End-to-End Flood Risk Assessment: A Coupled Model Cascade with Uncertainty Estimation

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8 Abstract

9 This paper presents the case for an 'End-to-End' flood inundation modelling strategy: the 10 creation of a coupled system of models to allow continuous simulation methodology to be used to predict the magnitude and simulate the effects of high return period flood events. 11 12 The framework brings together the best in current thinking on reduced complexity modelling to formulate an efficient, process-based methodology which meets the needs of 13 14 today's flood mitigation strategies. The model chain is subject to stochasticity and 15 parameter uncertainty, and integral methods to allow the propagation and quantification 16 of uncertainty are essential in order to produce robust estimates of flood risk.

17 Results from an experimental application are considered in terms of their implications for 18 successful floodplain management, and compared against the deterministic methodology 19 more commonly in use for flood risk assessment applications. The provenance of 20 predictive uncertainty is also considered in order to identify those areas where future 21 effort in terms of data collection or model refinement might best be directed in order to 22 narrow prediction bounds and produce a more precise forecast.

Introduction

25 Modern Responses to Flood Risk

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26 In recent years, significant changes in scientific, public and government opinion have 27 brought about a reappraisal of flood management policy in Britain. Costly failures of 28 structural flood defence measures have highlighted the inadequacy of historical designs 29 when faced with the changing nature of river flow characteristics due to climate change, 30 urbanisation and land-use change on floodplains. This has been matched by a broadening 31 of the concept of flood risk assessment from purely economic considerations to cover wider social and environmental values (DEFRA, 2002). In response to these drivers, 32 33 current governmental policies on flood prevention and mitigation measures increasingly 34 favour 'soft' solutions centring on the restoration, enhancement or creation of the natural 35 functions of the floodplain, over 'hard' engineering solutions.

36 The Need for an Updated Approach to Flood Risk Assessment

37 Non-Stationarity of the Flood Generation Process

38 Today we are in a period of what is widely considered to be enhanced flood risk caused 39 by the joint human factors of climate change and land-use change (Wheater, 2006). Nonstationarity is exhibited in the recent precipitation record (Dai et al., 1997; Easterling et 40 41 al., 2000; Groisman et al., 2004; Huntington, 2006; Osborn and Hulme, 2002; Staeger et 42 al., 2003), suggesting an intensification of the hydrological cycle, and giving credence to 43 GCM model predictions of increased frequency of heavy rainfall events (Arnell et al., 44 2001; Arnell and Reynard, 1996). These results may be compounded by aspects of land-45 use change which reduce the ability of catchments to store flood water and to attenuate 46 flood peaks.

47 If non-stationarity is accepted as existing in the flood generation process, this violates a 48 critical assumption of the mathematical theory behind conventional, statistical flood risk 49 assessment. In order to derive the extreme value distribution which these methods fit to a 48 data series of recorded flood peaks, floods must be assumed to occur as independent, 50 identically distributed, random events from a single, stationary distribution. Even where 52 recurrence intervals are regularly updated with new data, the non-stationarity of the 53 process over the data collection period invalidates that assumption.

54 Distributed Flood Risk Mapping

55 Historically, the chief focus of flood risk assessment (FRA) has been the derivation of discharge or stage for a given set of return periods, reflecting a reliance on structural 56 57 flood defence works whose aim was to contain flood flows within the designated channel. 58 Soft engineering solutions, floodplain restoration and homeowner responsibility demand 59 instead spatially distributed flood risk information. To cater for this demand, 1D hydraulic models are typically extended to provide 'basin-fill' water elevation mapping 60 using either extended cross-sectional data or a network of floodplain storage cells (e.g. 61 62 USACE, 2006). This method typifies a more simplistic view of the floodplain as purely a 63 storage reservoir.

64 In contrast, flood defence circumvention or failure during extreme events has 65 demonstrated the connectivity of channel and floodplain as a coupled system during times of flood. The hydraulic approximations made by a 1D model prevent representation of lateral momentum transfer between the river and the floodplain, and cannot account for the pressure gradients which force water flows at highly variable rates between the two areas. The increased expectation of flood flows through complex urban areas, due to changes in flood defence strategy, requires flood risk mapping based on 2D models which are capable of providing a dynamic representation of water transport onto and around the floodplain.

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Development of a Process-Based Continuous Simulation Methodology

77 This paper proposes a preliminary structure for a modern FRA methodology which, motivated by a desire to address the deficiencies in standard FRA techniques outlined 78 79 above, seeks to combine the benefits of the latest modelling techniques to produce an 80 efficient, integrated approach to current FRA requirements. A central aim for the 81 structure was that it should embody a process-based approach; this greatly increases the 82 predictive power of the system in response to novel input and boundary conditions and 83 allows the structure and parameters of the system to be modified to reflect knowledge of 84 changing conditions of climate and land-use. In order to achieve this, the FRA structure is 85 underpinned by the technique of continuous simulation.

86 Continuous simulation uses the available precipitation record for the catchment as a basis 87 for creation of long synthetic rainfall series. These series are used as input to a rainfall-88 runoff model to produce the corresponding discharge series, from which extreme event 89 frequencies may be calculated explicitly. The method provides continuous soil moisture 90 accounting which gives implicit consideration of antecedent wetness conditions in the 91 catchment. Using this flexible method, climate change might be represented via a 92 modification of the rainfall frequency distributions using estimates of the effects of 93 climate change on particular aspects of rainfall patterns. Land-use change could be 94 included via a modification of the rainfall-runoff model structure or parameters, such as 95 an increase in runoff coefficient. Although continuous simulation has previously been 96 used to forecast the discharge magnitude of extreme floods (Cameron et al., 1999; Chetty 97 and Smithers, 2005; Franchini et al., 2000; Hashemi et al., 2000; Maskey et al., 2004; 98 Onof et al., 1996; Pandit and Gopalakrishnan, 1996), and in rare cases extended to 99 applications in design of structural floodplain defence measures (Hsieh et al., 2006) and 100 flood mapping studies (Faulkner and Wass, 2005), it has not been considered suitable for 101 integration into the standard FRA framework due to the computational overhead required. 102 However, by using a relatively simple rainfall-runoff model, it proves to be a practical 103 and valuable tool.

The new structure is also defined by its integrated, 'End-to-End' approach to FRA. As management plans become catchment- or basin-wide in their scope, so too should FRA methods be spatially and temporally ambitious. No part of the catchment acts in isolation; the process-based approach attempts to replicate the connected system through a cascade of coupled models representing precipitation regime, rainfall-runoff characteristics and floodplain inundation behaviour. Discharge estimates from the continuous simulation of

110 runoff are used to drive a 2D model of floodplain hydraulics which utilises new, highresolution elevation data to enable urban floodplain modelling at the smallest scales and 111 112 paves the way for additional modules for vulnerability and damage assessment. These 113 would be used to calculate the social and economic impacts of floods, for example using 114 information on building use or value (Apel et al., 2004; Merz et al., 2004), and could be 115 implemented within a risk-based sampling technique to reduce computational burden (Dawson *et al.*, 2005). Finally, the coupled model structure may be run within a proven 116 117 uncertainty estimation framework, to allow explicit calculation of the cascading 118 uncertainties.

119 This technique has previously been tested within a reduced stochastic-rainfall-model: rainfall-runoff-model system (Blazkova and Beven, 2002; 2004; Cameron et al., 2000; 120 121 Kuchment and Gelfan, 2002; Lamb, 1999). Uncertainty estimation within a full 'End-to-122 End' approach is already being successfully applied to event-based simulation (De Roo et 123 al., 2003; Pappenberger et al., 2005; Sattler and Feddersen, 2005), although these authors 124 note the computational limitations currently placed on the method. This study places 125 particular emphasis on the need to integrate uncertainty estimates into model predictions 126 targeted for end-user communities.

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Modelling and Methods

129 Overview

A coupled model chain is created consisting of a stochastic rainfall model, a rainfallrunoff model and a floodplain inundation model. This section presents an outline of each model, followed by the coupling methodology. Component models are chosen to represent the latest advances in reduced-complexity methods, however flexibility is key to the End-to-End FRA ethos and models could be varied according to individual case attributes.

136 The model descriptions given here are necessarily brief; full detail may be found in137 McMillan (2006) and McMillan and Brasington (2007).

138 **Component Models**

139 Stochastic Rainfall Model

All stochastic rainfall generation models rely on an initial decomposition of rainfall 140 records to identify frequency characteristics of storm data (e.g. depth, duration and 141 142 intensity), which are then used to parameterise a rainfall generation mechanism. A 143 profile-based method was chosen, for ease of implementation and a desire to reduce the 144 need for parameterisation by use of a 'data-based' method. The method splits the total 145 storm depth into time-step depths by using a profile or mass curve (e.g. Arnaud and 146 Lavabre, 1999; Beven, 1987; Blazkova and Beven, 2002; Cadavid et al., 1991; Cameron 147 et al. 1999; 2000; Cernesson et al., 1996; Diaz-Granados et al., 1984; Eagleson, 1972; 148 Hebson and Wood, 1982).

149 The distributions of storm intensity, duration and inter-arrival time are collated and 150 smoothed using Gaussian kernel density estimation (Silverman, 1982; 1986; Antoniadis, 151 1995), with modifications made for skewed or discontinuous distributions as appropriate.

- 152 In order to create the stochastic storm sequence, random samples were drawn from these
- distributions, and a storm created using a profile drawn randomly from the storm record. Two modifications were made to this basic model structure to improve model

155 performance, as follows.

156 Firstly, storms may be segregated by season if characteristic differences exist (e.g. 157 Blazkova and Beven, 2000; Walshaw, 1994). Here a split into two seasons was made 158 (Feb-Aug, Sep-Jan) to reflect seasonality in rainfall totals. Secondly, the storm 159 characteristics showed a negative correlation between intensity and duration, which should be recognised within the model structure to optimise performance (Cameron et al., 160 1999; 2000; Goel et al., 2000; Kurothe et al., 1997). The empirical intensity distributions 161 162 were therefore split by duration into 5 classes before sampling, this method being chosen in preference to the use of a bivariate intensity-duration sampling distribution to avoid 163 164 limitation of model stochasticity. An additional modification to extend the tail of the 165 intensity distributions using a fitted extreme value distribution, in order to accommodate 166 the possibility of more intense events than those in the recorded sequence, was rejected 167 after trials showed that it caused overestimation of observed maximum rainfalls.

168 Rainfall-Runoff Model

169 A transfer function methodology was chosen to provide the rainfall-runoff component of the model chain. This popular class of models originates from unit hydrograph theory and 170 171 the Nash Cascade (Nash, 1959), and represents the catchment as a linear system of 172 interconnected flow pathways, modified by a nonlinear transform to represent runoff 173 generation. This model type combines the benefits and well-conditioned nature of a 174 lumped model while allowing knowledge of catchment structure to be incorporated into 175 model definition. Various versions of this model have been implemented (e.g. Jakeman et 176 al., 1990; Young and Beven, 1991; 1994 and a comprehensive review by Young, 2003); 177 the version described by Sefton and Howarth (1998) was used here.

178 The equations governing the non-linear rainfall transform are as follows:

179 $u_t = R_t (S_t + S_{t-1})/2$ (1)

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$$S_{t} = cR_{t} + \left[1 - \frac{1}{\tau(T_{t})}\right]S_{t-1}$$
(2)

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$$\tau(T_i) = \tau_w \cdot \exp(20f - T_i f) \qquad (3)$$

182 Where u_t is the volume of effective rainfall at time *t* resulting from input rainfall R_t . S_t 183 represents the catchment storage index at time *t*, $\tau(T_i)$ is the recession rate of S_t at 184 temperature T_i which depends on the recession rate at 20°C, τ_w . The parameter *c* ensures 185 equality of effective rainfall and runoff volumes. Parameter *f* modulates 186 evapotranspiration with temperature, requiring an input temperature series.

187 The linear routing module of the rainfall-runoff model uses a transfer function to convert 188 effective rainfall u_t into flow Q_t . The most usual form of transfer function to be specified 189 for small catchments consists of two parallel pathways representing quickflow and 190 slowflow. This choice of model structure was accepted for the study catchment, after 191 consideration of physical catchment characteristics and gauging carried out in the field,192 together with model trials. The model structure is shown in Equation 4.

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$$Q_{t} = \frac{b_{0} + b_{1} \cdot z^{-1}}{1 - a_{1} \cdot z^{-1} - a_{2} \cdot z^{-2}} \cdot u_{t-\delta} = \left[\frac{\beta_{q}}{1 - \alpha_{q} \cdot z^{-1}} + \frac{\beta_{s}}{1 - \alpha_{s} \cdot z^{-1}}\right] \cdot u_{t-\delta}$$

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Equation 4: Two-component transfer function structure

195 Where z^{-1} is the backward shift operator, i.e. $z^{-1}Q_t = Q_{t-1}$. The parameters that must be 196 estimated are β_q , β_s , α_q , α_s , δ (where suffix q represents quickflow parameters, s 197 represents slowflow parameters), given calibration data consisting of effective rainfalls 198 {u_t} and flows {Q_t}. The parameters for both non-linear and linear model parts are 199 estimated using the GLUE procedure (Beven and Binley, 1992) outlined below.

200 Floodplain Inundation Model

The floodplain inundation model chosen for this application takes advantage of significant recent progress in reduced complexity modelling, achieved by directly coupling 1d channel hydraulic models with 2d raster storage cell approximation for floodplain flows (e.g., Bates and De Roo, 2000). This approach offers order of magnitude gains in computational efficiency over more complex finite element and volume codes (Aronica, *et al.*, 2002; Horritt and Bates, 2001b).

The channel model uses the kinematic approximation to the Saint-Venant equations, which describe one-dimensional unsteady open channel flow. They consist of a continuity equation and a momentum equation (Equations 5 and 6). Variables used are: Q, flow; A, cross-sectional area; t, time; x, horizontal position; y, vertical position; g, gravity; S_0 , bed slope; S_f , friction slope.

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Continuity Equation:
$$\frac{\partial Q}{\partial x} + \frac{\partial A}{\partial t} = 0$$
 (5)

Momentum Equation:

$$\frac{1}{\underbrace{A}} \underbrace{\frac{\partial Q}{\partial t}}_{A \stackrel{Coceleration}{Term}} + \underbrace{\frac{1}{A}} \underbrace{\frac{\partial}{\partial x}}_{Convective}}_{Convective} + \underbrace{g \frac{\partial y}{\partial x}}_{Pr essure} \underbrace{-g(S_0}_{Force} \underbrace{-S_f}_{Force})_{Force} = 0 \quad (6)$$

The kinematic approximation uses the full continuity equation, but only the gravity and friction force terms in the momentum equation, neglecting pressure and acceleration terms.

The floodplain model uses a raster cell approach that has been popularised by Bates and De Roo (2000) and De Roo *et al.* (2000) with their model LISFLOOD-FP; similar ideas have also been used by Estrela and Quintas (1994) and Romanowicz *et al.* (1996), all building on methods suggested by Cunge *et al.* (1976). The model uses numerical discretisation in space and time, as with the channel model. The floodplain is treated as a grid of square cells, with flow allowed between 4-connected cells. As in the channel model, continuity and momentum equations are solved to calculate flow rates. The
continuity equation relates flow across cell boundaries to the volume stored in the cell
(Equation 7); the momentum equation uses Manning's Law to relate flux to surface slope
and hydraulic radius (Equation 8).

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Continuity Equation:

$$\frac{\partial h^{i,j}}{\partial t} = \frac{Q_x^{i-1,j} - Q_x^{i,j} + Q_y^{i,j-1} - Q_y^{i,j}}{\Delta x \Delta y}$$
(7)
Momentum Equation:

$$Q_x^{i,j} = \frac{h_{flow}^{5/3}}{n} \left(\frac{h^{i-1,j} - h^{i,j}}{\Delta x}\right) \Delta y$$
(8)

Where $h^{i,j}$ is water depth at cell (i,j), h_{flow} is free water depth between two cells, Δx and Δy are the cell dimensions, *n* is Manning's friction coefficient, and Q_x and Q_y are the flow rates in two directions between cells.

230 Two major modifications are made to this basic model structure; both are described more 231 fully in McMillan and Brasington (2007). Firstly, the numerical stability of the model is 232 improved using a redesigned function to limit excessive flows between cells, which occur 233 particularly in areas of deep, ponded water due to the use of numerical approximations to 234 the governing differential equations. This limiter aimed to improve on that designed by 235 Hunter et al. (2004), by recognising the interaction of multi-directional flow paths and hence retaining information on preferential flow pathways within the floodplain. This 236 was achieved by imposing a total outflow limit on each cell to be split proportionally 237 238 between the multiple outflows; implicitly considering these flows as dependant processes. 239 The limiter form is shown in Equation 9. The use of a limiter removes model sensitivity 240 to floodplain friction, a pattern previously noted in storage cells models, and arises 241 because the form of the flow limiter becomes the dominant control on floodplain flows 242 (Romanowicz and Beven, 2003; Hunter et al., 2004; Hall et al., 2005).

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$$Q_{x}^{i,j} = \min\left\{Q_{x}^{i,j}, \underbrace{\left(\underbrace{Q_{x}^{i,j}, Q_{x}^{i,j}, Q_{y}^{i,j}, Q_$$

244 Secondly, the model is upgraded to allow sub-grid model parameterisation, in an attempt 245 to harness the wealth of terrain information contained within a LIDAR scan of a river 246 reach within an efficient model structure. This is achieved by using the concept of 'cell 247 porosity' to allow the use of sub-grid topographic information within a coarse resolution 248 model. The porosity function quantifies the percentage of the assumed cell volume that is 249 available for water storage after accounting for sub-grid features; similarly modified values of cell boundary cross-section area and wetted perimeter are also defined. By 250 251 using this information to adjust the continuity and momentum equations, model behaviour may react to preferential flow directions and flow volumes in a way that is not 252 253 possible using a simple roughness coefficient. The method is designed to reflect the first 254 order controls on flow conveyance while enabling simulations to be carried out at a computationally efficient resolution; Yu and Lane (2006) demonstrate the potential of theconcept by using sub-grid scale information at a resolution half that of the model.

257 Model Coupling

258 Using GLUE in End-to-End Hydrological Modelling

259 The GLUE technique (Beven and Binley, 1992) is a tool for investigation of model 260 response and associated uncertainty, under equifinality of model structure or 261 parameterisation. Based on principles from Bayesian statistics, the technique relies on the 262 computation of a 'likelihood' measure, an estimate of how likely the model is to produce 263 acceptable simulations based on its performance tested against some observed data. The 264 model is run many times using many different parameter sets (often chosen using Monte 265 Carlo analysis), and the predictions of each behavioural model are weighted using a 266 normalised likelihood value. A cumulative distribution can then be calculated for each 267 prediction variable at each timestep, and hence quantiles as required (Equation 10).

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$$P(Q_i < q) = \sum_{i \in Y} L(\Theta_i) \text{ where } X = \left\{ i \mid Q_i^i < q \right\}$$
(10)

269 Where Q_t is the predicted flow (or other variable) at time t, q is the observed flow, Θ_i is 270 the ith set of parameters for the model, $L(\Theta_i)$ is the likelihood value obtained when the 271 model is run using these parameters, and Q_t^i is the predicted flow at time t using these 272 parameters. The advantages of the technique lie in the ability to make predictions of 273 uncertainties in highly non-linear systems where the assumptions of traditional statistical 274 techniques prove too restrictive.

275 It is important to note that when estimating confidence limits using GLUE, the discharge 276 predictions at each timestep do not relate to a single set of parameter values and hence a 277 single model realisation. Thus when applying GLUE to coupled models, uncertainty bounds cannot be cascaded through the model series by treating the bounds for output 278 279 timeseries as a prediction relating to a single parameter set that may be input into the 280 following model. Instead, results relating to each parameter set must be propagated 281 through the model chain individually, the resulting computational demands presenting 282 serious constraints on the number of dimensions over which uncertainty can be 283 considered. Decisions therefore had to be made in order to restrict the scope of the 284 analysis, balancing the efficiency of the system against the extent and accuracy of the 285 results.

286 Coupling of Rainfall and Rainfall-Runoff Models

The rainfall simulation model was derived using empirical data rather than fitted 287 288 parameters, and therefore there is no explicit parameter uncertainty. Instead, the 289 perceived uncertainty in a rainfall simulation relates to the choice of model type and the 290 inherent stochasticity of the model; one realisation of a rainfall series represents only a 291 single possible outcome. We therefore consider the uncertainty in realisation of rainfall 292 series, together with the uncertainty of choice of rainfall-runoff model parameters. Model 293 structural uncertainty is not considered here, although it is inherent in the choice of each 294 component model.

Although the most comprehensive approach to uncertainty estimation would be to search these two sources of uncertainty as a 2D parameter space (i.e. every rainfall realisation coupled with every parameter set), this strategy would be extremely costly in computational terms. Instead, following Cameron et al. (1999), independent random selections are made from the two sets, and this joint Monte Carlo sample assigned a performance weighting from the rainfall-runoff model parameter set since the weightings of the rainfall simulations are deemed equal.

302 Coupling of Rainfall-Runoff and Floodplain Hydraulic Models

303 The rainfall-runoff model is used to process each series of simulated rainfall to yield an 304 estimate of channel discharge at the upstream boundary of the inundation model. The 305 models must be coupled in such a way as to allow the uncertainty in discharge series to 306 be represented in the input to the floodplain hydraulic model; the aim being to achieve 307 inundation extent estimation at various return periods, while specifying the uncertainty 308 associated with the predictions. The most complete technique for estimating this 309 uncertainty would be to route the discharge predicted by each rainfall simulation / 310 rainfall-runoff model combination through the floodplain hydraulic model. Unfortunately 311 this is clearly not a practical proposition due to computation restrictions.

However, by careful choice of assumptions with regard to the flow behaviour at the site,
efficient methods for estimation of inundation frequency are possible. Here, an approach
based on three key assumptions is proposed.

• First, it is assumed that the inundation extent related to a particular flow event is independent of flow conditions prior to the time at which out-of-bank flow began. This is justified due to the rarity of closely spaced flood events, and allows modelling of individual events to replace the need for continuous simulation.

Secondly, it is assumed that the frequency distribution of inundation extent may be characterised using an annual maximum series for flow events, rather than requiring a peaks-over-threshold (POT) analysis. This is a reasonable assumption given a long simulated data series: Robson and Reed (1999) show that the advantage gained by using POT data can typically be acquired using one additional year of annual maximum data.

324 • A third assumption is made that the event in each year which causes the greatest 325 inundation is that which has the greatest instantaneous peak discharge. This is based on 326 the premise that the magnitude of an event is a good indication of other damaging 327 attributes of a flood such as over-bank volume or duration (the strong peak flow : volume 328 relationship found in the test catchment is described in the results section). This 329 assumption is key to reducing processing time as the storm with maximum discharge in 330 each hydrological year can be easily identified. In contrast, identifying the storm causing 331 most inundation from a flow series would be a challenging and time-consuming task, and 332 might not be possible without carrying out the inundation simulation in full.

A final decision was taken that uncertainty in calibration of the floodplain model, i.e. value of Manning's n for channel friction, would not be part of the coupled uncertainty analysis. If this were to be undertaken, then for each return period of interest, the design event corresponding to each discharge series realisation would have to be propagated through the inundation model with each possible value of channel friction, giving rise to 338 tens of thousands of simulations. This is not computationally feasible given that each 339 inundation simulation takes several hours to perform (235 minutes benchmarked on a 340 Pentium 4, 3.2 MHz PC with 1.5GB RAM, based on simulations with the optimal 341 channel friction coefficient, $n = 0.05 \text{ m} \cdot 1/3 \text{s}$). Instead, by considering only the 342 uncertainty from the rainfall and rainfall-runoff models, the confidence bounds on the 343 design event magnitude may be translated directly into confidence bounds on inundation 344 extent. A limited sensitivity analysis of the model response to uncertainty in channel 345 friction is, however, undertaken to provide a gauge of its relative effects on the 346 inundation predictions. There is clear scope for this additional uncertainty source to be 347 more fully considered; however at present this simplified analysis is thought reasonable 348 as unlike the strongly equifinal behaviour of the rainfall-runoff model, the hydraulic 349 model calibration showed a unimodal performance distribution with a single optimal 350 value when validated against combined inundation and hydrograph data.

351 Process Methodology

352 Drawing on the assumptions outlined above, the process methodology may thus be described. Simulated rainfall series, of a length appropriate to the design event to be 353 354 estimated, are produced using the stochastic rainfall model. One series is generated to 355 correspond to each rainfall-runoff model parameter set, the number of which must be 356 chosen by the investigator. These sets are randomly created by sampling from the feasible 357 parameter ranges. Each set is assigned a performance ('likelihood') value corresponding 358 to its ability to correctly reproduce a flow record. In the test application described below, 359 the parameter sets are validated using an 11-year rainfall-flow record. The fit between observed and predicted flow is tested using the R^2 criterion (Nash and Sutcliffe, 1970), 360 361 and the parameter set is rejected for values < 0.6.

362 Each rainfall series is routed through the rainfall-runoff model run with the corresponding 363 parameter set. On completion of this step, a set of T-year discharge estimates is therefore 364 available by reading directly from a listing of the maximum flow in each simulated year. For each rank position in the series, the set of possible realisations of discharge value is 365 ordered and associated with the parameter set performance value. A weighted cumulative 366 distribution of discharge for each of these return periods can therefore be created, and 367 368 upper and lower limits at the required confidence level together with any other quantiles produced by interpolation. 369

The discharge alone is insufficient to create the flow hydrograph required for input into the floodplain inundation model. The hydrograph is therefore produced using a triangular approximation, based on an empirical flow-volume relationship derived for the catchment, together with standard percentages of flow volume before and after the peak Trials showed that this method was effective in providing accurate estimation of flood volumes.

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Test Application

378 Upper Granta Catchment

This section sets out a trial application of the end-to-end forecasting methodology, basedon a 2 km reach of the River Granta in Cambridgeshire, UK, which has a long history of

381 flooding. Full details of the reach and catchment hydrology are presented in McMillan (2006). The catchment is characterized by agricultural land with gentle gradients and lies 382 383 on a chalk aquifer overlain by Boulder Clay. Channel widths through the study reach are 384 typically 5-10 m with slopes in the order of 0.5% and thus within the appropriate limits 385 for a kinematic approximation of channel hydraulics (Woolhiser and Ligget, 1967). The 386 study reach straddles the town of Linton which has been frequently affected by severe flooding, most recently during October 2001. In this event, flooding occurred when 90 387 388 mm of rain fell in 17 hours onto an already raised water table and caused extensive 389 damage to 72 properties, including key historic buildings in the town centre. Estimates of 390 the return period for this event range from 100 – 400 years (Halcrow, 2005; McMillan, 391 2006). Records from this event were used to parameterise the floodplain inundation 392 model; 15-year rainfall and discharge records from the catchment were used to create the 393 stochastic rainfall model and to assign performance values for each rainfall-runoff model 394 parameter set. The aim of the trial was to allow inundation hazard mapping for long 395 return-period events, and therefore rainfall series of 1000 years were used. These were 396 then processed to obtain predictions of discharge at yearly return periods up to 1000 397 years, and inundation extent at a range of return periods: 10, 50, 100, 500 and 1000 years.

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Results

400 Discharge Prediction

401 The discharge series produced from the coupled stochastic rainfall and rainfall-runoff
402 models were used to produce cumulative distributions of discharge, plotted in Figure 1A,
403 and shown in detail in Figure 1B for comparison with the 2001 flood.

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Figure 1: Modelled Discharge: Return Period Relation. A. Full Range. B. Detail. Dashed Lines show (a) Discharge associated with 2001 flood, with return period estimated from median and quartiles and (b) Discharge associated with 100-year flood.

The results demonstrate the high level of uncertainty associated with predictions made using the simulated rainfall series and rainfall-runoff model. For example, the 90% confidence interval for the 100-year flood discharge is $14.8 - 48.0 \text{ m}^3\text{s}^{-1}$ (Figure 1B), a large uncertainty in terms of flood hazard or in the cost-benefit ratio of any flood protection works. Similarly, estimates the return period of the October 2001 flood (20.5 m^3s^{-1}) range from 7 to 146 years between the 5% and 75% quartiles (the return period estimated from the upper 90% bound was not captured).

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419 Hydrograph Formation

The hydrograph for each return period (10, 50, 100, 500 and 1000 years) at the 5%, 50%
(median) and 95% percentiles was formed according to the empirical flow-volume
relationship found (Equation 11).

Volume = $36720 * Flow^{1.35}$

424 Equation 11: Regression Relationship between Peak Flow $(m^3 s^{-1})$ and Volume (m^3)

The strong correlation found between flow and volume (correlation coefficient 0.90) justifies the use of a standardised hydrograph based on peak value. As an example, the hydrographs for the 1000-year flood are shown in Figure 2.

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Figure 2: Design Hydrographs for the 1000-year return period, at the 5%, 50% and 95% points of the cumulative distribution

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435 Inundation Extent

436 The design hydrographs give discharge series for the gauging station at Linton, upstream 437 of the town centre, forming the upstream boundary condition for the hydraulic model. 438 Following model evaluation, the floodplain code was implemented at 10 m resolution 439 using the sub-grid porosity treatment for maximum computational efficiency. The channel friction coefficient (Manning's n) was set at 0.05 m^{-1/3}s, which gave optimal 440 441 performance judged using a multi-criteria validation for the 2001 flood event. This 442 validation was based on a weighted combination of performance measures in hydrograph 443 simulation and inundation behaviour. Downstream hydrographs were judged according to 444 accuracy of peak discharge magnitude and timing; inundation simulations were validated 445 using a fuzzy performance measure which tested flood depth prediction for each 446 inundation property, while allowing a margin of error for perceived reporting 447 inaccuracies. For each return period, the hydraulic model was used to produce an 448 inundation simulation relating to the design hydrographs for the 5%, 50% and 95% points 449 of the distribution of peak discharge magnitudes. The results are shown in Figure 3.

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Figure 3: Areas of Predicted Inundation at the 5%, 50% and 95% points of the cumulative distribution of peak discharge magnitudes

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457 Communication of Results

458 The spatial pattern of inundation extent evident in Figure 3 is ultimately constrained by 459 the valley morphology, so that despite large differences in the peak discharges of the extreme return periods, the maximal inundation envelope remains comparatively 460 461 consistent. This is due to relatively steep topography at the natural boundaries of the 462 floodplain which serves to constrain flood waters. However, it is also at this boundary 463 that accuracy in prediction becomes more critical, as beyond the edge of the floodplain, 464 density of housing increases dramatically. On the floodplain itself, there are few 465 buildings, as waterlogged land and frequent flooding have constrained construction.

This illustrates the importance of presenting results in a method sensitive to the intended use. Mapped inundation extents (Figure 3) would be useful for strategic and emergency planning at the local scale, e.g. preparation of emergency evacuation and traffic routing plans. However, for applications such as a benefit-cost analysis for a structural flood defence scheme, derived statistics such as number of houses flooded may present the trends more clearly (Figure 4). Further analysis could count only houses flooded beyond the protection limits of sandbags or removable floodgates.

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Figure 4: Number of houses flooded (to any depth) as a function of return period and percentage point of peak discharge distribution

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480 Figure 4 demonstrates a sharp rise in the number of properties flooded between the 10-100 year events; then a smaller increase up to the 1000-year event. This might suggest a 481 482 threshold return period beyond which the expenditure involved in containing the Granta would not be realised in terms of damage saving. A worthwhile extension of the current 483 484 work would be to link the properties in the area to a valuation, perhaps through zoning by 485 postcode, in order to estimate the financial cost of each flood event. This could be achieved using depth-damage curves tailored to building type. Depth mapping would also 486 487 be useful to aid identification of areas of high risk to life and greater damage to property. 488 Calculated variables such as area and number of houses inundated could be used directly 489 within the UK government system for assessment of future flood defence engineering 490 works (DEFRA, 2002).

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493 Constraining Uncertainty in End-to-End Modelling

494 Constraining Uncertainty in Discharge

495 Quantifying the uncertainty in discharge prediction and analysing its provenance offers
496 the scope to determine the main sources of uncertainty, and identify means of uncertainty
497 reduction through refinement of model structure, parameterisation or boundary condition
498 specification. Two example uncertainty sources are considered here.

499 Effects of Uncertainty in Rainfall Series

Part of the uncertainty in discharge is due to the stochasticity of precipitation patterns that force the model chain, simulated here via the ensemble of 1000 climate scenarios. To consider the reduction in uncertainty if improved knowledge of future rainfall behaviour was available, we simulate the extreme case where the full 1000-year rainfall series is known exactly. The Monte Carlo simulations are re-run using a single random 'correct' series, with each rainfall-runoff model parameter set as before (Figure 5).

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510 511 Figure 5: Modelled Discharge: Return Period Relation, using single rainfall series. (a) Full Range. (b) Detail. Dashed Line shows discharge associated with 2001 flood, with return period estimated from median and quartiles.

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514 The return period-flow curves are less smooth than previous results, representing the 515 increased dependence on model response to particular rainfall events. The 90% confidence bounds for the 100-year discharge are only slightly reduced, from [14.8, 48.0] 516 to [14.8, 42.4] m³s⁻¹ (Figure 5B), indicating that rainfall uncertainty has only a small 517 518 impact on long term discharge prediction. However, the estimate of a particular quantity 519 may be altered by a significant margin, e.g. the 2001 flood is estimated as having a return 520 period of 47.4 years instead of 33.7. The limited effect of uncertainty in precipitation 521 patterns however ultimately reflects the derivation of the rainfall model from a single 15-522 year gauged record. A longer rainfall series might contain implicit non-stationarity that 523 exerts a significant control on discharge response.

524 Effects of Uncertainty in Rainfall-Runoff Model

525 To test the effect of uncertainty in rainfall-runoff model parameterisation, the suite of 526 model simulations were rerun, using the original set of rainfall series, but the single 527 rainfall-runoff parameter set with the optimal value of the performance measure (Figure 528 6). This mimics the situation where there is no uncertainty in the rainfall-runoff model 529 parameterisation.

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Figure 6: Modelled Discharge: Return Period Relation, using optimised rainfall-runoff model parameters. (a) Full Range. (b) Detail. Dashed Line shows discharge associated with 2001 flood, with return period estimated from median and quartiles.

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538 In this situation, discharge estimate uncertainty is greatly reduced, e.g. the 90% confidence interval for the 100-year flood discharge is constrained from [14.8, 48.0] to 539 [17.5, 20.8] m³s⁻¹, a significant advantage for any planning of flood defence works. 540 541 However, this analysis must not be confused with the results of using a single set of 542 parameters without justification. Many of the alternative parameter sets had a 543 performance value very close to the optimum, giving little reason to suppose that one set 544 should be accepted against the rejection of all others. Discounting these other possible 545 flow values may have particularly damaging consequences as the confidence limits fall at 546 the lower end of the range of the wider bounds; the optimum set does not necessarily give 547 values bracketing the median of the complete uncertainty analysis.

548 **Propagating Uncertainty through Inundation Simulations**

549 The preceding section analysed the relative effects of uncertainty in the rainfall input and 550 rainfall-runoff model parameters. To understand how such changes in discharge prediction distributions would affect inundation predictions in the coupled model
structure, the uncertainty was propagated through the hydraulic model, as before (Figure
7). The 100-year event only was considered, as a standard for comparison.

• Plot (a) shows the original analysis of the 100-year flood, repeated for comparison.

• Plot (b) shows the significant reduction in uncertainty of flood boundary position possible if the rainfall-runoff model parameters could be defined exactly. Although this is unlikely due to equifinality in parameter sets, caused by model structural deficiencies and limited calibration data, it demonstrates that significant benefits could be achieved by further work to reduce the number of models considered behavioural.

• Plot (c) shows the small reduction in uncertainty achievable if the future rainfall patterns were known exactly, however the relatively minor impact compared with that of Plot (b) suggests that improvements in rainfall-runoff modelling should take precedence over improvements in rainfall characterisation.

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567 568 569 Figure 7: Areas of Predicted Inundation at the 5%, 50% and 95% points of the cumulative distribution of peak discharge magnitudes for the 100-year flood, using three alternative methods to calculate uncertainty bounds.

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572 Sensitivity to Inundation Model Parameterisation

573 As discussed, uncertainty in the channel friction parameter used to calibrate the 574 floodplain inundation model was not considered due to computational constraints. 575 However, a decoupled 'sensitivity analysis' was undertaken to assess the relative scale of 576 this uncertainty.

For each return period, the 50% (median) hydrograph was routed through the floodplain 577 using channel friction coefficients of 0.04 and 0.06 m^{-1/3}s, chosen to surround the 578 previously selected optimum of $0.05 \text{ m}^{-1/3}$ s which represented a single, global maximum 579 580 in the validation statistic response space. More extreme values were found to depress 581 validation scores. Inundation envelopes from the 100-year flood (Figure 8) show that 582 varying the friction parameter value within the specified range has a relatively small 583 effect relative to the uncertainty sources previously considered. It should however be 584 understood that a simplistic analysis of this kind cannot represent the nonlinear effects of 585 uncertainty propagation through the model chain, and hence provides only a guide as to 586 the likely effect of uncertainty on model results in a full application of the GLUE procedure to the coupled model system. 587

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Figure 8: Variation in inundation envelope: Comparison of (a) Uncertainty in rainfall and rainfall runoff model parameters and (b) Uncertainty associated with floodplain model channel
 friction parameter

Comparison with Standard Analysis

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601 To illustrate the characteristic differences of the End-to-End FRA framework from 602 conventional methodologies, the inundation predictions made using the new method are 603 compared with those of a standard FRA, carried out by the UK Environment Agency 604 which is responsible for flood management at the trial site (Bullen Consultants, 2002; 605 Halcrow 2003; 2004). The methods used are those currently recommended in the Flood 606 Estimation Handbook (Robson and Reed, 1999): a standard text which provides guidance 607 widely used in planning scenarios and engineering applications. In brief, hydrographs are 608 produced using a dual method. Firstly, hydrograph shape is produced by routing a design 609 rainfall event through a rainfall-runoff model. Five flood events during the period 2000-610 2001 are used to estimate the parameters of this model. Secondly, discharge magnitude is calculated using statistical methods. The discharge record is augmented using a 'pooling 611 612 group analysis' which identifies hydrologically similar catchments based on catchment 613 area, average annual rainfall and baseflow regime; priority is given to catchments close to 614 the study site. In the case of Linton, 17 other sites are used, giving a combined total of 486 years of record. Using this extended data set, the flood frequency curve is 615 616 constructed by fitting a 3-parameter Generalised Logistic Distribution to the data, with 617 cumulative distribution function as follows:

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$$F(Q;k,\alpha,\xi) = \left[1 + \left(1 - \frac{k}{\alpha}(Q - \xi)^{\frac{1}{k}}\right)\right]^{-1} \quad (k \neq 0) \qquad (Equation \ 12)$$

619 The resulting discharge estimate is used to scale the hydrograph from the rainfall-runoff 620 model. This provides an upstream boundary condition for a 1D hydraulic inundation 621 model, based on cross-sectional data and created using ISIS modelling software 622 (Wallingford Software Ltd, 2006), to route flow along the channel and overbank.

623 The contrasting nature of the techniques is reflected in the predictions of the 100-year discharge: 10.2 m³s⁻¹ in the standard model versus 25.1 m³s⁻¹ median prediction in the 624 625 end-to-end model, which manifest themselves in the inundation envelope forecasts 626 (Figure 9). The difference stems from the constrained design event methodology of the 627 standard analysis, such as an inability to include information on antecedent wetness 628 conditions. However most notable is an over-reliance on the gauged floodplain record in 629 the statistical flood frequency analysis, which does not allow for measurement errors such 630 as drowning of flow gauges during flood, as is known to happen at the trial site. In 631 contrast, the end-to-end technique is able to compensate for such malfunctions using the 632 correctly recorded rainfall data together with the calibrated rainfall-runoff model. This 633 situation demonstrates the valuable way in which an integrated, end-to-end methodology 634 can add value to short or censored methods by using models to capture information on physical catchment processes. In addition, a more complex pattern of inundation is
predicted when using the new method with a 2D model, showing flow paths within the
floodplain and high resolution definition of the flood boundary.

638 The large difference in predictions of flood envelope has the potential to lead to very 639 different approaches to flood risk mitigation. The representation of uncertainty within the 640 end-to-end forecast also enables a more comprehensive consideration of possible flood 641 scenarios which is not possible using the results of the standard analysis technique.

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545 546 547	Figure 9:	Comparison in 100-year flood envelopes predicted using the proposed End-to-End method versus a standard statistical method using the 1D ISIS flood model
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Discussion

650 This paper set out to design a novel, flexible, process-based FRA methodology, relying on a chain of coupled models running within a proven uncertainty-estimation structure. A 651 652 number of key findings are made. First, the benefits of extending the flood frequency 653 analysis beyond discharge magnitude estimates to include inundation simulations were 654 demonstrated. By integrating a hydraulic model into the coupled model cascade, 655 hydrologists gain the opportunity to explore the relationships between discharge, inundation extent, flow paths, and likely damage to infrastructure and buildings. This is 656 especially relevant in the light of recent trends away from structural flood defences and 657 658 towards a greater reliance on integrated catchment management approaches which aim to 659 manage a 'functional floodplain'.

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660 An important aspect of the modelling procedure is the rejection of the principle of using 661 deterministic forecasts. These are replaced by results in the form of distribution quantiles, which are presented as hazard maps to allow an intuitive interpretation of the effects of 662 uncertainty on flood forecasts. Maps showing the confidence intervals allow an 663 664 assessment of which areas of the floodplain are most sensitive to uncertainty in discharge predictions due to channel shape and local topography. Although the inclusion of 665 666 uncertainty estimates in a flood frequency analysis is still a relatively rare occurrence 667 outside academic research, its importance was demonstrated here: a deterministic model 668 using a single set of rainfall-runoff model parameters was shown to give biased and under-predicted estimates of flood hazard. In this study, computational restraints forced a 669 670 reduced set of hydraulic model simulations, however it is hoped that in the future the methodology could be extended to include uncertainty in hydraulic model 671 672 parameterisation as part of the full GLUE application. While it would not be practical to 673 propagate predictions from each discharge series through the hydraulic model, a concept 674 such as that of functional similarity (Pappenberger et al., 2005) might be used to reduce 675 computational effort. This complementary approach makes alternative choices to the 676 method outlined here: rather than simplifying the coupling procedure between 677 consecutive models, instead the number of rainfall-runoff model parameter sets is 678 severely restricted, by classification according to the type of hydrograph forms produced.

679 A wider reporting of the effects of uncertainty on model predictions may also provide an 680 impetus for further data collection in order to constrain uncertainty. By emphasising that 681 observed floods may fall within wide prediction bounds rather than the more simplistic 682 interpretation that the deterministic model is 'wrong', it becomes more obvious how additional data could aid future predictions. In this study, results showed that the major 683 684 cause of uncertainty was equifinality in rainfall-runoff model parameterisation, and 685 therefore suggests that future effort might best be directed at reducing the range of 686 behaviour associated with the set of behavioural rainfall-runoff models. These more 687 detailed conclusions are, however, dependant on the models and coupling methods 688 chosen for the trial study, also the range of parameters and uncertainty sources that were 689 analysed.

Conclusion

This paper presents the argument for process-based FRA methodology based on continuous simulation within the context of a chain of coupled models. Taking advantage of advances in data provision, and reduced complexity modelling techniques, highresolution flood inundation simulation is included as part of the model chain. Such a strategy is highly desirable in an age where non-stationarity of the flood generation process, together with changing approaches to flood mitigation, have rendered traditional statistical FRA techniques increasingly obsolete.

698 Uncertainty estimation was included as an integral part of the procedure, to assess 699 stochasticity and parameter uncertainty within the model chain. Results from a trial flood 700 frequency analysis showed that significant uncertainty was present in estimates of flood 701 extent, and indicated where future work might reduce this most effectively. The current 702 use of deterministic flood risk analyses was found to be unduly restrictive and likely to 703 give biased estimates of flood risk.

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878		Figures
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880 881 882 883	Figure 1:	Modelled Discharge: Return Period Relation. (a) Full Range. (b) Detail. Dashed Lines show A. Discharge associated with 2001 flood, with return period estimated from median and quartiles and B. Discharge associated with 100-year flood.
885 885 886	Figure 2:	Design Hydrographs for the 1000-year return period, at the 5%, 50% and 95% points of the cumulative distribution
887 888 888	Figure 3:	Areas of Predicted Inundation at the 5%, 50% and 95% points of the cumulative distribution of peak discharge magnitudes
890 891 892	Figure 4:	Number of houses flooded (to any depth) as a function of return period and point of peak discharge distribution
893 894 895 896	Figure 5:	Modelled Discharge: Return Period Relation, using single rainfall series. (a) Full Range. (b) Detail. Dashed Line shows discharge associated with 2001 flood, with return period estimated from median and quartiles.
897 898 899 900	Figure 6:	Modelled Discharge: Return Period Relation, using optimised rainfall-runoff model parameters. (a) Full Range. (b) Detail. Dashed Line shows discharge associated with 2001 flood, with return period estimated from median and quartiles.
901 902 903 904	Figure 7:	Areas of Predicted Inundation at the 5%, 50% and 95% points of the cumulative distribution of peak discharge magnitudes for the 100-year flood, using three alternative methods to calculate uncertainty bounds.
905 906 907	Figure 8:	Variation in inundation envelope: Comparison of (a) Uncertainty in rainfall and rainfall- runoff model parameters and (b) Uncertainty associated with floodplain model channel friction parameter
909 910 911	Figure 9:	Comparison in 100-year flood envelopes predicted using the proposed End-to-End method versus a standard statistical method using the 1D ISIS flood model



915Figure 1:Modelled Discharge: Return Period Relation. A. Full Range. B. Detail. Dashed Lines916show (a) Discharge associated with 2001 flood, with return period estimated from
median and quartiles and (b) Discharge associated with 100-year flood.





921 922 923 Figure 2: Design Hydrographs for the 1000-year return period, at the 5%, 50% and 95% points of the cumulative distribution





(a) 10-Year Return Period



b) 50-Year Return Period



c) 100-Year Return Period

d) 500-Year Return Period



e) 1000-Year Return Period

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Figure 3: Areas of Predicted Inundation at the 5%, 50% and 95% points of the cumulative distribution of peak discharge magnitudes



Figure 4: Number of houses flooded (to any depth) as a function of return period and percentage point of peak discharge distribution



936 937 Figure 5: Modelled Discharge: Return Period Relation, using single rainfall series A. Full Range. 938 939 B. Detail. Dashed Line shows discharge associated with 2001 flood, with return period estimated from median and quartiles.





942 Figure 6: Modelled Discharge: Return Period Relation, using optimised rainfall-runoff model parameters. A. Full Range. B. Detail. Dashed Line shows discharge associated with 2001 flood, with return period estimated from median and quartiles.



a) Original Analysis Repeated for Comparison



b) Single Set of Rainfall-Runoff Model Parameters



c) Single Rainfall Series

Figure 7: Areas of Predicted Inundation at the 5%, 50% and 95% points of the cumulative distribution of peak discharge magnitudes for the 100-year flood, using three alternative methods to calculate uncertainty bounds.

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Figure 8: Variation in inundation envelope: Comparison of (a) Uncertainty in rainfall and rainfallrunoff model parameters and (b) Uncertainty associated with floodplain model channel friction parameter

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Figure 9: Comparison in 100-year flood envelopes predicted using the proposed End-to-End method versus a standard statistical method using the 1D ISIS flood model