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Kyoto University
Application of the Manifold Cell Model in Rainfall-Runoff Analysis of a Hydrologic System

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Abstract

The paper aims to modify the newly developed manifold cell model, then to build up adequate rainfall-runoff model for simulating the spatially distributed characteristics of a hydrologic system, and finally, to apply the model for flood forecasting so as to predict accurately and instantaneously the possible flood trend in a river basin during typhoon hitting period. In order to verify the accuracy of the manifold cell model, Tseng-wen River Basin, Taiwan was chosen as a project area for illustration. From the analyzed results, the proposed manifold cell model was found to be proper for applying to the simulation of the deterministic relationship between rainfall and runoff.

1. Introduction

Hydrologic modeling is a mathematical formulation by which appropriate governing equations to study the relationship of cause and effect in a hydrologic system are set up. Hydrologic phenomenon occurring in a river basin usually varies with respect to time and space (2, 3, 11). The time base and spatial extent of a hydrologic model will reflect both the modeling objectives and the degrees of realism sought in the model. If a river basin is regarded as a lumped system, all the hydrologic variables are treated as constant in space. As a result, characteristics of spatial non-uniformity among meteorologic components, hydrologic parameters and physiographic factors are commonly neglected. On the other hand, distributed model considers the characteristics of spatial variation in a real and complicated river basin, leading to complexity in model structure. A distributed model has a wide application especially for those project areas which have abrupt weather changes, flashy flood variations and rugged topographic situation.

Distributed models place more emphasis on the particular situation such as irregular changes of hydrologic condition and great spatial variation of physiographic situation. Some examples of applicable distributed models are: (1) isochrone routing model, originally proposed by Clark in 1945, which is based on time-area diagram of a watershed as a weighting input function routing from the upstream component to the outlet (6, 13). (2) geomorphologic instantaneous unit hydrograph model (GIUH), which is a physically-distributed model developed by means of the queuing theory. Based upon the data accumulation from topographic maps of a project basin, a GIUH can be built up for flood estimation (12). (3) topographic basin model, proposed by
Takasao and Shiiba in 1989, which is a numerical model for taking account of the
direction of water flow. A topographic surface is numerically represented using a
data structure of Digital Elevation Model (DEM) formed by a Triangulated Irregular
Network (TIN). Land surfaces are modeled as a set of contiguous non-overlapping
triangular facets whose vertices are made up by points on regular grids and points on
river segments (9). (4) cell model which is a conceptually distributed model that divides
a watershed into several adequate subareas or cell according to respective topographic
character. The characteristics of spatial variation of topography can be revealed in
the cell model if a spatially uniform rainfall falls on a river basin.

The aims of this paper are firstly to discuss and modify the impulse response func-
tions of manifold cell model, secondly to build up suitable hydrologic model for
simulating the spatially distributed characteristics of a river system, and finally, to apply
the modeling results for flood prediction.

2. Discussion and Modification of Impulse Response Function for the Manifold
Cell Model

Impulse response function (IRF) is defined as the resulting outflow at the outlet of a
river basin by adding instantaneously an unit depth of rainfall excess into a hydrologic
system. It is conceptually similar to the instantaneous unit hydrograph. In this study,
hydrologic phenomena occurring in a cell are assumed to be linear processes. Regard-
ing rainfall excess as inflow to the cell, by means of operation with IRF of the cell, the
resulting outflow hydrograph at the outlet of a river basin can be routed in sequence by
applying the principle of convolution.

The structure of the manifold cell model is composed of two cascaded linear reser-
voirs. The first element is a linear reservoir of storage constant \( k_s \) to simulate the effect
of overland flow; the second element is another linear reservoir of storage constant of \( i \)
cell \( i \cdot k_m (i=1,2,\cdots,n, n: \text{number of cells}) \) to simulate the channel effect as shown in
Fig. 1. From Fig. 1(B), the longer the distance to the outlet, the larger the storage
constant of a channel is, and the longer the time lag becomes. As a result, the IRF of
\( i \)th cell to the outlet can be obtained by applying the principle of convolution as:

\[
g_i(t) = \frac{1}{n} \int_0^t \frac{1}{k_a} e^{-\frac{t-v}{k_s}} \cdot \frac{1}{k_m} e^{-\frac{v}{k_m}} dv
\]

\[
= \frac{1}{n} \cdot \frac{1}{k_a - i k_m} \left( e^{-\frac{t}{k_s}} - e^{-\frac{t}{k_m}} \right)
\]

(1)

Summating eq. (1) for \( i = 1,2,\cdots,n \), \( h_n(t) \) can be expressed as:

\[
h_n(t) = \sum_{i=1}^{n} g_i(t)
\]

\[
= \frac{1}{n} \sum_{i=1}^{n} \frac{1}{k_a - i k_m} \left( e^{-\frac{t}{k_s}} - e^{-\frac{t}{k_m}} \right)
\]

(2)
where, \( h_n(t) \) is the IRF for whole river basin.

Taking the Laplace transform of eqs. (1) and (2) yields:

\[
G_i(s) = L\{g_i(t)\} = \frac{n}{1 + k_a s} \cdot \frac{1}{1 + ik_m s}
\]

and \( H_n(s) = \sum_{i=1}^{n} G_i(s) \)

\[
H_n(s) = \frac{1}{1 + k_a s} \sum_{i=1}^{n} \frac{1}{1 + ik_m s}
\]

Taking the first moment of \( h_n(t) \) as the first derivative of \( H_n(s) \) at \( s=0 \), so

\[
M_n = -\frac{dH_n(s)}{ds} \bigg|_{s=0} = k_a + \frac{(n+1)k_m}{2}
\]

Let \( M = L - k_a \), where \( L = M_n \) represents time lag, then

\[
k_m = \frac{2M}{n+1}
\]

(A) Conceptual model of linear reservoirs.

(B) Systematic block diagram.

Fig. 1. Diagram of the manifold cell model.
Substituting eq. (6) into eq. (4) yields:

\[ H_n(s) = \frac{\xi}{n} \cdot \frac{1}{1 + k_s s} \cdot \frac{1}{1 + \frac{2Ms}{n+1}} \]  

(7)

When \( n \to \infty \), then

\[ \lim_{n \to \infty} H_n(s) = \lim_{n \to \infty} \frac{\xi}{1 + k_s s} \cdot \frac{1}{1 + \frac{2Ms}{n+1}} \]  

(8)

Here, \( \frac{1}{n} \sum_{i=1}^{n} \frac{1}{1 + ib} = \frac{1}{n} \sum_{i=1}^{n} \left[ 1 - ib + (ib)^2 - (ib)^3 + \cdots \right] \)

\[ = \frac{1}{n} \left[ n - \frac{n(n+1)}{2} b + \frac{n(n+1)}{3} b^2 - \frac{n^2(n+1)^2}{4} b^3 + \cdots \right] \]  

(9)

where, \( b = \frac{2Ms}{n+1} \).

Substituting eq. (9) into eq. (8) obtains:

\[ \lim_{n \to \infty} H_n(s) = \frac{1}{1 + k_s s} \cdot \frac{1}{2Ms} \left[ 2Ms - \frac{(2Ms)^2}{2} + \frac{(2Ms)^3}{3} - \cdots \right] \]

\[ = \frac{1}{1 + k_s s} \cdot \frac{1}{2Ms} \ln (1 + 2Ms) \]  

(10)

Taking the inverse Laplace transform of eq. (10) yields:

\[ h(t) = L^{-1} \left\{ \lim_{n \to \infty} H_n(s) \right\} \]

\[ = L^{-1} \left\{ \frac{1}{1 + k_s s} \cdot \frac{1}{2Ms} \ln (1 + 2Ms) \right\} \]  

(11)

in which, \( L^{-1} \left\{ \frac{1}{2Ms} \cdot \ln (1 + 2Ms) \right\} = E_1 \left( \frac{t}{2M} \right) \)

![Fig. 2. Illustration of the exponential integral function.](image)
Application of the Manifold Cell Model in Rainfall-Runoff Analysis of a Hydrologic System

Fig. 3. Impulse response function of the manifold cell model.
\((K_a=0.4, M=4.6, n=\infty)\)

where, \(E_1(\frac{t}{2M})\) is the exponential integral function, and its shape is drawn in Fig. 2.

Hence eq. (11) can be modified as:

\[
h(t) = \int \frac{1}{k_a} e^{-\frac{t-v}{k_a}} E_1\left(\frac{v}{2M}\right) dv
\]  

(12)

Because no analytical solution can be obtained for eq. (12), method of numerical integration by applying Simpson’s 1/3 rule is adopted. Setting time lag \(L=5\), \(k_a=0.4\), \(M=L-k_a=4.6\) and integrating for numerical solution, the result of IRF can be shown as Fig. 3. It can be seen from Fig. 3 that IRF of the manifold cell model is quite similar to the typical shape of IUH. Theoretically, the manifold cell model is a distributed model if the number of subareas becomes large enough. For determining the number of divisions of a river basin for practical application, numerical tests are carried out by the following two groups:

Fig. 4. Impulse response function of the manifold cell model.
\((K_a=1, M=4)\)
Group 1 Let \( L = 5, k_a = 1.0, M = 4.0 \), then IRF is from eqs. (2) and (6)

\[
h_n(t) = \frac{1}{n} \sum_{i=1}^{n} \frac{1}{1 - \frac{8i}{n+1}} \left( e^{-\frac{t}{1.0}} - e^{-\frac{t}{8i}} \right)
\]  

(13)

the functional figure of eq. (13) is shown as in Fig. 4.

Group 2 Let \( L = 5, k_a = 0.5, M = 4.5 \), then IRF is

\[
h_n(t) = \frac{1}{n} \sum_{i=1}^{n} \frac{1}{0.5 - \frac{9i}{n+1}} \left( e^{-\frac{t}{0.5}} - e^{-\frac{t}{9i}} \right)
\]  

(14)

the functional figure of eq. (14) is plotted as in Fig. 5.

The results of numerical tests from eqs. (13) and (14) are summarized in Table 1.

**Table 1.** Result of numerical test of the manifold cell model

<table>
<thead>
<tr>
<th>number of cells</th>
<th><strong>M</strong></th>
<th><strong>Ka</strong></th>
<th><strong>L</strong></th>
<th><strong>M</strong></th>
<th><strong>Ka</strong></th>
<th><strong>L</strong></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>4.5</td>
<td>0.5</td>
<td>5.0</td>
<td>4.0</td>
<td>1.0</td>
<td>5.0</td>
</tr>
<tr>
<td>ratio of time to peak</td>
<td></td>
<td></td>
<td></td>
<td>ratio of time to peak</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1</td>
<td>1.67</td>
<td>0.73</td>
<td>1.40</td>
<td>1.67</td>
<td>0.60</td>
<td>1.40</td>
</tr>
<tr>
<td>4</td>
<td>1.33</td>
<td>0.87</td>
<td>1.20</td>
<td>1.33</td>
<td>0.93</td>
<td>1.20</td>
</tr>
<tr>
<td>8</td>
<td>1.33</td>
<td>0.93</td>
<td>1.20</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>16</td>
<td>1.00</td>
<td>0.97</td>
<td>1.00</td>
<td>1.00</td>
<td>0.97</td>
<td>1.00</td>
</tr>
<tr>
<td>32</td>
<td>1.00</td>
<td>0.99</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
</tr>
<tr>
<td>64</td>
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<tr>
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<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
<td>1.00</td>
</tr>
</tbody>
</table>
It can be seen that the ratio of time to peak and the ratio of peak discharge become unity when the number of divisions of a river basin, \( n \) is large enough. The ratio of time to peak remains as one and the error of the ratio of peak discharge is 3% when \( n \) is 16. As a result, \( n = 16 \) or so is appropriate for practical flood estimation when applying the manifold cell model.

3. Modification of the Manifold Cell Model by ARX Scheme

Manifold cell model was originally proposed by Diskin in 1987 (4, 8, 9). Similar hydrologic characteristic is assumed in each cell. An adequate flow network can be constructed according to the flow pattern occurred in the mechanism of a river basin (7). The deterministic relationship between rainfall and runoff can be finally simulated by connecting cells and formed as a cell model. Because the varying physiographic factors in each cell are considered, the manifold cell model can be regarded as a distributed model.

Modification of the manifold cell model by applying the scheme of an autoregressive model with exogenous input (or simply ARX model) is proposed herein. As shown in Fig. 1, components of overland flow and streamflow can be individually derived in the manifold cell model.

3.1 Overland Flow

Let us consider the equation of continuity of \( j^{th} \) cell as:

\[
I_j(t) - Q_{j,t}(t) = \frac{dS_{j,t}(t)}{dt}
\]  (15)

where, \( I_j(t) \) : input function of \( j^{th} \) cell, cms;
\( Q_{j,t}(t) \) : overland flow of \( j^{th} \) cell, cms;
\( S_{j,t}(t) \) : storage of overland flow of \( j^{th} \) cell, m³.

Substituting \( S_{j,t}(t) = k_a Q_{j,t}(t) \) into eq. (15) obtains:

\[
I_j(t) - \frac{1}{k_a} S_{j,t}(t) = \frac{dS_{j,t}(t)}{dt}
\]  (16)

Integrating the above equation from \( t-1 \) to \( t \) by applying the trapezoidal rule, we get:

\[
\frac{1}{2} (1 + B)I_j(t) - \frac{1}{2k_a} (1 + B)S_{j,t}(t) = S_{j,t}(t)(1 - B)
\]  (17)

where, \( B \): backshift operator,

thus \[
\left[ (1 - B) + \frac{1}{2k_a} (1 + B) \right] S_{j,t}(t) = \frac{1}{2} (1 + B)I_j(t)
\]  (18)

Let \( \alpha_1 = -\left(1 - \frac{1}{2k_a} \right), \alpha_2 = 1 + \frac{1}{2k_a} \), then eq. (18) can be rewritten as:

\[
[\alpha_2 + \alpha_1 B]S_{j,t}(t) = \frac{1}{2} (1 + B)I_j(t)
\]  (19)
\[ S_{1,j}(t) = \frac{1}{2} \left( \frac{1}{\alpha_2 + \alpha_1 B} \right) I_j(t) \]  

(20)

### 3.2 Streamflow

The equation of continuity for the streamflow part can be expressed as:

\[ Q_{1,j}(t) - Q_{2,j}(t) = \frac{dS_{2,j}(t)}{dt} \]  

(21)

where, \( Q_{2,j}(t) \) represents streamflow discharge of \( j \)-th cell, cms and \( S_{2,j}(t) \) is storage of streamflow of \( j \)-th cell, m³.

Substituting the relation \( S_{2,j}(t) = M_j Q_{2,j}(t) \) into eq. (21), where \( M_j \) is the storage constant of streamflow for the \( j \)-th cell, we have:

\[ \frac{1}{k_2} S_{1,j}(t) - \frac{1}{M_j} S_{2,j}(t) = \frac{dS_{2,j}(t)}{dt} \]  

(22)

Integrating the above equation from \( t - 1 \) to \( t \) by applying the trapezoidal rule and yields:

\[ \frac{1}{2k_2} (1 + B) S_{1,j}(t) - \frac{1}{2M_j} (1 + B) S_{2,j}(t) = (1 - B) S_{2,j}(t) \]  

(23)

or

\[ \left[ (1 - B) + \frac{1}{2M_j} (1 + B) \right] S_{2,j}(t) = \frac{1}{2k_2} (1 + B) S_{1,j}(t) \]  

(24)

Let \( \beta_1 = \left( 1 - \frac{1}{2M_j} \right) \), \( \beta_2 = 1 + \frac{1}{2M_j} \), and substituting the result of eq. (20) into eq. (24) yields:

\[ (\beta_2 + \beta_1 B) S_{2,j}(t) = \frac{1}{2k_2} (1 + B) \frac{1}{2} \frac{(1 + B) I_j(t)}{\alpha_2 + \alpha_1 B} \]  

(25)

or

\[ S_{2,j}(t) = \frac{1}{4k_2 M_j} \left( \frac{1 + B)^2}{(\alpha_2 + \alpha_1 B)(\beta_2 + \beta_1 B)} \right) I_j(t) \]  

(26)

thus

\[ Q_{2,j}(t) = \frac{1}{4k_2 M_j} \frac{1 + 2B + B^2}{(\alpha_2 \beta_2 + \alpha_1 \beta_2 + B + \alpha_1 \beta_1 B^2)} I_j(t) \]  

(27)

Extension of eq. (27) in ARX form yields:

\[ Q_{2,j}(t) = -\phi_{1,j} Q_{2,j}(t-1) - \phi_{2,j} Q_{2,j}(t-2) + \theta_0 j I_j(t-1) + \theta_{1,j} I_j(t-1) + \theta_{2,j} I_j(t-2) \]  

(28)

in which,

\[ \phi_{1,j} = \frac{(2k_2 - 1)(2M_j + 1) + (2k_2 + 1)(2M_j - 1)}{k_2 + 1)(2M_j + 1)}, \quad \phi_{2,j} = \frac{(2k_2 - 1)(2M_j - 1)}{k_2 + 1)(2M_j + 1)} \]

\[ \theta_{0,j} = \frac{1}{k_2 + 1)(2M_j + 1)}, \quad \theta_{1,j} = 2\theta_{0,j}, \quad \theta_{2,j} = \theta_{0,j} \]
and furthermore, for $k_i \geq 1$, $M_j \geq 1$, these parameters range as follows:

$$-2 < \phi_{1,i} < -\frac{2}{3}, \quad -\frac{1}{9} < \phi_{2,j} < 1, \quad 0 < \theta_{0,j} \leq \frac{1}{9}, \quad 0 < \theta_{1,j} \leq \frac{2}{9}, \quad 0 < \theta_{2,j} \leq \frac{1}{9}$$

and the relation $-\phi_{1,j} - \phi_{2,j} + \theta_{0,j} + \theta_{1,j} + \theta_{2,j} = 1$ holds for keeping the requirement of volume balance.

### 3.3 Addition of Spilling-Water Condition of a Reservoir to Manifold Cell Model

Because a flash flood usually occurs in the typhoon-hitting period, spilling excess water from the storage reservoir is a necessary measure for safety considerations. Spilling water is thus added as an additional inflow from upstream to downstream. Including the spilling-water condition of a reservoir in the manifold cell model is an important issue in model building.

The spilling-water condition can be added as an additional inflow to the streamflow part of the upper cell subsequently coming close to a reservoir as shown in Fig. 6, the equation of continuity for the manifold cell model then can be expressed as:

$$Q_{1,i}(t) + R(t) - Q_{2,i}(t) = \frac{dS_{2,i}(t)}{dt}$$

where, $R(t)$: spilling discharge to channel from a reservoir, cms.

Substituting $S_{2,i}(t) = M_1 Q_{2,i}(t)$ into eq. (29), where $M_1$ is storage constant, yields:

$$\frac{1}{k_a} S_{1,i}(t) + R(t) - \frac{1}{M_1} S_{2,i}(t) = \frac{dS_{2,i}(t)}{dt}$$

Integration of eq. (30) from $t-1$ to $t$ by applying the trapezoidal rule yields:

$$\frac{1}{2k_a} (1 + B) S_{1,i}(t) + (1 + B) R(t) - \frac{1}{2M_1} (1 + B) S_{2,i}(t) = (1 - B) S_{2,i}(t)$$

or

$$\left[(1 - B) + \frac{1}{2M_1} (1 + B)\right] S_{2,i}(t) = \frac{1}{2k_a} (1 + B) S_{1,i}(t) + \frac{1}{2} (1 + B) R(t)$$

Substituting the relation of eq. (20) into eq. (32) and simplifying obtains:

$$\left[(1 + \frac{1}{2M_1}) - \left(1 - \frac{1}{2M_1}\right) B\right] S_{2,i}(t) = \frac{1}{2k_a} (1 + B) \frac{1}{\alpha_2 + \alpha_1 B} I_i(t) + \frac{1}{2} (1 + B) R(t)$$

or

$$(\beta_2 + \beta_1 B) S_{2,i}(t) = \frac{1}{k_a} \frac{1 + 2B + B^2}{\alpha_2 + \alpha_1 B} I_i(t) + \frac{(1 + B)(\alpha_2 + \alpha_1 B)}{2(\alpha_2 + \alpha_1 B)} R(t)$$

Rewriting eq. (34) into ARX form gives:

$$(\beta_2 + \beta_1 B)(\alpha_2 + \alpha_1 B) Q_{2,i}(t) = \frac{1}{4k_a M_1} (1 + 2B + B^2) I_i(t) + \frac{1}{2M_1} (\alpha_2 + \alpha_1 B + \alpha_2 B + \alpha_1 B^2) R(t)$$
Fig. 6. Diagram of the manifold cell model including spilling-water condition.

thus \( Q_{2,1}(t) = -\phi_{1,1}Q_{2,1}(t-1) - \phi_{2,1}Q_{2,1}(t-2) + \theta_{0,1}I_1(t) + \theta_{1,1}I_1(t-1) + \theta_{2,1}I_1(t-2) + \phi_0 R(t) + \phi_1 R(t-1) + \phi_2 R(t-2) \) (36)

where,

\[
\phi_{1,1} = \frac{(2k_a-1)(2M_1+1)+(2k_a+1)(2M_1-1)}{(2k_a+1)(2M_1+1)} \quad \phi_{2,1} = \frac{(2k_a-1)(2M_1-1)}{(2k_a+1)(2M_1+1)} \\
\theta_{0,1} = \frac{1}{(2k_a+1)(2M_1+1)} \quad \theta_{1,1} = 2\theta_{0,1} \quad \theta_{2,1} = \theta_{0,1}
\]

and for \( k_a \geq 1, M_1 \geq 1, \)

\[
\phi_0 = \frac{1}{(2M_1+1)} \leq \frac{1}{3} \quad \phi_1 = \frac{2}{(2k_a+1)(2M_1+1)} \leq \frac{2}{9} \quad \phi_2 = \frac{2k_a-1}{(2k_a+1)(2M_1+1)} \leq \frac{1}{9}
\]

3.4 Introduction of the effect of time delay

Time delay is conceptually different from time lag. Time lag is defined as the average runoff time for a flood wave moving from initiation point to the outlet of a river basin. The concept of time lag can be illustrated by the conceptual model of linear reservoirs. On the other hand, time delay denotes the time interval from the start of rainfall to the time when runoff variation is significantly large. The concept of time delay can be explained by the conceptual model of linear channels. In a larger river basin, time delay will be longer. Consequently, the effect of time delay must be introduced into the manifold cell model.

Assuming that the time-delay effect is something related to the distance of cell to the outlet of a river basin, it can be expressed as:

\[
D_j = D_i \cdot \frac{L_j}{L_{\text{max}}} \quad \text{(hrs)}
\]

in which, \( L_j \) : distance from the \( j \)th cell to the outlet, km; \( L_{\text{max}} \) : total distance from the remotest upper cell to the outlet of a project.
basin, km;

$D$ : time delay, hrs.

4. Parameter Optimization of the Manifold Cell Model

Parameter calibration and verification are important procedures for the application of a hydrologic model. The purpose of calibration is an attempt to determine a set of adequate parameters in order that the resulting outcomes of the model will be as close as possible to those observed. The model with the calibrated parameters should be verified with several events that occur in the future or events remaining for verification. The simulated results of verified events should be within certain accuracy. That is, the residual errors between the simulation and the observed data are within a certain degree of acceptability.

The objective function for parameter optimization is set up in this study as:

$$OBJ = \left( \frac{1}{m} \sum_{i=1}^{m} \left[ Q_{obs}(i) - Q_{est}(i) \right]^2 \cdot WT(i) \right)^{1/2} + DQ$$

(38)

where, $WT(i)$: weighting constant of discharge at time $i$, $WT(i) = \frac{Q_{obs}(i) - Q_{obs}}{2Q_{obs}}$;

$Q_{obs}(i)$: observed discharge at time $i$, cms;

$Q_{est}(i)$: estimated discharge at time $i$, cms;

$m$: duration of streamflow, hrs;

$DQ$: correction factor (14), if peak discharge of estimated streamflow $(Q_{est})$ is larger than peak discharge of observed streamflow, $(Q_{obs})$, $DQ=0$; if $(Q_{est}) < (Q_{obs})$, then $DQ = \frac{(Q_{obs}) - (Q_{est})}{m^2}$.

If the model has a superior accuracy, $OBJ$ will be close to zero.

The method of steepest descent is chosen for parameter optimization in this study. The principle of the steepest descent in parameter optimization (5, 15) can be briefly described as:

Let $f(X)$ be the objective function as shown in eq. (38), $X$ is a parameter vector of the model. Assuming that $f(X)$ is a differentiable function of the first order, and for any initial value $X^0$, a neighboring point $X^0 + dX$ can be found to satisfy $f(X^0) + dX < f(X^0)$ and to meet the requirement of $df = f(X^0) - f(X^0 + dX) = \text{maximum}$.

Let us define $(ds)^2 = \sum_{i=1}^{n} (dX_i)^2$

or

$$1 - \sum_{i=1}^{n} \left( \frac{dX_i}{ds} \right)^2 = 0$$

(39)

where, $\frac{dX_i}{ds}$: cosine of direction, and

$$\frac{df}{ds} = \sum_{i=1}^{n} \frac{\partial f}{\partial X_i} \frac{dX_i}{ds}$$

(40)

The so-called steepest descent method is to properly choose $\frac{dX_i}{ds}$ so that the
maximum value of \( \frac{df}{ds} \) can be found out.

When the lagrange multiplier is applied to eq. (39), we have

\[
L \left( \frac{dX_i}{ds} \right) = \sum_{i=1}^{n} \frac{\partial f}{\partial X_i} \frac{dX_i}{ds} + \lambda \left[ 1 - \sum_{i=1}^{n} \left( \frac{dX_i}{ds} \right)^2 \right]
\]  

(41)

If there is a set of solutions of \( \frac{dX_i}{ds} (i=1,2, \cdots, m) \) in eq. (41), the following two equations should be satisfied.

\[
\nabla_{dX_i} L = \frac{\partial f}{\partial X_i} - 2\lambda \frac{dX_i}{ds} = 0 \quad (i=1,2, \cdots, m)
\]

(42)

and

\[
\nabla_{d} L = 1 - \sum_{i=1}^{n} \left( \frac{dX_i}{ds} \right)^2 = 0
\]

(43)

Solving eqs. (42) and (43), we get:

\[
\frac{dX_i}{ds} = \frac{1}{2\lambda} \frac{\partial f}{\partial X_i}
\]

(44)

and

\[
\lambda = \pm \frac{1}{2} \left[ \sum_{i=1}^{n} \left( \frac{\partial f}{\partial X_i} \right)^2 \right]^{1/2}
\]

(45)

Substituting eq. (45) into eq. (44) yields:

\[
\frac{dX_i}{ds} = \frac{\pm \frac{\partial f}{\partial X_i}}{\left[ \sum_{i=1}^{n} \left( \frac{\partial f}{\partial X_i} \right)^2 \right]^{1/2}}
\]

(46)

or

\[
\frac{dX_i}{ds} = \frac{\pm \frac{ds}{\sum_{i=1}^{n} \left( \frac{\partial f}{\partial X_i} \right)^2} \frac{\partial f}{\partial X_i}}{\left[ \sum_{i=1}^{n} \left( \frac{\partial f}{\partial X_i} \right)^2 \right]^{1/2}}
\]

(47)

Let \( g_k = \frac{\partial f}{\partial X_k} \), \( \alpha = \frac{\pm \frac{ds}{\sum_{i=1}^{n} \left( \frac{\partial f}{\partial X_i} \right)^2}}{\left[ \sum_{i=1}^{n} \left( \frac{\partial f}{\partial X_i} \right)^2 \right]^{1/2}} \),

and

\[
X_{i+1}^k - X_i^k = \alpha_k g_k
\]

(48)

where, \( k \): number of iteration.

Thus

\[
X_{i+1}^k = X_i^k + \alpha_k g_k
\]

In eq. (48), \( \alpha_k \) is called the step size. If a smaller \( \alpha_k \) is chosen, the speed of convergence is rather slow. On the contrary, an up-and-down fluctuation could probably occur near the optimal value if too large an \( \alpha_k \) value was chosen. An appropriate quadratic form of curvature is adopted in this study to increase its efficiency of convergence as shown below:

\[
f(X^0) = f(X^0 + \alpha_0 g_0) \approx a\alpha^2 + b\alpha + c = \Pi(\alpha)
\]

(49)
Estimate initial value $X^0 = (X_1, X_2, \ldots, X_m)$

Calculate $\nabla f = \left( \frac{\partial f}{\partial X_1}, \frac{\partial f}{\partial X_2}, \ldots, \frac{\partial f}{\partial X_m} \right) | X^0$

Calculate $g = (-\nabla f |_{X=X^0})^T$

Find $\alpha^*$ in order that $f(X^0 + \alpha^*g)$ is minimum

Let $X^1 = X^0 + \alpha^*g$

$\varepsilon_1, \varepsilon_2$: the required degrees of accuracy

$f(X^1) < \varepsilon_1$

or $\frac{|f^{k+1} - f^k|}{|f^k|} < \varepsilon_2$

Print $X^* = (X_1, X_2, \ldots, X_m)$ and $f(X^*)$

Fig. 7. Flow chart of the steepest descent method.
where $\epsilon = \Pi(0) = f(X^0)$

\[
\begin{align*}
  b &= \frac{\partial \Pi}{\partial \alpha} \bigg|_{\alpha=0} = \frac{\partial f}{\partial \alpha} \bigg|_{\alpha=0} \\
  \therefore \frac{\partial f}{\partial \alpha} &= \frac{\partial f}{\partial X} \cdot \frac{\partial X}{\partial \alpha} = \nabla f \cdot g \\
  \therefore b &= \nabla f \cdot g \bigg|_{\alpha=0}
\end{align*}
\]
For any value of $\alpha(0)$

\[ f(X^1) = f(X^0 + \alpha(0)g_0) \approx \alpha(\alpha(0))^2 + b(\alpha(0)) + c \]

\[ \therefore \alpha = \frac{f(X^1) - b(\alpha(0)) - c}{(\alpha(0))^2} \quad (52) \]

Let $\Pi(\alpha)$ be the minimum, i.e., $\frac{\partial \Pi(\alpha)}{\partial \alpha} = 0$ for finding out the optimal step size $\alpha^*$ as:

\[ \min_{\alpha} \Pi(\alpha) = \min_{\alpha} (\alpha \alpha^2 + b \alpha + c) \quad (53) \]

so

\[ \frac{\partial \Pi}{\partial \alpha} = 2 \alpha \alpha + b = 0 \]

\[ \therefore \alpha^{(1)} = -\frac{b}{2 \alpha} \quad \text{and} \quad \alpha^{(1)} < \alpha(0) \quad (54) \]

Let $X^1 = X^0 + \alpha(0)g_0$. If $f(X^{-1}) < f(X^0)$, then $\alpha^{(1)}$ is equal to the optimal step size $\alpha^*$; otherwise, let $\alpha(0) = \alpha^{(1)}$. Repeat the procedure until $\alpha^*$ can be determined. Figs. 7 and 8 show the flow charts of the method of steepest descent for parameter optimization.

5. Real-time Prediction of Model

For extending the applicability of hydrologic prediction, Kalman filter is combined with the manifold cell model in this study. Kalman filter is a recursive process which is a very powerful tool for the prediction by hydrologic model (1, 14).

Equation of state and equation of observation are two essential governing equations which should be considered.

Equation of State: $X(t + 1) = \phi(t)X(t) + W(t) \quad (55)$

where, $X(t)$ : state vector of system at time $t$;

$\phi(t)$ : transformed coefficient matrix at time $t$;

$W(t)$ : state error vector at time $t$.

Equation of Observation: $Y(t) = H(t)X(t) + V(t) \quad (56)$

where, $Y(t)$ : observation vector at time $t$;

$H(t)$ : coefficient matrix at time $t$;

$V(t)$ : observation error vector at time $t$.

Assuming that state error of system $W(t)$ and observation error $V(t)$ follow Gauss distribution, $E[W(t)] = 0$ and $E[V(t)] = 0$ can be achieved. The optimal state for next time stage $t + 1$, $\hat{X}(t + 1 \mid t)$ and the optimal predicting value for next time stage, $\hat{Y}(t + 1 \mid t)$ can be expressed respectively as:

\[ \hat{X}(t + 1 \mid t) = \hat{X}(t \mid t) \quad (57) \]

\[ \hat{Y}(t + 1 \mid t) = H(t + 1)\hat{X}(t + 1 \mid t) \quad (58) \]

where, $(t + 1 \mid t)$: given data at time $t$, the found predicting value for time $t + 1$. "Predicting" is called for the process.
(t|t) : given data at time t, the found predicting value for time t as "filtering".

As derivation of modified formulation of the manifold cell model as eq. (28), every cell can be assumed as a linear structure. The resulting total streamflow at the outlet of a river basin can be expressed as:

\[ Q(t) = \sum_{j=1}^{n} Q_j(t) = \sum_{j=1}^{n} \left( -\phi_{1,j} Q_j(t-1) - \phi_{2,j} Q_j(t-2) + \theta_{0,j} I_j(t-D_j) + \theta_{1,j} I_j(t-1-D_j) + \theta_{2,j} I_j(t-2-D_j) \right) + V(t) \] (59)

where, \( n \) : total number of subareas in the river basin;
\( D \) : time delay of \( j^{th} \) cell, hrs;
\( V(t) \) : observation error;
\( I(t) \) : rainfall to \( j^{th} \) cell at time \( t \), cms;
\( Q_j(t) \) : outflow discharge of \( j^{th} \) cell at time \( t \), cms;
\( Q(t) \) : outflow discharge of total river basin, cms;
\( \phi_{1,j}, \phi_{2,j}, \theta_{0,j}, \theta_{1,j}, \theta_{2,j} \) : coefficients.

Eq. (59) can be expressed as the form of state space as:

\[ Q(t) = H(t)X(t) + V(t) \] (60)

where, 
\( H(t) = [Q_1(t-1), Q_2(t-2), \ldots, Q_n(t-1), Q_n(t-2), I_1(t-D_1), I_1(t-D_1-1), I_1(t-D_1-2), \ldots, I_n(t-D_n), I_n(t-D_n-1), I_n(t-D_n-2)] \) (61)

and 
\( X(t) = [-\phi_{1,1}, -\phi_{2,1}, \ldots, -\phi_{1,n}, -\phi_{2,n}, \theta_{0,1,1}, \theta_{1,1,1}, \theta_{2,1}, \ldots, \theta_{0,n,1}, \theta_{1,n,1}, \theta_{2,n}]^T \) (62)

Kalman filter can be combined with the manifold cell model for flood prediction by eq. (60).

---

**Fig. 9.** Location and layout of Tseng-Wen River basin, Taiwan.
6. Practical Applications

For verification of the applicability of the manifold cell model, Tseng-wen River Basin, Taiwan was adopted as a project basin.

6.1 Brief Introduction of the Project Basin

Tseng-wen River Basin is located at the southwestern part of Taiwan as shown in Fig. 9. Its watershed area is 1,177 km², the length of the main steam is 138.5 km and the mean gradient of the river is from 1/1000 to 1.5/1000 flowing westward to the Taiwan Strait. Three reservoirs, namely, Wu-shan-tou, Tseng-wen and Nan-hua were built in the project basin. It is regarded as a comprehensive reservoir watershed and the most prosperous area in southwestern Taiwan.

6.2 Analysis of Hydrologic Records and Physiographic Data

6.2.1 Zoning of Project Basin

For ease of analyzing the manifold cell model in the project basin, classification of a
cell was ascertained directly from the topography maps. Each cell was determined by the orientation of river pattern and divide form which could be regarded as an independent hydrologic element for analysis. For simplification, Tseng-wen River Basin is divided into two zones; namely, the upstream reservoir watershed and the downstream plain watershed. In the upstream watershed, five raingage stations, namely, Ma-tou-shan, Lo-yea, Shui-shan, Li-chia, Bieu-hu and one stage gaging station at Tseng-wen Dam Site were set up. In the downstream plain watershed, three raingage stations, namely, Tseng-wen New Village, Shi-a-li-kuan, Nan-hua and one gaging station at Ma-shan Bridge were built.

The flow network of cells of the upstream reservoir watershed is shown in Fig. 10, and block diagram of connected subareas connecting from upstream to downstream in the upstream reservoir watershed is drawn in Fig. 11. Flow network of cells and block diagram of subareas for the downstream plain watershed are shown in Figs. 12 and 13. Physiographic characteristics of cell including area of cell, length of river courses, distance to outlet, connecting cell of upstream, etc., for the upstream reservoir

![Diagram](image-url)

**Fig. 12.** Flow network of cells in the downstream plain watershed of Tseng-Wen River Basin.

**Fig. 13.** Block diagram of zoning of cells in the downstream plain watershed of Tseng-Wen River Basin.
Table 2. Physiographic characteristics of cells in Tseng-Wen River Basin, Taiwan

(A) Upstream reservoir watershed

<table>
<thead>
<tr>
<th>number of cells</th>
<th>area (km²)</th>
<th>length of main stream (km)</th>
<th>distance to outlet (km)</th>
<th>sequence number of upstream cell</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>53.5</td>
<td>8.72</td>
<td>54.84</td>
<td>---</td>
</tr>
<tr>
<td>2</td>
<td>52.0</td>
<td>9.73</td>
<td>49.05</td>
<td>1</td>
</tr>
<tr>
<td>3</td>
<td>38.1</td>
<td>6.85</td>
<td>40.78</td>
<td>2</td>
</tr>
<tr>
<td>4</td>
<td>52.3</td>
<td>11.08</td>
<td>82.74</td>
<td>---</td>
</tr>
<tr>
<td>5</td>
<td>66.4</td>
<td>20.56</td>
<td>66.92</td>
<td>4</td>
</tr>
<tr>
<td>6</td>
<td>47.5</td>
<td>19.31</td>
<td>48.99</td>
<td>5</td>
</tr>
<tr>
<td>7</td>
<td>62.5</td>
<td>19.40</td>
<td>27.83</td>
<td>3,6</td>
</tr>
<tr>
<td>8</td>
<td>54.5</td>
<td>13.08</td>
<td>52.16</td>
<td>---</td>
</tr>
<tr>
<td>9</td>
<td>31.8</td>
<td>13.62</td>
<td>45.89</td>
<td>---</td>
</tr>
<tr>
<td>10</td>
<td>45.1</td>
<td>21.15</td>
<td>28.51</td>
<td>8,9</td>
</tr>
<tr>
<td>11</td>
<td>46.3</td>
<td>8.32</td>
<td>13.77</td>
<td>7,10</td>
</tr>
<tr>
<td>12</td>
<td>58.0</td>
<td>9.61</td>
<td>4.81</td>
<td>11</td>
</tr>
</tbody>
</table>

(B) Downstream plain watershed

<table>
<thead>
<tr>
<th>number of cells</th>
<th>area (km²)</th>
<th>length of main stream (km)</th>
<th>distance to outlet (km)</th>
<th>sequence number of upstream cell</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>29.1</td>
<td>10.87</td>
<td>49.31</td>
<td>---</td>
</tr>
<tr>
<td>2</td>
<td>45.2</td>
<td>8.89</td>
<td>48.32</td>
<td>---</td>
</tr>
<tr>
<td>3</td>
<td>62.6</td>
<td>12.48</td>
<td>37.64</td>
<td>1,2</td>
</tr>
<tr>
<td>4</td>
<td>34.4</td>
<td>8.99</td>
<td>35.91</td>
<td>---</td>
</tr>
<tr>
<td>5</td>
<td>22.1</td>
<td>8.36</td>
<td>35.60</td>
<td>---</td>
</tr>
<tr>
<td>6</td>
<td>37.8</td>
<td>9.14</td>
<td>26.84</td>
<td>3,4,5</td>
</tr>
<tr>
<td>7</td>
<td>20.4</td>
<td>8.98</td>
<td>26.78</td>
<td>---</td>
</tr>
<tr>
<td>8</td>
<td>31.1</td>
<td>5.67</td>
<td>19.44</td>
<td>6,7</td>
</tr>
<tr>
<td>9</td>
<td>25.0</td>
<td>8.72</td>
<td>20.96</td>
<td>---</td>
</tr>
<tr>
<td>10</td>
<td>25.5</td>
<td>5.15</td>
<td>14.03</td>
<td>8,9</td>
</tr>
<tr>
<td>11</td>
<td>41.6</td>
<td>11.13</td>
<td>17.02</td>
<td>---</td>
</tr>
<tr>
<td>12</td>
<td>52.1</td>
<td>5.31</td>
<td>8.80</td>
<td>11,10</td>
</tr>
<tr>
<td>13</td>
<td>55.9</td>
<td>6.14</td>
<td>3.07</td>
<td>12</td>
</tr>
</tbody>
</table>

watershed and downstream plain watershed are summarized in Table 2.

6.2.2 Determination of Areal Average Rainfall and Effective Rainfall

For determining the areal average rainfall in the project area, Thiessen's polygon method was adopted and a polygon network controlled by raingage stations is drawn as Fig. 14. Table 3(A) and 3(B) show the control area and weighting for each raingage station of the upstream reservoir watershed and downstream plain watershed, respectively. Due to the lack of detailed infiltration data in the project area, \( \Phi \)-index was adopted for estimating the effective rainfall of ordinary situation (11). During the spilling-water situation of typhoon-hitting period in the project basin, \( \Phi = 5 \text{ mm/hr} \) is usually used in Taiwan.

6.2.3 Selection of Storm and Flood Records

Typhoon events occurring from 1976 to 1986 were collected as calibration and verification of the manifold cell model for event simulation as shown in Table 4, in
which five typhoon events for upstream reservoir watershed and five typhoon events for downstream plain watershed are included. During hitting of Typhoon Billie on August 10, 1976, spilling flood from spillways of Tseng-wen Reservoir occurred at a peak discharge of 900 cms, which made the analysis of the manifold cell model more complicated.

6.3 Criteria of Evaluation for the Accuracy of Manifold Cell Model

For checking the suitability of the manifold cell model to flood estimation of the project basin, the following four criteria of evaluation were adopted:

Table 3. Control areas and weightings of raingage station divided by Thiessen's polygon network in Tseng-Wen River Basin

(A) Upstream reservoir watershed

<table>
<thead>
<tr>
<th>station name</th>
<th>Ma-Lou-Shan</th>
<th>Lo-Yea</th>
<th>Shui-Shan</th>
<th>Li-Chia</th>
<th>Bleu-Hu</th>
</tr>
</thead>
<tbody>
<tr>
<td>control area</td>
<td>181.4</td>
<td>42.4</td>
<td>44.3</td>
<td>128.7</td>
<td>84.3</td>
</tr>
<tr>
<td>(km²)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>weighting</td>
<td>0.38</td>
<td>0.09</td>
<td>0.09</td>
<td>0.27</td>
<td>0.17</td>
</tr>
</tbody>
</table>

(B) Downstream plain watershed

<table>
<thead>
<tr>
<th>station name</th>
<th>Tseng-Wen New Village</th>
<th>Shi-A-Li-Kuan</th>
<th>Nan-Hua</th>
</tr>
</thead>
<tbody>
<tr>
<td>control area (km²)</td>
<td>110.3</td>
<td>122.7</td>
<td>367.3</td>
</tr>
<tr>
<td>weighting</td>
<td>0.18</td>
<td>0.20</td>
<td>0.62</td>
</tr>
</tbody>
</table>
Table 4. List of typhoon events occurring in Tseng-Wen River Basin, Taiwan

<table>
<thead>
<tr>
<th>region</th>
<th>typhoon name</th>
<th>time of occurrence</th>
<th>duration of stream flow (hrs)</th>
<th>Φ-index (mm/hr)</th>
</tr>
</thead>
<tbody>
<tr>
<td>upstream</td>
<td>* Billie</td>
<td>1976.08.10</td>
<td>98</td>
<td>5.0</td>
</tr>
<tr>
<td>reservoir</td>
<td>Amy</td>
<td>1977.08.22</td>
<td>54</td>
<td>4.8</td>
</tr>
<tr>
<td>watershed</td>
<td>Vera</td>
<td>1980.08.31</td>
<td>48</td>
<td>5.2</td>
</tr>
<tr>
<td></td>
<td>Alex</td>
<td>1984.07.03</td>
<td>75</td>
<td>8.3</td>
</tr>
<tr>
<td></td>
<td>Abby</td>
<td>1986.09.19</td>
<td>93</td>
<td>7.5</td>
</tr>
<tr>
<td>downstream</td>
<td>* Billie</td>
<td>1976.08.10</td>
<td>104</td>
<td>2.8</td>
</tr>
<tr>
<td>plain</td>
<td>Irving</td>
<td>1979.08.14</td>
<td>155</td>
<td>2.2</td>
</tr>
<tr>
<td>watershed</td>
<td>Norris</td>
<td>1980.08.27</td>
<td>96</td>
<td>3.5</td>
</tr>
<tr>
<td></td>
<td>Alex</td>
<td>1984.07.03</td>
<td>42</td>
<td>3.8</td>
</tr>
<tr>
<td></td>
<td>Abby</td>
<td>1986.09.19</td>
<td>80</td>
<td>2.6</td>
</tr>
</tbody>
</table>

* spilling water from Tseng-Wen Reservoir.

(1) Coefficient of Efficiency, $CE$

$$CE = 1 - \frac{\sum_{i=1}^{n} [Q_{obs}(i) - Q_{est}(i)]^2}{\sum_{i=1}^{n} [Q_{obs}(i) - \bar{Q}_{obs}]^2}$$

(63)

in which, $Q_{est}(t)$: estimated discharges by the cell model, cms;
$Q_{obs}(t)$: observed discharges, cms;
$\bar{Q}_{obs}$: mean of observed discharges, cms;
$n$ : number of records.

If $CE$ is near to 1, it means that there is a superior conformity between the estimated and the observed. The larger $CE$ is, the more accurate the model becomes.

(2) Error of Peak Discharge, $EQ_p(\%)$

$$EQ_p = \frac{(Q_p)_{est} - (Q_p)_{obs}}{(Q_p)_{obs}} \times 100\%$$

(64)

where, $(Q_p)_{est}$: estimated peak discharge, cms;
$(Q_p)_{obs}$: observed peak discharge, cms;

If the estimated peak discharge is larger than the observed peak discharge, a positive $EQ_p$ is obtained, and vice versa. The smaller $EQ_p$ is, the more accurate the model.

(3) Error of Time to Peak Discharge, $ET_p$ (hours)

$$ET_p = (T_p)_{est} - (T_p)_{obs}$$

(65)

where, $(T_p)_{est}$: estimated time to peak discharge, hrs;
$(T_p)_{obs}$: observed time to peak discharge, hrs;

If the model has a good accuracy in error of time to peak discharge, then $ET_p$ approaches zero.

(4) Value of Objective Function, $OBJ$

For evaluating the accuracy of the manifold cell model adopted, value of objective function in eq. (38) was also adopted in this study.
6.4 Discussion of Results

(1) The simulated results of historical typhoon events for the upstream reservoir watershed of Tseng-wen River Basin by applying the manifold cell model are shown in Table 5(A) and two examples are illustrated in Figs. 15–16.

Fig. 15. Simulated results vs. the observed values in the upstream reservoir watershed of Tseng-Wen River Basin (Typhoon Amy, 1977).

Fig. 16. Simulated results vs. the observed values in the upstream reservoir watershed of Tseng-Wen River Basin (Typhoon Abby, 1986).
Table 5. Results of verification for the manifold cell model

(A) Upstream reservoir watershed

<table>
<thead>
<tr>
<th>item</th>
<th>typhoon name</th>
<th>Billie 1976.08.10</th>
<th>Amy 1977.08.22</th>
<th>Vera 1980.08.31</th>
<th>Alex 1984.07.03</th>
<th>Abby 1986.09.19</th>
</tr>
</thead>
<tbody>
<tr>
<td>observed values</td>
<td>Qp</td>
<td>2808</td>
<td>2660</td>
<td>1682</td>
<td>4361</td>
<td>1481</td>
</tr>
<tr>
<td></td>
<td>Tp</td>
<td>16</td>
<td>22</td>
<td>26</td>
<td>10</td>
<td>30</td>
</tr>
<tr>
<td>manifold cell model</td>
<td>Qp</td>
<td>2841</td>
<td>2686</td>
<td>1568</td>
<td>4366</td>
<td>1433</td>
</tr>
<tr>
<td></td>
<td>Tp</td>
<td>17</td>
<td>23</td>
<td>28</td>
<td>10</td>
<td>28</td>
</tr>
<tr>
<td></td>
<td>CE</td>
<td>0.78</td>
<td>0.90</td>
<td>0.66</td>
<td>0.65</td>
<td>0.68</td>
</tr>
<tr>
<td></td>
<td>EQp (%)</td>
<td>1.18</td>
<td>0.98</td>
<td>-6.78</td>
<td>0.15</td>
<td>-3.24</td>
</tr>
<tr>
<td></td>
<td>ETp (hrs)</td>
<td>1</td>
<td>1</td>
<td>2</td>
<td>0</td>
<td>-2</td>
</tr>
<tr>
<td></td>
<td>OBJ</td>
<td>0.0138</td>
<td>0.0276</td>
<td>0.0213</td>
<td>0.0397</td>
<td>0.0356</td>
</tr>
</tbody>
</table>

(B) Downstream plain watershed

<table>
<thead>
<tr>
<th>item</th>
<th>typhoon name</th>
<th>Billie 1976.08.10</th>
<th>Irving 1979.08.14</th>
<th>Norris 1980.08.27</th>
<th>Alex 1984.07.03</th>
<th>Abby 1986.09.19</th>
</tr>
</thead>
<tbody>
<tr>
<td>observed values</td>
<td>Qp</td>
<td>1824</td>
<td>1460</td>
<td>1182</td>
<td>1358</td>
<td>805</td>
</tr>
<tr>
<td></td>
<td>Tp</td>
<td>20</td>
<td>15</td>
<td>16</td>
<td>15</td>
<td>18</td>
</tr>
<tr>
<td>manifold cell model</td>
<td>Qp</td>
<td>1905</td>
<td>1487</td>
<td>1180</td>
<td>1280</td>
<td>779</td>
</tr>
<tr>
<td></td>
<td>Tp</td>
<td>21</td>
<td>13</td>
<td>17</td>
<td>15</td>
<td>17</td>
</tr>
<tr>
<td></td>
<td>CE</td>
<td>0.96</td>
<td>0.81</td>
<td>0.78</td>
<td>0.91</td>
<td>0.94</td>
</tr>
<tr>
<td></td>
<td>EQp (%)</td>
<td>4.45</td>
<td>-0.20</td>
<td>-0.17</td>
<td>5.74</td>
<td>-3.23</td>
</tr>
<tr>
<td></td>
<td>ETp (hrs)</td>
<td>1</td>
<td>-2</td>
<td>1</td>
<td>0</td>
<td>-1</td>
</tr>
<tr>
<td></td>
<td>OBJ</td>
<td>0.0118</td>
<td>0.0279</td>
<td>0.0149</td>
<td>0.0197</td>
<td>0.0265</td>
</tr>
</tbody>
</table>

Fig. 17. Simulated results vs. the observed values in the downstream plain watershed of Tseng-Wen River Basin (Typhoon Billie, 1976).
Fig. 18. Simulated results vs. the observed values in the downstream plain watershed of Tseng-Wen River Basin (Typhoon Abby, 1986).

A. CE of Typhoon Alex is the minimum, \((CE=0.65)\), and that of Typhoon Amy is the maximum \((CE=0.90)\).

B. Errors of peak discharge were within 7%.

C. Errors of time to peak discharge were within 2 hours.

D. The maximum OBJ was found in Typhoon Alex \((OBJ=0.0397)\), next was Typhoon Abby \((OBJ=0.0356)\), and the rest were less than 0.03.

Table 6. Optimized parameters of the manifold cell model in Tseng-Wen River Basin, Taiwan

(A) Upstream reservoir watershed

<table>
<thead>
<tr>
<th>typhoon name</th>
<th>(Ka) (hrs)</th>
<th>(M) (hrs)</th>
<th>(DJ) (hrs)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Billie</td>
<td>3.34</td>
<td>1.50</td>
<td>0</td>
</tr>
<tr>
<td>Amy</td>
<td>2.82</td>
<td>1.63</td>
<td>0</td>
</tr>
<tr>
<td>Vera</td>
<td>2.11</td>
<td>1.00</td>
<td>0</td>
</tr>
<tr>
<td>Alex</td>
<td>1.45</td>
<td>1.01</td>
<td>0</td>
</tr>
<tr>
<td>Abby</td>
<td>2.68</td>
<td>1.36</td>
<td>0</td>
</tr>
<tr>
<td>Average</td>
<td>2.48</td>
<td>1.30</td>
<td>0</td>
</tr>
</tbody>
</table>

(B) Downstream plain watershed

<table>
<thead>
<tr>
<th>typhoon name</th>
<th>(Ka) (hrs)</th>
<th>(M) (hrs)</th>
<th>(DJ) (hrs)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Billie</td>
<td>4.63</td>
<td>2.20</td>
<td>8</td>
</tr>
<tr>
<td>Irving</td>
<td>1.78</td>
<td>1.02</td>
<td>14</td>
</tr>
<tr>
<td>Norris</td>
<td>3.00</td>
<td>1.50</td>
<td>14</td>
</tr>
<tr>
<td>Alex</td>
<td>3.30</td>
<td>1.59</td>
<td>14</td>
</tr>
<tr>
<td>Abby</td>
<td>3.58</td>
<td>2.16</td>
<td>11</td>
</tr>
<tr>
<td>Average</td>
<td>3.26</td>
<td>1.69</td>
<td>12.2</td>
</tr>
</tbody>
</table>
(2) The results for the downstream plain watershed are shown in Table 5(B) and two examples are illustrated in Figs. 17-18.

A. The minimum $CE = $ Typhoon Norris ($CE = 0.78$), the maximum $CE = $ Typhoon Billie ($CE = 0.96$).

B. Errors of peak discharge were less than 5.74%.

C. Errors of time to peak discharge were $-2$ hours for Typhoon Irving, and less than 1 hour for the rest.

D. The maximum objective function was found in Typhoon Irving ($OBJ = 0.0279$), and the minimum $OBJ$ in Typhoon Billie ($OBJ = 0.0118$).

(3) Spilling water condition from spillways of a reservoir during typhoon-hitting period can be included in the manifold cell model. Taking the case study of Typhoon Billie for example, the simulated hydrographs and results are shown in Fig. 17 and Table 5(B). It can be seen from Fig. 17 that the manifold cell model well simulates the effect of spilling water to the downstream of the reservoir. The coefficient of efficiency of the simulated results for the manifold cell model is of satisfactory accuracy with $CE$ above 0.95.

(4) In general, the simulated results in the downstream plain watershed are much better than those obtained in the upstream reservoir watershed. The reasons are probably due to the effect of rugged topography on hydrologic phenomena causing uneven distribution of rainfall in the upstream reservoir watershed.

(5) Parameters adopted in the manifold cell model were obtained by applying the method of the steepest descent as shown in Tables 6(A) and 6(B) for both upstream

![REAL-TIME FORECASTING](image)

**Fig. 19.** Flood predictions of 1, 2 and 3 hours ahead for Typhoon Billie (1976) in the upstream reservoir watershed of Tseng-Wen River Basin.
Fig. 20. Flood predictions of 4, 5 and 6 hours ahead for Typhoon Billie (1976) in the upstream reservoir watershed of Tseng-Wen River Basin.

reservoir watershed and downstream plain watershed. Values of those parameters obtained by the method of parameter optimization may be used as the basis for applying to the flood estimation in the project basin.

(6) The manifold cell model was combined with Kalman filter in this study for applying to flood prediction of one to six hours ahead in the project basin. Examples of flood prediction of 1, 2, 3, 4, 5 and 6 hours ahead for Typhoon Billie of the upstream reservoir watershed are shown in Figs. 19 to 20 and Table 7. Examples for flood prediction of 1~6 hours ahead for Typhoon Andy of the downstream plain watershed are shown in Figs. 21 to 22 and Table 8. From the predicted results shown, flood predictions of 1~3 hours are still satisfactory. The larger the lead time for prediction is, the poorer the accuracy of the model becomes. How to predict most accurately the trend of a

Table 7. Results of flood prediction from 1 to 6 hours ahead for Typhoon Billie (1976) in the upstream reservoir watershed of Tseng-Wen River Basin, Taiwan

<table>
<thead>
<tr>
<th>time of prediction</th>
<th>Qp (cms)</th>
<th>Tp (hr)</th>
<th>CE</th>
<th>EEqp (%)</th>
<th>ETp</th>
<th>OBJ</th>
</tr>
</thead>
<tbody>
<tr>
<td>1-hr ahead</td>
<td>3074</td>
<td>17</td>
<td>0.82</td>
<td>9.55</td>
<td>1</td>
<td>0.0310</td>
</tr>
<tr>
<td>2-hr ahead</td>
<td>3075</td>
<td>17</td>
<td>0.79</td>
<td>9.60</td>
<td>1</td>
<td>0.0336</td>
</tr>
<tr>
<td>3-hr ahead</td>
<td>3119</td>
<td>18</td>
<td>0.75</td>
<td>11.16</td>
<td>2</td>
<td>0.0380</td>
</tr>
<tr>
<td>4-hr ahead</td>
<td>2933</td>
<td>18</td>
<td>0.65</td>
<td>4.53</td>
<td>2</td>
<td>0.0475</td>
</tr>
<tr>
<td>5-hr ahead</td>
<td>2431</td>
<td>19</td>
<td>0.45</td>
<td>-13.37</td>
<td>3</td>
<td>0.0971</td>
</tr>
<tr>
<td>6-hr ahead</td>
<td>1905</td>
<td>20</td>
<td>0.21</td>
<td>-32.10</td>
<td>4</td>
<td>0.1608</td>
</tr>
<tr>
<td>observed values</td>
<td>2806</td>
<td>16</td>
<td>---</td>
<td>---</td>
<td>---</td>
<td>---</td>
</tr>
</tbody>
</table>
storm/flood as early as possible during the typhoon-hitting period is one of the important issues in disaster prevention research. It can be seen that the manifold cell model is the appropriate hydrologic model for applying to flood prediction in the project.

**Fig. 21.** Flood predictions of 1, 2 and 3 hours ahead for Typhoon Andy (1982) in the downstream plain watershed of Tseng-Wen River Basin.

**Fig. 22.** Flood predictions of 4, 5 and 6 hours ahead for Typhoon Andy (1982) in the downstream plain watershed of Tseng-Wen River Basin.
Table 8. Results of flood prediction from 1 to 6 hours ahead for Typhoon Andy (1982) in the downstream plain watershed of Tseng-Wen River Basin, Taiwan

| time of prediction | predicted values | | | | | |
|--------------------|-----------------|---|---|---|---|
|                    | Qp(cms)         | Tp(hr) | CE | EQp(%) | ETp | OBJ |
| 1-hr ahead         | 2558            | 27    | 0.87 | -2.75 | 1   | 0.0257 |
| 2-hr ahead         | 2623            | 27    | 0.85 | -0.28 | 1   | 0.0224 |
| 3-hr ahead         | 2848            | 27    | 0.82 | 8.29  | -1  | 0.0249 |
| 4-hr ahead         | 3049            | 28    | 0.77 | 15.95 | 0   | 0.0291 |
| 5-hr ahead         | 3180            | 28    | 0.71 | 20.92 | 0   | 0.0338 |
| 6-hr ahead         | 3321            | 28    | 0.63 | 26.29 | 0   | 0.0386 |
| observed values    | 2630            | 28    | --- | ---   | --- | --- |

river basin.

(7) The effect of time delay when applying the manifold cell model is that longer the distance from the project site to the outlet, the more significant the effect of time delay becomes. The longer the time delay \( D_t \) will dampen the effect of uncertainty of hydrologic behavior, or hydrologic phenomena in a larger watershed, being more stable than that in a smaller watershed. As a consequence, the simulated results of downstream plain watershed is more accurate than those of upstream reservoir watershed.

7. Concluding Remarks

(1) The concept of the manifold cell model is based on dividing a watershed into several adequate subareas or cells according to topography and streamflow orientation. Linear reservoirs can be analogized to simulate the overland flow and channel flow. Characteristics of spatial variation of runoff process can be revealed in the manifold cell model if an average burst of rainfall falls on a watershed. The resulting runoff hydrograph at the outlet of a river basin can be obtained by convolutional integration from upstream to downstream based upon cell diagram of the actual river basin.

(2) The impulse response function (IRF) for the manifold cell model is derived systematically. When the number of zones \( n \) becomes infinite, \( IRF \) of the manifold cell model can achieve reasonable figure similar to the functional shape of a hydrograph. In practical applications, \( n \geq 10 \) is acceptable for a moderate size watershed zoning.

(3) ARX routing method was used in this study to the manifold cell models. The ARX scheme is simpler and quicker in calculation than convolution. Another important advantage is that the ARX method can be linked to Kalman filter. That is why the manifold cell model is a powerful distributed hydrologic model fit to be extensively employed in flood prediction and prevention.

(4) The criteria of objective function adopted are very important for evaluating the adequacy of a hydrologic model. To meet the requirements of hydrologic design and planning, a bilateral objective function of considering both hydrograph pattern and peak discharge was used in this study. Also for determining accurately and efficiently the parameters used in the manifold cell model, the method of the steepest descent was adopted for parameter optimization.
(5) From the simulated results of the historical typhoon events in the project river basin, the results of the manifold cell model were almost satisfactory.

(6) Adding some boundary conditions into a hydrologic model sometimes becomes a difficult task when model building. Spilling-water condition of a reservoir during typhoon-hitting period was incorporated into the manifold cell model in this study. From the simulated results of Typhoon Billie, manifold cell model accurately revealed the effect of spilling water to the downstream plain watershed. This may be regarded as one of the important advantages of the manifold cell model when applied to a comprehensive reservoir project area such as Tseng-wen River Basin, Taiwan.

(7) Linking the manifold cell model to Kalman filter for flood prediction of 1, 2 and 3 hours ahead, the predicted results were rather satisfactory. Flood prediction for longer time intervals may need more detailed modification.

References