

# Extreme Precipitation in the past and future

Change of IDF relations over Central Europe

Felix S. Fauer  
Henning W. Rust



ENVIRONMENT JULY 21, 2023

## The Problem With Calling Vermont's Storms a "100-Year-Flood"

Thanks climate change, these deluges are occurring much more often.



JACKIE FLYNN MOGENSEN

Reporter  
Bio | Follow



Tyler Jovic, of Montpelier, carries his neighbor's dog to dry ground on July 11, 2023. Washington Post/Getty

100-year-event

- stationary climate?
- changing climate?

For Members

## '100 year-event': Denmark braced for extreme torrential rain this weekend



Michael Barrett - michael@thelocal.dk

Published: 12 Jul, 2024 CET. Updated: Fri 12 Jul 2024 11:35 CET

Add a comment f t in

CityNews Everywhere

News ▾ Watch Listen ▾ Weather Contests ▾ Community ▾

## Rain storm shatters records in N.S., called a "one-in-100 year event"



By Mark Hodgins

Posted Jul 23, 2023 12:32:49 PM. Last Updated Jul 24, 2023 02:16:35 PM.



information. Also, the new model enables insights into the

# Motivation

to project small-scale extremes  
(extreme precipitation)

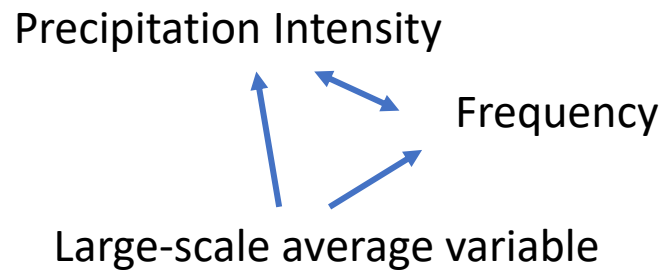
**difficult**

**VS.**

to project large-scale average variables  
(NAO, temperature, blocking, humidity)

**easy**

## 1. Find relation:

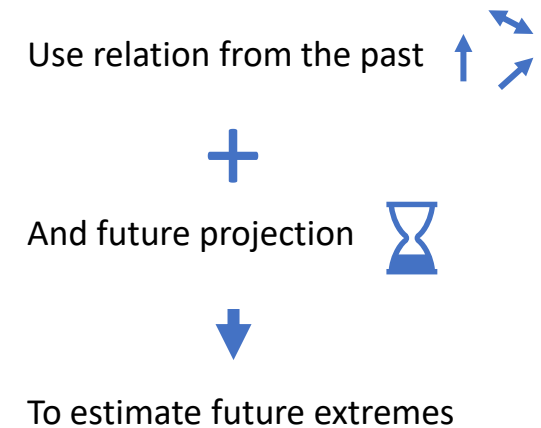


## 2. Use future projection of large-scale variables (MPI-ESM)



2020 to 2100

## 3. Estimate future extremes



# Motivation

to project small-scale extremes  
(extreme precipitation)

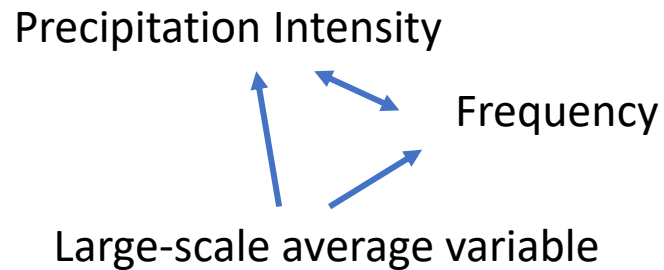
**difficult**

**VS.**

to project large-scale average variables  
(NAO, temperature, blocking, humidity)

**easy**

## 1. Find relation:

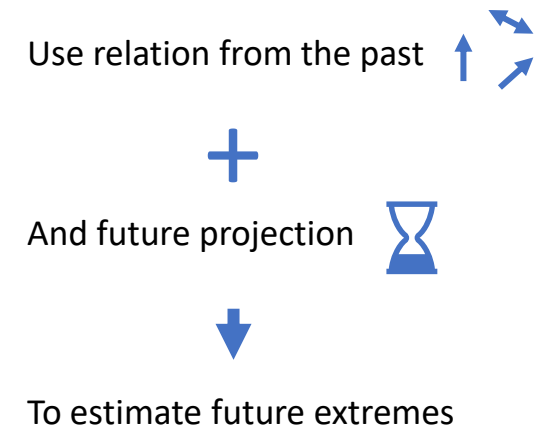


## 2. Use future projection of large-scale variables (MPI-ESM)



2020 to 2100

## 3. Estimate future extremes



# Goal: estimate future extremes with down-scaling

# Motivation

to project small-scale extremes  
(extreme precipitation)

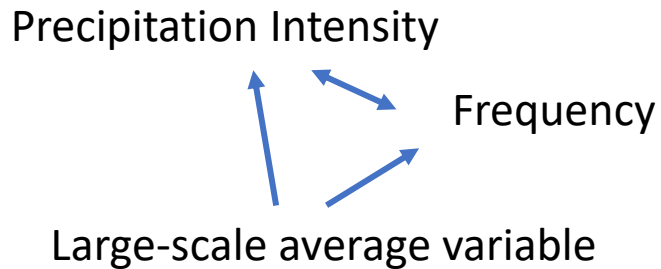
**difficult**

**VS.**

to project large-scale average variables  
(NAO, temperature, blocking, humidity)

**easy**

## 1. Find relation:

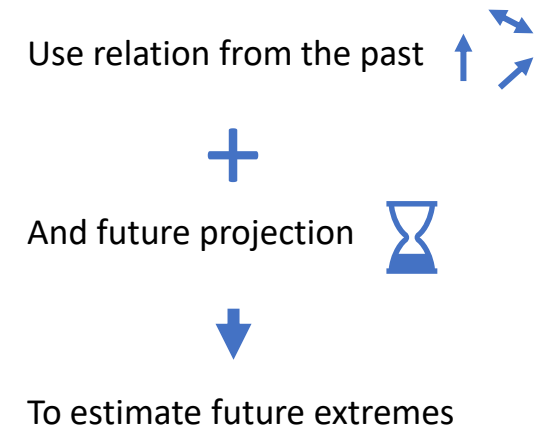


## 2. Use future projection of large-scale variables (MPI-ESM)



2020 to 2100

## 3. Estimate future extremes



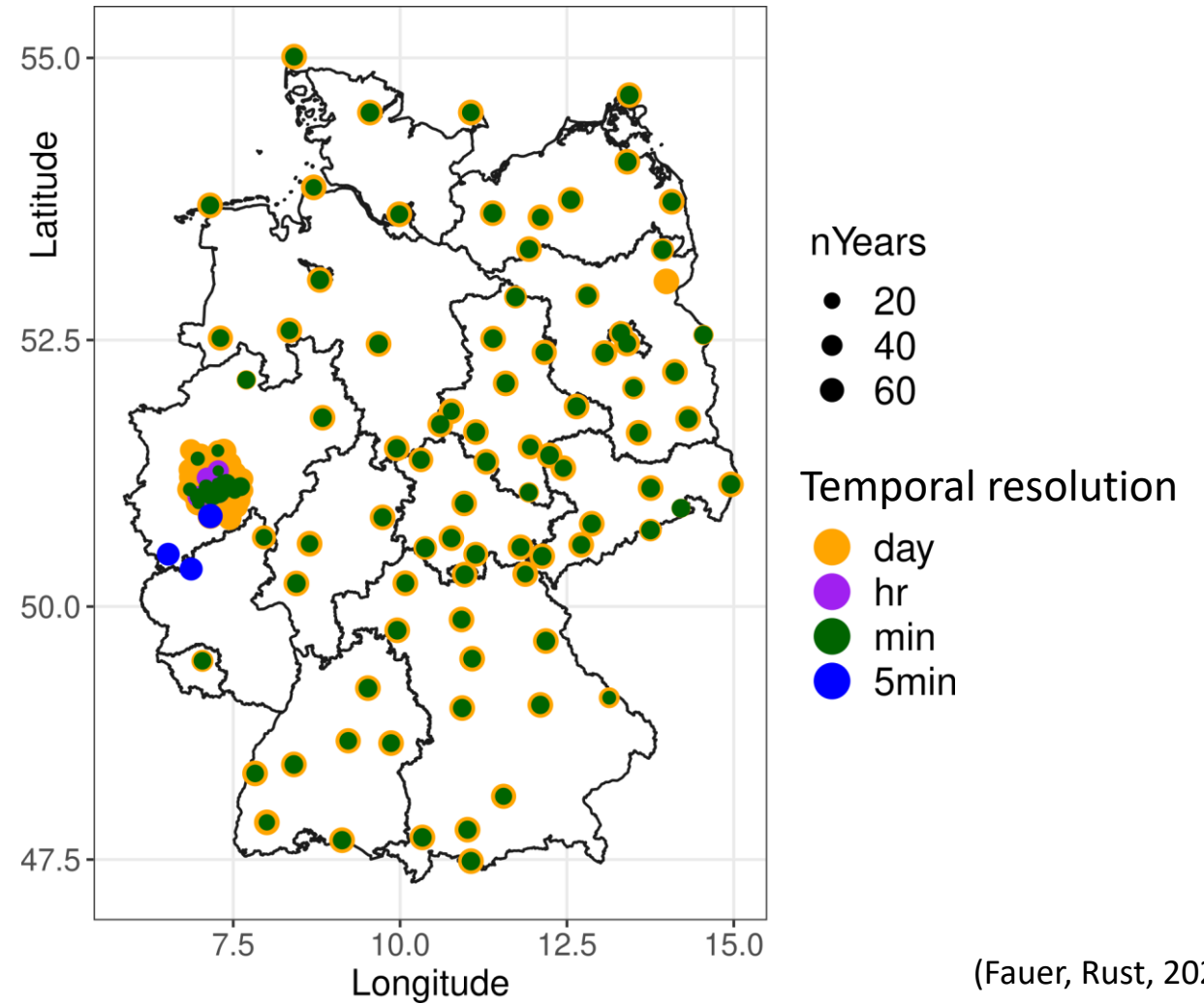
Goal: estimate future extremes with down-scaling

**New:** more data and different covariates reveal new patterns

# Data

## Precipitation

- station-based data
- Temporal resolution: 1 min to 24 h



# Data

## Precipitation

- station-based data
- Temporal resolution: 1 min to 24 h

## Large-Scale variables

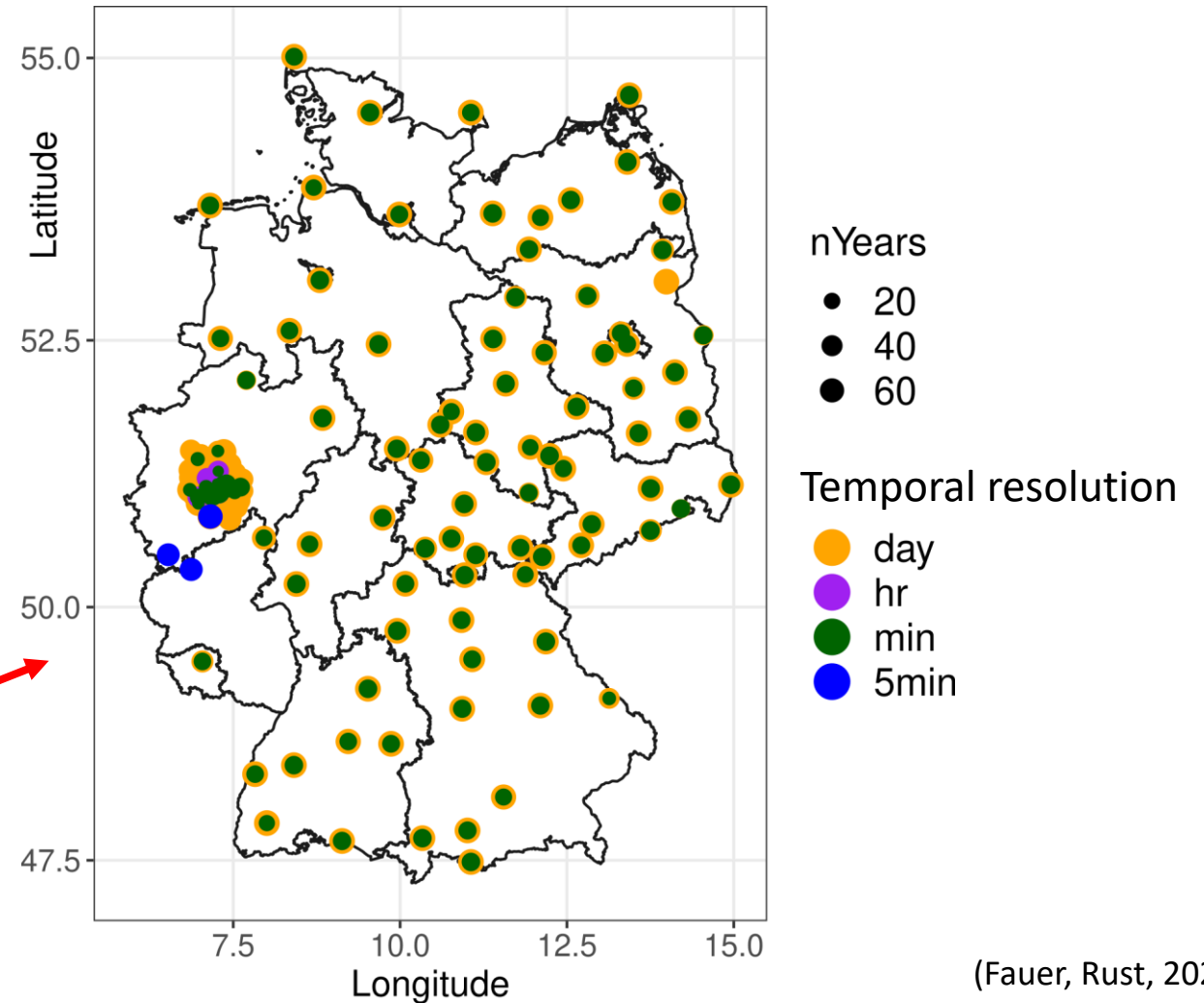
- North Atlantic Oscillation NAO (NOAA)
- Temperature and humidity, Binary Blocking-Index (ERA5)

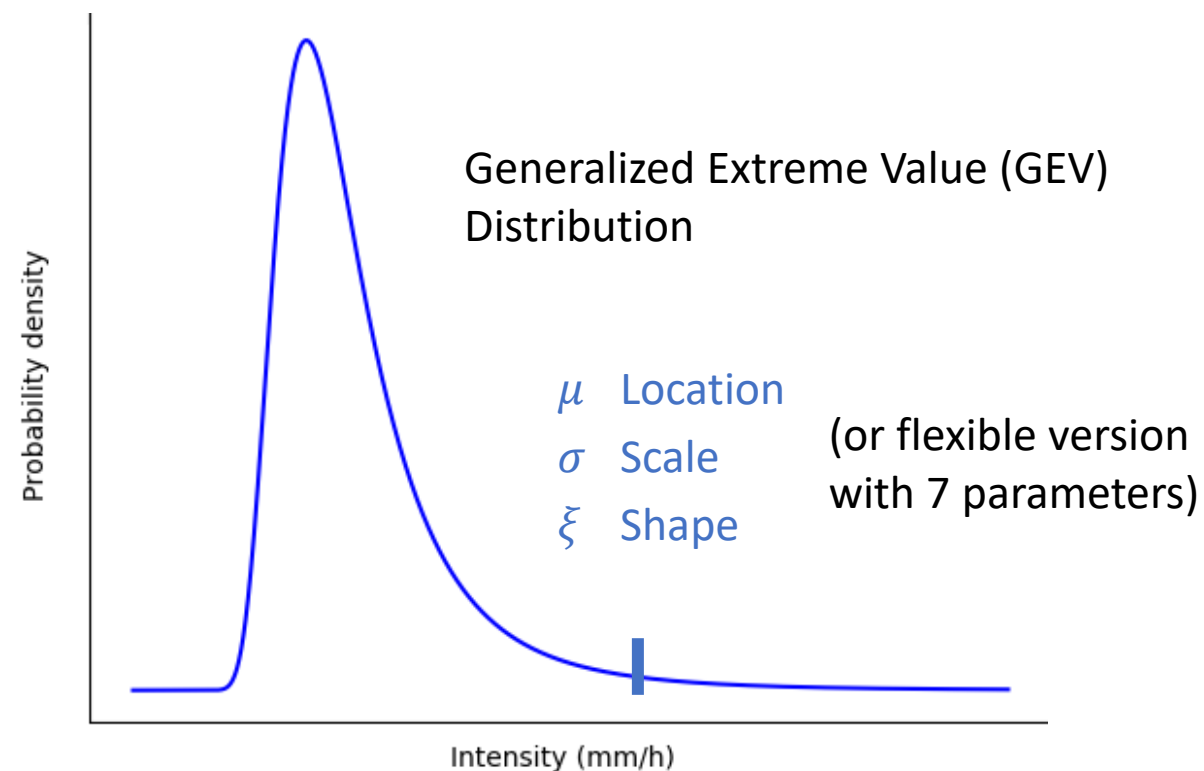
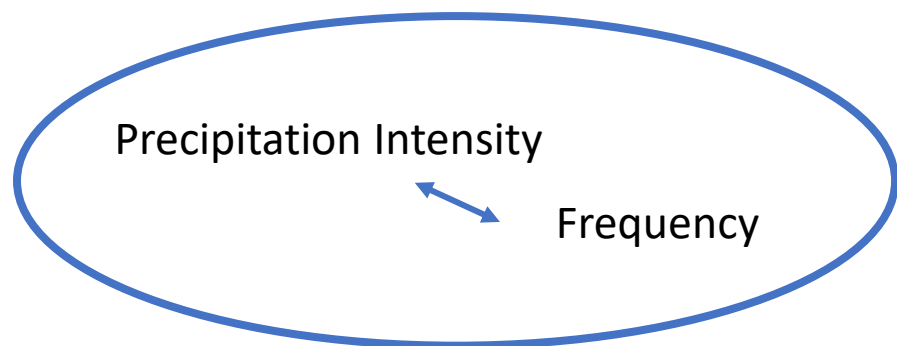
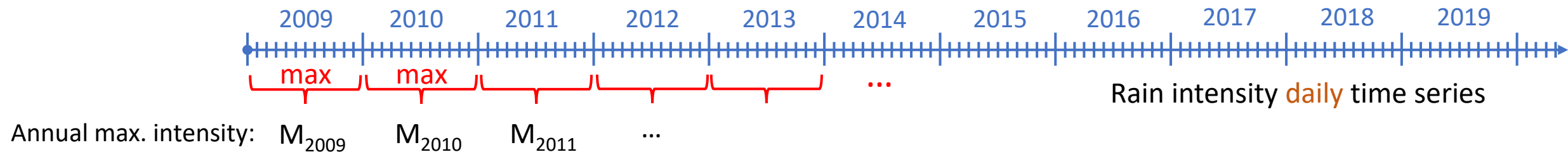
→ 1950-2015

→ averaged over one year

→ averaged over Germany

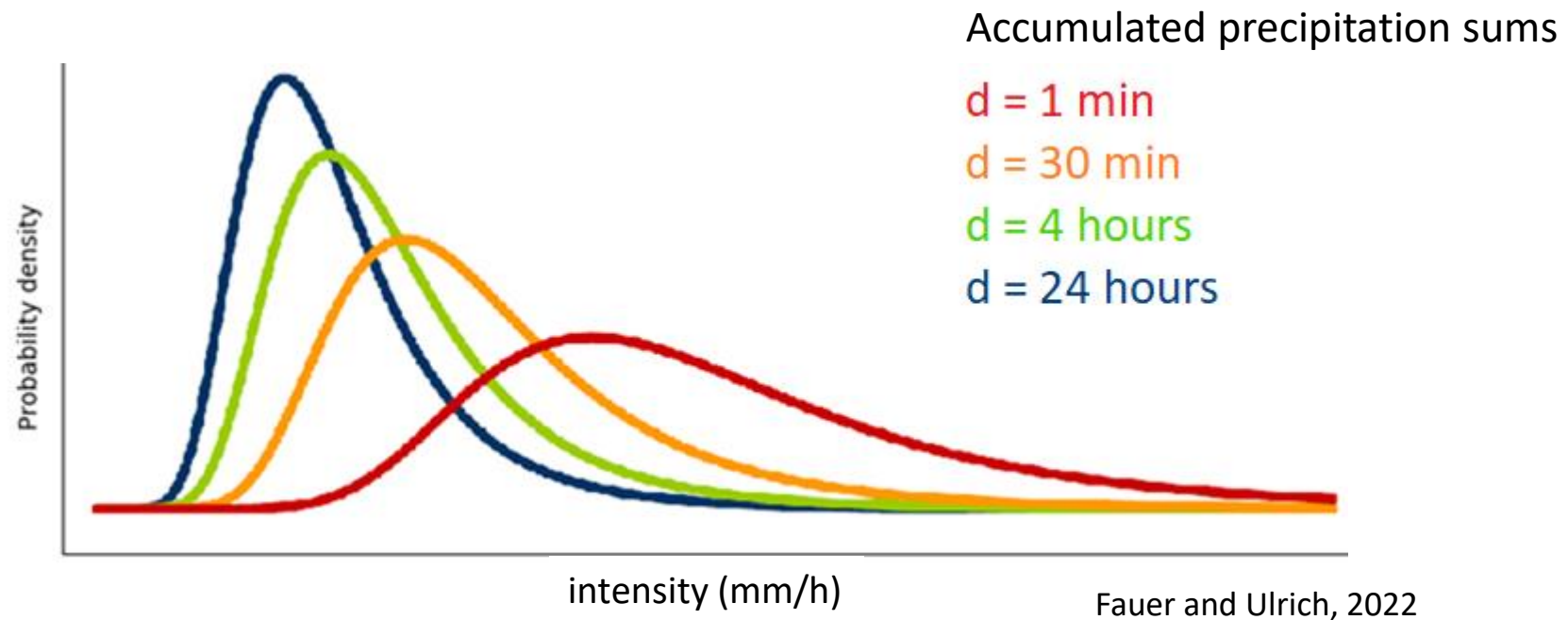
new



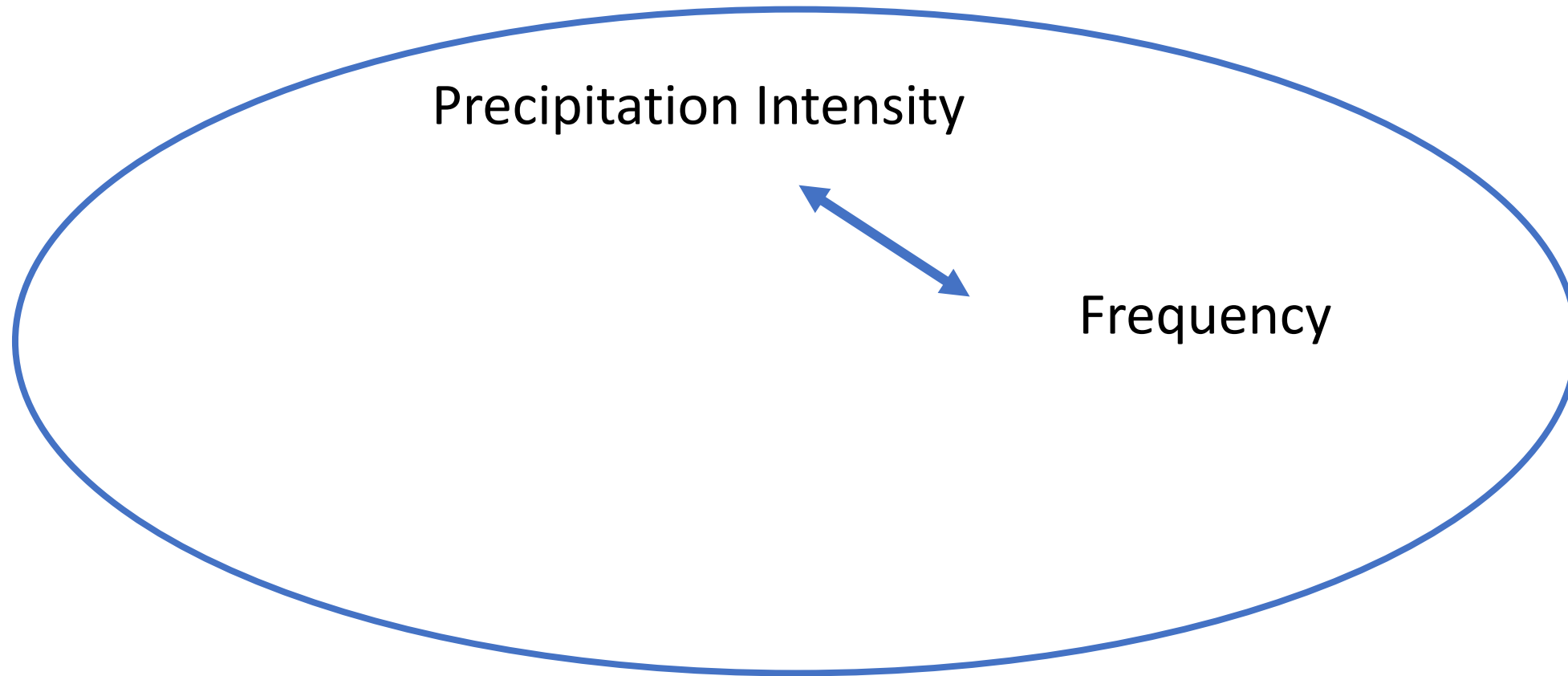




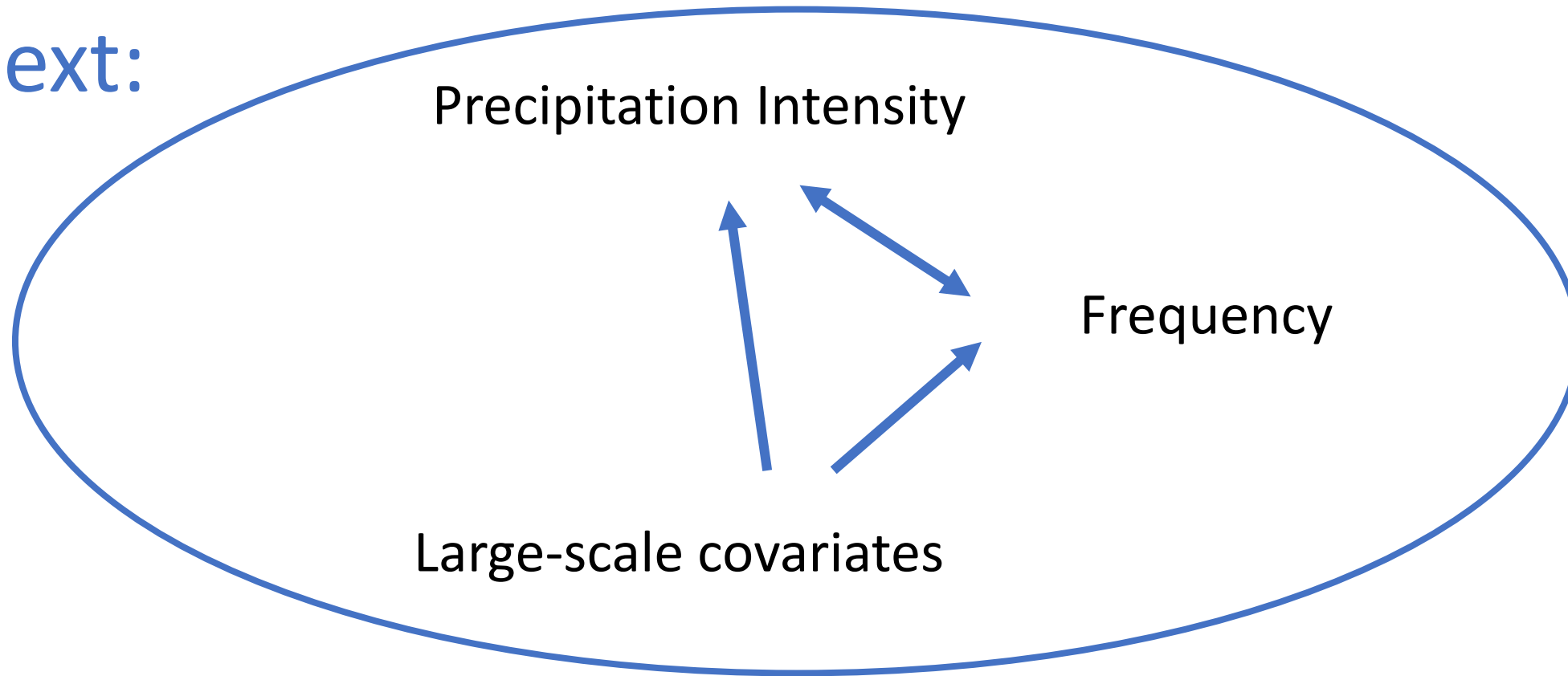
## GEV - curves



d-GEV: see Blanchet et al., 2016



Next:

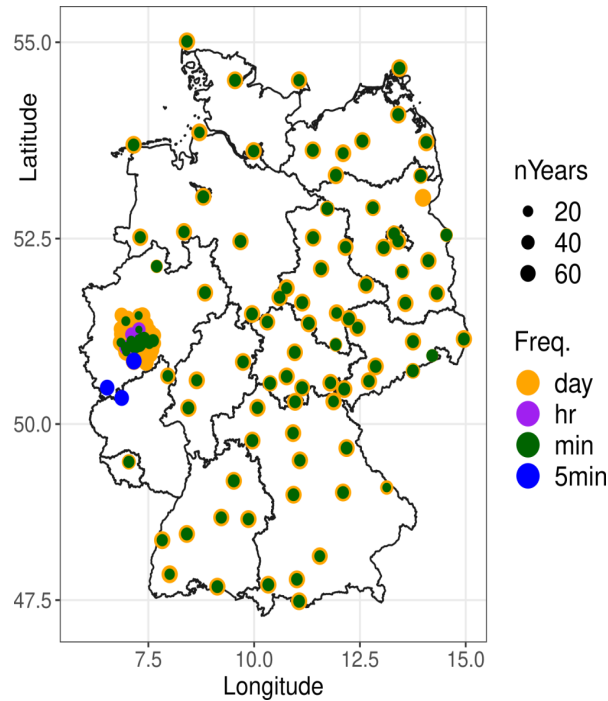


→ see Ouarda et al, 2019

→ Example for dependency of location-parameter:

$$\tilde{\mu} = \beta_0 + \beta_1 \text{NAO} + \beta_2 \text{temperature}^2$$

- d-GEV parameters: linear model of large-scale covariates
- Up to 4<sup>th</sup> order
- Stepwise BIC model selection
- Cross-validated (2-fold)



→ Individual model for every station

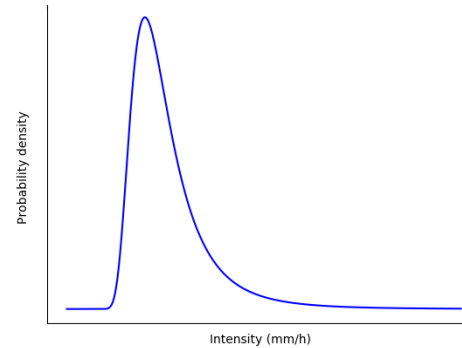
→ Example for dependency of location-parameter:

$$\tilde{\mu} = \beta_0 + \beta_1 \text{NAO} + \beta_2 \text{temperature}^2$$

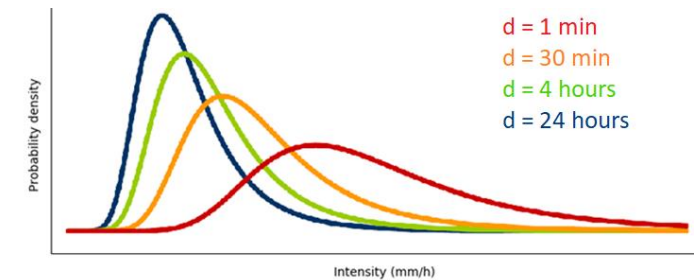
- d-GEV parameters: linear model of large-scale covariates
- Up to 4<sup>th</sup> order
- Stepwise BIC model selection
- Cross-validated (2-fold)

# Summary of methods

1. Model distribution of extremes (GEV)



2. Include duration dependency of GEV – parameters ( $\rightarrow$  d-GEV)



3. Include large-scale dependence of d-GEV parameters

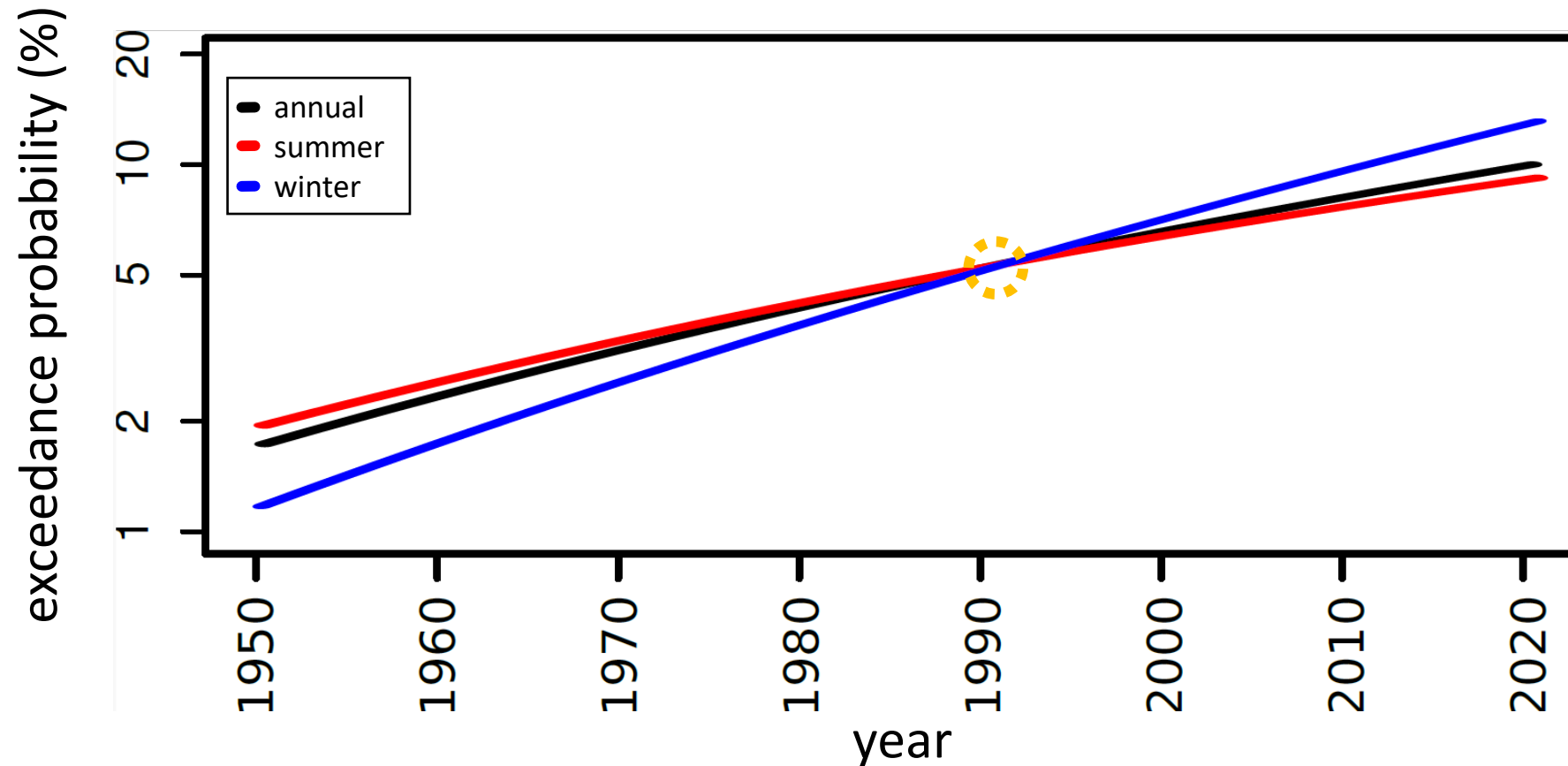
$$\begin{aligned}\tilde{\mu} &= f(\text{NAO}, \dots) \\ \sigma_0 &= f(\text{time}, \dots)\end{aligned}$$

- define a reference event
- simulate changes of probability  $\updownarrow$  in changing large scale conditions  $\leftrightarrow$
- other parameters are fixed

Reference event at

- Probability  $p = 5\%$
- Year  $y = 1990$
- NAO  $n = 0$
- Temperature  $T = 10^\circ\text{C}$
- Blocking  $b = 0$
- Humidity  $h = 75\%$

One station  
(Bever-Talsperre)

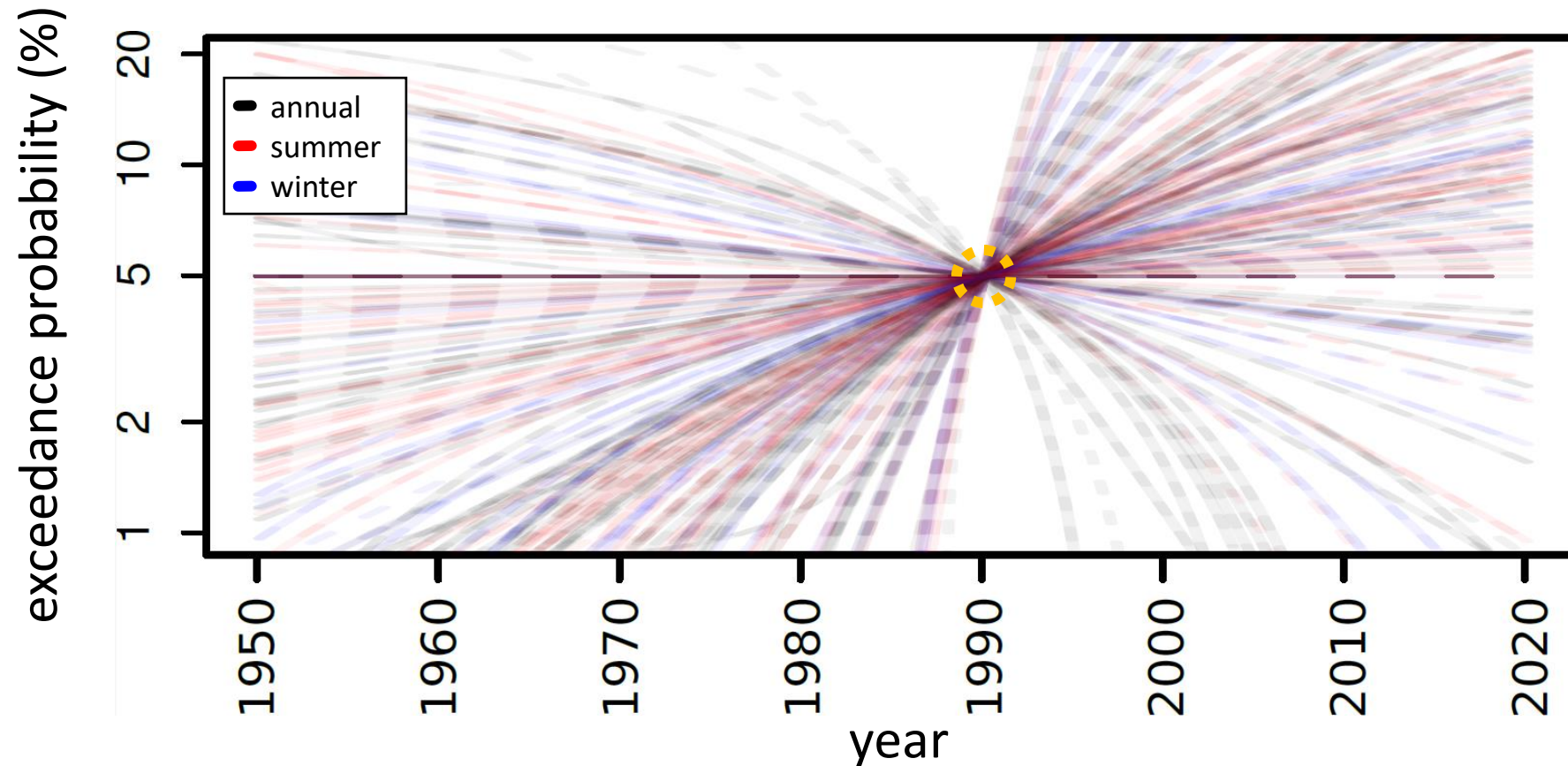


(Fauer, Rust, 2023)

- define a reference event ☼
- simulate changes of probability  $\updownarrow$  in changing large scale conditions  $\leftrightarrow$
- other parameters are fixed

Reference event at

- Probability  $p = 5\%$
- Year  $y = 1990$
- NAO  $n = 0$
- Temperature  $T = 10^\circ\text{C}$
- Blocking  $b = 0$
- Humidity  $h = 75\%$

 all stations

(Fauer, Rust, 2023)

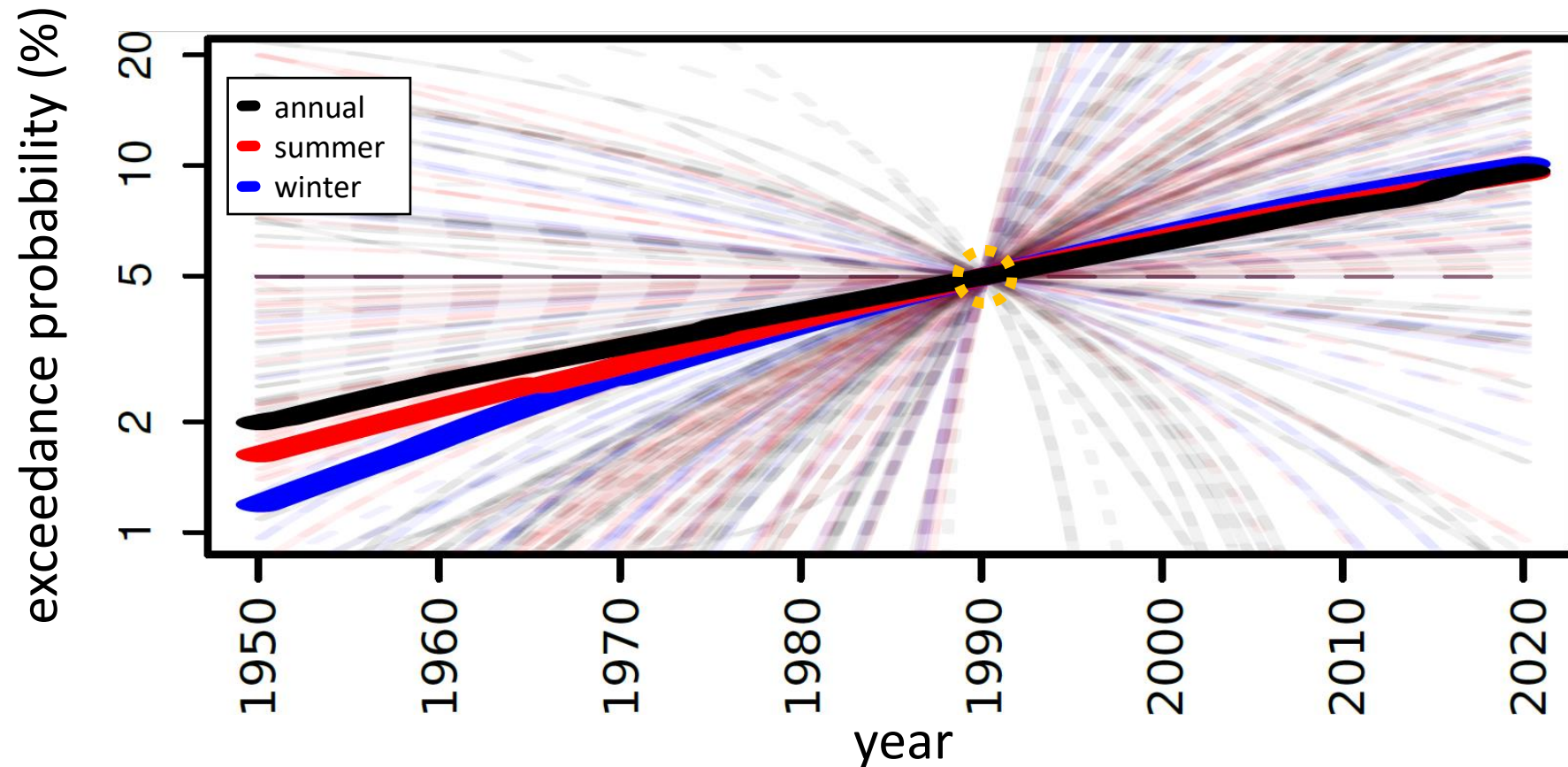


- define a reference event ☼
- simulate changes of probability  $\updownarrow$  in changing large scale conditions  $\leftrightarrow$
- other parameters are fixed

Reference event at

- Probability  $p = 5\%$
- Year  $y = 1990$
- NAO  $n = 0$
- Temperature  $T = 10^\circ\text{C}$
- Blocking  $b = 0$
- Humidity  $h = 75\%$

all stations  
Median



(Fauer, Rust, 2023)

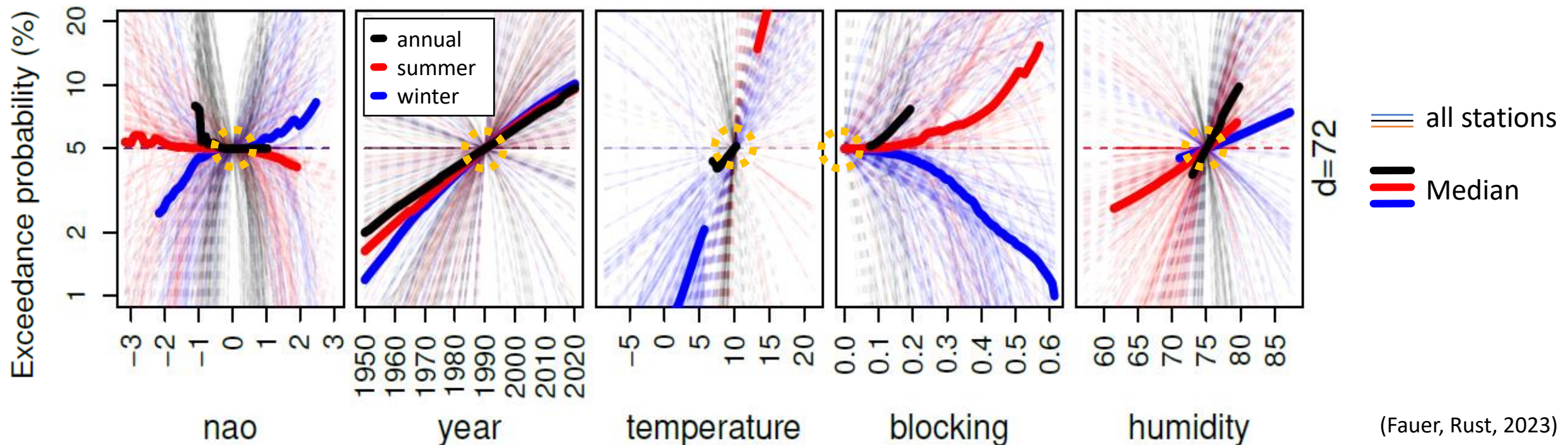
## Results

### Large-scale dependencies in the past

**Key result**

- define a reference event
- simulate changes of probability  $\updownarrow$  in changing large scale conditions  $\leftrightarrow$
- other parameters are fixed

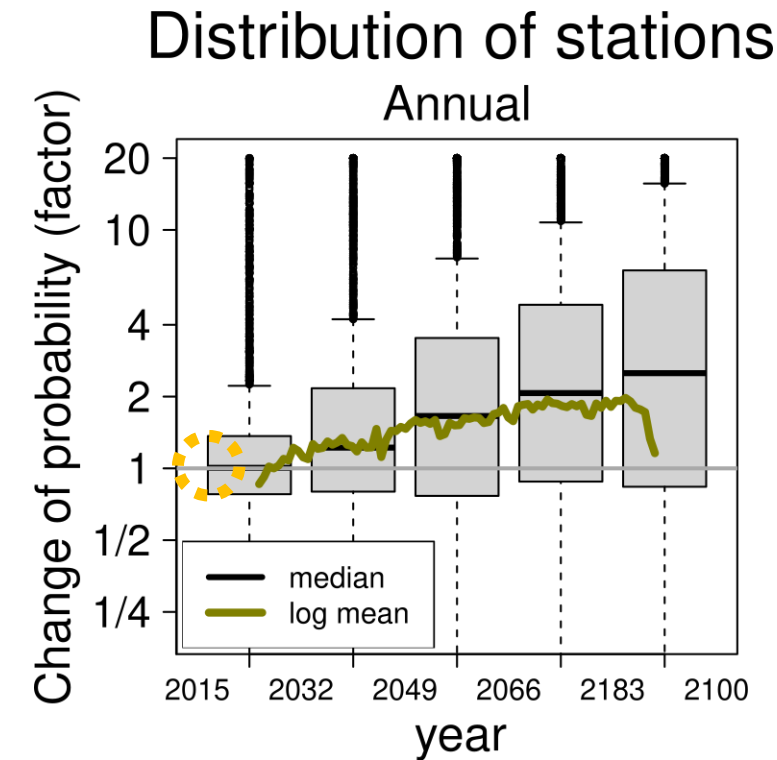
Reference event at	
• Probability	$p = 5\%$
• Year	$y = 1990$
• NAO	$n = 0$
• Temperature	$T = 10^\circ\text{C}$
• Blocking	$b = 0$
• Humidity	$h = 75\%$



- Reference event 2015: 5%-probability (factor 1)
- Simulate changes of probability  $\updownarrow$  in changing large-scale conditions  $\leftrightarrow$
- **Training:** historical station-wise block maxima
- **Prediction:** use projections from MPI-ESM for large-scale temperature, humidity, blocking, year



Distribution of 197 stations



Fauer, 2024

# Use our R library *IDF* 😊

available on CRAN

```
library(IDF)

# aggregate precip sums
block_maxima = IDF.agg(data, c(1, 6, 12, 24))

# estimate d-GEV parameters
fit = gev.d.fit(block_maxima$xdat, block_maxima$ds)

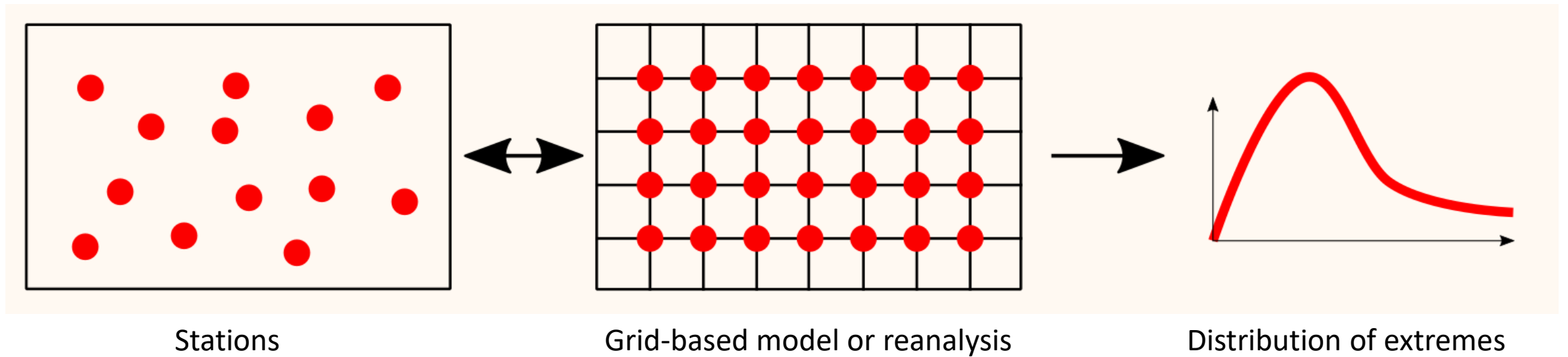
# plot IDF-curves
IDF.plot(ds, gev.d.parameters(fit), lwd=3)
```

- convenient aggregation
- Parallelize processes
- Easy inclusion of covariates
- Extract parameters
- Plot IDF curves
- Customize your plots

Find more information about d-GEV parameters:  
Fauer et al, 2021

## Future Plans - Outlook

- Develop approaches to combine gridded data sets (high spatial resolution) and station-based data (long time records) **for training**





Home > Stochastic Environmental Research and Risk Assessment > Article

# Non-stationary large-scale statistics of precipitation extremes in central Europe

Original Paper | Open access | Published: 23 July 2023

Volume 37, pages 4417–4429, (2023) Cite this article

Download PDF

You have full access to this open access article



Stochastic Environmental Research and Risk Assessment

Aims and scope →

Submit manuscript →

Felix S. Fauer & Henning W. Rust

1375 Accesses 3 Citations Explore all metrics →

## Abstract

Extreme precipitation shows non-stationarity, meaning that its distribution can change with time or other large-scale variables. For a classical frequency-intensity analysis this effect is often neglected. Here, we propose a model including the influence of North Atlantic Oscillation, time, surface temperature and a blocking index. The model features flexibility to use annual maxima as well as seasonal maxima to be fitted in a generalized extreme value setting. To further increase the efficiency of data usage, maxima from different accumulation durations are aggregated so that information for extremes on different time scales can be provided. Our model is trained to individual station data with temporal resolutions ranging from one minute to one day across Germany. Models are chosen with a stepwise BIC model selection and verified with a cross-validated quantile skill index. The verification shows that the new model performs better than a reference model without large-scale information. Also, the new model enables insights into the

Use our pre-submission checklist →

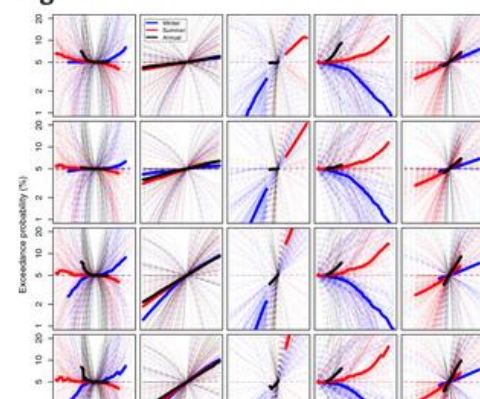
Avoid common mistakes on your manuscript.

Sections

Figures

References

Fig. 6



Thank you for  
Listening



this slide only

You find more references on the next slide and in the supplementary material

- **Blanchet, J., Ceresetti, D., Molinié, G., & Creutin, J.-D.** (2016). A regional GEV scale-invariant framework for Intensity–Duration–Frequency analysis. J. Hydrol., 540, 82–95. <https://doi.org/10.1016/j.jhydrol.2016.06.007>
- **Ouarda, T. B. M. J., Yousef, L. A. and Charron, C.** . Non-stationary intensity-duration-frequency curves integrating information concerning teleconnections and climate change. Int. J. Clim., 39(4):2306–2323, 2019. <https://doi.org/10.1002/joc.5953>
- **Fauer FS, Ulrich J, Jurado OE, et al** (2021) Flexible and consistent quantile estimation for intensity-duration-frequency curves. Hydrology and Earth System Sciences 25(12):6479-6494. <https://doi.org/10.5194/hess-25-6479-2021>
- **Fauer, FS, Rust, HW** (2023) Non-stationary large-scale statistics of precipitation extremes in central Europe. Stoch Environ Res Risk Assess 37, 4417–4429. <https://doi.org/10.1007/s00477-023-02515-z>
- **Scherrer SC, Croci-Maspoli M, Schwierz C, et al** (2006) Two-dimensional indices of atmospheric blocking and their statistical relationship with winter climate patterns in the euro-atlantic region. International Journal of Climatology 26(2):233-249. [https://doi.org/https://doi.org/10.1002/joc.1250](https://doi.org/10.1002/joc.1250)