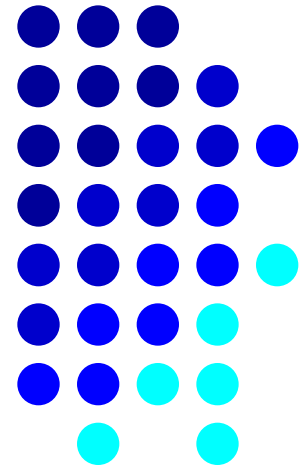


Flood scenarios, imprecise probabilities and multi-criteria decision making in polder planning

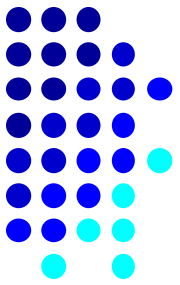
A.H.Schumann, D.Nijssen, B. Klein, M.Pahlow

Ruhr- University Bochum
Germany

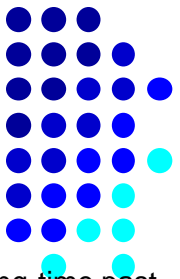
Institute for Hydrology and Water Management



Flood scenarios, imprecise probabilities and multi-criteria decision making in polder planning



1. **Introduction**
2. Case Study
3. Characterisation of uncertainties of hydrological loads by scenarios
4. Decision support
5. Summary



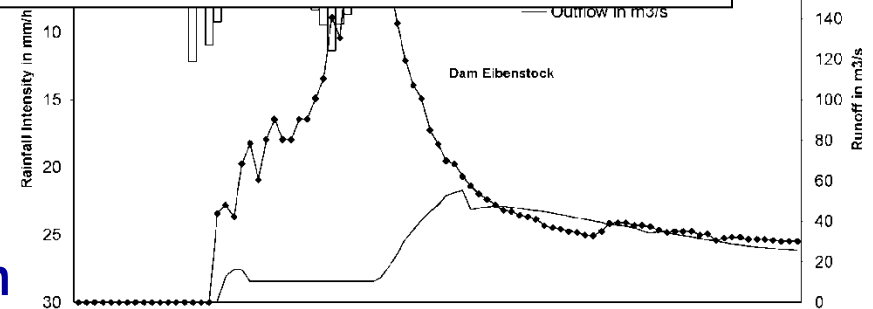
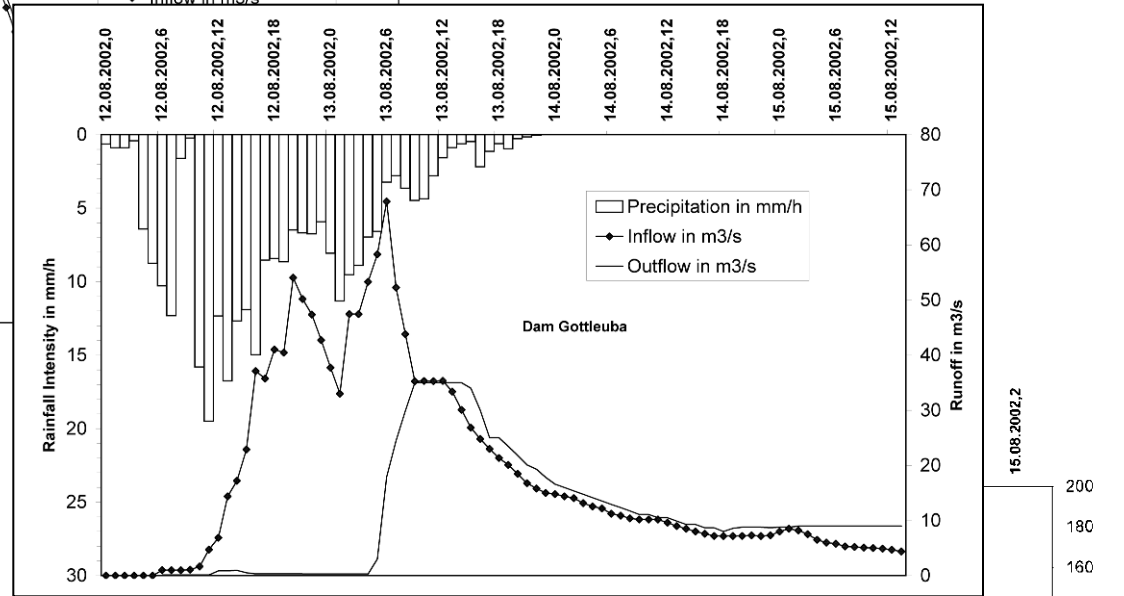
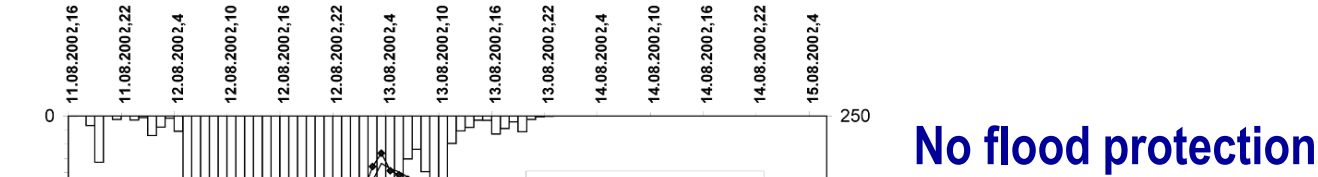
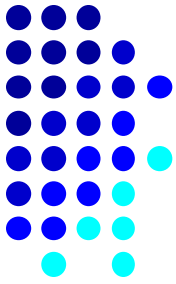
CONFERENCE THEMES and TOPICS

- Theme A1 : How can we identify and quantify water-related changes due to direct human interventions (analysis of long-time past records, future developments);
- Theme A2 : How can we identify and quantify water-related changes due to climate change (analysis of long-time past records, future developments);
- Theme B : How can we discriminate among impacts of direct human interventions and impacts caused by climate change, and how can we quantify the impacts;
- Theme C : How can we quantify/ predict changes in water-related hazards;
- Theme D : How can we adapt to / mitigate water-related hazards? - resilient and **robust** ways to adapt to water-related disasters.



„robust“: „capable of performing without failure under a wide range of conditions”

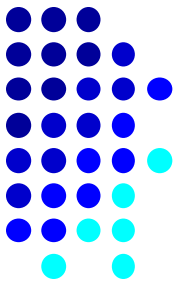
Hydrological Risk of flood protection by technical retention



Flood protection by technical retention facilities depends on characteristics of events!

Full flood protection

From Safety to Risk-Oriented Approaches



Safety-oriented Approach

Choice of a design flood
 Q_{design} (e. g. 100 year flood)



Design
Technical flood control fully
functional for $Q \leq Q_{\text{design}}$



Assumption: No risk of failure
for $Q \leq Q_{\text{design}}$ and negligible
risks beyond Q_{design}

Risk-oriented Approach

100 % safety can not be
achieved by technical
measures

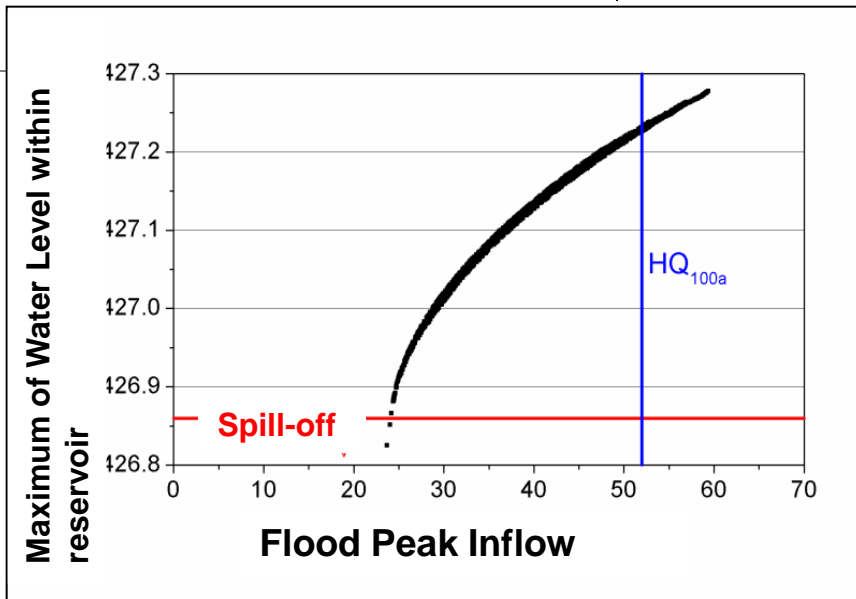
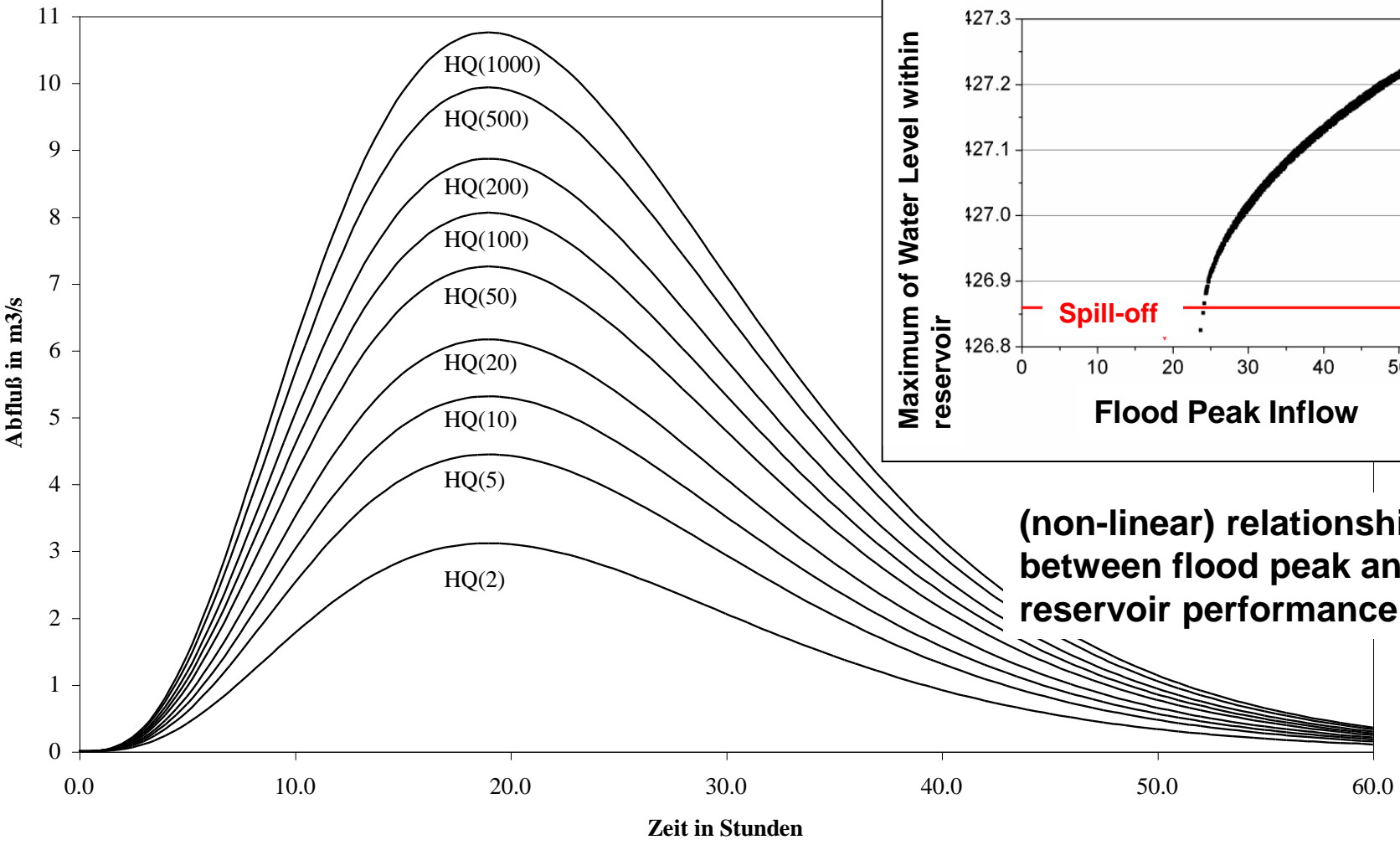
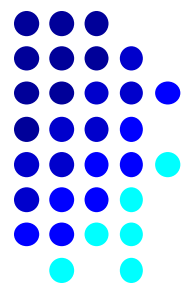


Risk of failure
Hydrological Risk
Operational & Technical Risks



Risk Management is
required

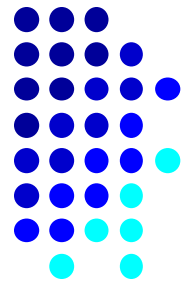
Design Floods based on standardized and scaled Kozeny-hydrographs for different return periods



(non-linear) relationship between flood peak and reservoir performance

More complex design floods:

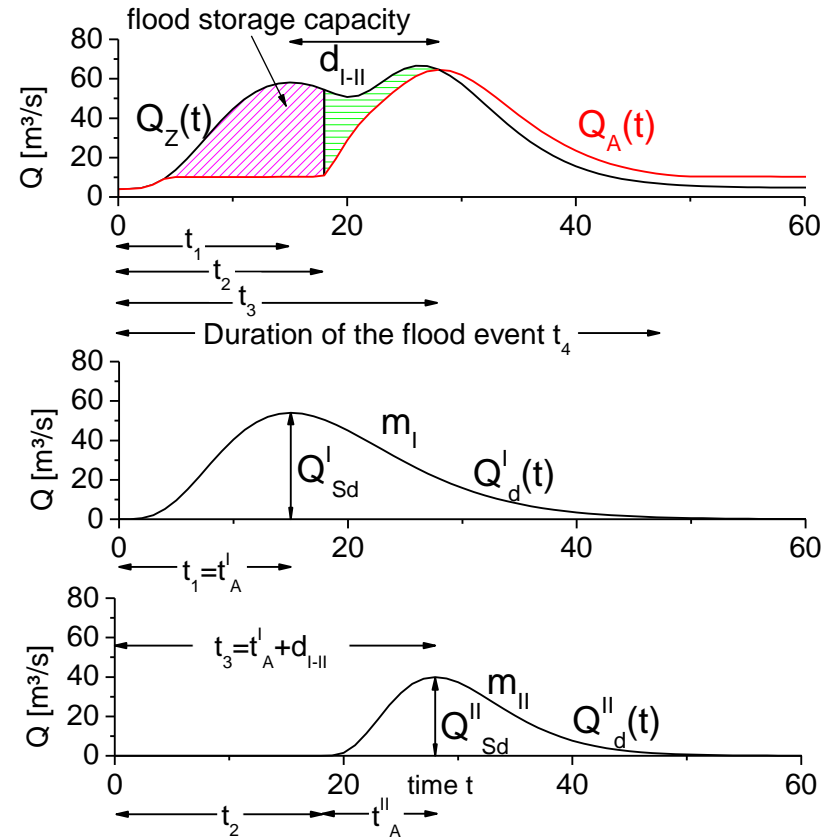
Stochastic generation of hydrographs with two peaks, derived from overlaying of two Kozeny-Curves



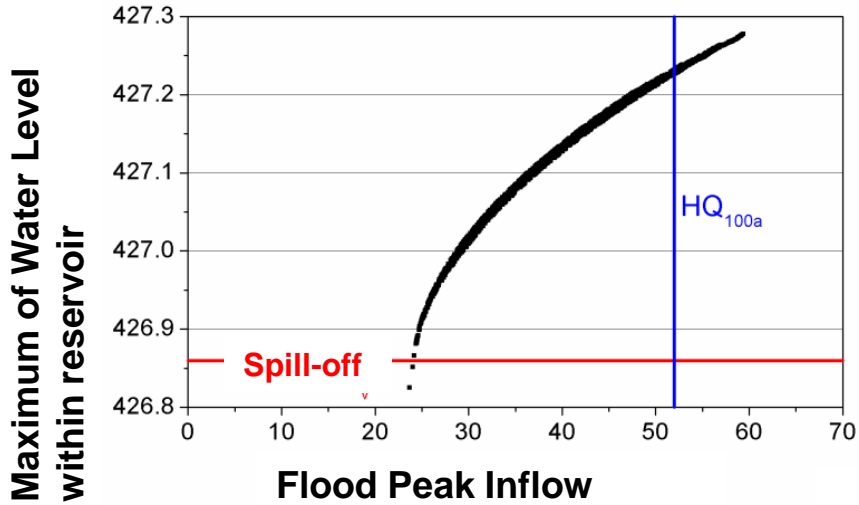
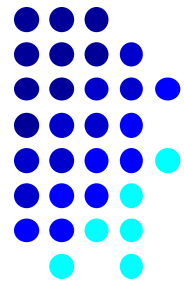
$$Q_Z(t) = Q_d^I(t) + Q_d^{II}(t) + Q_B(t)$$

Parameters:

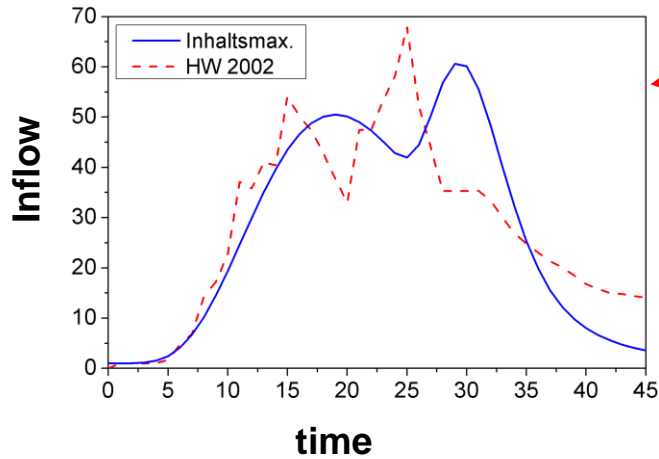
- Q_{sd}^I, Q_{sd}^{II} : Peaks of single flood waves
- m_I, m_{II} : shape parameter of flood waves
- t_A^I, t_A^{II} : time to peak
- d_{I-II} : temporal distance between the overlaying floods
- t_2 : lag time until begin of the second flood wave
- t_3 : total time span until second peak occurs



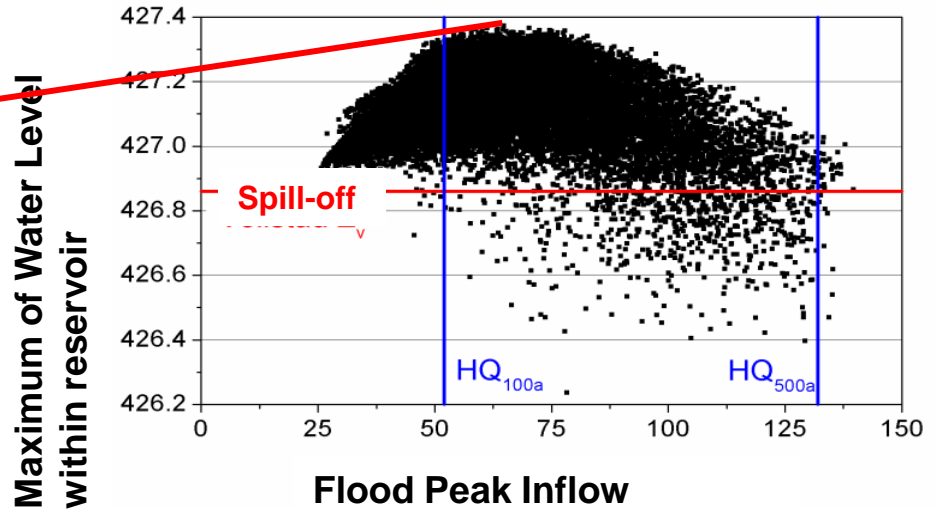
Monte- Carlo- Simulations of Hydrographs resulting from a design rainfall with duration $D=24$ h and a return periode of 1000 years(Reservoir Gottleuba, Germany) (Klein, 2009)



Simulation of hydrographs with one peak

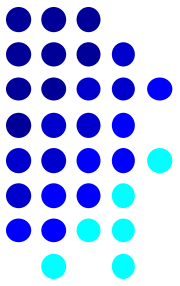


Simulation of hydrographs with two peaks



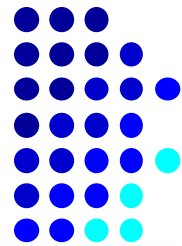
➔ more complex relationships between flood peaks and resulting storage content of the reservoir

Flood scenarios, imprecise probabilities and multi-criteria decision making in polder planning

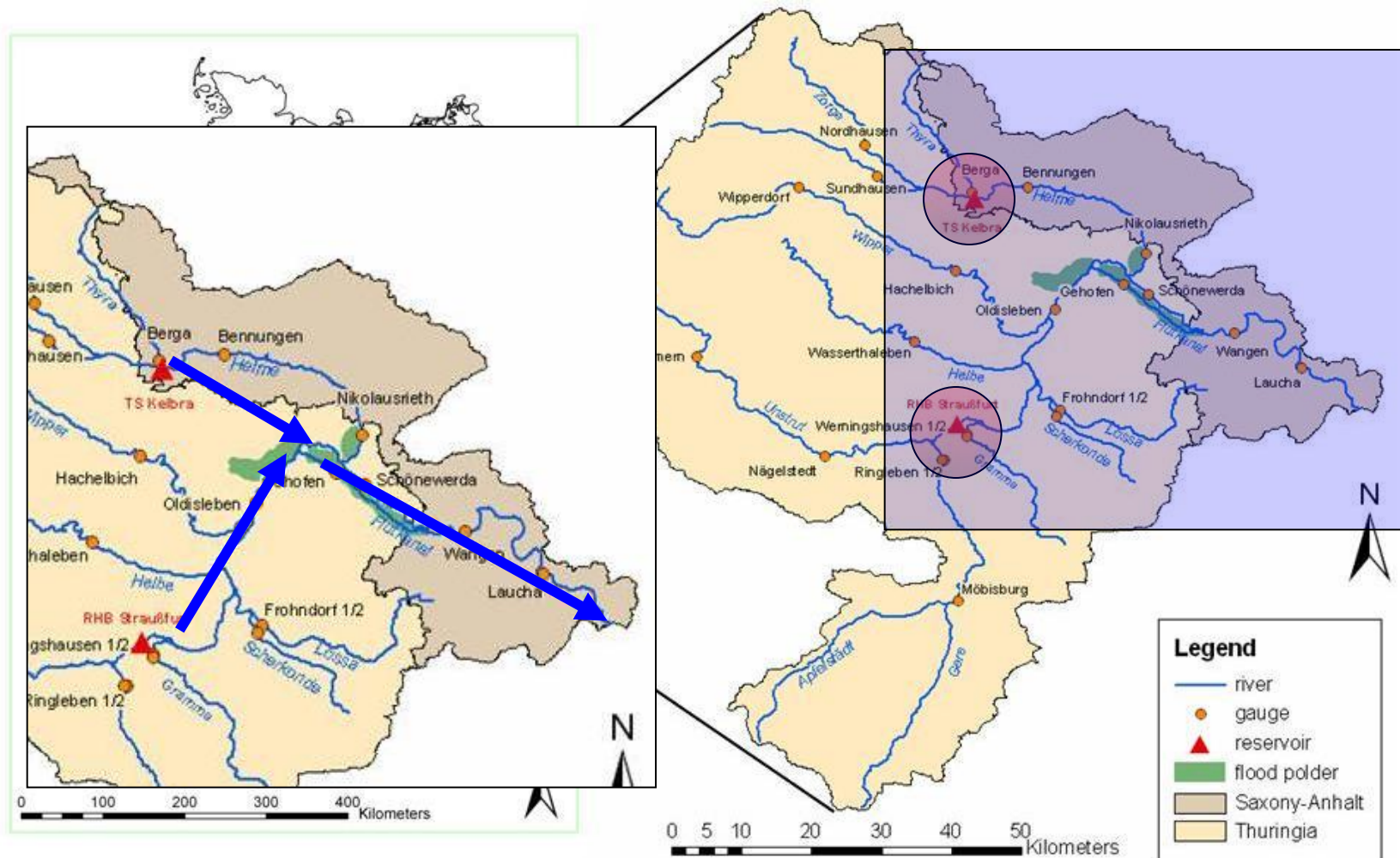


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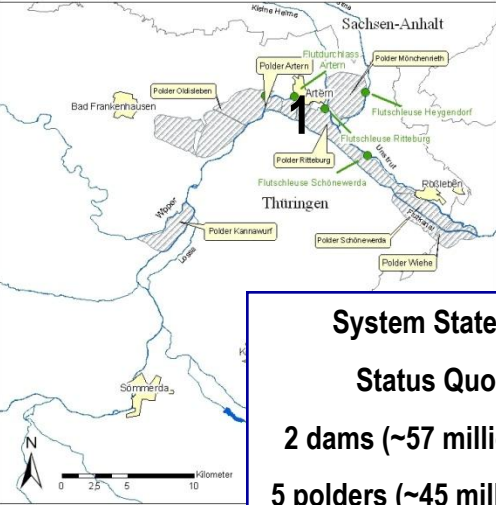
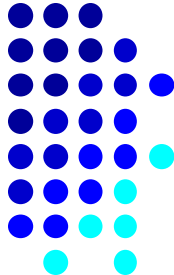
Considering complex flood risks in planning of flood retention systems



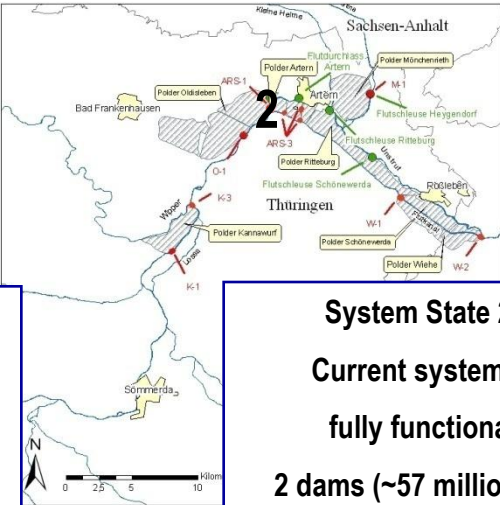
Unstrut River Basin in Germany, 6343 km²



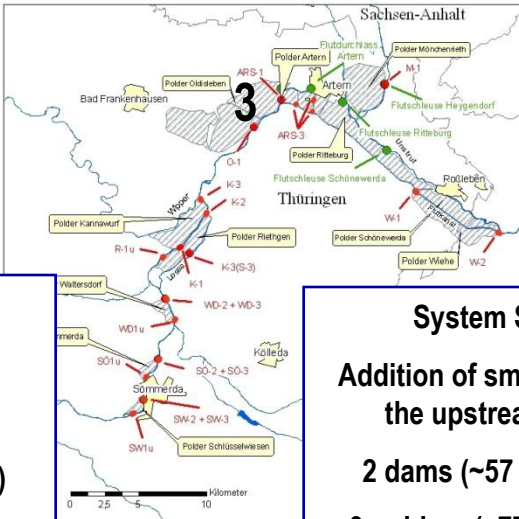
6 Different System States of the Technical Flood Control System



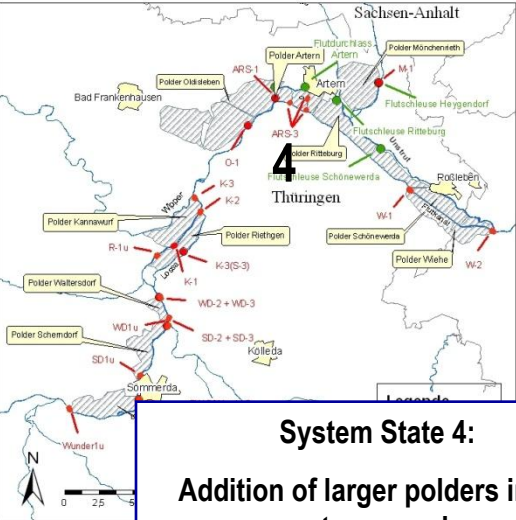
System State 1:
Status Quo:
 2 dams (~57 million m³)
 5 polders (~45 million m³)



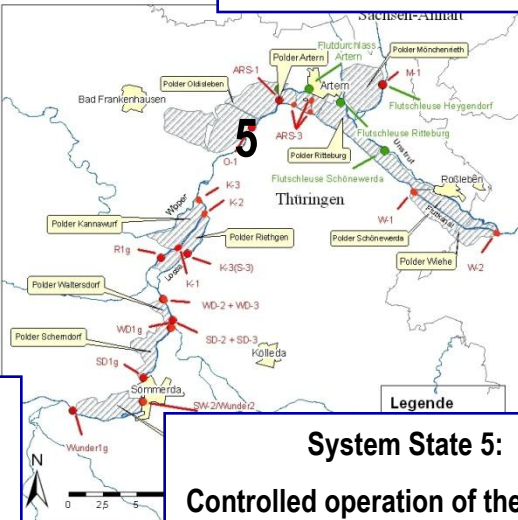
System State 2:
 Current system is fully functional
 2 dams (~57 million m³)
 5 polders (~45 million m³)



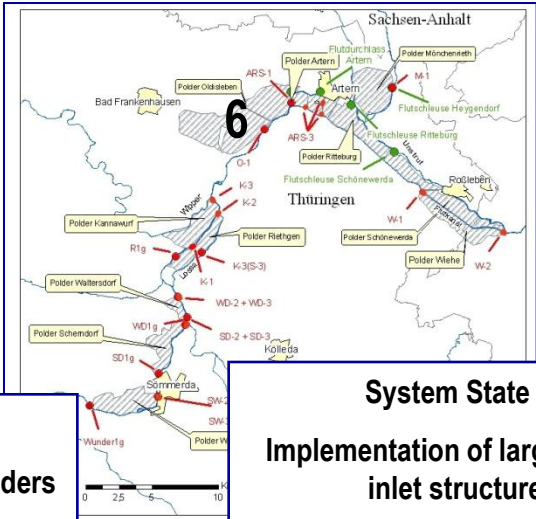
System State 3:
 Addition of small polders in the upstream region
 2 dams (~57 million m³)
 9 polders (~77 million m³)



System State 4:
 Addition of larger polders in the upstream region
 2 dams (~57 million m³)
 9 polders (~85 million m³)

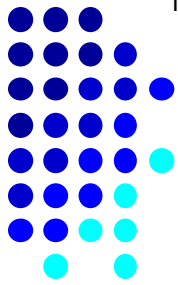


System State 5:
 Controlled operation of the polders
 2 dams (~57 million m³)
 9 polders (~85 million m³)



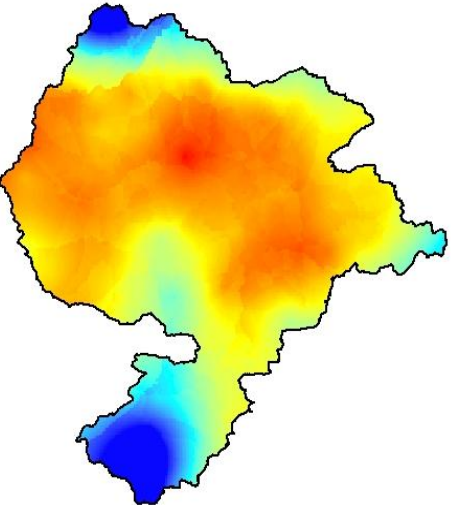
System State 6:
 Implementation of larger polder inlet structures
 2 dams (~57 million m³)
 9 polders (~85 million m³)

Spatial characteristics of hydrological loads and flood retention facilities

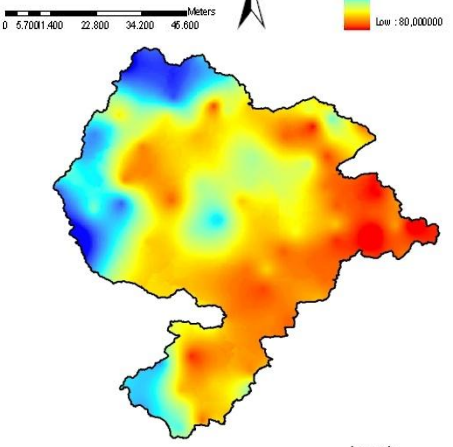


Flood protection depends on:

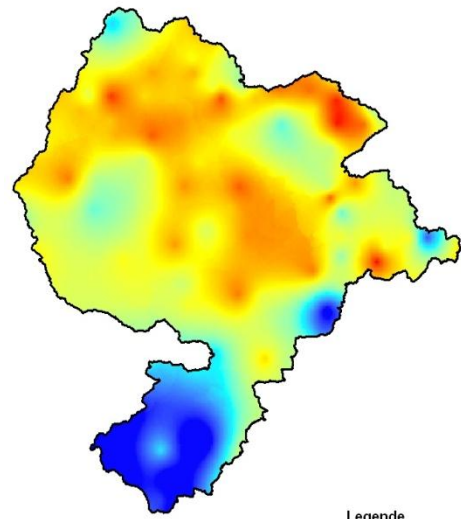
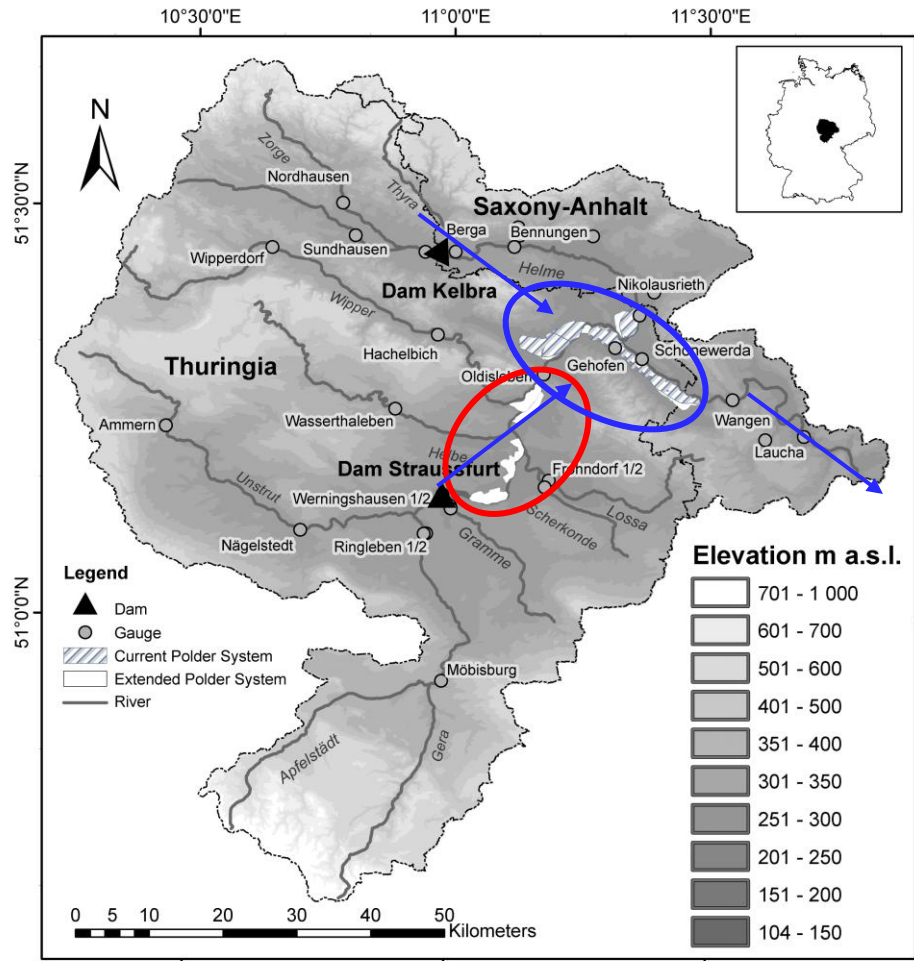
- spatial distribution of precipitation
- coincidences of floods in tributaries
- performances and interactions of flood retention facilities



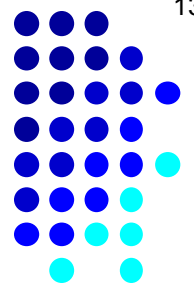
Legende
I2_2559
Value
High: 160,000000
Low: -80,000000



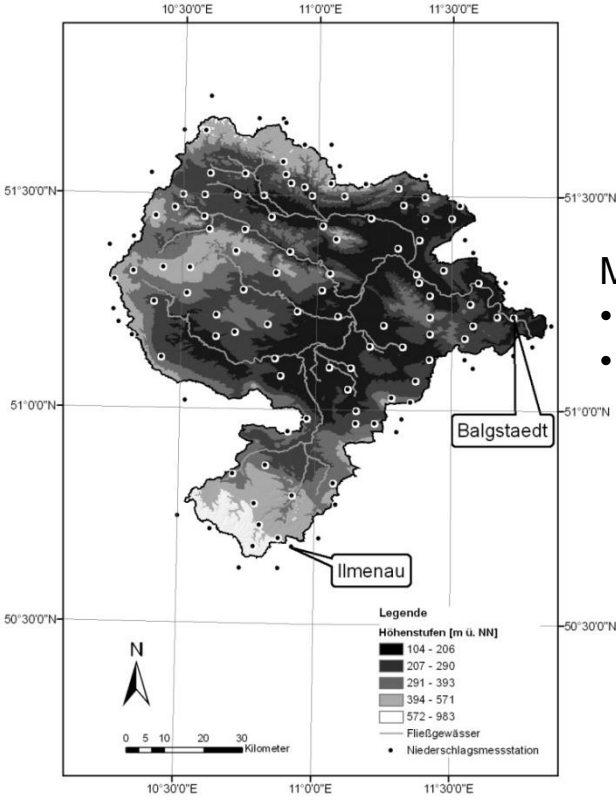
Legende
I1_2101
Value
High: 110,000000
Low: -20,000000



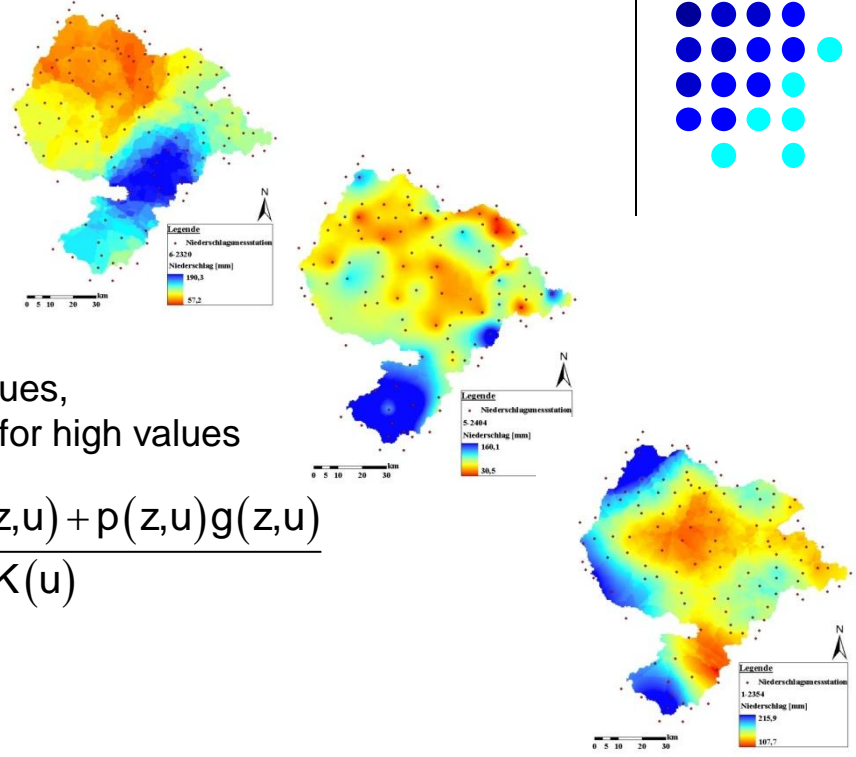
Legende
I5_2405
Value
High: 130,000000
Low: -30,000000



Flood scenarios: Coupling a stochastic generator of precipitation fields (Bárdossy & Plate (1992)) with a hydrological model

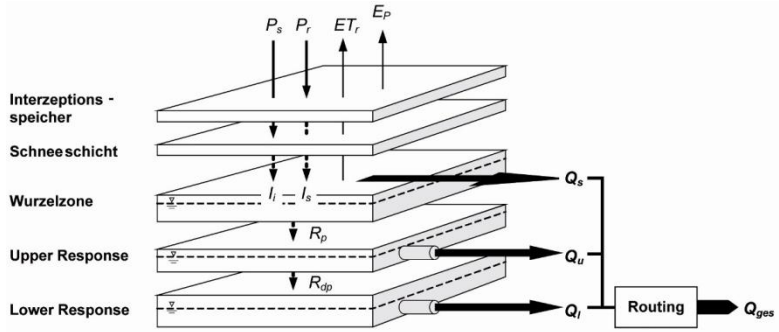


122 gauges precipitation

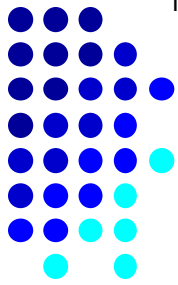


Mixed Distribution:
• Gamma-DF for small values,
• Generalized Pareto- DF for high values

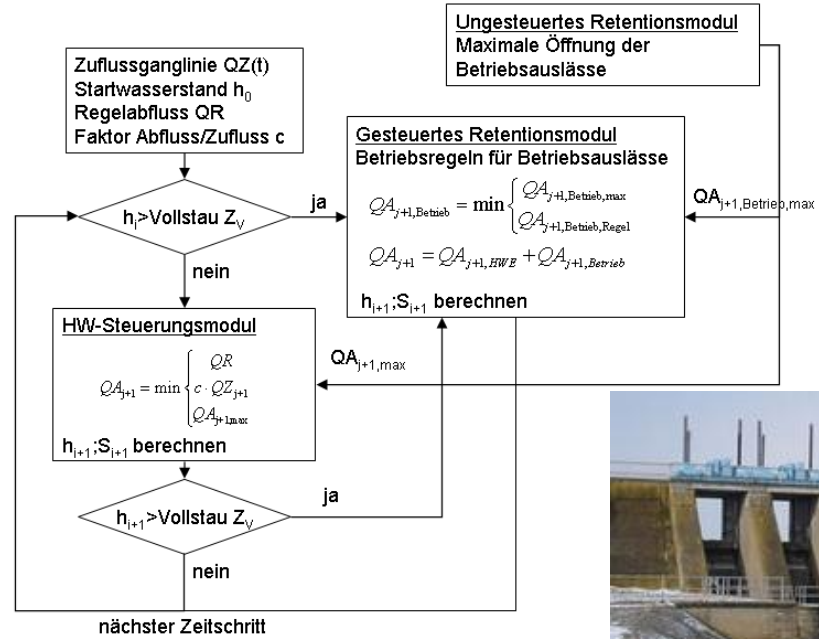
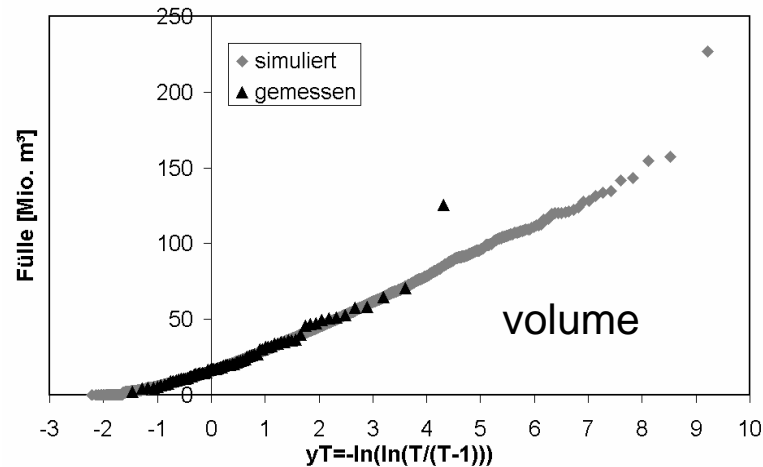
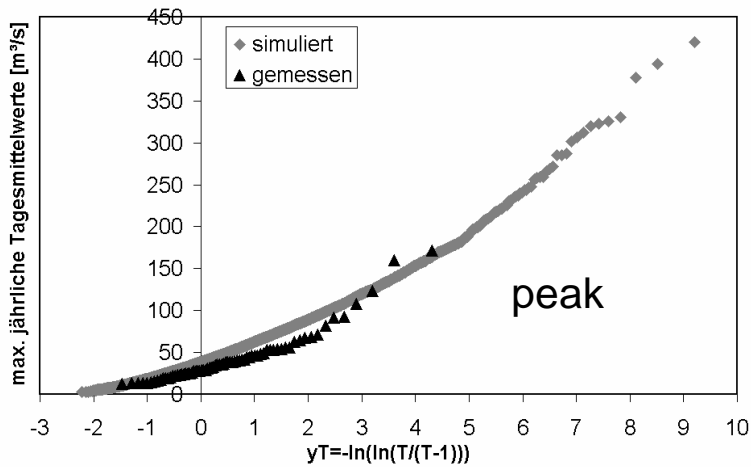
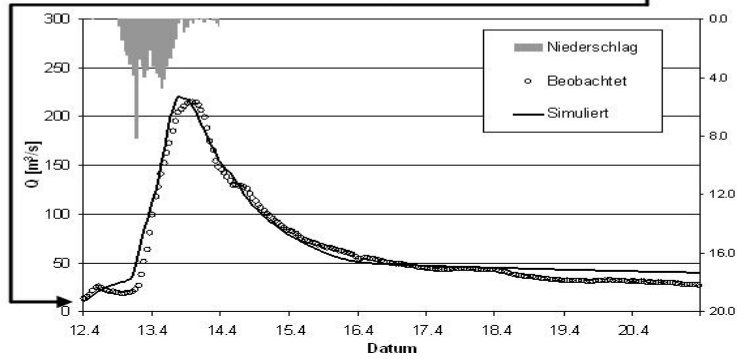
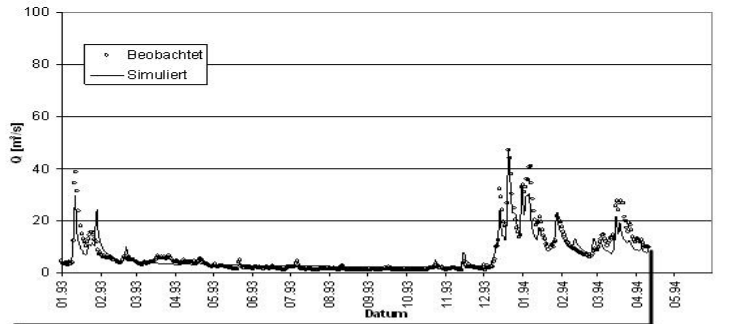
$$f(z,u) = \frac{[1-p(z,u)]h(z,u) + p(z,u)g(z,u)}{K(u)}$$



Simulation of 10 times 1.000 years runoff (daily values)

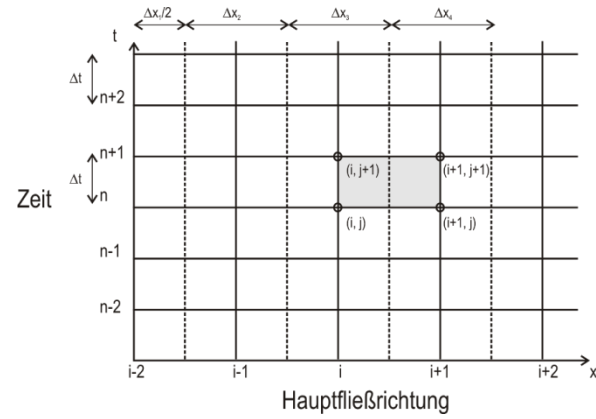
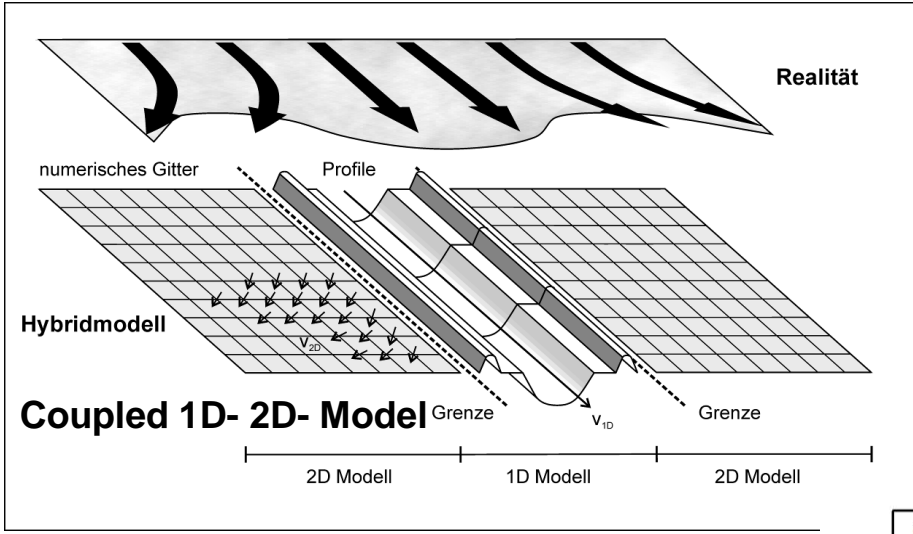
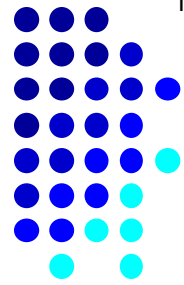


Transfer of simulated daily values into flood events, consideration of reservoirs

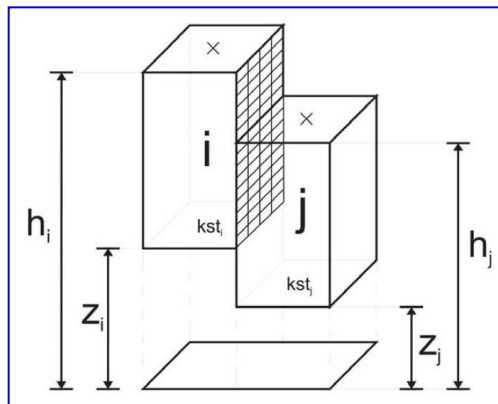


Flood statistics, derived from observed and simulated data

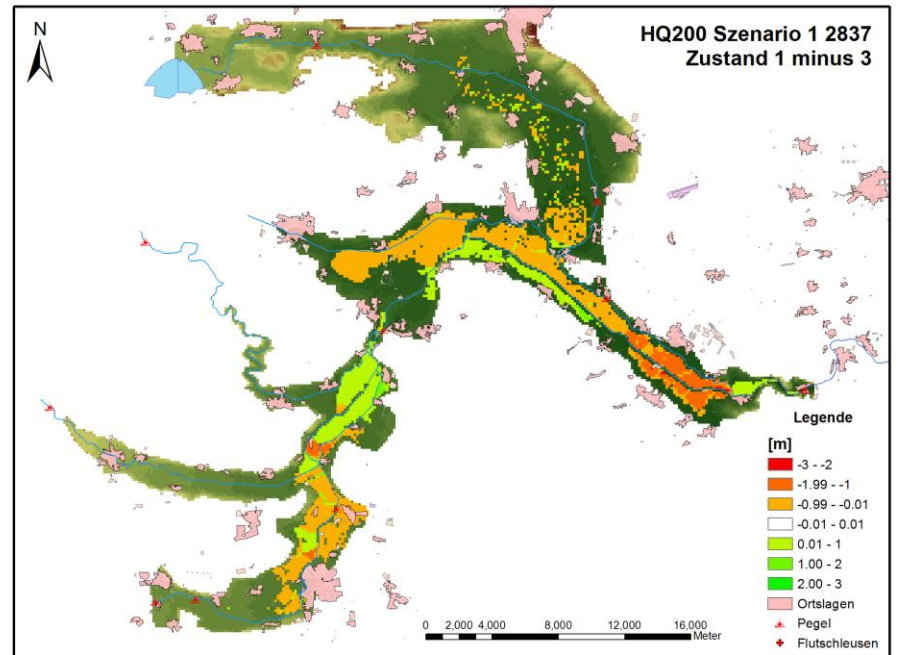
Impact analysis: Hydro-dynamic simulations of runoff, polder flooding and inundations (RWTH Aachen, Prof. Schüttrumpf)

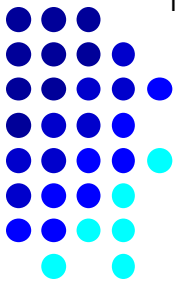


implicit 4-point discretisation scheme



„Storage-Cell“-Approach

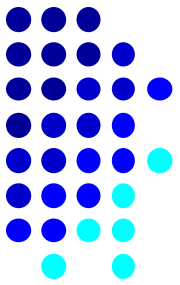




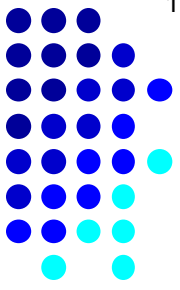
Selection of flood scenarios

Criteria	Characteristics
Performance of existing reservoirs	Flood Peak, Volume, Hydrograph
Interaction of tributaries	Distribution of runoff, Flood retention by polders and reservoirs
Spatially uneven distributed damages	Damages related to political units
Event-specific damages	Number of affected people, innundated areas, economic losses

Flood scenarios, imprecise probabilities and multi-criteria decision making in polder planning



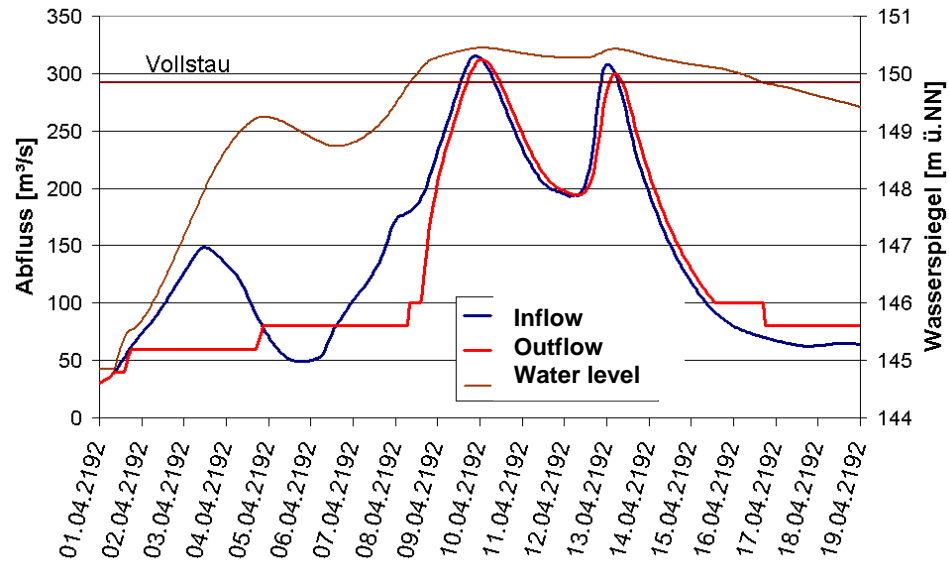
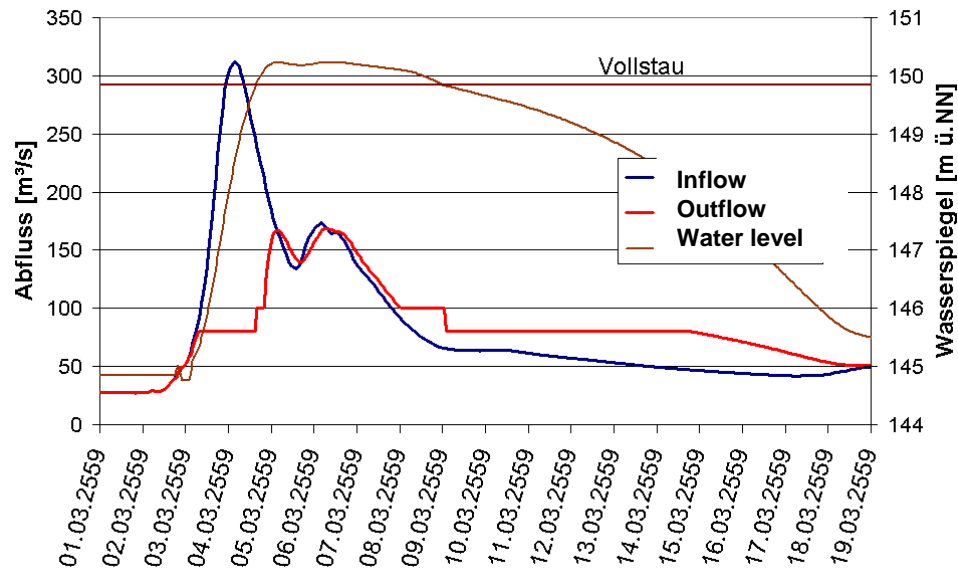
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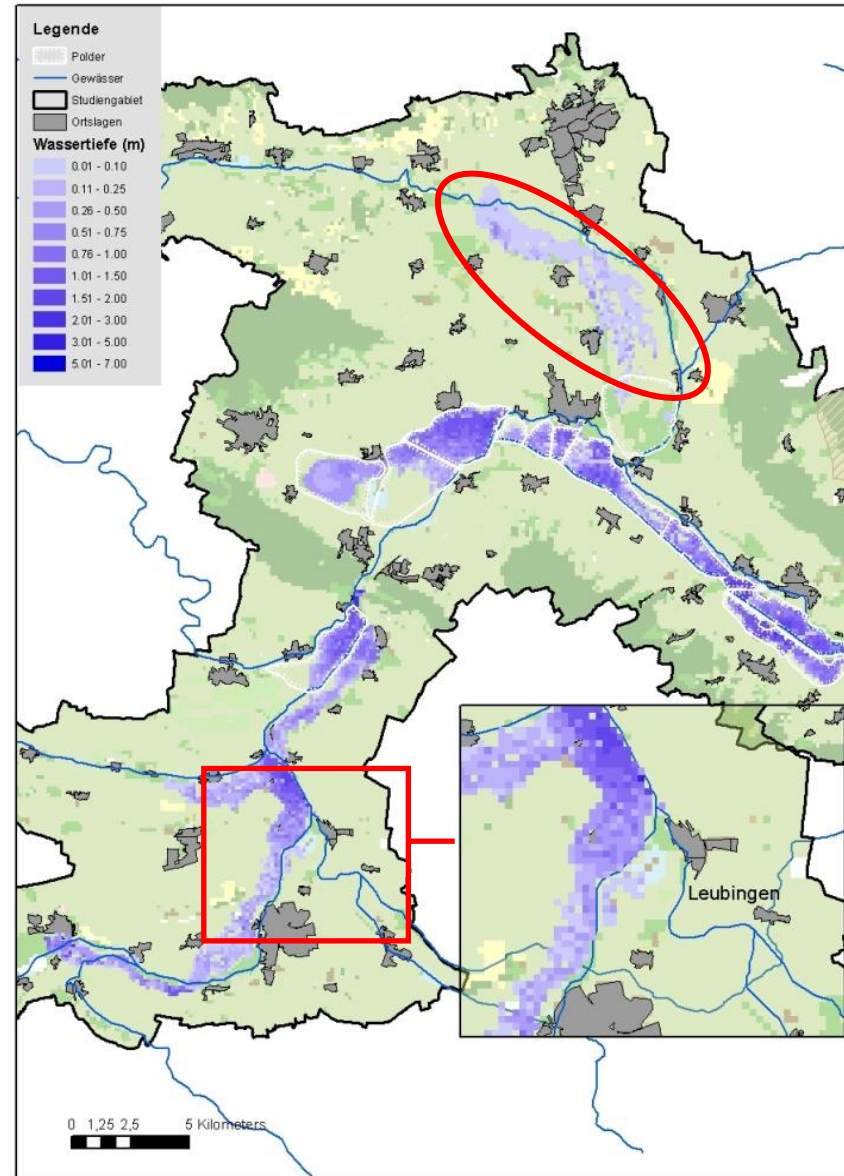
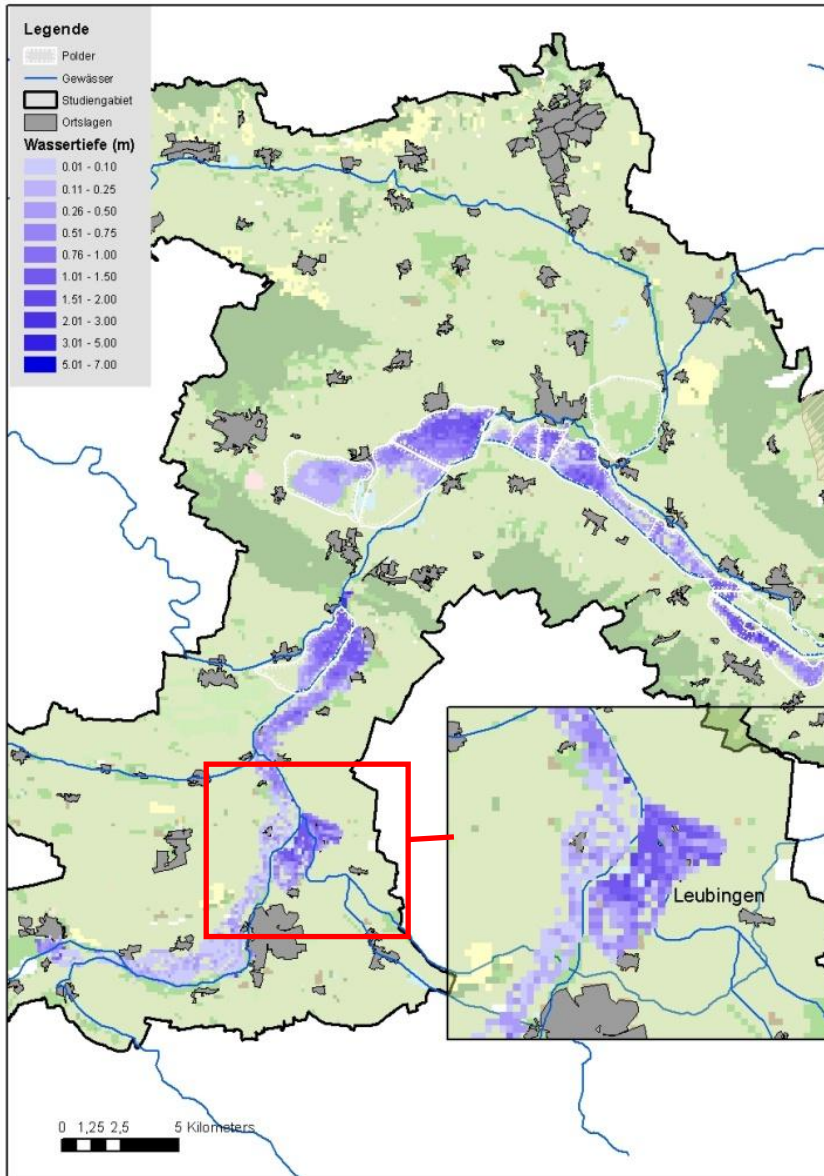
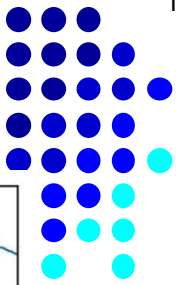
Scenarios to assess the performance of existing retention facilities

Example: Two 100- years floods with different volumes and shapes

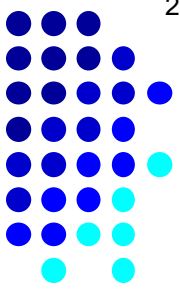
Reservoir Straussfurt



Differences between flooded areas resulting from two different floods with T=100 years



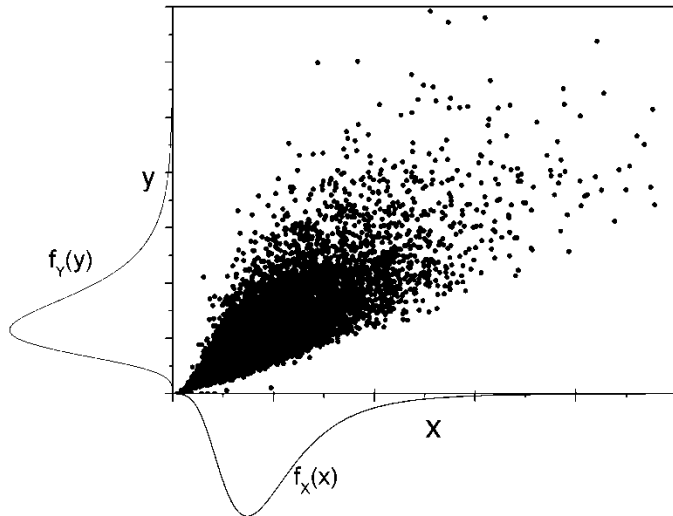
Bivariate Statistics with Copulas



Sklar- Theorem (1959):

$$F_{X,Y}(x, y) = C[F_X(x), F_Y(y)] = C(u, v)$$

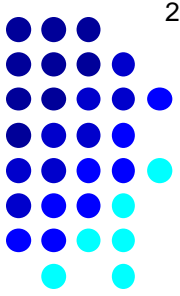
- $F_{X,Y}(x,y)$ bivariate Distribution Function
- $F_X(x), F_Y(y)$ Boundary distributions of random variables X and Y
- C Copula- function describing interdependencies between X and Y independent from boundary distributions



$$C(u, v) = \varphi^{-1}(\varphi(u), \varphi(v))$$

φ Generator

Bivariate Statistics with Copulas

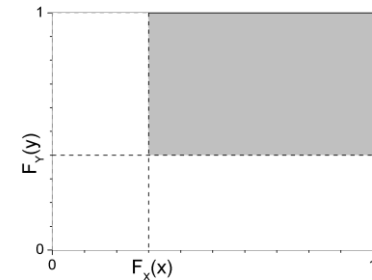


Non-exceedance Probability of **x and y**

$$P(X \leq x, Y \leq y) = F_{X,Y}(x, y) = C[F_X(x), F_Y(y)]$$

Exceedance Probability of **x and y**

$$\begin{aligned} P(X > x \wedge Y > y) &= 1 - F_X(x) - F_Y(y) + F_{X,Y}(x, y) \\ &= 1 - F_X(x) - F_Y(y) + C(F_X(x), F_Y(y)) \end{aligned}$$

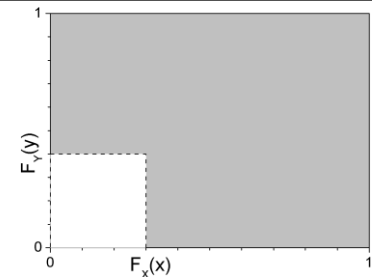


Return Period

$$T_{X,Y}^{\wedge} = \frac{1}{P(X \geq x \wedge Y \geq y)} = \frac{1}{1 - F_X(x) - F_Y(y) + C[F_X(x), F_Y(y)]} > \text{Max}[T_X, T_Y]$$

Exceedance Probability of **x or y** :

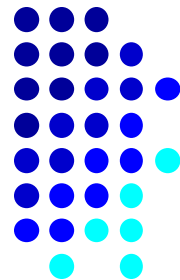
$$P(X > x \vee Y > y) = 1 - F_{X,Y}(x, y) = 1 - C(F_X(x), F_Y(y))$$



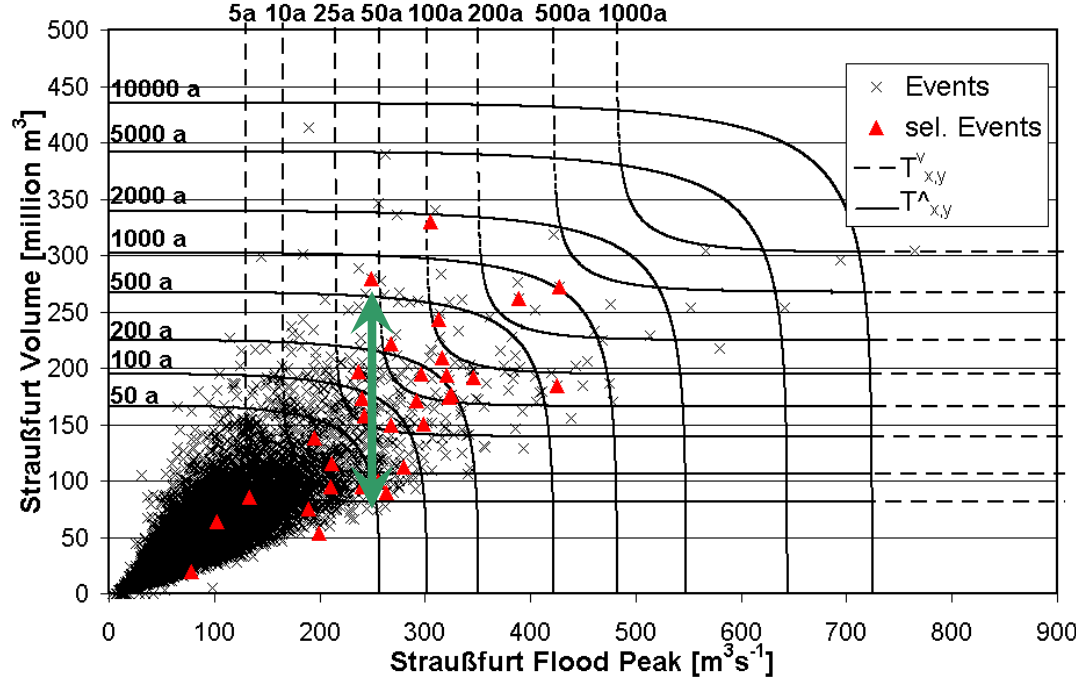
Return Period

$$T_{X,Y}^{\vee} = \frac{1}{P(X \geq x \vee Y \geq y)} = \frac{1}{1 - C[F_X(x), F_Y(y)]} < \text{Min}[T_X, T_Y]$$

Bivariate Analysis: Flood Peak-Volume at dam sites



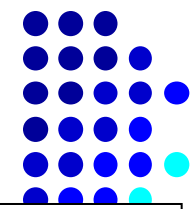
Joint return periods:



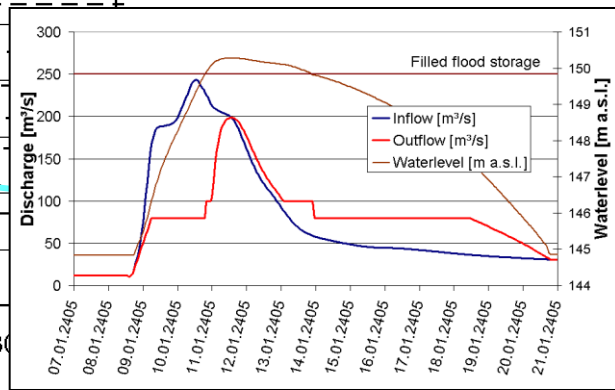
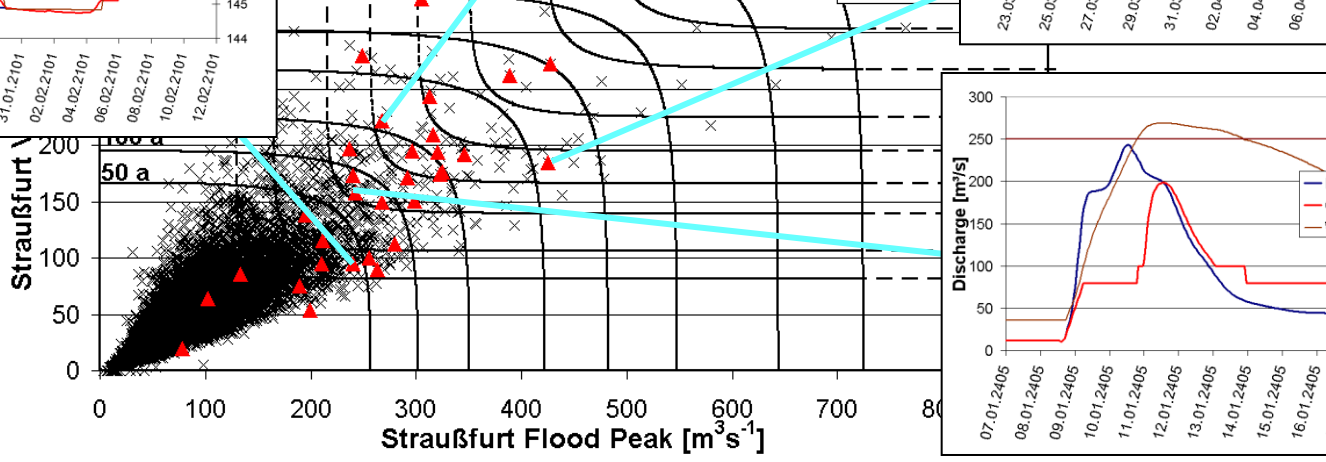
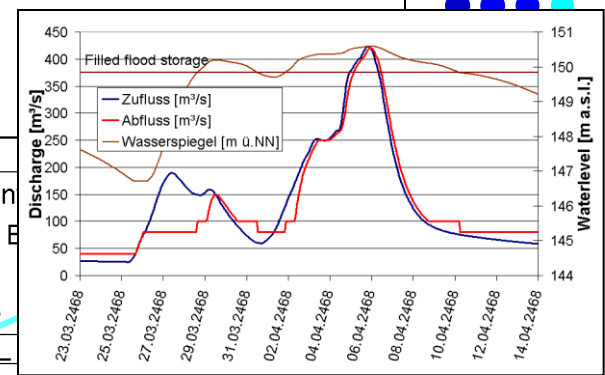
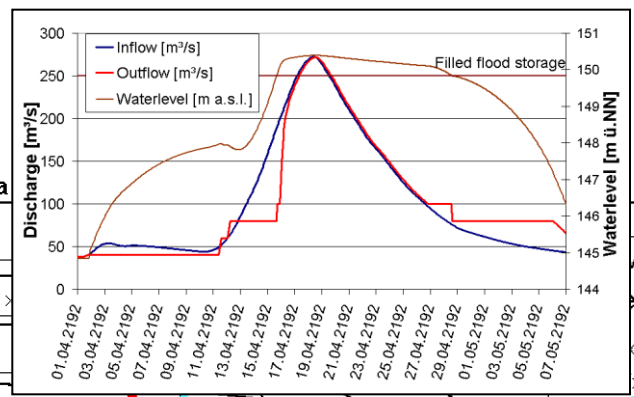
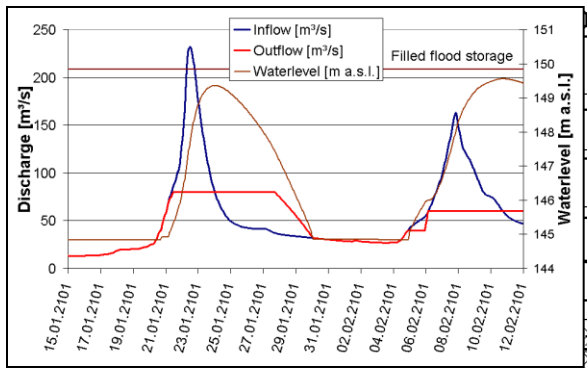
➔ A large variety of different hydrological scenarios has to be considered in design

E.g. return period of flood peak of about 250 years at reservoir Straußfurt, the corresponding return periods of the flood volumes ranges between 50 and 500 years

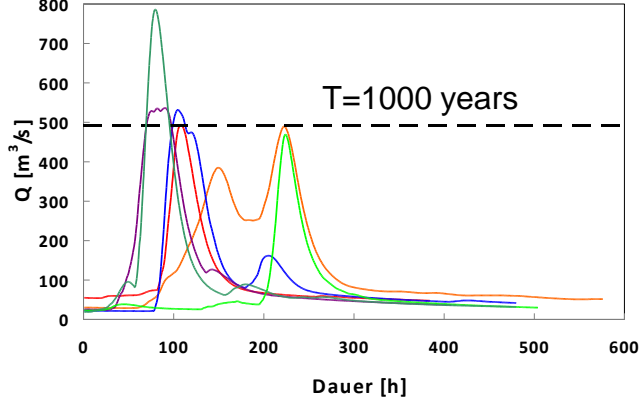
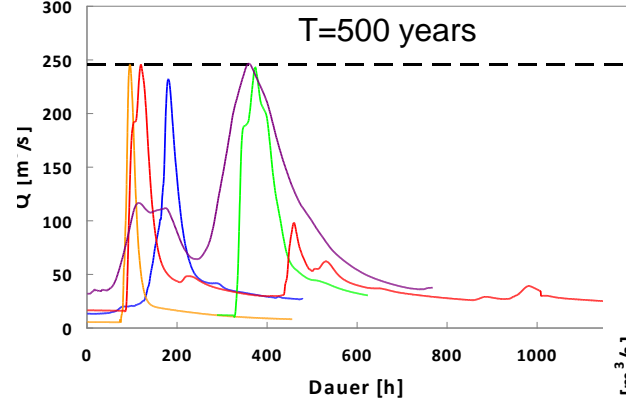
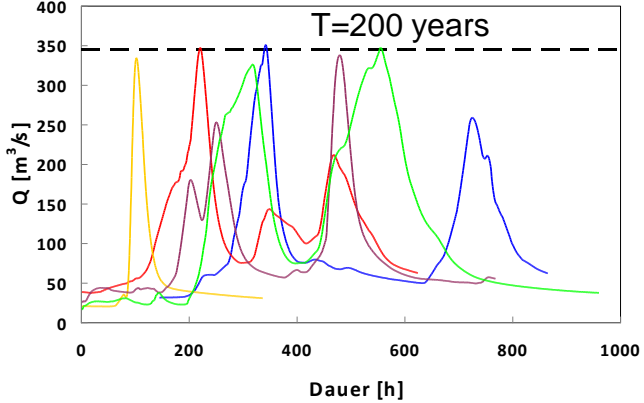
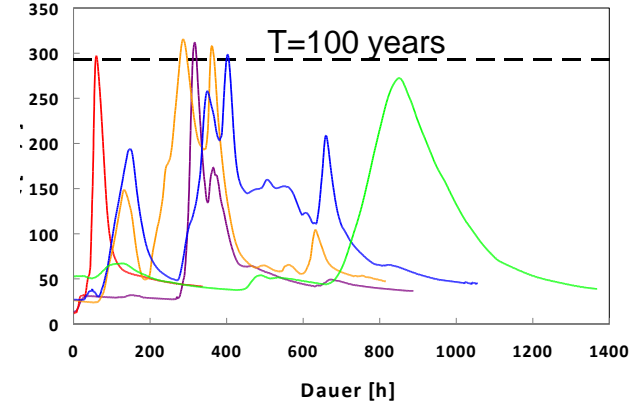
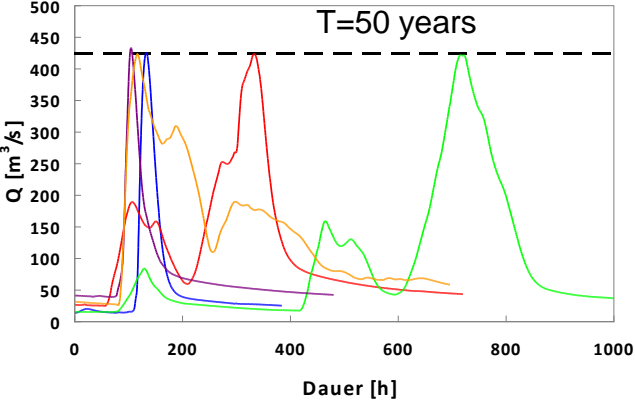
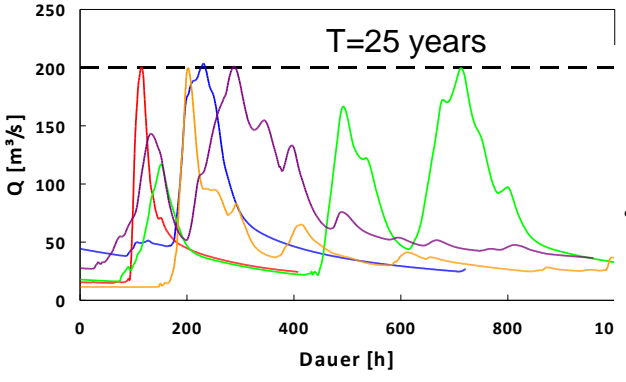
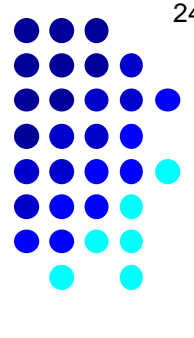
Bivariate Analysis: Flood Peak-Volume at dam sites

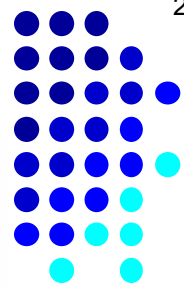


Joint return periods:

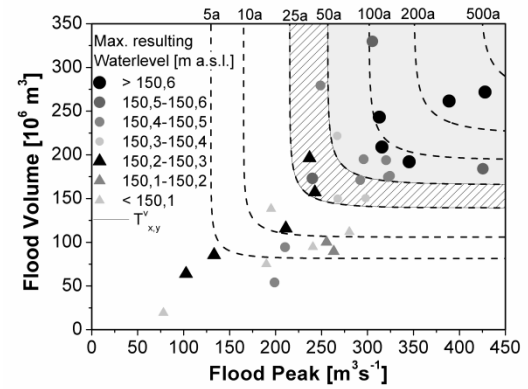
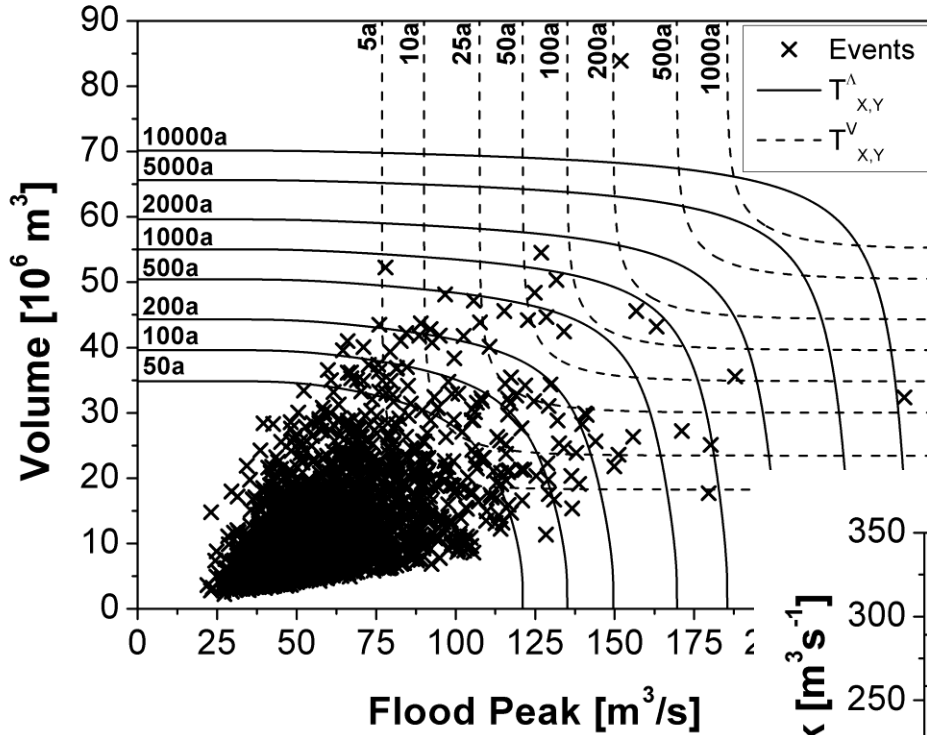


Hydrological Scenarios of different return periodes



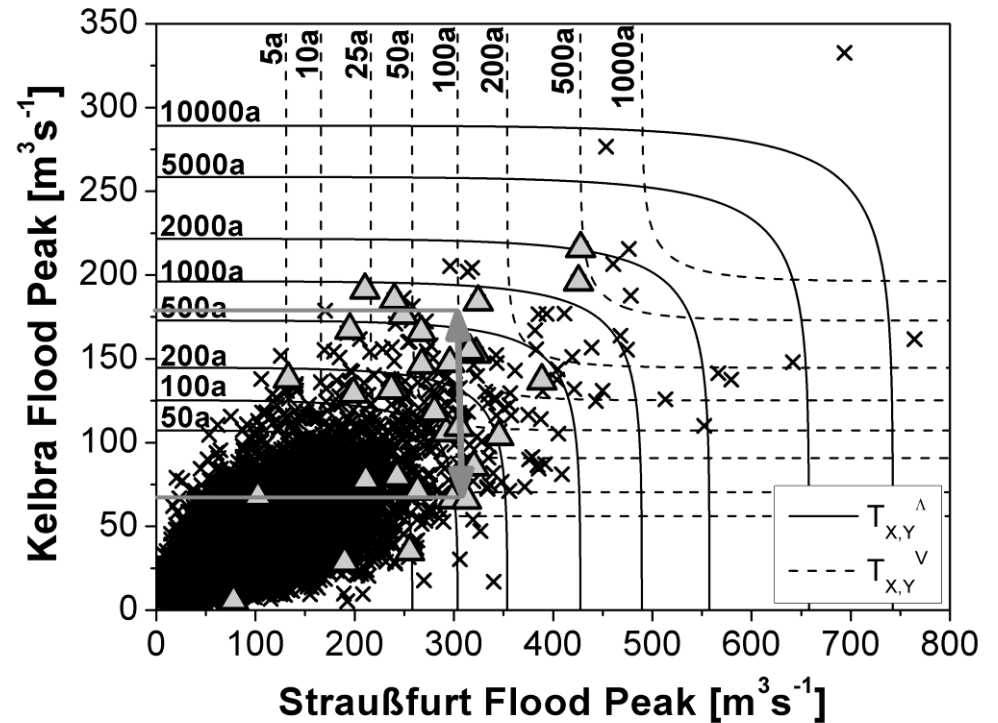


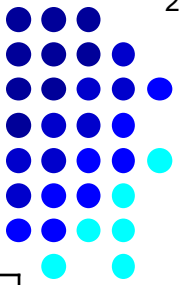
Utilization of Copulas



Performance of single reservoirs

Interactions of tributaries





Multivariate statistical characteristics of Flood Scenarios

T Peak

Compared with statistics from observed data

HQ100	Szenario				
	HQ100_ 2192_3	HQ100_ 2192_8	HQ100_ 2206	HQ100_ 2206	HQ100_ 2206
HQ _S [m ³ /s]	315	315	315	315	315
HQ _K [m ³ /s]	206	206	129	17	193
Vol. _S [Mio. m ³]	279	279	279	279	197
Vol. _K [Mio. m ³]	148	154	154	10,	76
T [^] _{HQ_S, Vol_S} [years]	681	236	236	236	34
T ^V _{HQ_S, Vol_S} [years]	44	55	55	55	34
T [^] _{HQ_K, Vol_K} [years]	3861	2025	2025	2025	203
T ^V _{HQ_K, Vol_K} [years]	532	371	371	371	47
T [^] _{HQ_S, K} [years]	578	440	440	440	146
T ^V _{HQ_S, K} [years]	43	57	131	2	34

Derived from coupled models:
„Imprecise probabilities“

Copula- T (Peak and Volume)
Reservoir Straussfurt

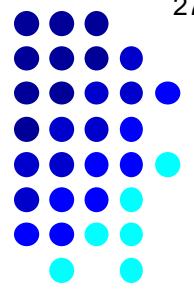
Copula- T T (Peak or Volume) Reservoir
Straussfurt

Copula- T (Peak and Volume Reservoir
Kelbra)

Copula- T (Peak or Volume
Reservoir Kelbra)

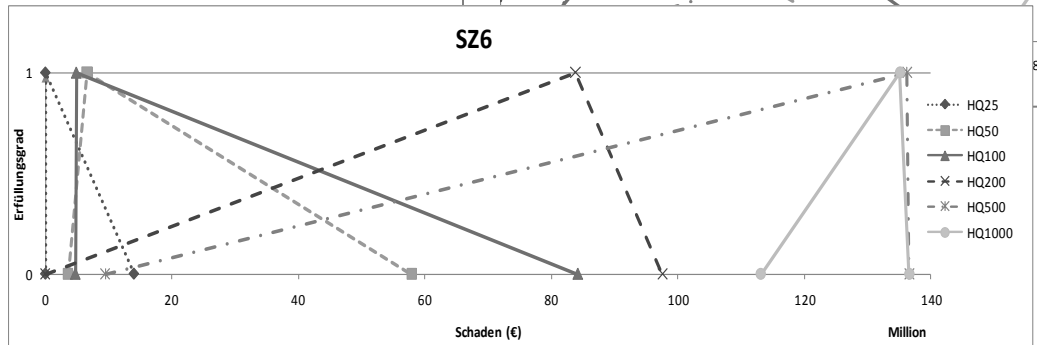
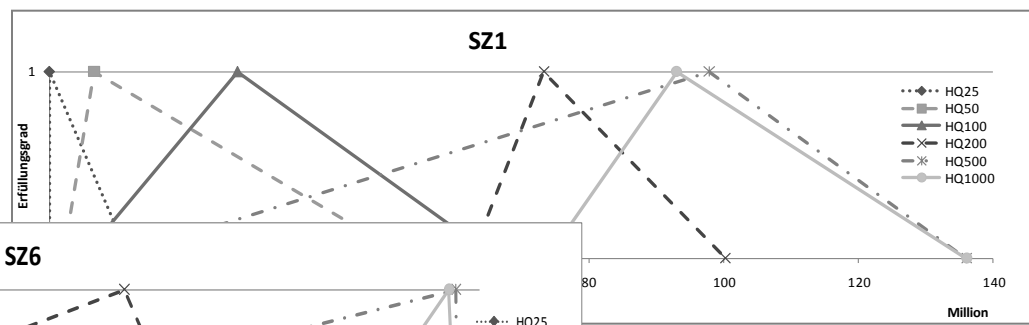
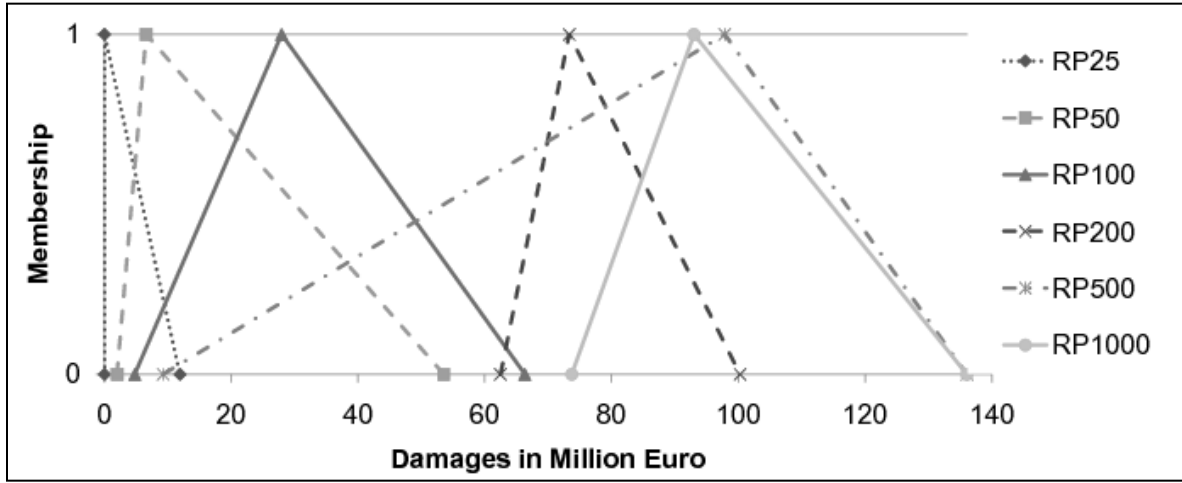
Copula- T (Peak Kelbra
and Straussfurt)

Copula- T (Peak Kelbra or
Straussfurt)



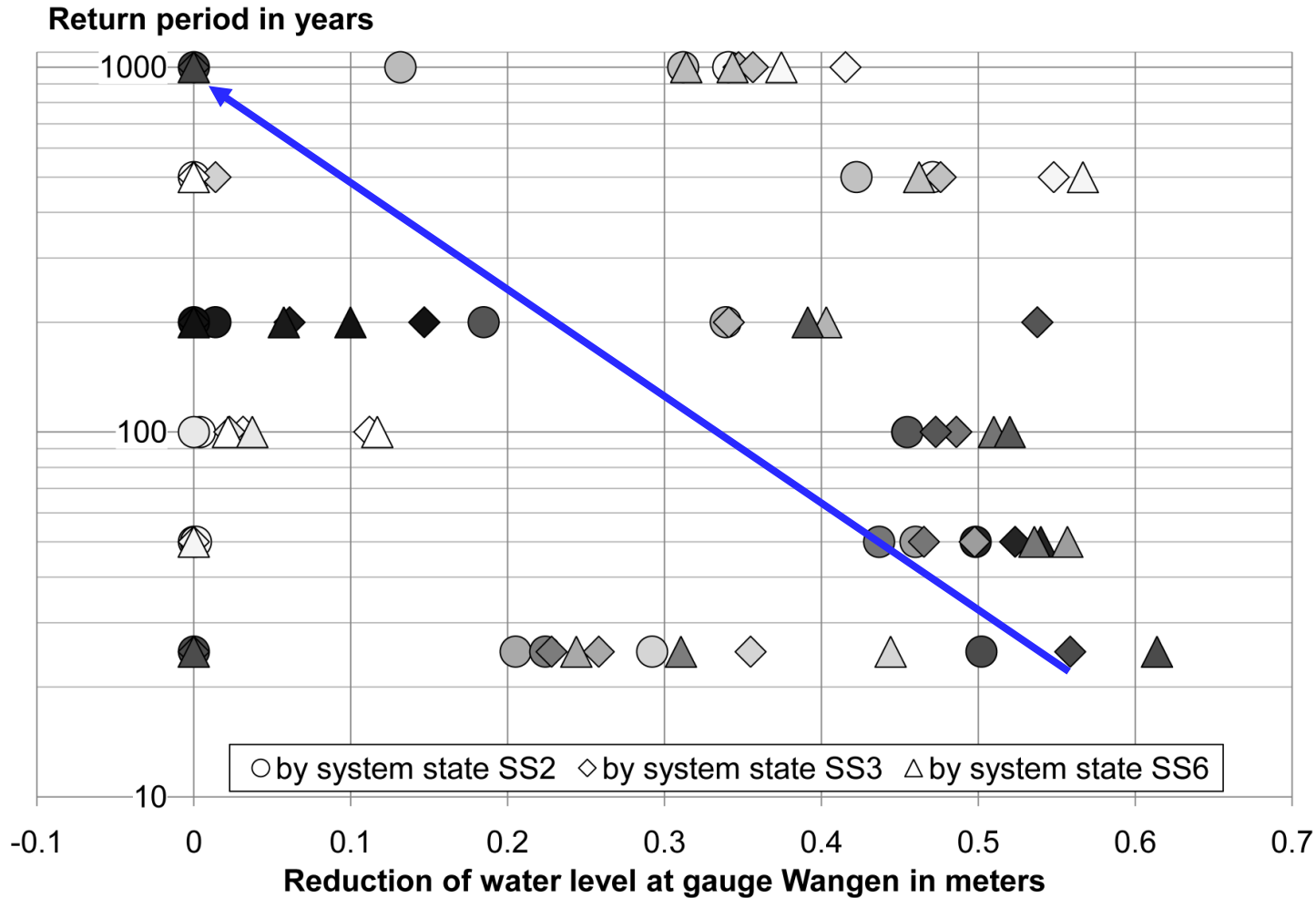
Plausibility of Impact Assessments of Flood Scenarios

$$P_{\text{Plausibility}} = \left\{ \begin{array}{l} \text{Min} \left(\frac{T_{\text{Copula}}}{T_{\text{Peak}}}; \frac{2 \cdot T_{\text{Peak}} - T_{\text{Copula}}}{T_{\text{Copula}}} \right), \forall T_{\text{Copula}} \in [0; 2 \cdot T_{\text{Peak}}] \\ 0, \quad \forall T_{\text{Copula}} \notin [0; 2 \cdot T_{\text{Peak}}] \end{array} \right\}$$



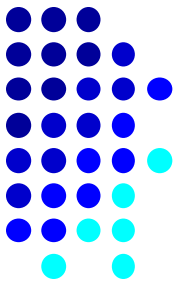
Resulting from the assessments of plausibility of floods the impacts of measures (e.g. damages) can be fuzzified

Effectiveness of flood retention: Reduction of the flood peak at the basin outlet



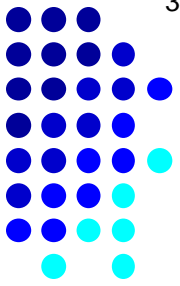
Plausibility is depicted in colour intensity: highly plausible events are black; implausible events are white

Flood scenarios, imprecise probabilities and multi-criteria decision making in polder planning



1. Introduction
2. Case Study
3. Characterisation of uncertainties of hydrological loads by scenarios
4. **Decision support**
5. Summary

Possibility that a certain state of the system (SS1 to SS6) would result in higher economic damages than all other alternatives, differentiated by return periods (RP in years)

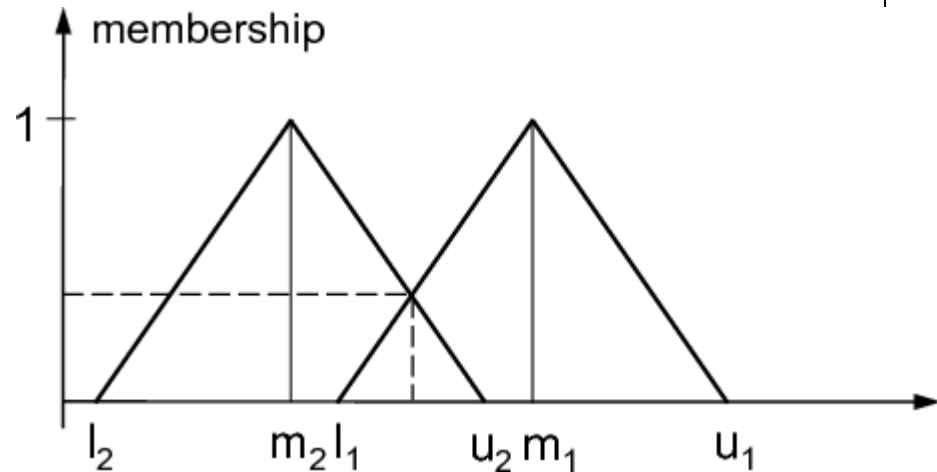


Intersection $V(F_2 > F_1)$:

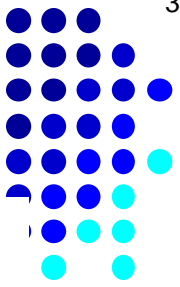
1 if $m_2 \geq m_1$ or 0 if $l_1 \geq u_2$

in all other cases.

$$\frac{l_1 - u_2}{(m_2 - u_2) - (m_1 - l_1)}$$

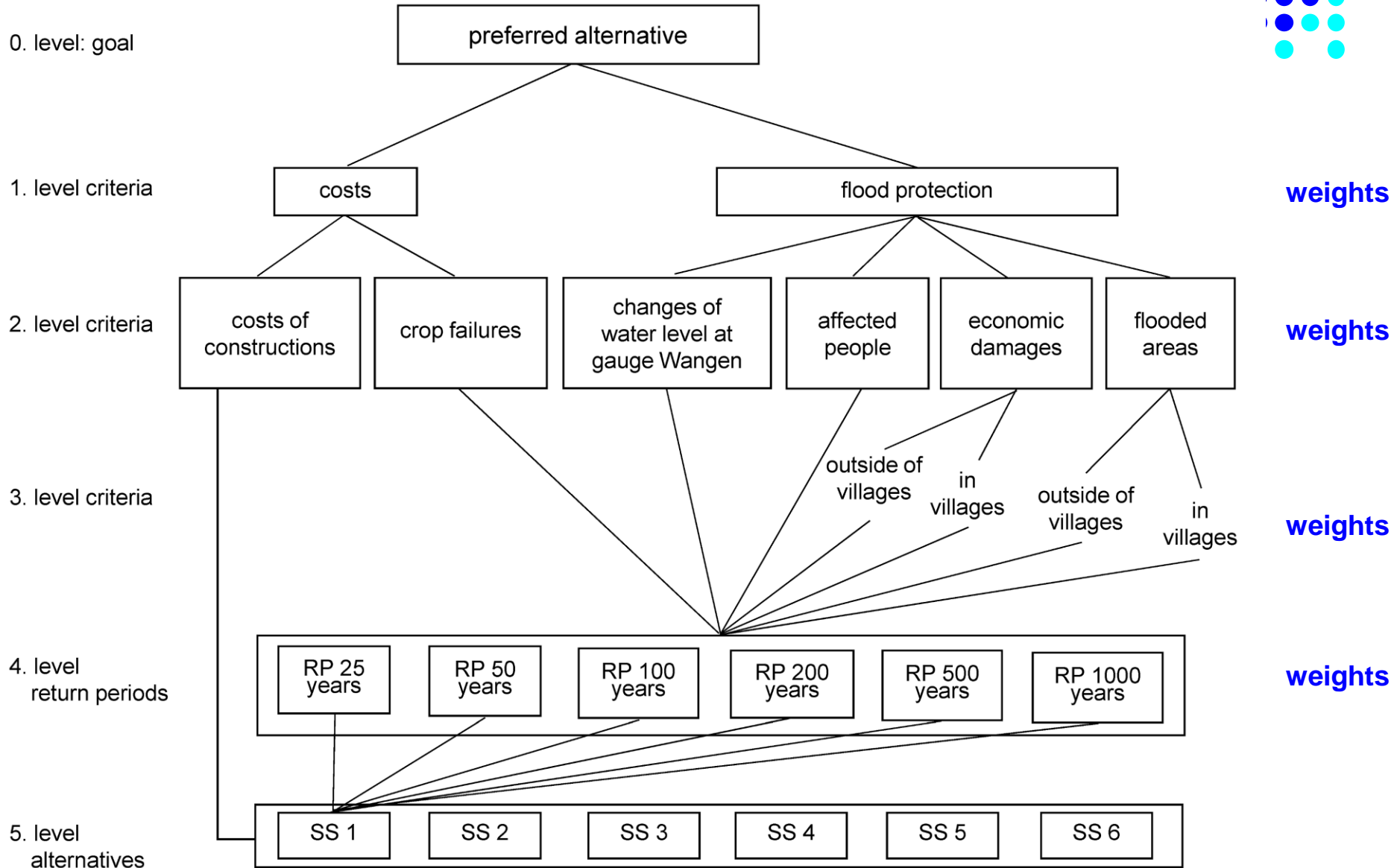


SS	T=25 yrs	T=50 yrs	T=100 yrs	T=200 yrs	T=500 yrs	T=1000 yrs
1	0.167	0.167	0.196	0.095	0.144	0.085
2	0.167	0.167	0.196	0.082	0.142	0.085
3	0.167	0.167	0.151	0.116	0.152	0.106
4	0.167	0.167	0.153	0.237	0.188	0.242
5	0.167	0.167	0.152	0.234	0.187	0.239
6	0.167	0.167	0.152	0.236	0.187	0.243

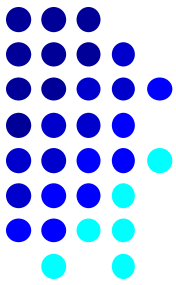


Hierarchic structure of the F-AHP approach

AHP: Analytical Hierarchic Programming

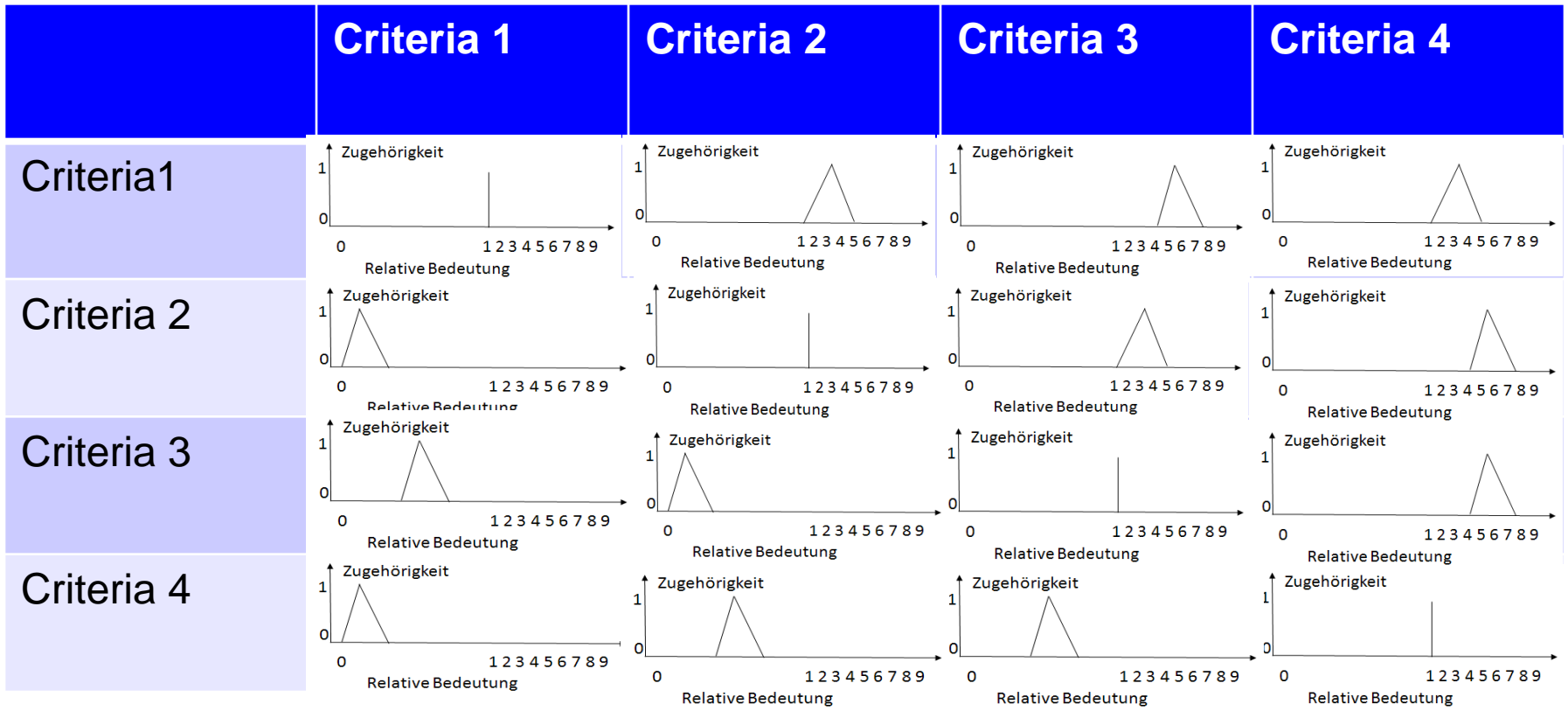
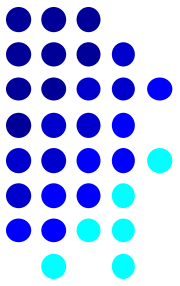


Fuzzyfied Impacts of Planning Alternatives

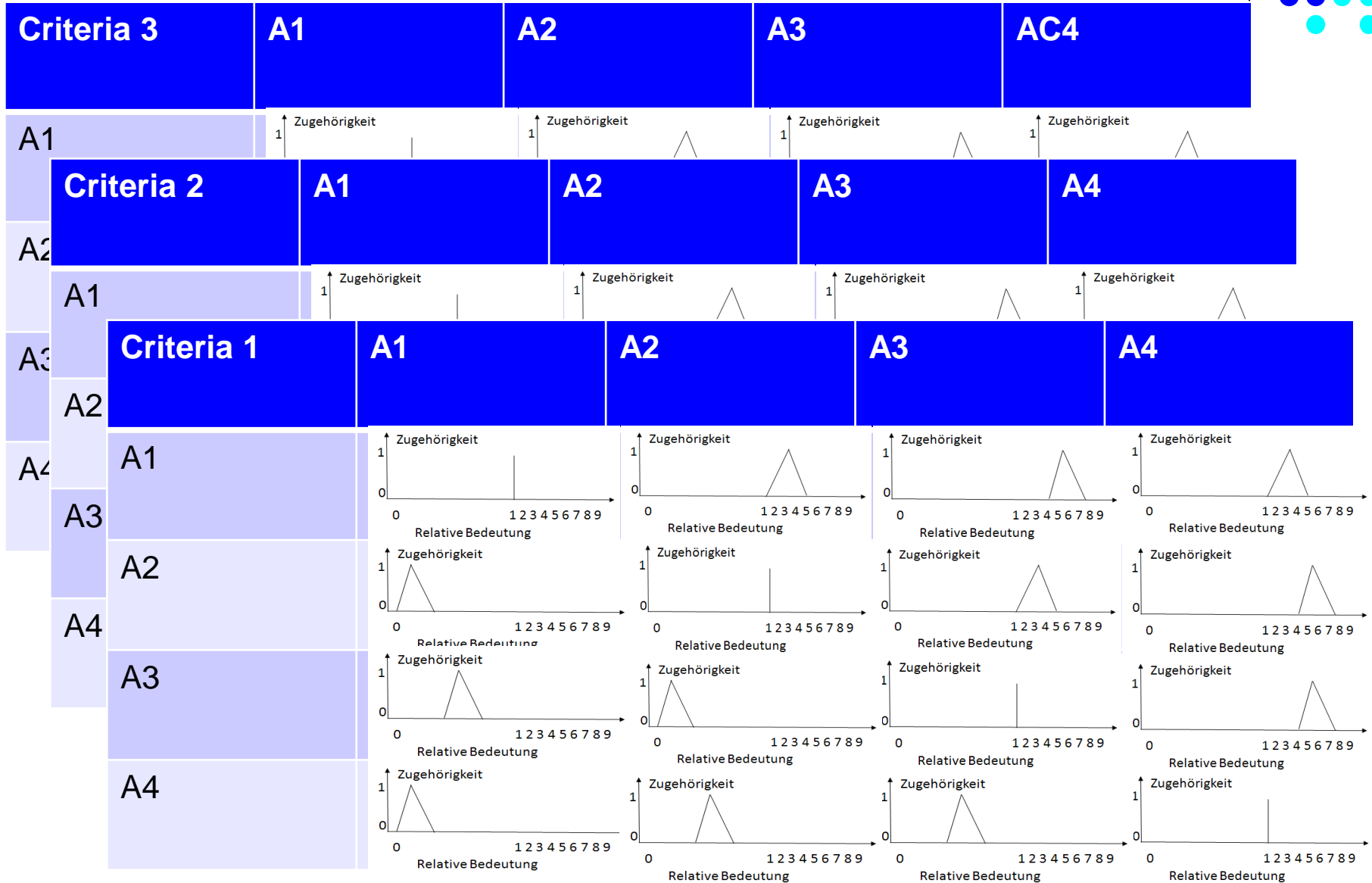
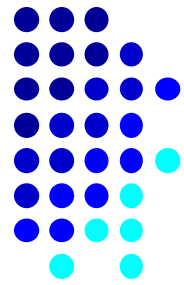


Criteria	K1	K2	K3	K4
Alternatives				
Alternative				
Alternative				
Alternative				
Alternative				

Relative Importance of Criteria for Decision Maker

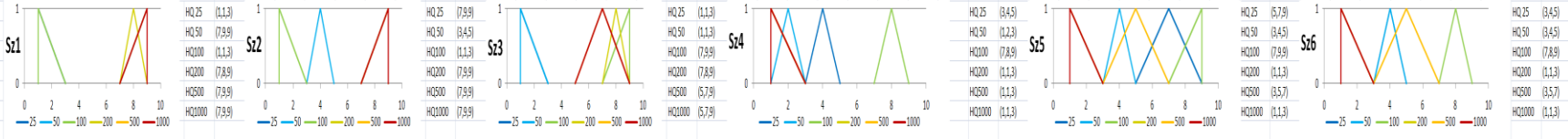


Intercomparison of Alternatives with regard to single criteria



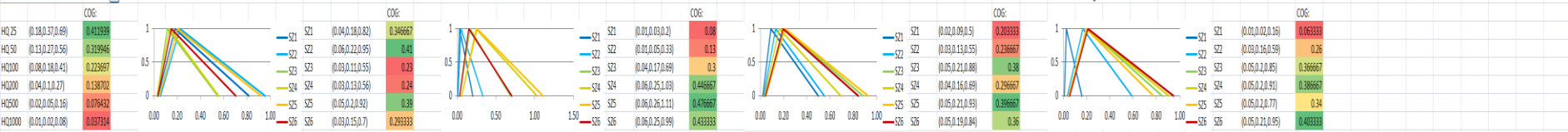
5. Ebene Alternativen

Normierte Werte für Ökonomische Schäden außerhalb von Polder:



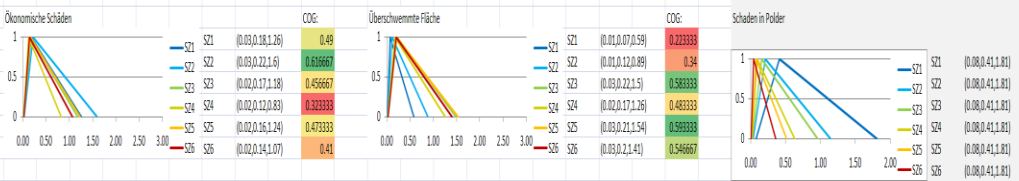
4. Ebene jährliche Klassen

Fokus auf heutige HQ's



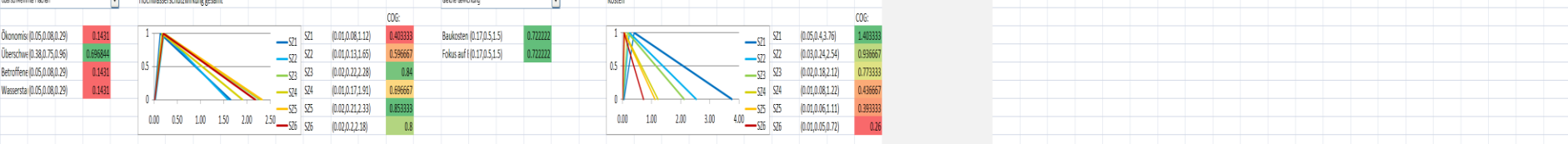
3. Kriterienebene (Lage der Schadensflächen)

In Ortschaften



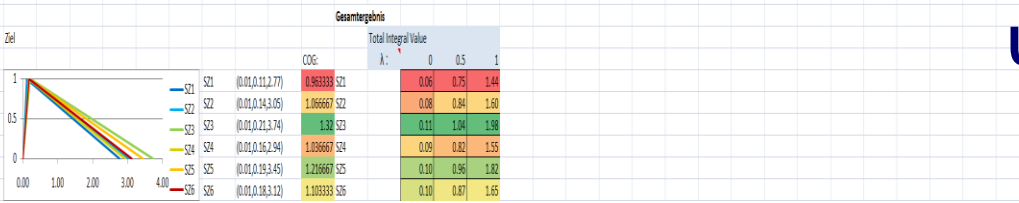
2. Kriterienebene

Überschwerne Flächen



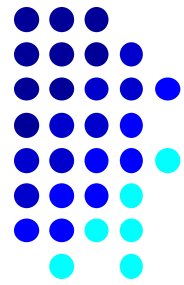
1. Kriterienebene

Fokus auf Hochwasserschwellig

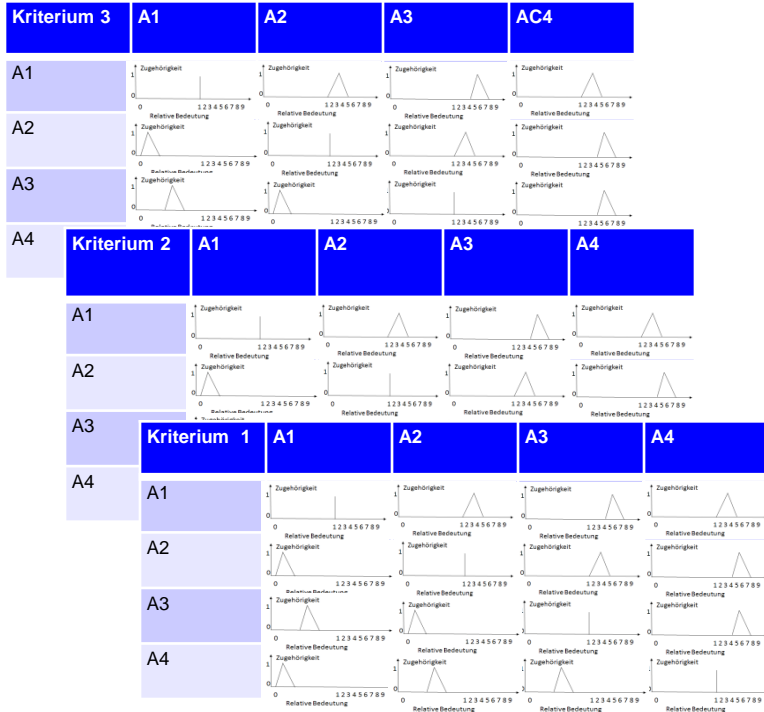


User Interface DSS

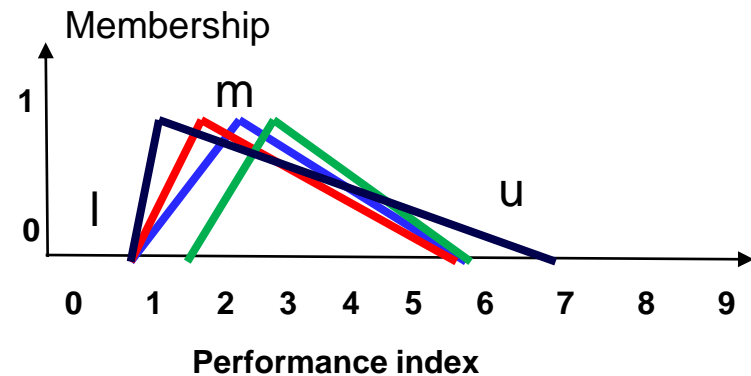
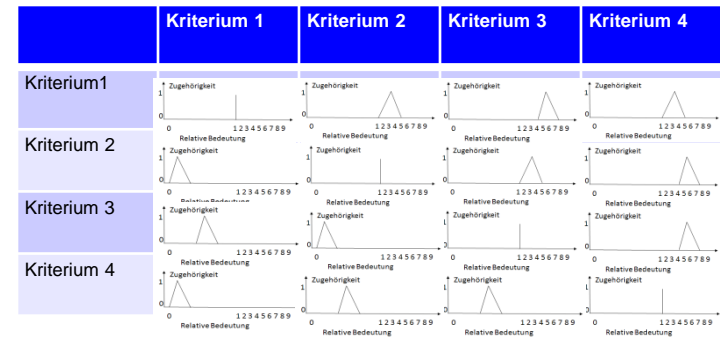
Fuzzy- AHP



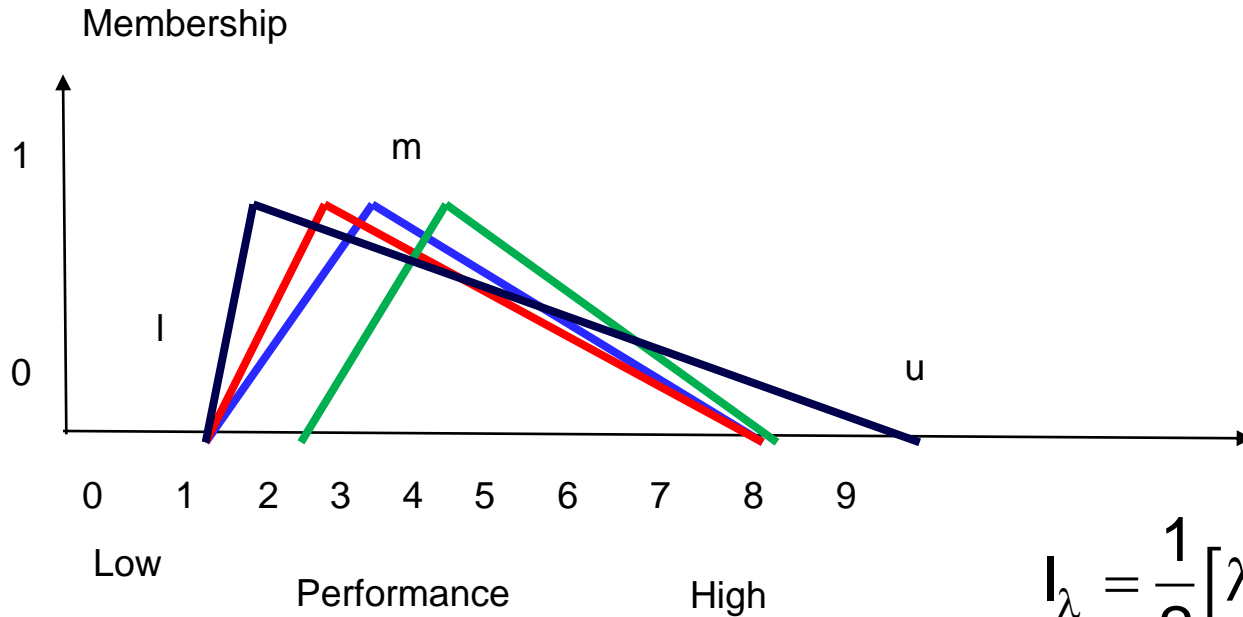
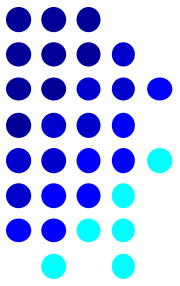
Comparison of alternatives with several criteria



Fuzzyfied Matrix of the relative importance of the criteria for decision makers



De-Fuzzyfication

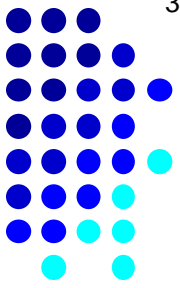


$$I_{\lambda} = \frac{1}{2} [\lambda u + m + (1 - \lambda)l]$$

λ Pessimism/ Optimism-Index
 =1 optimistic, upper bound of performance
 =0 pessimistic, lower bound of performance

Impact of the parameter λ on defuzzification of the results of FAHP

λ :	SS1	SS2	SS3	SS4	SS5	SS6
0	0.11	0.12	0.11	0.06	0.07	0.07
0.5	1.90	2.01	1.91	1.21	1.58	1.40
1	3.70	3.91	3.72	2.36	3.10	2.73



Results of the Fuzzy-AHP approach with focus on flood protection and equal weighting of damages at settlements and non-populated areas, Defuzzification with the Total Integrated Value ($\lambda=0.5$), optimal is the maximum (numbers printed in bold)

Main Goals	SS1	SS2	SS3	SS4	SS5	SS6
Reduction of flood peaks at the basin outlet						
all floods	1.11	1.27	1.50	1.15	1.25	1.19
frequent floods only	0.78	0.95	1.06	0.95	1.04	0.99
rare floods only	0.91	0.97	1.19	0.78	0.84	0.78

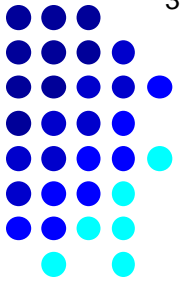
Damage reductions within the Unstrut basin upstreams of gauge Wangen

all floods	1.90	2.01	1.91	1.21	1.58	1.40
frequent floods only	1.30	1.47	1.28	1.07	1.40	1.20
rare floods only	1.55	1.55	1.55	0.72	0.94	0.85

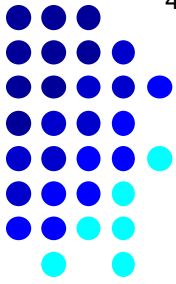
Combined goals: flood peak reduction, damage reduction, minimum of potential damage increases

all floods	1.44	1.57	1.57	1.06	1.28	1.18
frequent floods only	1.01	1.18	1.07	0.91	1.10	0.99
rare floods only	1.16	1.20	1.28	0.67	0.80	0.75

Summary



1. Risik- oriented planning and design demands the consideration of uncertainties of hydrological loads.
2. A variety of hydrological loads can be considered by scenarios, which should cover the range of possible circumstances.
3. The possibility of different hydrological loads can be characterised by multi-variate statistics. The data base is often insufficient to derive them. If stochastic-deterministic simulations are used to generate such a data base, the results are uncertain as well as the probabilities derived from these data.
4. The uncertainty of simulated data should be considered in decision making, e.g. by fuzzy sets.



Andreas H. Schumann *Editor*

Flood Risk Assessment and Management

How to Specify Hydrological Loads, Their Consequences and Uncertainties

This book examines many aspects of flood risk management in a comprehensive way. As risks depend on hazard and vulnerabilities, not only geophysical tools for flood forecasting and planning are presented, but also socio-economic problems of flood management are discussed.

Starting with precipitation and meteorological tools to its forecasting, hydrological models are described in their applications for operational flood forecasts, considering model uncertainties and their interactions with hydraulic and groundwater models. With regard to flood risk planning, regionalization aspects and the options to utilize historic floods are discussed. New hydrological tools for flood risk assessments for dams and reservoirs are presented. Problems and options to quantify socio-economic risks and how to consider them in multi-criteria assessments of flood risk planning are discussed. This book contributes to the contemporary efforts to reduce flood risk at the European scale. Using many real-world examples, it is useful for scientists and practitioners at different levels and with different interests.

Schumann
Ed.



Flood Risk Assessment and Management

Andreas H. Schumann
Editor

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How to Specify Hydrological Loads,
Their Consequences and Uncertainties

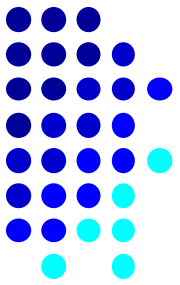
Earth Sciences

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It is certain that nothing is certain but even this is not certain.



Ringelnatz

Thank you for your attention !