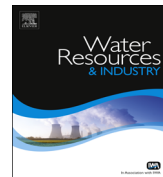




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Modeling of monthly rainfall and runoff of Urmia lake basin using “feed-forward neural network” and “time series analysis” model

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ABSTRACT

Urmia lake basin located in northwestern Iran is the second largest saline lake in the world. Due to many reasons i.e. climate changes, several dam constructions, building a bridge across the Lake, extra agricultural consumption and improper management of water resources, the water level of the lake has been decreased since 1997 and thousand hectares of emerged salty land has made numerous ecological and environmental problems. Therefore, an accurate forecast of the entrance runoff to the lake is important in managing the river flow and water transfer within basins. There are various methods for time-series based forecasting; in the presented study Feed-forward Neural Network and Autocorrelation Regressive Integrated Moving Average (ARIMA) models were applied to forecast the monthly rainfall in Urmia lake basin. The results showed that the estimated values of monthly rainfall through Feed-forward NN were close to ARIMA model with coefficient of correlation 0.62 and the root mean square error of 12.43 mm over the 6 years test period; then rainfall amount were predicted for a 6-year period starting from 2012 (2012–2017). Using the runoff coefficient regime which was calculated from

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parallel data of rainfall over the basin and resulted runoff for the period of 39 years, the future runoff were obtained through predicted rainfall over that period.

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1. Introduction

Urmia lake with its previous lake area of approximately 5000–6000 km², had a crucial socio-economic and ecological role in the Northwestern part of Iran. But during the past 15 years water level has been decreased up to 5 m. Changes occurred in lake inflows due to the climate changes, overutilization of water resources, dam constructions and reduction of precipitation over the lake basin are the main factors which reduce the lake water level [13]. The most important factor in disruption of system inflow and outflow balance is the river discharge into the lake. A great percentage of inflows to the lake are through the rivers in comparison with rainfall over the lake and groundwater. Some detailed studies are required to understand the amount of rainfall over the lake basin in the coming years for the purpose of inflow estimating through rivers to the Lake.

Several techniques which have been used for rainfall forecasting since past century were basically linear, conceptual and statistical models. One of these popular and frequently used models was ARIMA model [16,23,17,28]. Weesakul and Lowanichchai [30] used ARIMA model for annual rainfall forecasting at 31 rainfall stations in Thailand. Mahsin et al. [20] used seasonal ARIMA model for monthly rainfall forecasting in Dhaka Division of Bangladesh.

In recent two decades, Artificial Neural Networks have become a valuable method for nonlinear phenomenon modeling i.e. rainfall–runoff modeling [1,26,6,8], reservoir inflow forecasting [22], stream flow prediction [5,7,19,25,18], sea level prediction [15], water level fluctuations [4,29] and rainfall prediction [27,3,11,2,10,9,21]. Based on these research outcomes ANNs could be appropriate method to simulate and forecasting.

Hung et al. [14] compared feed-forward neural network model with a simple persistent model for 75 rain gauge stations' hourly data in Bangkok, Thailand. They concluded that a generalized Feed-forward NN model using hyperbolic tangent transfer function achieved the best rainfall generalization with lead times varying from 1 to 3 h ahead. Moustris et al. [24] compared ANN with classical statistical methods at four meteorological stations in Greece in order to forecast the monthly mean and cumulative precipitation totals within a period of the next four consecutive months. They concluded that the ability of neural networks as a precipitation predictive tool seemed to be quite satisfactory. In the present work the Feed-forward NN and ARIMA models were applied for rainfall forecasting in Urmia lake basin and flow coefficient regime was used to estimate the entrance surface runoff to the lake.

2. Materials and methods

2.1. Study area description and problems

Urmia lake basin is located in northwest of Iran limited in 44° 07'E to 47° 53'E longitude and 35° 40'N to 38° 30'N latitude with total area of about 52,679 km² (Fig. 1). Urmia lake is the largest lake in Iran and one of the world's salt-saturated lakes that has significant role in moderating the climate of a vast area containing East and west Azarbaijan and Kurdistan provinces.

According to 39-year period of daily precipitation data (1973 to 2011) the annual mean precipitation over the basin is 352 mm. The annually increasing domestic, industrial and agricultural consumes as well as groundwater feeding along the river which were supplied through the river flow

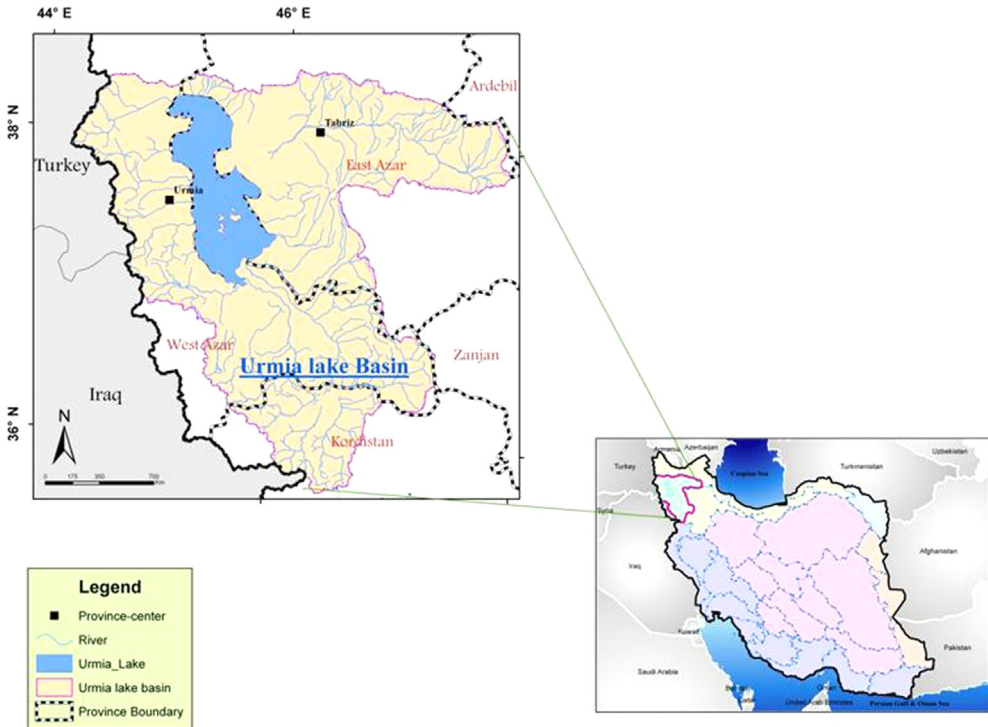


Fig. 1. Urmia lake basin with rivers network and involved provinces.

caused the significant reduction in discharge to the lake. Having significant changed during the past 15 years (1997–2011) the lake level has been reduced from 1276 m to 1271.3 m approximately up to 5 m which was caused the lake surface to be reduced from 5400 to 3000 km²; so the large salty area resulted from the lake recession, motivated numerous ecological and environmental problems, i.e. salt movement from the lake toward agricultural areas and significantly reduction of Artemia population as an important creature of lake feeding thousands of local and migratory birds.

2.2. Brief theory of models used in the study

2.2.1. Autocorrelation regressive integrated moving average (ARIMA)

Combination of deterministic, stochastic and seasonal properties in a system causes the system to follow the ARIMA model. In a system, deterministic or memory properties are the sequentially relation of events, stochastic properties come from instantaneous climate shocks and seasonality is the periodically repetition of events. So the rainfall–runoff system in a catchment with storage properties which includes snow, groundwater and lake storage, similarity in events and basin morphology could be analyzed by ARMA model. The general ARMA(p, q) model is:

$$Z_t = \sum_{j=1}^p \varphi_j Z_{t-j} - \sum_{j=0}^q \theta_j \varepsilon_{t-j} \quad (1)$$

where ε_{t-j} is lagged white noise by j and θ_j, φ_j are model's parameters that indicate participation of the previous events in actual event. According to seasonality order d , the ARIMA model could be established by differencing the seasonal data d times. I.e. for $d=1$ the differenced data is:

$$u_t = Z_t - Z_{t-w} \quad (2)$$

w is the differenced time period and for $d=2$ data converted to:

$$y_t = u_t - u_{t-w} \tag{3}$$

In fact the ARIMA model is ARMA using differenced data.

2.2.2. Feed-forward neural network

Artificial Neural Network has been inspired from billions of interconnected neurons in human brain based on a mathematical configuration. It has been proven that ANN could be a better efficient alternative for traditional methods for modeling the nonlinear time series. Neural network must be able to greatly map the data set of numeric inputs to the set of numeric targets. The applied network is a two-layer Feed-forward with sigmoid hidden and linear output neurons. This network was trained with Levenberg–Marquardt backpropagation (LMBP) algorithm as the fastest method for training moderate sized Feed-forward Neural Networks (up to several hundred weights). This algorithm uses the approximate Hessian matrix in the weight update procedure as follows:

$$x_{k+1} = x_k - [H + \mu I]^{-1} g \tag{4}$$

where $H = J^T J$ denotes the approximate Hessian matrix, μ is a small scalar that controls the learning process, I is the identity matrix, $g = J^T e$ computes the gradient, J is the Jacobian matrix that contains first derivatives of the network errors with respect to the weights and biases, and e is residual error. The LMBP algorithm is used to train the proposed network model [12]. In this research neural network with LMBP was applied for prediction of monthly rainfall using MATLAB software.

3. Results and discussion

3.1. Rainfall, runoff and flow coefficient

The monthly rainfall data of 228 stations located inside and outside of Urmia lake basin as well as the monthly flow data of 18 hydrometric stations located around the lake were used to analyze and model the rainfall–runoff relationship. According to Fig. 2 the average of annual rainfall and flow time series were abruptly reduced since 1997 as the average rainfall reduced from 358 to 342 mm whereas the average of flow reduced from 4.8 to 2.2 CBM per year.

Since precipitation in warm months of the year is not sufficient enough to compensate the various gross water requirements mainly in land irrigation, some small and large dams have been built on the main rivers to store water during wet seasons to supply these needs. It seems the constructed dams have a great role in reducing the level of lake water (Fig. 3).

Runoff coefficient is a key parameter in determining the amount of runoff generated from rainfall in a basin which can be calculated in different time period from short (the moment) to long (annual) terms. In this study, the regime of runoff coefficient over the Urmia lake basin was obtained through

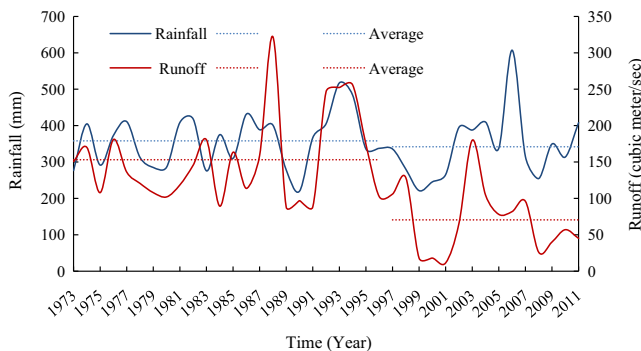


Fig. 2. Annual precipitation variations over the Lake Basin and annual entrance surface runoff variations to Urmia lake.

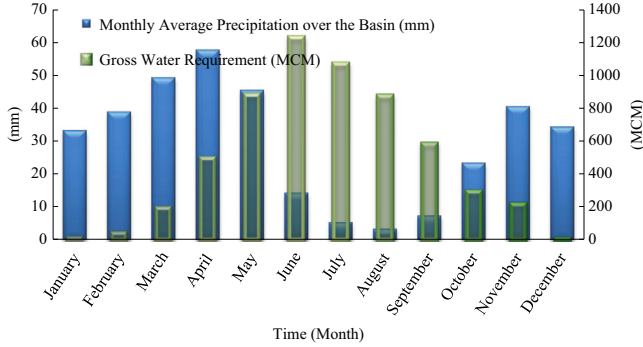


Fig. 3. Monthly precipitation regime and gross water requirement in Urmia lake basin.

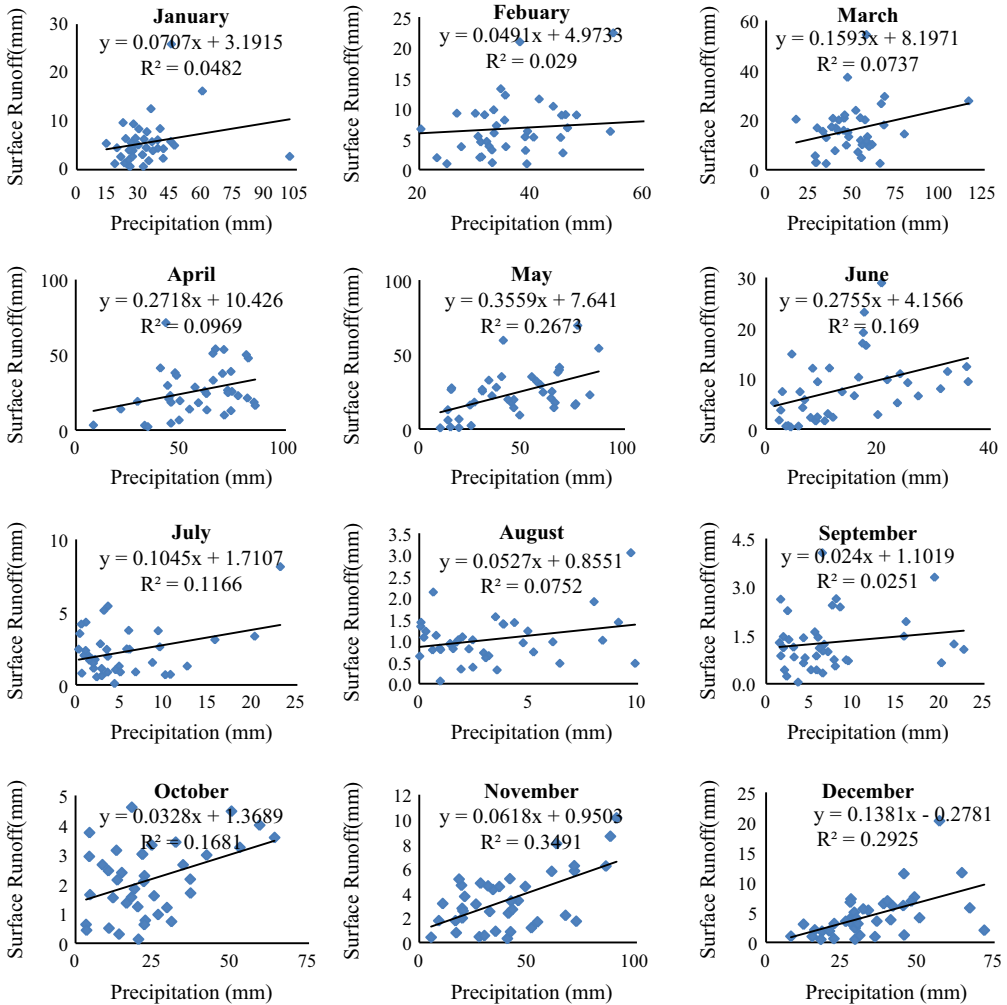


Fig. 4. Relations between annual precipitation and surface runoff in each month.

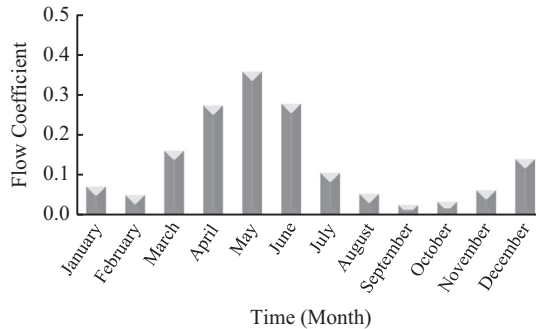


Fig. 5. The regime of flow coefficient over the Urmia lake basin.

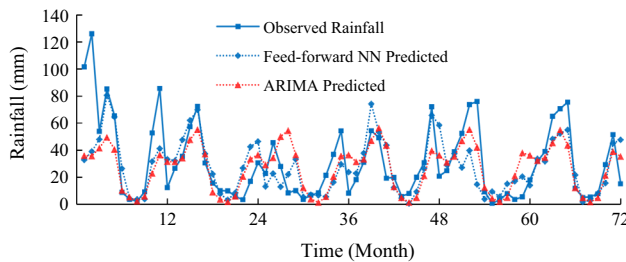


Fig. 6. Comparison of predicted and observed rainfall for 72 months using Feed-forward NN and ARIMA models.

the slope of rainfall–runoff charts for each month according to Figs. 4 and 5. Fig. 5 shows the monthly regime of runoff coefficients.

The runoff data calculated through runoff coefficient regime were compared with observations and obtained correlation coefficient was 0.76.

3.2. Prediction of rainfall and runoff

In this study, 27 years monthly rainfall data set picked up from a data set of 39 years as input and the same set lagged by 6 years, as output were used in a two-layer Feed-forward Network assigning 10 sigmoid hidden neurons selected through trial and error procedure. For training, validation and testing of Feed-forward NN model, 70, 15 and 15 percent of data were used; whereas coefficients of correlation were obtained 91, 80 and 74 percent, respectively. The ending 6 years data set were used to compare the observed and calculated set (Fig. 6).

In this study we also used Box–Jenkins methodology to build ARIMA model for 33 years monthly rainfall data. The model of ARIMA (2,0,0)(4,1,2)¹² was found to be proper to forecast the monthly rainfall for the remaining 6 years data set (Fig. 6).

Fig. 6 shows the plot of predicted vs. observed values of the monthly rainfall data from 2006 to 2011 using both Feed-forward NN and ARIMA procedures. Monthly runoff was computed by use of runoff coefficient and monthly rainfall predicted from Feed-forward NN and ARIMA models and also directly through Feed-forward NN and ARIMA models during the 72 months testing period (Fig. 7).

Two different types of statistical measures were used to analyze the coordination between forecasted and actual rainfall during the testing period. These measures include the Root Mean Square Error (RMSE) and the Mean Absolute Error (MAE) to examine the relative accuracy of both models for

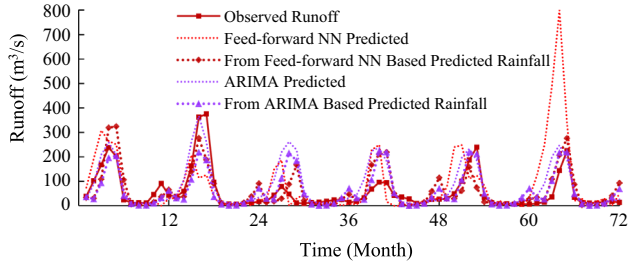


Fig. 7. Comparison of observed runoff and runoff obtained from rainfall predicted through Feed-forward NN and ARIMA methods.

Table 1

Comparative performance of feed-forward NN and ARIMA techniques for monthly rainfall test data set and monthly calculated runoff (a) and monthly runoff test data set (b).

(a)						
Techniques	Error measures for monthly			Error measures for monthly		
	Rainfall test data set			Calculated runoff		
	R	RMSE (mm)	MAE (mm)	R	RMSE (mm)	MAE (mm)
Feed-forward NN	0.663	21.07	14.03	0.754	3.92	2.55
ARIMA (2,0,0)(4,1,2) ¹²	0.654	21.4	14.64	0.75	3.76	2.35

(b)			
Techniques	Error measures for monthly		
	Runoff test data set		
	R	RMSE (mm)	MAE (mm)
Feed-forward NN	0.465	8.4	4.35
ARIMA (2,1,2)(4,0,0) ¹²	0.784	4.35	2.56

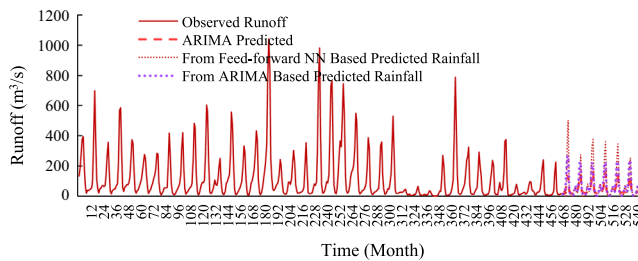


Fig. 8. To extend monthly runoff for 6 years 2012 to 2017.

monthly rainfall as represented by Eqs. (5) and (6).

$$RMSE = \left(\sum_{j=1}^M (PR(j) - AR(j))^2 / M \right)^{1/2} \tag{5}$$

$$MAE = \frac{1}{M} \sum_{j=1}^M |PR(j) - AR(j)| \tag{6}$$

where PR(j) and AR(j) are the predicted and actual rainfall, respectively; M is the number of the months. Table 1 shows the estimated errors for monthly rainfall test data set as well as for monthly calculated runoff.

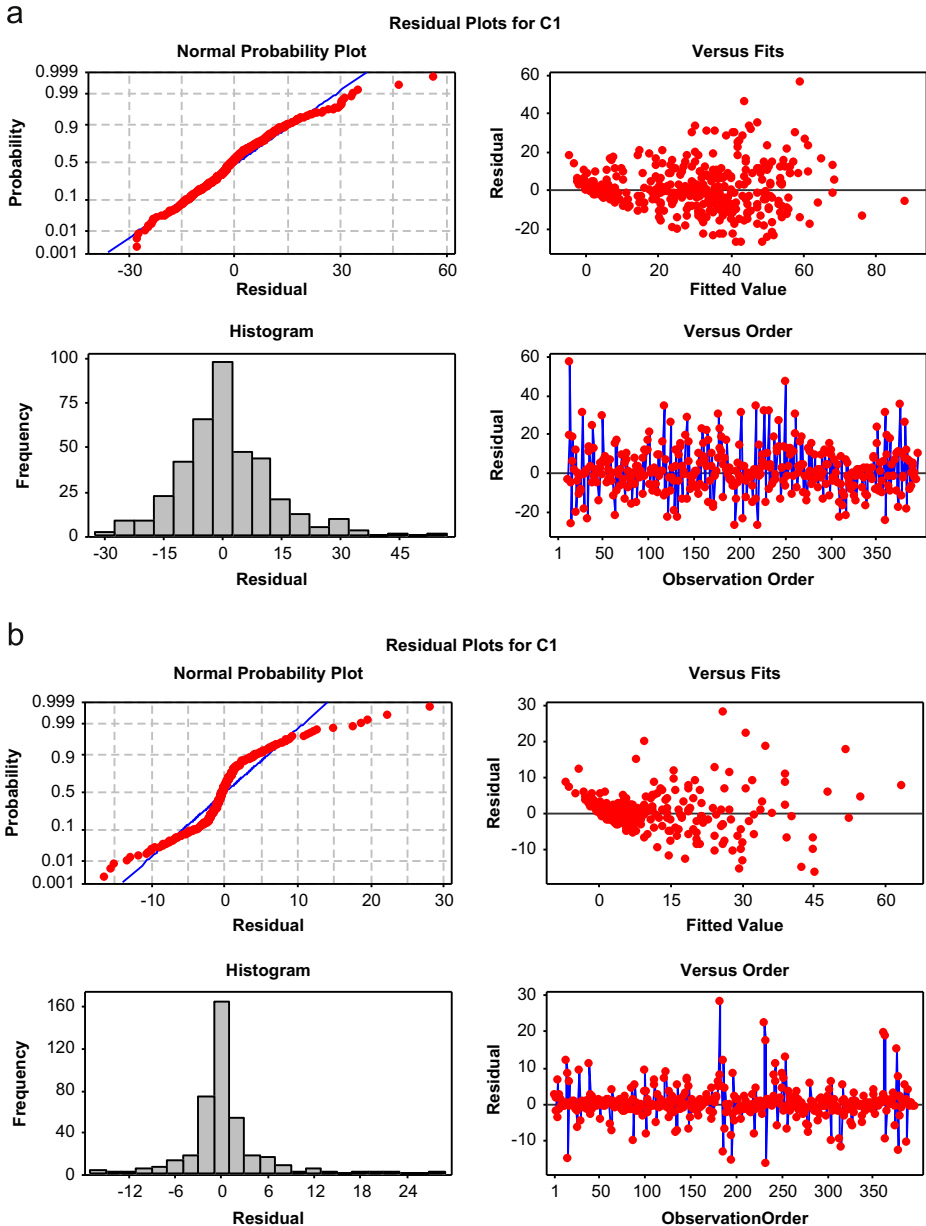


Fig. 9. The probability density function of rainfall (a) and runoff (b).

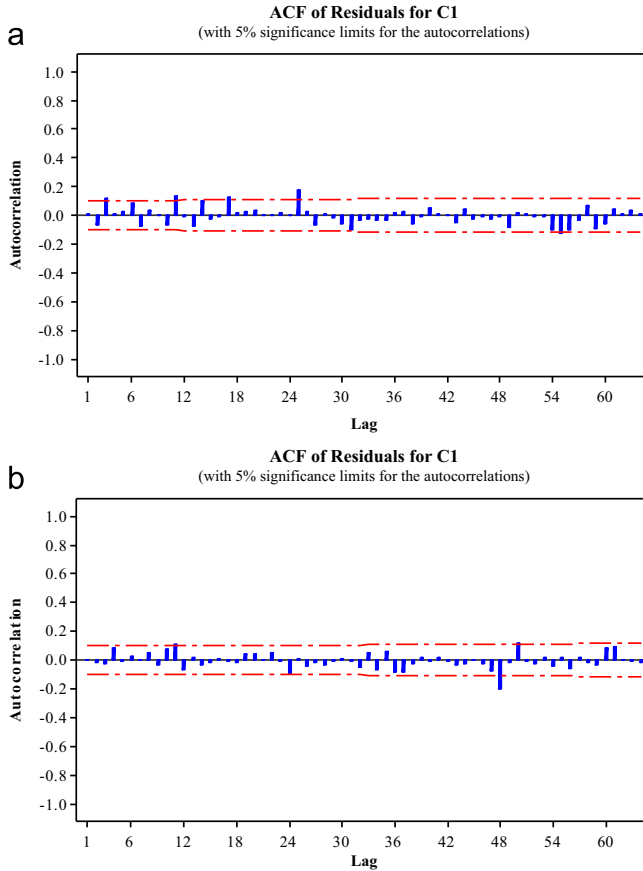


Fig. 10. Auto correlation function of errors (white noise) for rainfall (a) and runoff (b).

According to Table 1 it can be revealed that the predicted value of monthly rainfall by Feed-forward NN are almost closer to those predicted from ARIMA (2,0,0)(4,1,2)¹²; whereas the predicted runoff through ARIMA (2,1,2)(4,0,0)¹² procedure could provide better outcomes than those predicted from Feed-forward NN model. Fig. 8 shows the estimated runoff for 6 years 2012 to 2017.

To verify the goodness of fit of predicted rainfall and runoff from ARIMA as well as Feed-forward NN models for normality of errors, the Frequency distribution of residuals histogram and P–P histogram were presented (Fig. 9). The bell-shaped histogram and colonization of residuals around the normal lines and also standing of serial correlations of errors within the independency bond of ACF diagrams suggested that the model covered the deterministic part of data structure and extracted the white noise perfectly (Fig. 10).

4. Conclusion

The results of this research indicate that the predicted monthly rainfall through feed-forward NN and ARIMA (2,0,0)(4,1,2)¹² models are similar and have not significant difference which are nearly close to the actual values. The predicted monthly runoff results through Feed-forward NN and ARIMA (2,1,2)(4,0,0)¹² models show a big difference while the results of the ARIMA (2,1,2)(4,0,0)¹² model are close to the real ones. It seems that due to low inflow values to the lake in the 4 years period (from 1998 to 2002) which is associated with low precipitation and dam constructions, the model of feed-

forward NN couldn't been well trained. The results of this model show a difference input volume of about 318 MCM per year which is a considerable amount during 6 years period.

It can be concluded that for predicting upcoming runoff the ARIMA (2,1,2)(4,0,0)¹² model is better compared to feed-forward NN model. Also, it can be calculated by using the predicted rainfall from each model and runoff coefficient.

In case of runoff caused from runoff coefficient on rainfall both methods show high accuracy and similarity. The fairly high correlation coefficients $R_{F-f\text{ NN}}=0.754$ or $R_{\text{ARIMA}}=0.75$ implied that both models were able to cover the variance of observed data.

The aim of this paper is mainly to investigate the runoff made by rainfall and it suggests that there is little runoff toward the lake but it cannot make the balance of the lake positive. To make this happen, there should be a careful management of water resources in terms of water consumption and the most important items in this are reduction of agricultural uses and reduction of excessive groundwater withdrawal; As lowering of ground water levels in the basin, especially in rivers has reduced the flow coefficient drastically and has made the lake balance negative. Therefore, if careful management of water resources increases the groundwater level in river basin, it will lead the lake toward revival.

Acknowledgments

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