

Kalman Filter and Box-Jenkins Techniques for Monthly and Annual Streamflows Prediction in Northern Algeria

K. Boukharouba^{1,*}, A. Kettab²

¹University of Biskra, Faculty of SESNV, department of Biology, LCA laboratory, Biskra, Algeria

²National Polytechnic School (ENP) of Algiers, Laboratory of water sciences LRS-EAU, 10 Av. Hacene Badi, 16200 El harrache, Algiers, Algeria

*Corresponding author

Email: b_malikadz@yahoo.com

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Analyzing stream flow records can give significant ideas for both past and future characteristics of stream flows. Therefore, recording and analyzing stream flow measurements have highly important roles in water resource management, planning and design. Unfortunately, hydrological processes, such as stream flows, are very complex because they are dependent of many hydro-physiographic parameters, additionally they vary with time and space. To cope with these difficulties, two different techniques have been applied to the modeling and prediction of the monthly and annual stream flow data in Northern Algeria: 1) the conventional time series approach of Box-Jenkins (BJ), a class of stochastic processes that is known by its good modeling of hydrological time series, so as stream flows, and many other environmental relating variables. Such time series are generally characterized by a strong temporal dependence between successive observations. In addition, they can be represented by some linear models, which means that the concerned time series can be considered as the output of a linear system whose input is a discrete white noise. Unfortunately, this class of stochastic processes presents the limitation of working under the restrictive assumptions of stationary and normality, in addition it needs large amount of available data, 2) the adaptive prediction approach of Kalman filtering (KF) is considered to be one of the most well-known and often-used significant mathematical tools that can be used for stochastic estimation from noisy measurements. It is as an optimal recursive data processing algorithm, which is constituted essentially by a set of 5 mathematical equations that implement a predictor-corrector type estimator that is optimal, in the sense that it minimizes the estimated error covariance, when some presumed conditions are met. Those equations are recursive and present the great advantage to provide accurately with the prediction error. The obtained results show the superiority of Kalman filter. The best model is sought using the performance measures including mean square error and determination coefficient.

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Khadidja BOUKHAROUBA ¹, KETTAB Ahmed ²

1) LCA laboratory, University of Biskra - Biskra - Algeria, Research laboratory of Water Sciences (LRS-EA), Ecole Nationale Polytechnique (E.N.P)-Algiers, 10 Av. Hacène-badi BP182, El-Harrach 16200-Algeria

2) Research laboratory of Water Sciences (LRS-EA), Ecole Nationale Polytechnique (E.N.P)-Algiers, 10 Av. Hacène-badi BP182, El-Harrach 16200-Algeria.

Outlines

1. Introduction
2. Material and methods
3. Results and discussion
4. Conclusion

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1 Introduction

Problematic

Challenge

- S** • Social Development
- E** • Economic Development
- V** • Environment Respect

100 M m³

5 M m³

1 Introduction

Specific Models

- Stochastic Nature hydrological variable
- Variations with time and space

Integrated management

- social
- Economical
- Environmental

Decision tools

- Risk management (prediction + effects reduction)

1 Introduction

Generating processes → **Hydrological variables** → **Stream Flows** → **Time series**

Mathematical Models

1 Introduction

Temporal Variability → **Mathematical Models** → **Stochastic Nature**

Simulation → **Prediction** → **Water Resources Management System**

2 Material and method

a) Material

Stream flows
(monthly and annual) observed at 10 hydro stations in northern Algeria (1968-1992)

Fig. 1 : Location of the hydrometric Stations in Northern Algeria.
(Source: ANRH)

2 Material and method

b) Methods

Linear Stochastiques Models

BOX-JENKINS (ARMA)

KALMAN FILTER

2 Material and method

BOX -JENKINS method

- Time serie Z_t with μ mean is considered as the output of a linear system whos input is a discrete white Gaussian noise ε_t .

$$\varepsilon_t \longrightarrow \text{Linear System} \longrightarrow Z_t$$

$$Z_t = \mu + \varepsilon_t + \psi_1 \varepsilon_{t-1} + \psi_2 \varepsilon_{t-2} + \dots$$

$$B^k \varepsilon_t = \varepsilon_{t-k}$$

$$Z_t = \mu + (1 + \psi_1 B + \psi_2 B^2 + \dots) \varepsilon_t$$

$$Z_t = \mu + \psi(B) \varepsilon_t$$

Look for the serie ε_t and the parameters ψ_i allowing to go from ε_t to Z_t

2 Material and method

Models

1) **AUTOREGRESSIVE model of p order AR(p)**

The centred output Z_t of the system is the weighted finite sum of p precedant values plus a random term ε_t .

$$Z_t = (\phi_1 Z_{t-1} + \phi_2 Z_{t-2} + \dots + \phi_p Z_{t-p}) + \varepsilon_t$$

$$Z_t = (\phi_1 B^1 + \phi_2 B^2 + \dots + \phi_p B^p) Z_t + \varepsilon_t$$

$$(1 - \phi_1 B^1 - \phi_2 B^2 - \dots - \phi_p B^p) Z_t = \varepsilon_t$$

$$\phi(B) Z_t = \varepsilon_t$$

$\phi(B)$ is the operator AR(p) which is a polynôme in B with ordre p that converges for $|\phi_i| < 1$, to insure the stationarity condition of the process.

2 Material and method

2) **MOVING AVERAGE model of q order MA(q)**

The centred output Z_t is the weighted sum of $q+1$ precedant values of a white noise ε_t .

$$Z_t = \varepsilon_t - \theta_1 \varepsilon_{t-1} - \theta_2 \varepsilon_{t-2} - \dots - \theta_q \varepsilon_{t-q}$$

$$Z_t = (1 - \theta_1 B^1 - \theta_2 B^2 - \dots - \theta_q B^q) \varepsilon_t$$

$$Z_t = \theta(B) \varepsilon_t$$

$\theta(B)$ is the operator MA(q) which is a polynôm in B of ordre q that converges for $|\theta_i| < 1$, to insure the invertibility condition of the process.

2 Material and method

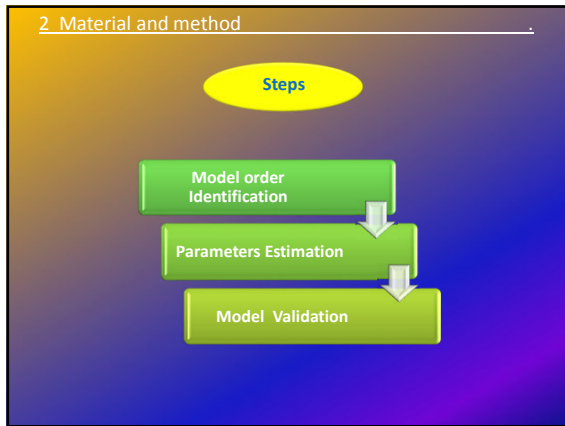
3) **AUTOREGRESSIVE and MOVING AVERAGE ARMA(p,q)**

a mixture of AR(p) and MA(q) models

$$\phi(B) Z_t = \theta(B) \varepsilon_t$$

$$Z_t = [\theta(B) / \phi(B)] \varepsilon_t$$

$\theta(B) / \phi(B)$ is the operator ARMA(p,q) which converges for $|\theta_i| < 1$, and $|\phi_i| < 1$, to insure the conditions of stationarity and invertibility.



2 Material and method

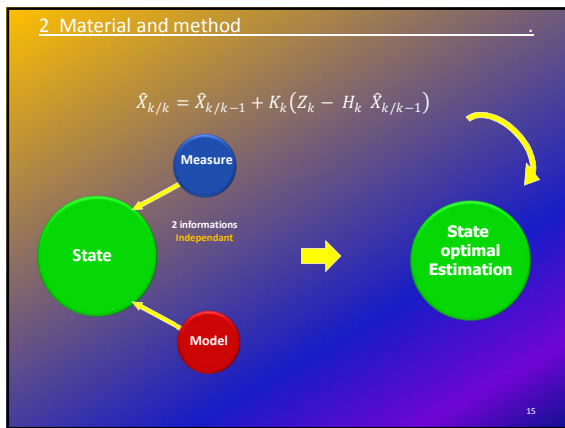
KALMAN filter method

- Fondamental equations of Kalman Filter (KF)
 - > **State equation**

$$\dot{X}_k = \phi_{k/k-1} X_{k-1} + W_{k-1}$$
(State dynamical **Model**)
 - > **Measure equation**

$$Z_k = H_k X_k + V_k$$
(State variable **Measure**)

to combine these 2 pieces to get an **OPTIMAL** estimation of the state



2 Material and method

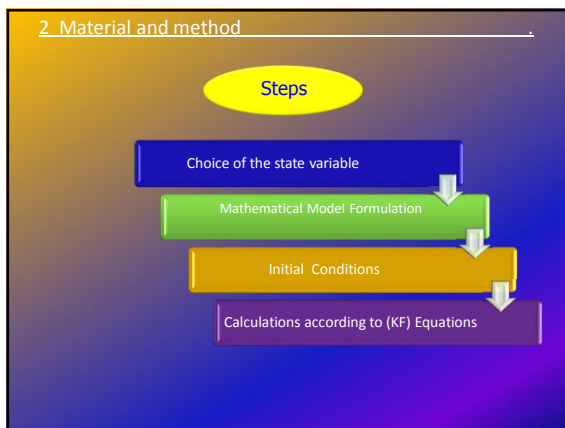
KF Equations

$$\hat{X}_{k/k} = \hat{X}_{k/k-1} + K_k (Z_k - H_k \hat{X}_{k/k-1})$$
(Updated state vector)

$$K_k = P_{k/k-1} H_k^T (H_k P_{k/k-1} H_k^T + R_k)^{-1}$$
(gain estimation)

$$P_{k/k} = (I - K_k H_k) P_{k/k-1}$$
(correction of the estimation error covariance)

$$\hat{X}_{k+1/k} = \phi_{k+1/k} \hat{X}_{k/k}$$
(prediction of the state vector)

$$P_{k+1/k} = \phi_{k+1/k} P_{k/k} \phi_{k+1/k}^T + Q_k$$
(Prediction of the prediction error covariance)


3 Results and Discussion

Results and Discussion

- BJ estimation
- KF multisite estimation
 - Optimality of estimation
 - Trend to over estimation
- Comparision of results

3 Results and Discussion KF Estimation

Table 1: BJ Annual modeling results

N°	Station	N	Transf	VT	Model	VR (est)	VR (cal)	VE (%)	TEM	TEV
01	Ain berda	31	d=0	119,08	--	--	--	--	--	--
02	Béni bahdel	69	d=1	1304,74	ARIMA(0,1,2)	1220,21	1030,72	21,00	OK	OK
03	Boucheouf	34	d=0	5016,59	--	--	--	--	--	--
04	Bouhniafa	59	d=0	4049,08	ARIMA(1,0,3)	3031,81	3015,51	25,00	OK	OK
05	Cheffia	27	d=0	8735,7	--	--	--	--	--	--
06	Ksob	27	d=0	509,51	ARIMA(2,0,0)	487,31	307,92	39,50	OK	OK
07	Mefrouche	50	d=0	84,47	ARIMA(2,0,3)	71,67	73,28	13,24	NO	OK
08	Mirebeck	27	d=0	72451	--	--	--	--	--	--
09	Pierre du chat	42	d=1	15644,7	--	--	--	--	--	--
10	Remchi	43	√	15,42	ARIMA(1,0,3)	10,83	9,83	35,25	OK	OK
Average				1192,64			887,45	26,99		

Notation : N: number of observations; Transf: transformation; VT: total variance; VR(est): estimated residual variance; VR(cal): calculated residual variance; VE(%): explained variance in %; TEM: Average equality test ; TEV: variance equality test.

3 Results and Discussion KF Estimation

Table 2: BJ Annual modeling errors

N	Station	Model	MSE		MAE		ME	
			estimation	validation	estimation	validation	estimation	validation
01	Béni bahdel	ARIMA(0,1,2)	1170,67	809,39	27,48	23,77	3,58	-21,52
02	Bouhniafa	ARIMA(1,0,3)	3118,66	4164,25	42,05	56,52	31,56	113,57
03	Ksob	ARIMA(2,0,0)	477,72	191,00	13,878	12,40	-0,97	-3,46
04	Mefrouche	ARIMA(2,0,3)	73,41	88,74	5,97	8,38	0,15	0,15
05	Remchi	ARIMA(1,0,3)	5211,81	2379,47	53,66	42,35	6,02	37,92
Average			2010,45	1526,57	28,61	28,68	8,07	25,33

Notation : MSE : Mean square error ; MAE : mean absolute error ; ME : mean error.

3 Results and Discussion KF Estimation

Table 3: BJ monthly modeling results

N°	Station	N	Diff (d,D,S)	VT	Model	VR	VE(%)	TEM	TEV
01	Ain berda	372	(0,1,12)	10,00	SARIMA(1,0,0) x (0,1,1)12	4,17	58,3	OK	NO
02	Béni bahdel	828	(1,1,12)	103,73	SARIMA(1,1,1) x (2,1,1)12	39,37	62	OK	NO
03	Boucheouf	408	(0,1,12)	339,98	SARIMA(1,0,0) x (0,1,1)12	158,28	53,4	NO	OK
04	Bouhniafa	708	(1,1,12)	443,50	SARIMA(1,1,1) x (0,1,1)12	128,29	71	OK	NO
05	Cheffia	324	(1,1,12)	849,90	SARIMA(1,1,1) x (0,1,1)12	291,35	65,7	OK	OK
06	Ksob	324	(0,1,12)	29,34	SARIMA(0,0,3) x (0,1,1)12	12,83	56,2	OK	OK
07	Mefrouche	600	(0,1,12)	5,06	SARIMA(1,0,0) x (0,1,1)12	2,80	44,6	OK	OK
08	Mirebeck	324	(0,1,12)	4802,36	SARIMA(2,0,0) x (0,1,1)12	2020,58	58	OK	NO
09	Pierre du chat	504	(0,1,12)	709,00	SARIMA(1,0,0) x (1,1,1)12	443,3	37,4	OK	NO
10	Remchi	516	(0,1,12)	351,96	SARIMA(0,0,1) x (0,1,1)12	203,67	42	OK	NO
Moyenne				764,48		330,48	54,86		

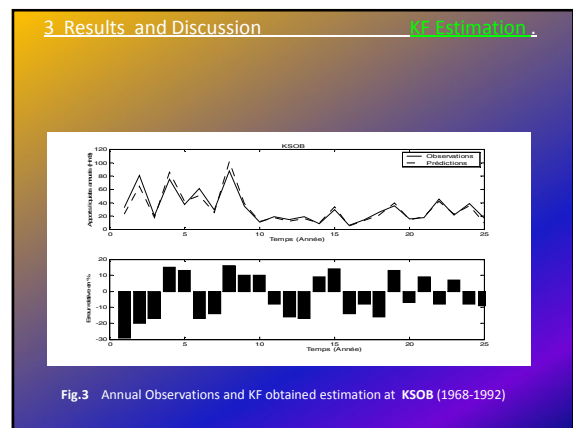
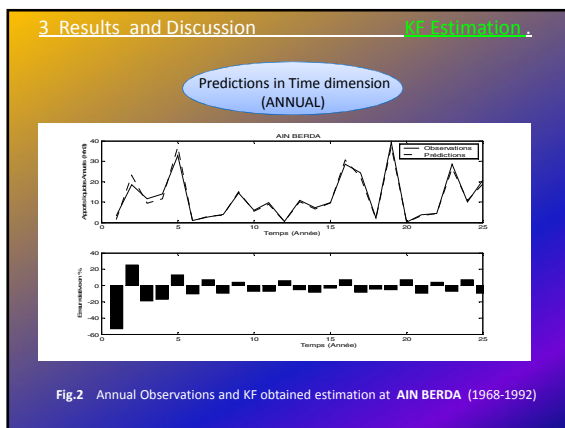
Notation : N: number of observations; Diff (d,D,S): differentiation of ordre (p,D,S); VT: total variance; VR:residual variance ; VE(%): explained variance in %; TEM: Average equality test ; TEV: variance equality test.

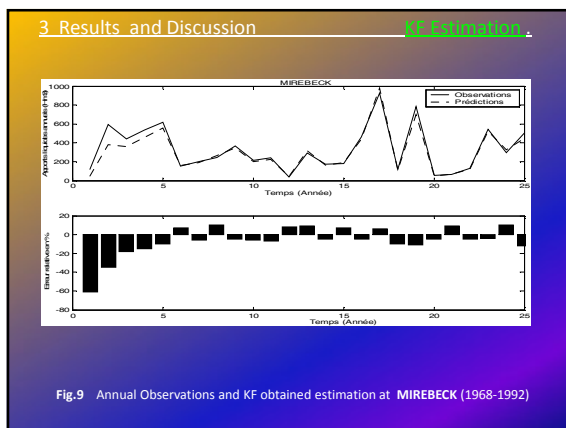
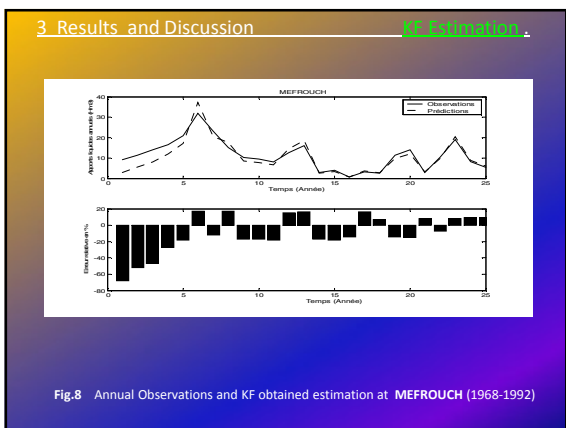
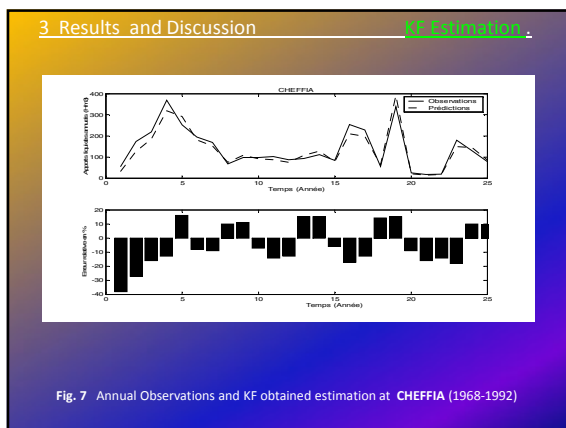
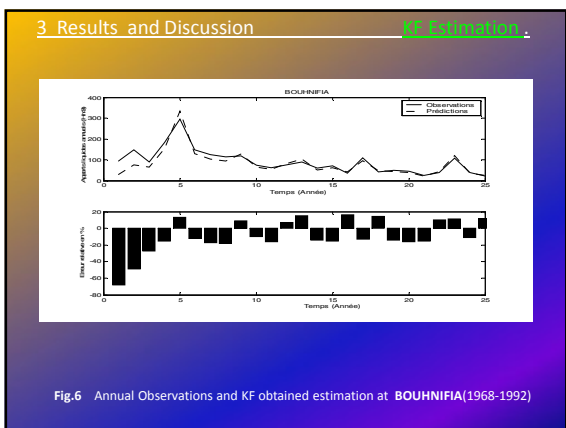
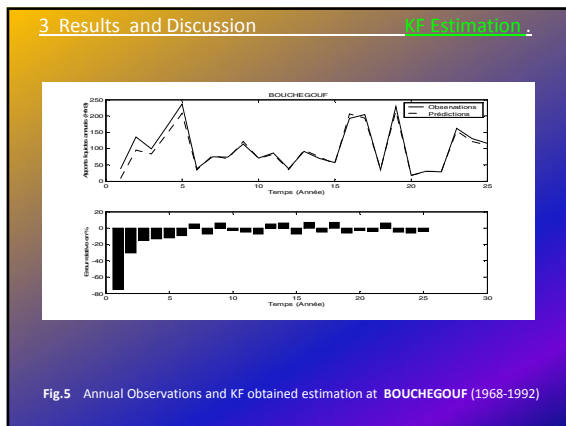
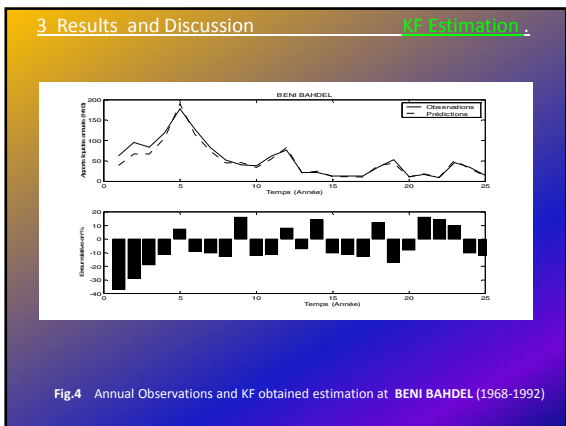
3 Results and Discussion KF Estimation

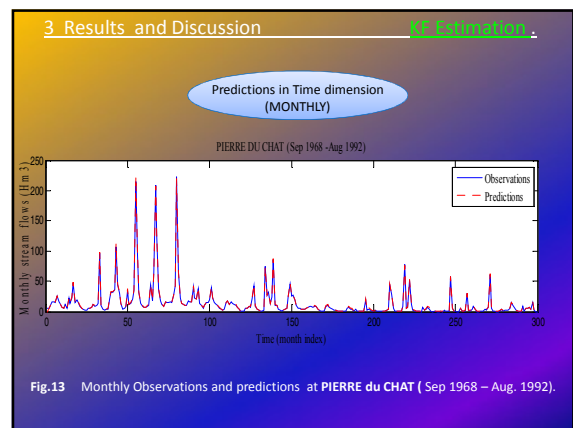
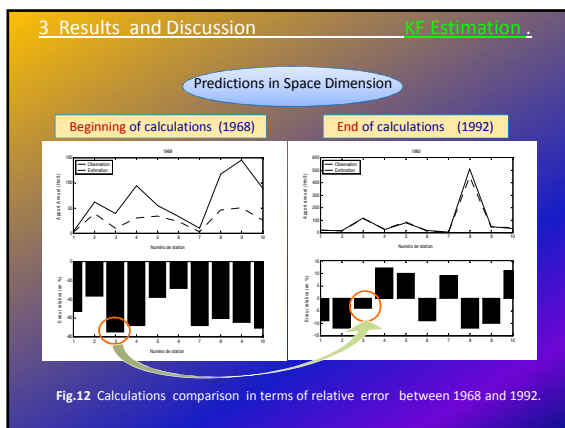
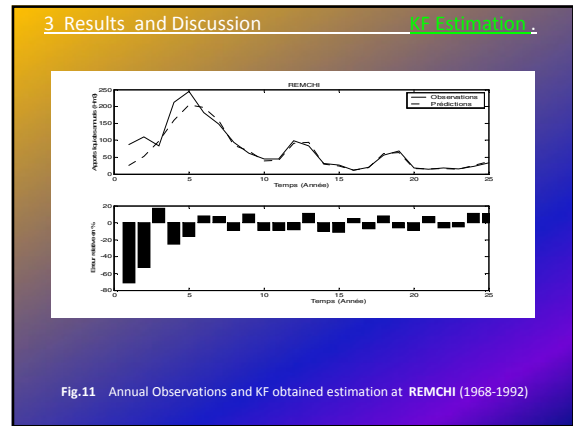
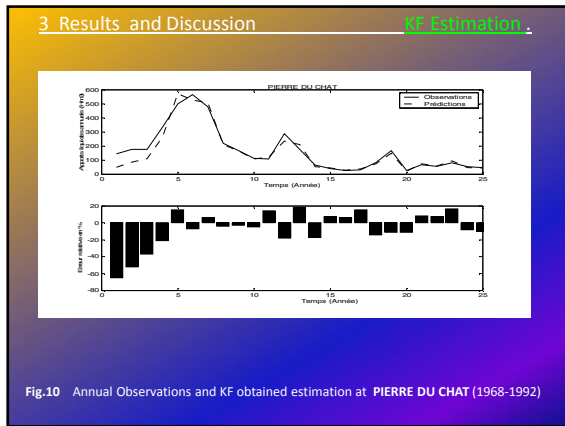
Table 4: BJ monthly modeling errors

N	Station	EQM		EAM		EM	
		estimation	validation	estimation	validation	estimation	validation
01	Ain berda	4,74	2,79	1,05	0,96	0,009	0,17
02	Béni bahdel	47,34	15,85	3,30	2,46	0,13	-0,39
03	Boucheouf	177,65	103,25	7,16	6,00	-0,05	-0,97
04	Bouhniafa	155,90	64,03	5,57	4,13	1,20	-0,10
05	Cheffia	301,22	246,25	9,91	9,70	0,23	-1,33
06	Ksob	13,01	12,98	2,41	2,13	-0,31	0,83
07	Mefrouche	3,59	1,18	0,99	0,66	0,05	-0,23
08	Mirebeck	2428,46	1240,27	24,39	19,36	-0,55	6,00
09	Pierre du chat	615,17	200,86	12,18	9,54	2,46	-5,49
10	Remchi	314,07	39,60	7,71	4,28	1,39	-2,48
Average		406,11	192,70	7,46	5,92	0,45	-0,39

Notation : MSE : Mean square error ; MAE : mean absolute error ; ME : mean error.







3 Results and Discussion KF Estimation

Predictions in Time dimension (MONTHLY)

Table 5: Mean and Standart Deviation of KF prediction error for monthly stream flows.

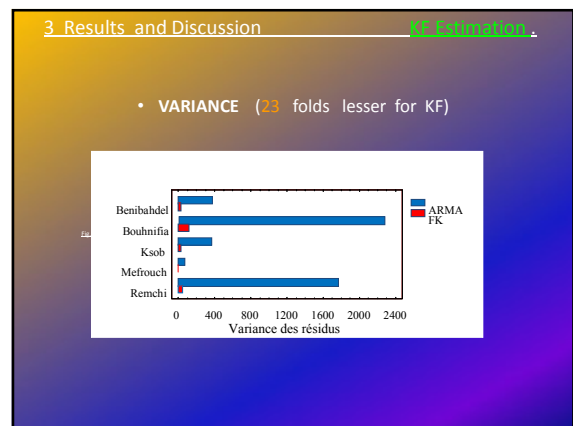
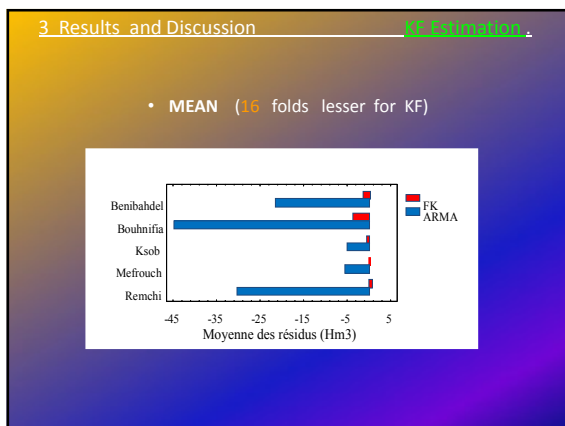
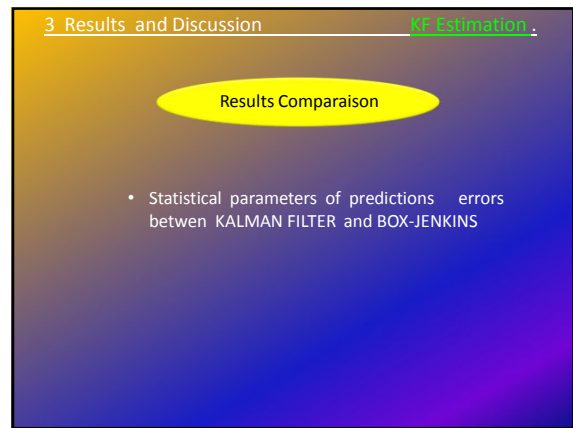
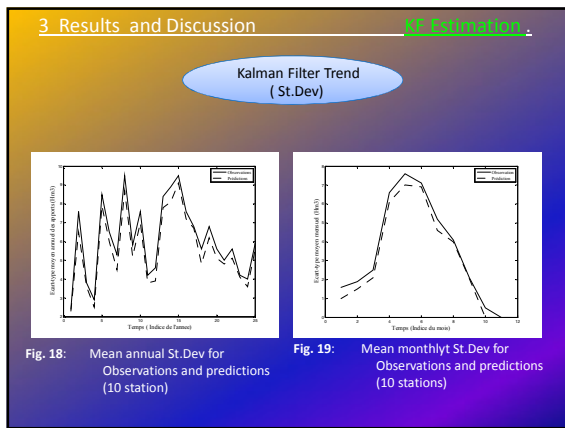
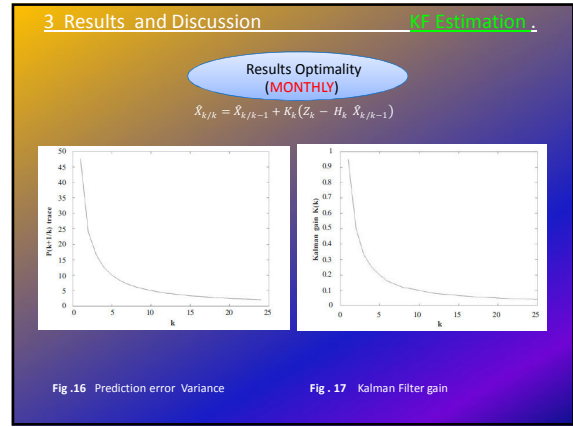
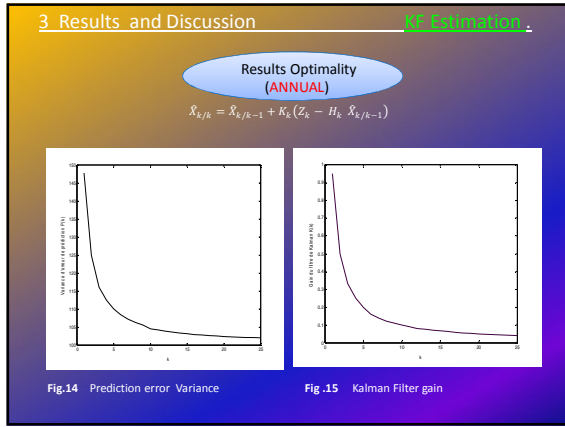
Predictions	Period	Mean	St.Dev
Temporal	Observation	101,34	75,95
	Estimation	100,11	70,03
	Err Rel (%)	1,21	7,79
Spatial	Observation	101,34	111,26
	Estimation	93,53	68,63
	Err Rel (%)	7,70	38,31

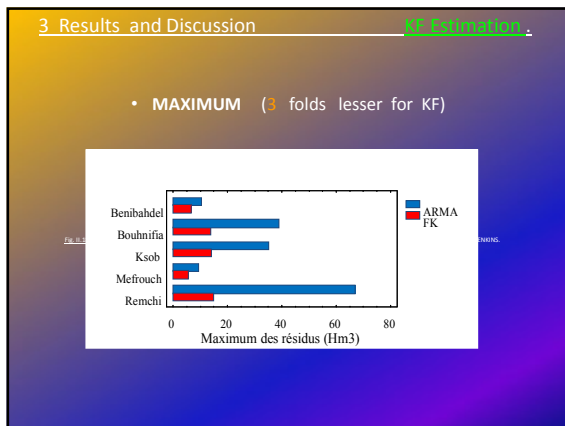
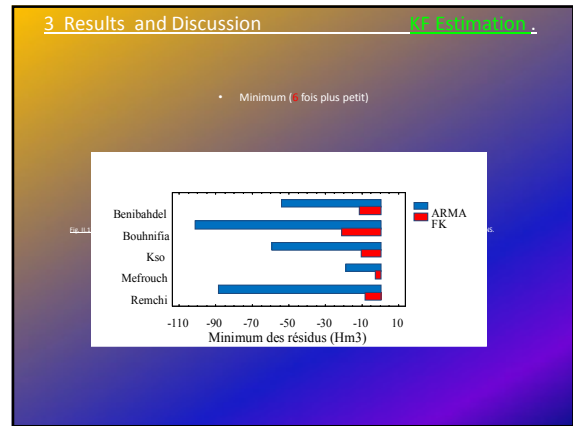
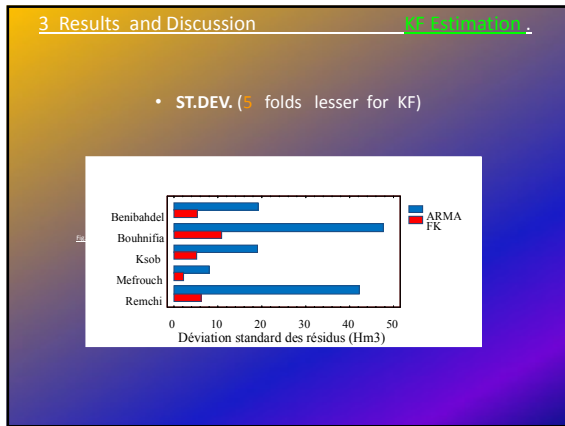
3 Results and Discussion KF Estimation

Results Optimality

$$P_{k/k} = (1 - K_k H_k) P_{k/k-1}$$

$$K_k = P_{k/k-1} H_k^T (H_k P_{k/k-1} H_k^T + R_k)^{-1}$$





4 Conclusion

4) CONCLUSION

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- 4 Conclusion
- The Developed online operator
- ✓ KF more accurate than BJ
 - ✓ KF effective tool for adaptative prediction
 - ✓ Provide with spatio-temporal variations
 - ✓ Optimality of predictions
 - ✓ Prediction Absolute relative error < 10%
 - ✓ Trend to underestimation
 - + Starts with Little objective information
 - + Equations are recursive
 - + Respect of stochastique and non linear nature of stream flows
 - + Prediction error covariance is provided exactly
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Thank you