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Title: **Flood Risk Analysis in New York City Applying Nonparametric Simulation on Radar Rainfall Data**

Type of Presentation: Oral

Short Abstract:

Flood response in an urban area is the product of interactions of spatially and temporally varying rainfall and infrastructures. Scenarios that properly represent likely storm tracks through the city and the associated space-time patterns of rainfall can help improve the operation of urban hydrologic systems. The goal of this study is to apply simulation based approach to reproduce spatially dependent storm data and use it to quantify the risk of extremes in New York City (NYC) and to compare with the current design criteria. In this regard, radar data stage IV from 2002-2015 is employed to determine extreme rainfall events and examine the spatial consistency between them in NYC. A nonparametric copula-based simulation approach is applied to the spatial fields with arbitrary dependence structures and marginal densities. The nonparametric simulator uses log-spline density estimation in the univariate setting, together with a sampling strategy to reproduce dependence across variables through a nonparametric numerical approximation of the underlying copula function. Results indicate current design criteria of NYC underestimates the extreme rainfall in boroughs of Manhattan and Staten Island while overestimates the events over Brooklyn and Queens area. Therefore, instead of stationary design criteria, we propose a spatially dynamic design criteria for NYC to meet the extremes.

Risk Analysis of New York City Extreme Rainfalls Applying Nonparametric Simulation on Radar Rainfall Data

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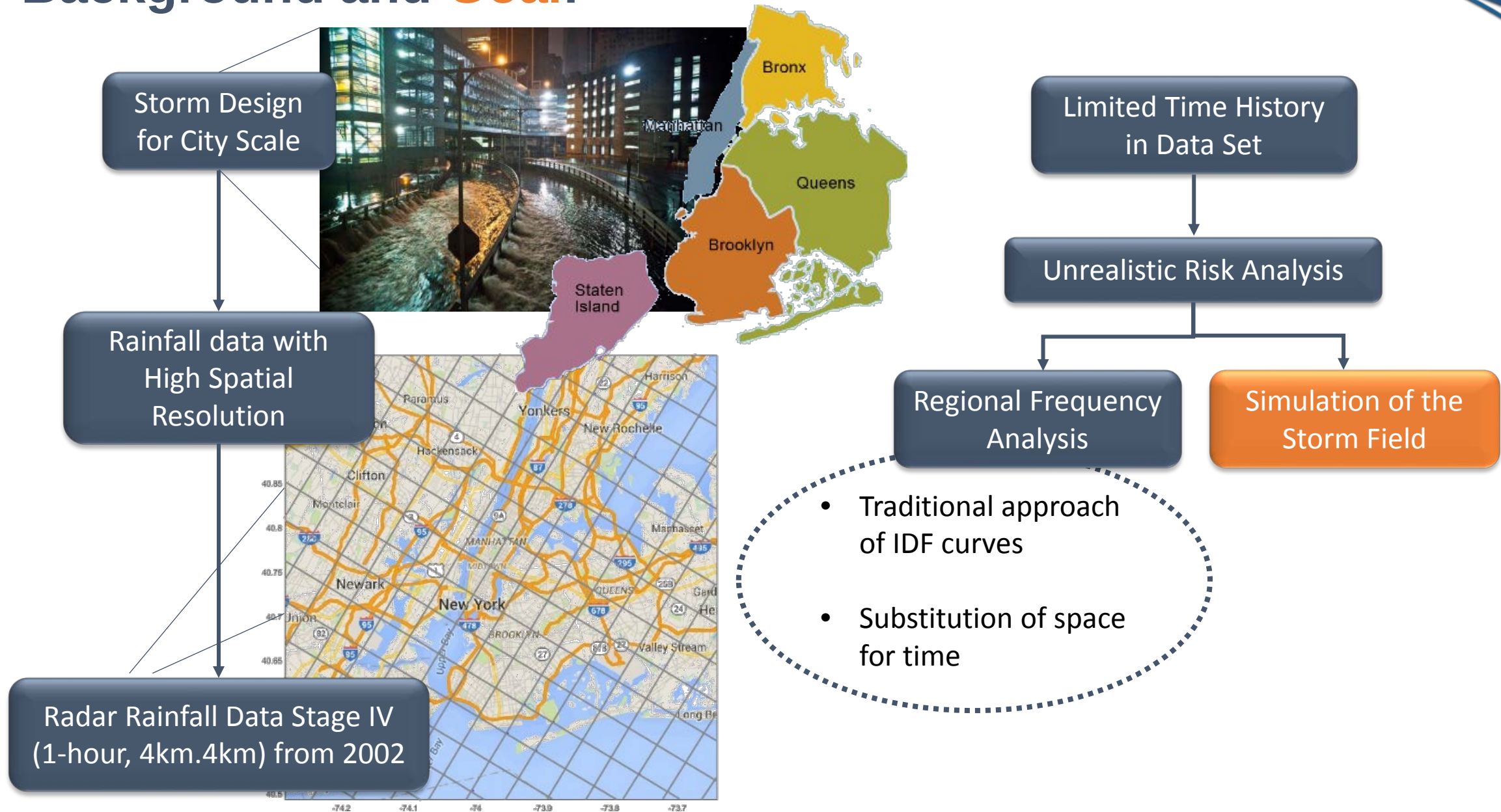
Reza Khanbilvardi, CCNY, NOAA-CREST Director

NOAA Advisor: Ralph Ferraro

NOAA/NESDIS CoRP Symposium



Background and Goal:

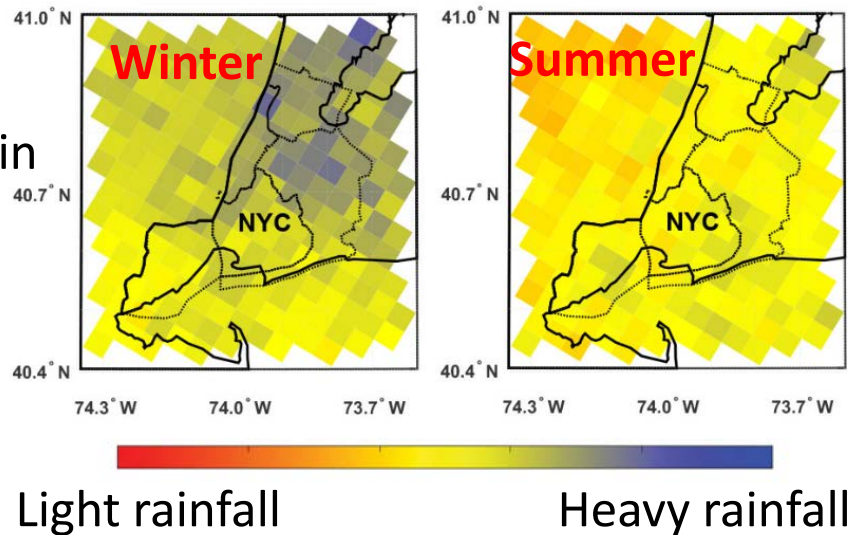


Simulation Goal:

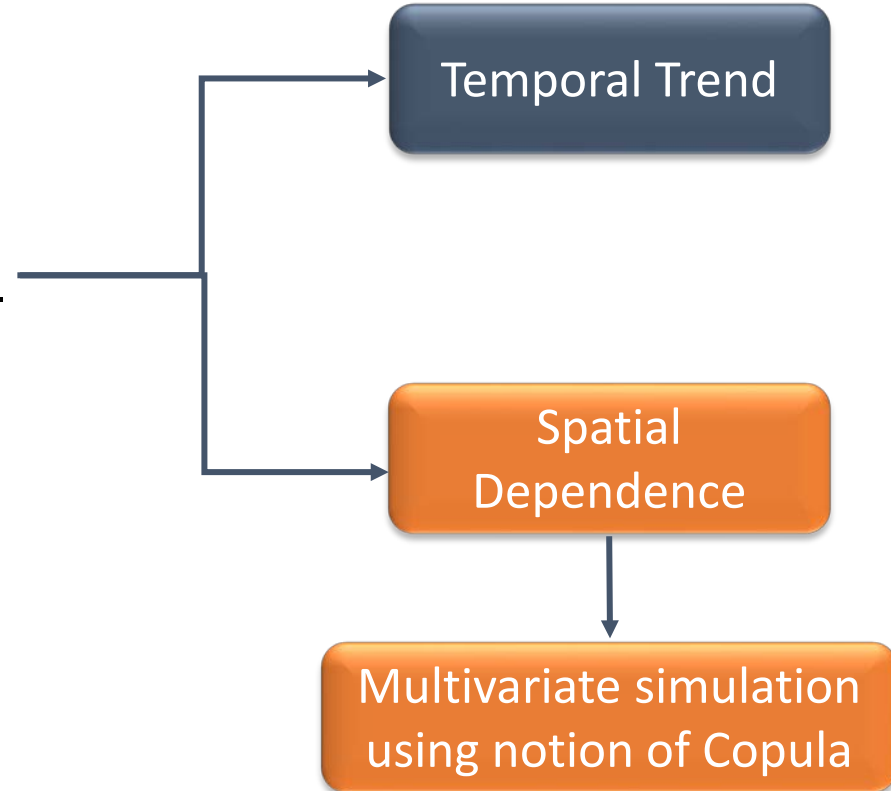
Goals:

1. Reproduce extreme rainfall sequences.
2. Characterizing the original data ***features***.

Daily extreme
rainfall pattern in
NYC



3. Quantify the risk of extreme rainfall in NYC.



Simulation Concept:

Sklar's Theorem (1959):

Any multivariate joint distribution can be written in terms of univariate marginal distribution functions and a **copula**.

Dependent copula structure

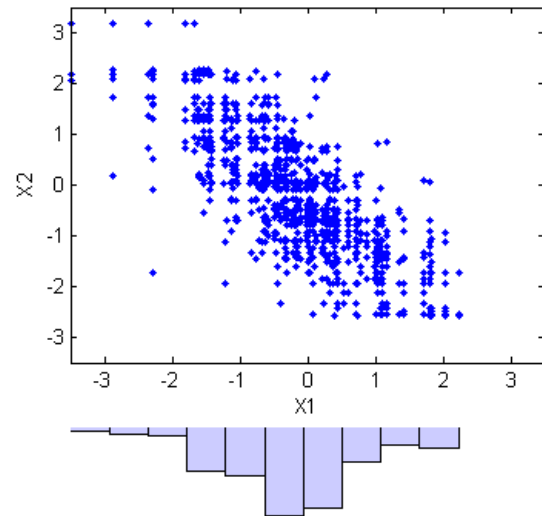
$$f(x) = \underbrace{f_1(x_1) f_2(x_2) \dots f_m(x_m)}_{\text{Independent marginal distribution}} \underbrace{c(u_1, u_2, \dots, u_m)}_{\text{Dependent copula structure}}$$

Independent marginal distribution

u_i : uniformly distributed random variables

Example in 2d space:

1000 Simulated Dependent Values



Steps:

- Specify the copula family
- Specify the rank correlation among variables
- Specify the marginal distribution for each variable

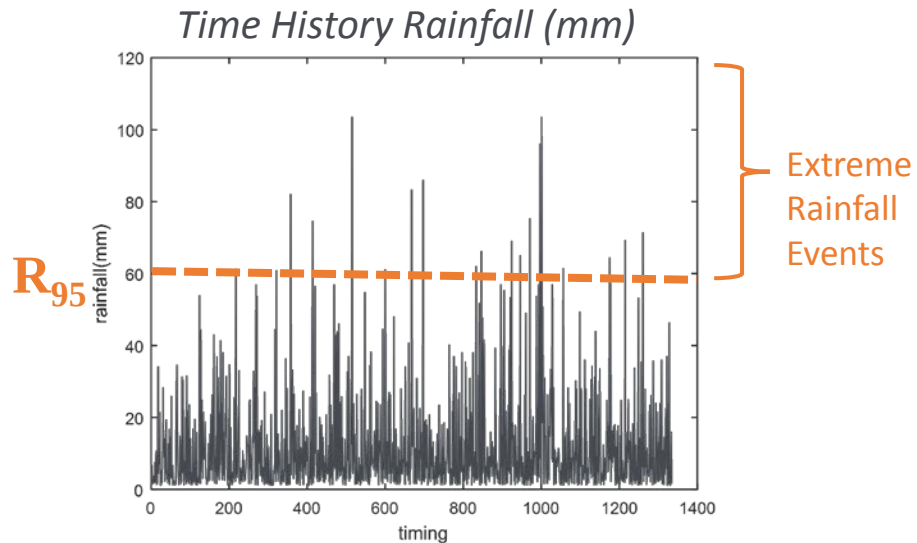
Methodology:

1- Data:

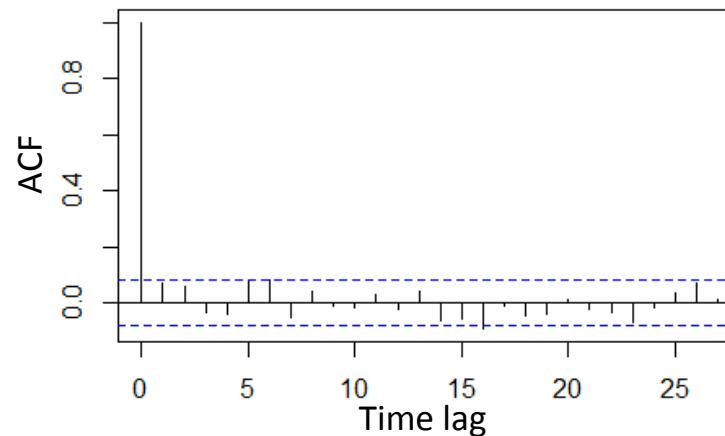
We used daily radar rainfall data from 2002-2015 (5112 days).
In NYC we have 102 grids for the land area.

2- Extreme events:

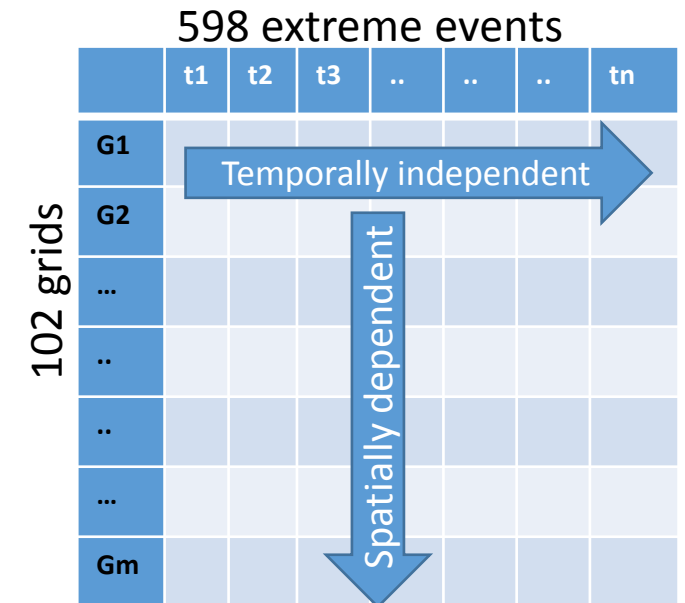
95%ile threshold is applied on each grid.
Result is 598 extreme event days.



Quantify temporal independence for a sample aird



Model's Input Assumption:



3-Simulation

	t1	t2	t3	..	..	..	tn
G1	Rainfall time history for G1						
G2							
...							
..							
..							
...							
Gm	Rainfall time history for Gm						

100 simulation of 598
extreme events

Independent marginal distribution Dependent copula structure

$$f(x) = \overbrace{f_1(x_1) f_2(x_2) \dots f_m(x_m)}^{\text{Independent marginal distribution}} \overbrace{c(u_1, u_2, \dots, u_m)}^{\text{Dependent copula structure}}$$

Log-spline distribution is fitted
to each grid's time history data

$$f_i(x_i) = e^{\left(\sum_{k=1}^K \beta_k g_k(x_i) - \beta_0\right)}$$

Apply empirical copula to each
grid's time history data

$$C_n(u, v) = 1/n \sum_{i=1}^n 1\left(\frac{r_i}{n+1} \leq u, \frac{s_i}{n+1} \leq v\right)$$

a) Fit distribution to f and c

b) Add uncertainty by bootstrap resampling
c) Keep the dependencies by recording the ranks

Random sampling from data with
replacement (bootstrap): $\mathbf{x}'$ +
Corresponding rank $\mathbf{R}'$

Random sampling from data
with replacement (bootstrap):
Rank function $\mathbf{z}'$

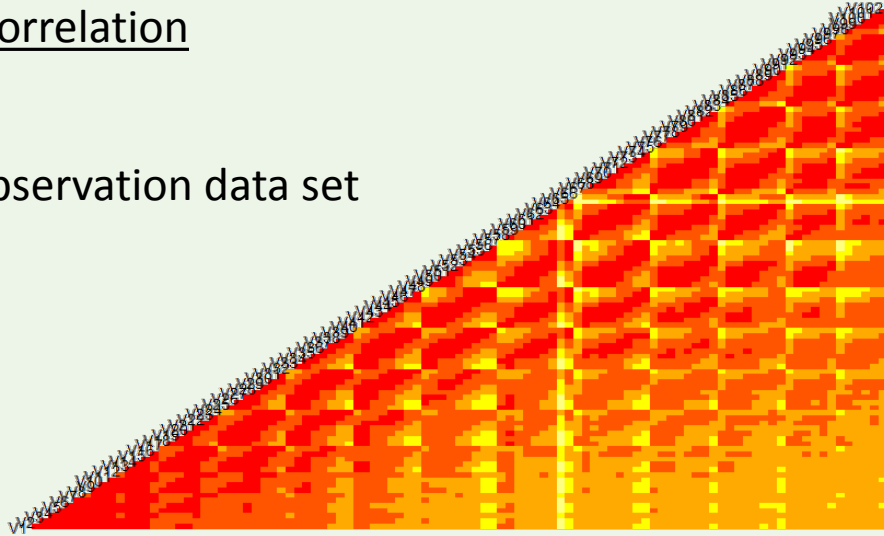
Simulated data: $w_{ij} = x'_{ij} \delta(R'_{ij} - z'_{ij})$

δ equals to 1 if the argument is 0 and 0 else

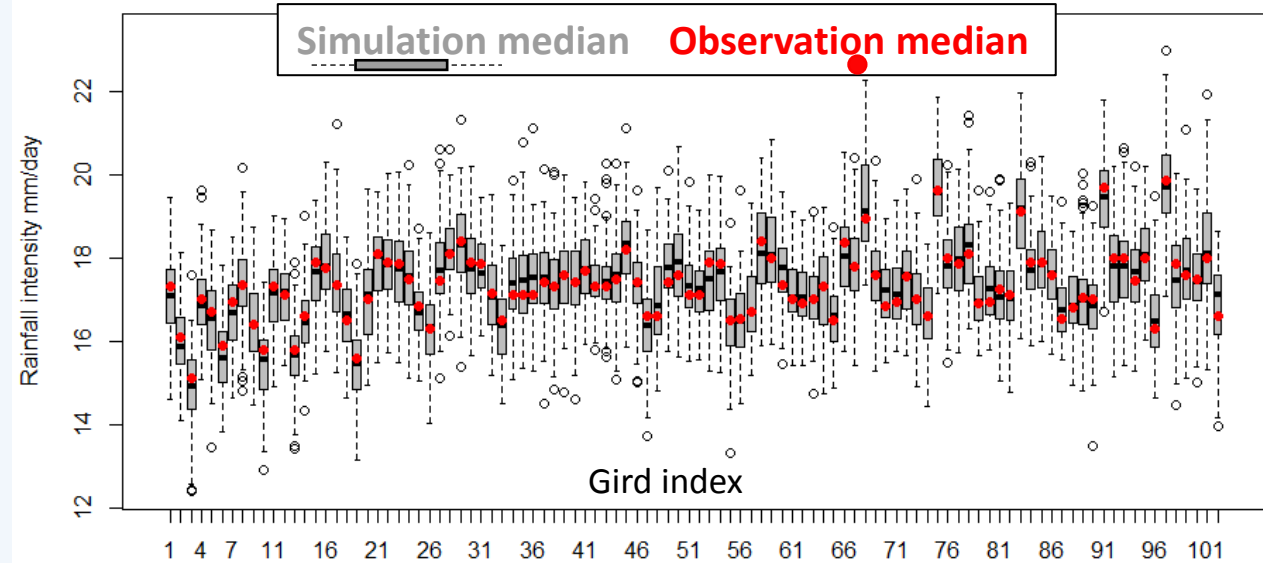
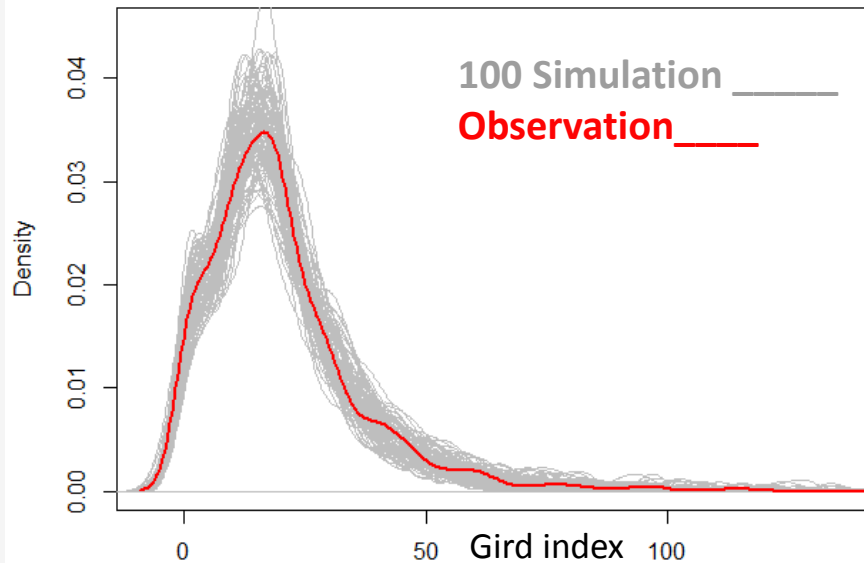
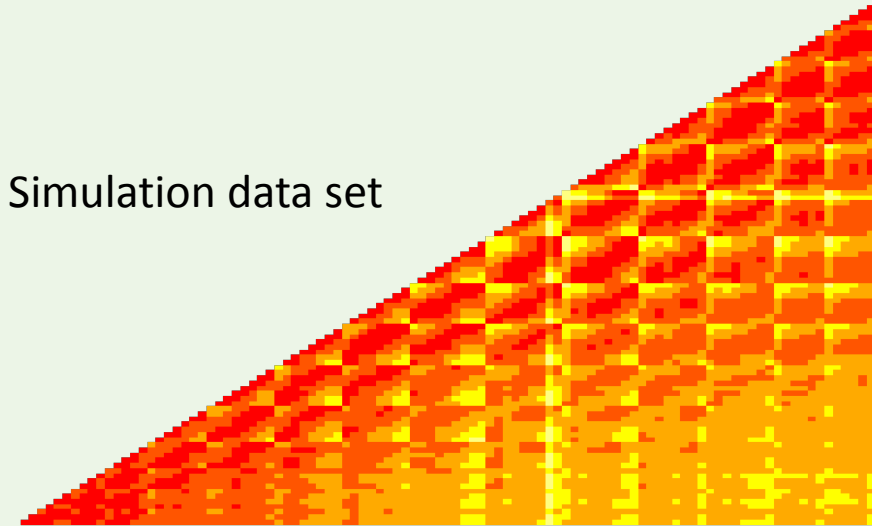
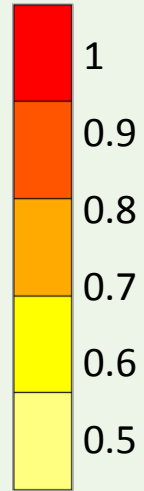
Verify the Results of Simulation:

Correlation

Observation data set

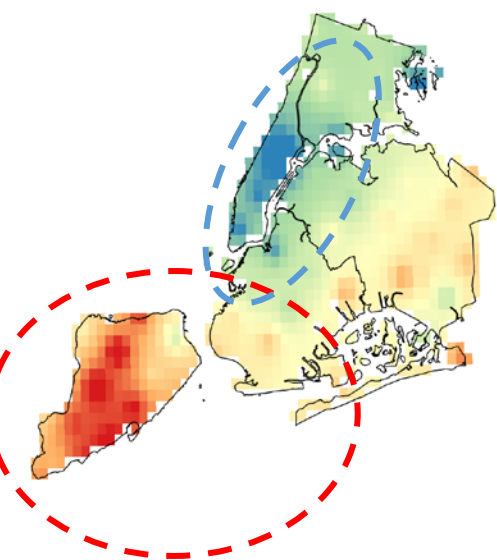
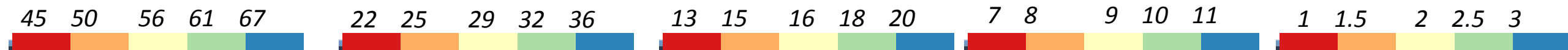


Simulation data set

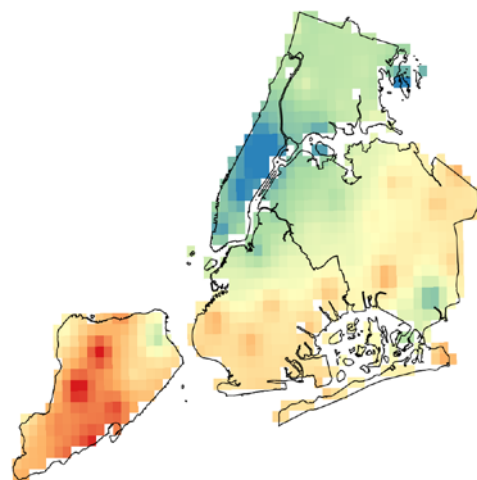


Results of Simulation:

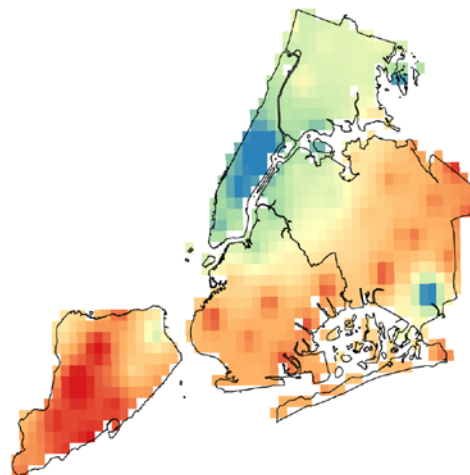
No. of events exceeding the threshold (*simulated data of 2002-2015, 14 yrs*)



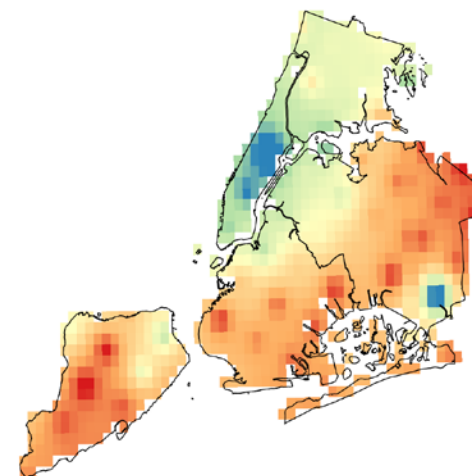
$I^*=95\%ile$ @
central park NYC
40mm/day



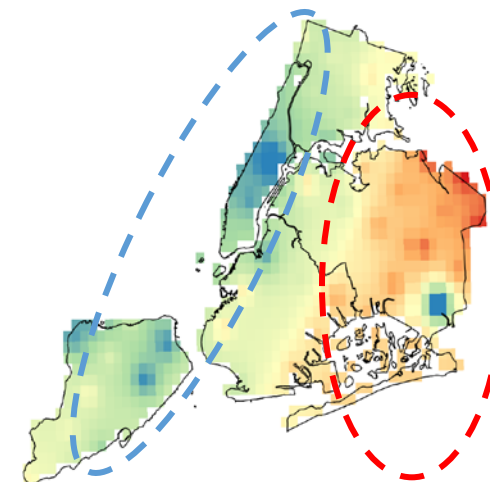
$I^*=97\%ile$ @
central park NYC
50mm/day



$I^*=98\%ile$ @
central park NYC
60mm/day



$I^*=99\%ile$ @
central park NYC
70mm/day

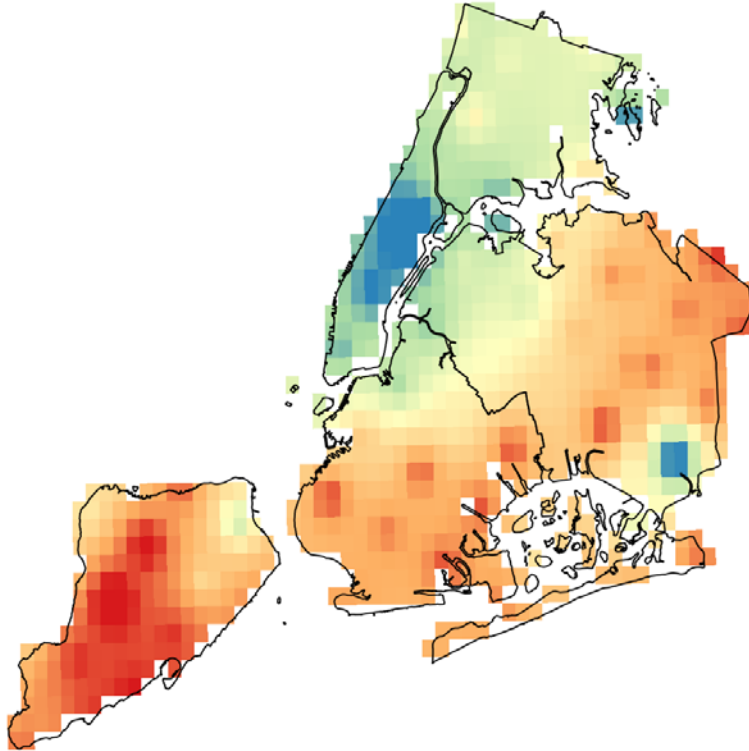
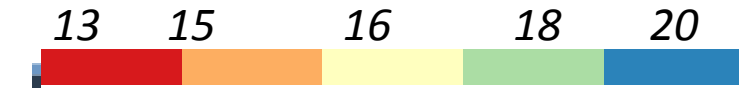


$I^*=99.5\%ile$ @
central park NYC
100mm/day

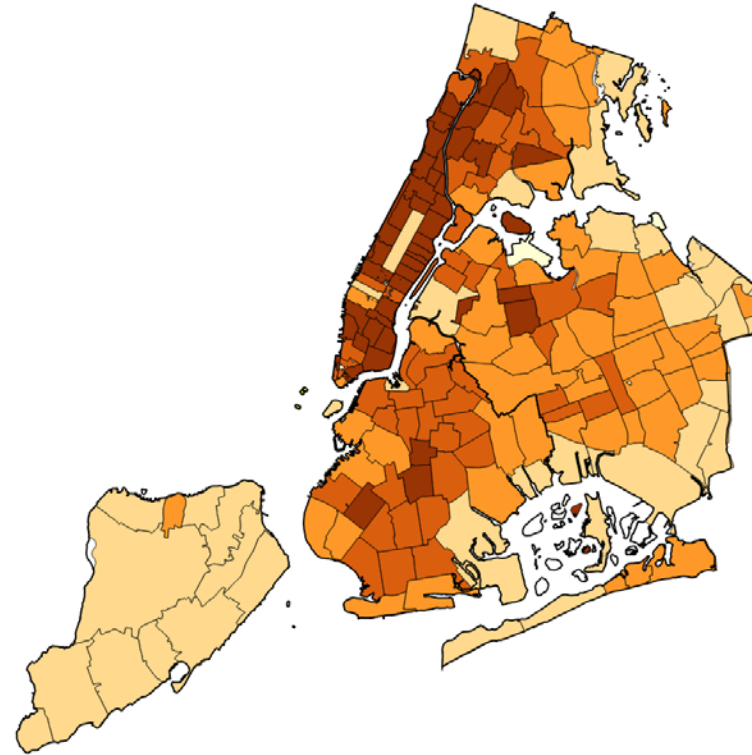
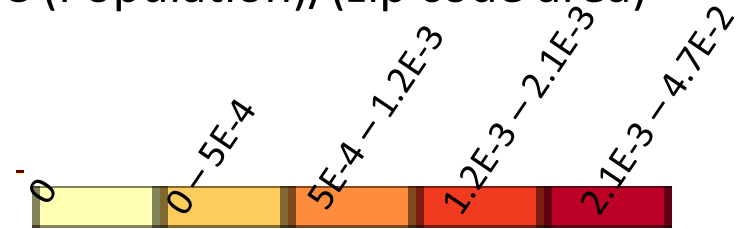
Increase the rainfall threshold changes the hazardous region

Comparing Simulation Results with NYCDEP Rainfall Design

No. of events exceeding the
10-yr rainfall (2002-2015)



NYC (Population)/(zip code area)

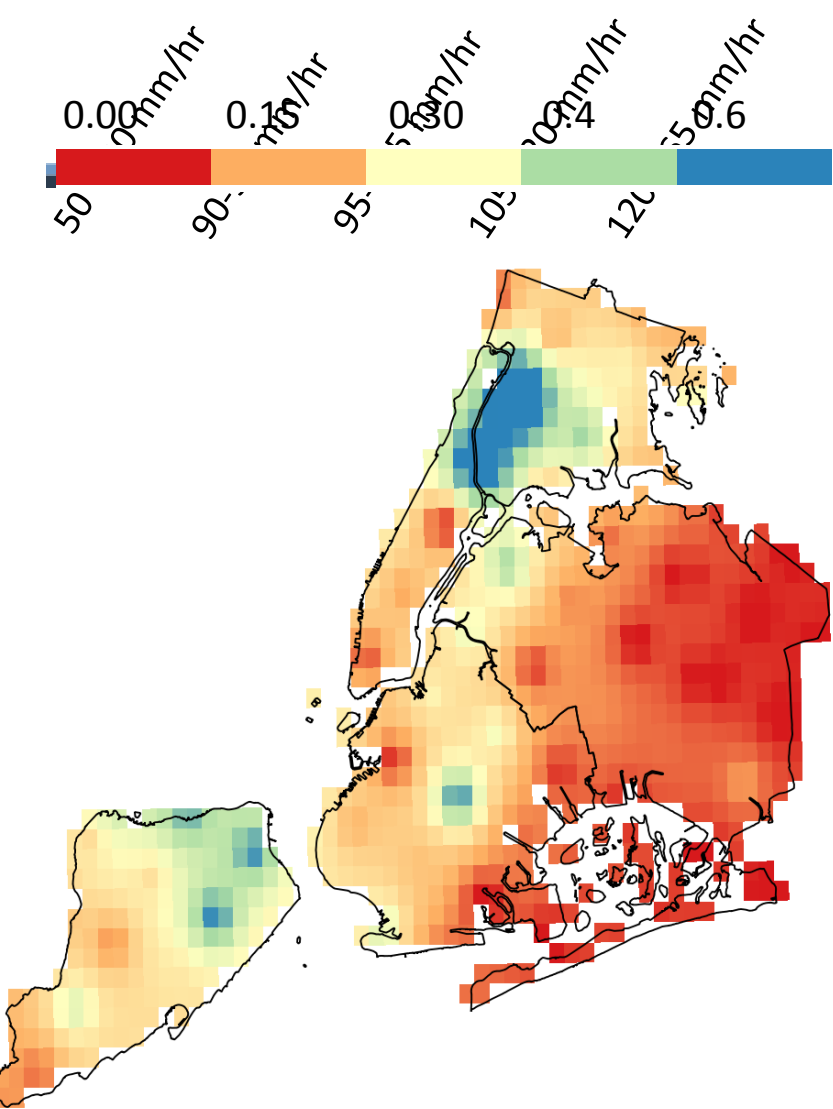


$I^* = 98\%ile$ @ central park NYC
60mm/day

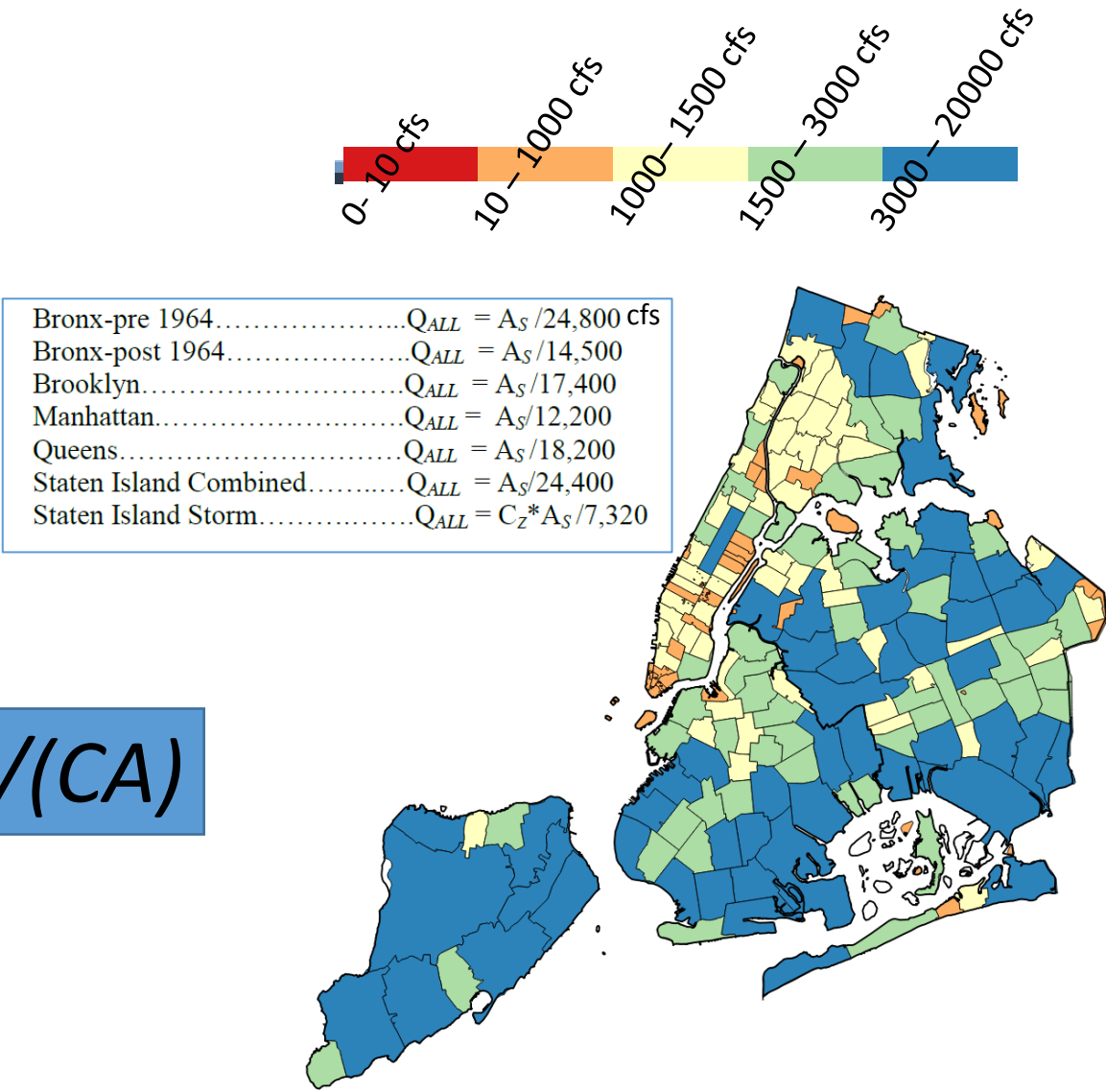
NYCDEP 10-year rainfall intensity ~ 60 mm/day $i = 140/(t+15)$

Results of Simulation:

No. of events exceeding allowable intensity in NYC zip codes



Allowable stormflow in NYC zip codes



$I = Q / (CA)$

Summary

- Using Copula we were able to simulate spatial dependent storm field with corresponding uncertainty.
- Having high resolution simulated data, we can have a realistic comparison and analysis of the risk of extreme rainfall at the city scale.
- Comparing with NYCDEP intensity, we have areas with high frequency of extreme rainfall. Also, allowable storm flow could be design more efficient.
- Next level of this study is to simulate the trend of extreme rainfall beside the spatial dependence structure.

Acknowledgement



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NOAA STAR CENTER FOR
SATELLITE APPLICATIONS AND RESEARCH



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CUNY The City
University
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The City College
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