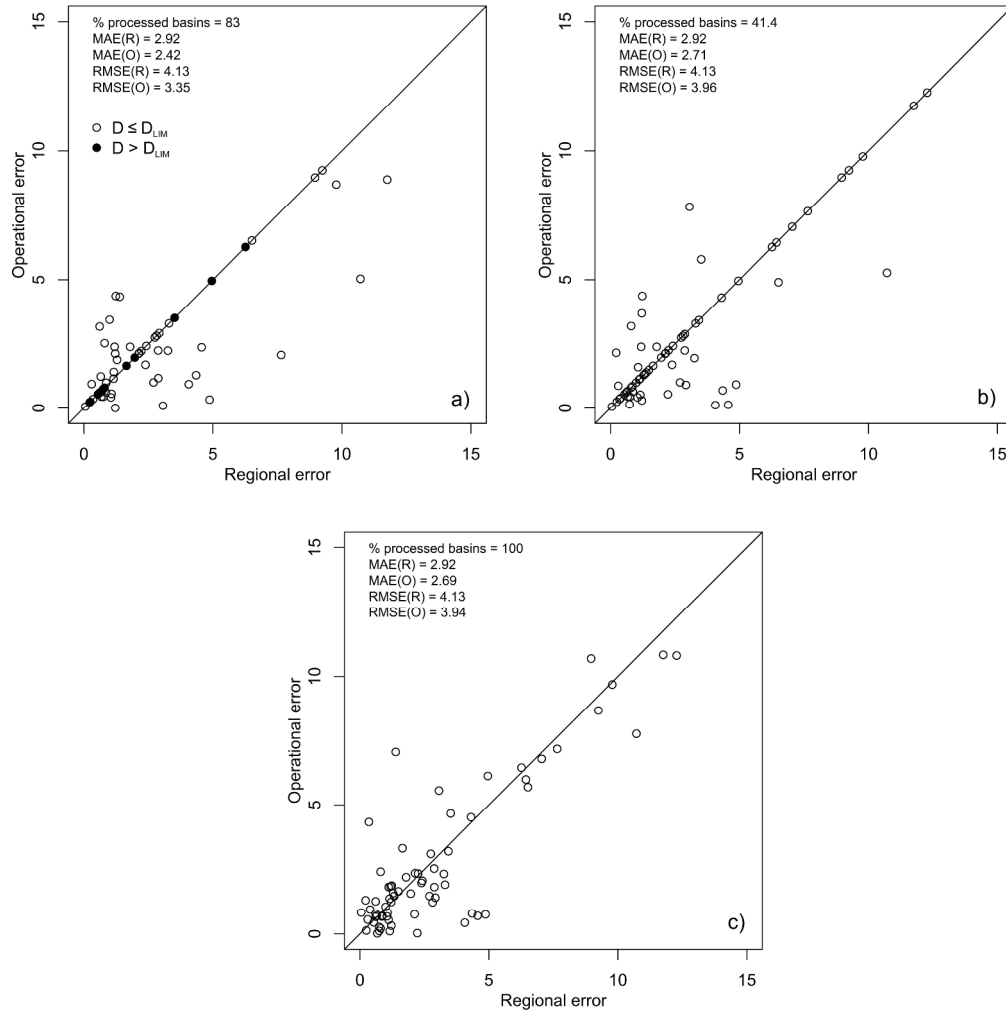


Absolute errors (equation (11)) of regional estimates of the index-flood compared with the errors produced by the ASE model. The figure shows, with open circles, the errors obtained for basin pairs closer than the threshold distance; filled circles are relative to the more distant catchments. All the points below the solid line represent basins where the index-flood estimates are improved by the use of the along-stream information transfer procedure. Panel a is relative to a threshold distance  $D_{lim} = \log_{10}(10)$ , while in panel b there is no limitation on distances.

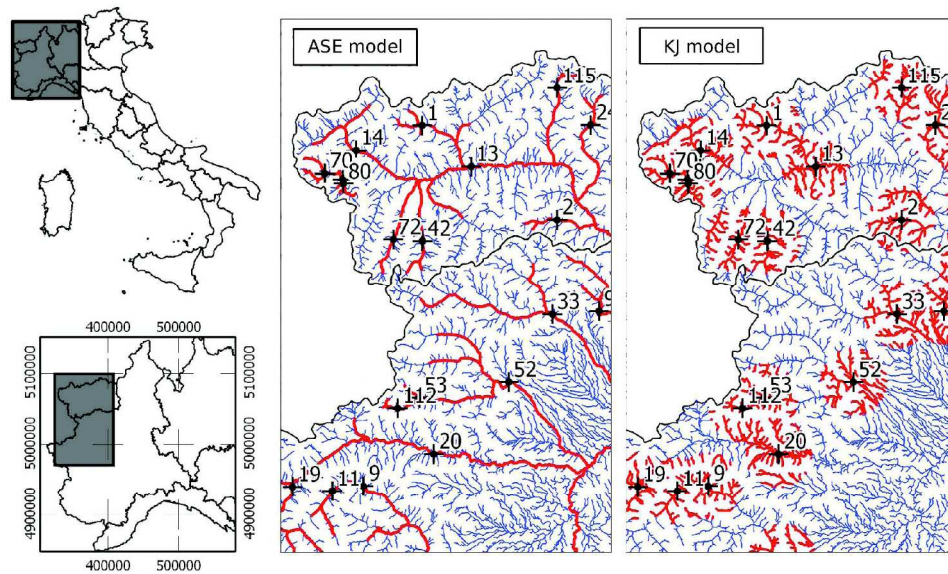
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ASE versus regional errors for  $L_{CV}$  (top) and  $L_{CA}$  (bottom) with optimal threshold distance  $D_{lim} = \log(5)$ .  
232x478mm (300 x 300 DPI)



Operational versus regional errors for the estimation of the log-transformed index-flood compared: ASE model with  $D_{lim} = \log_{10}(10)$  (a); KJ model with  $\alpha_{KJ} = 1$  (b); and KJ model with  $\alpha_{KJ} = \exp(-0.087D_C)$  (c). 296x298mm (300 x 300 DPI)



Maps of applicability of ASE and KJ (simplified type) models for the case study area. The highlighted part of the drainage network represents the points where the models are applicable making use of the donor stations represented by the code numbers.  
313x196mm (300 x 300 DPI)