

Use of nonlinear principal components of CHIRPS precipitation data and ocean-atmospheric variables for streamflow forecasting in an area of scarce data. Case study, Tocaría river basin - Orinoquia Colombiana

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15 **Abstract.** Accurate streamflow forecasting is ~~critical~~^{essential} for mitigating ~~the impacts of~~ hydrological extremes and ~~guiding~~^{supporting} sustainable water ~~resource~~^{resources} management, particularly in ~~poorly-gauged~~^{data-scarce} tropical catchments. This study ~~presents~~^{proposes} a hybrid forecasting framework that integrates ~~Neural Network~~^{Seasonal Autoregressive Integrated Moving Average} ~~using models with~~ exogenous ~~variables (NN inputs (SARIMAX) models with)~~, nonlinear principal components (NLPCs) derived from CHIRPS precipitation data, and large-scale ocean-atmosphere indices (macroclimatic variables, MVs). Four monthly models were developed and ~~tested~~^{evaluated} for the Tocaría River basin in the Colombian Orinoquia region: (1) a ~~baseline~~^{SARIMA (4,0,4)-(0,0,3)₁₂} model; (2) SARIMAX with ~~exogenous~~^{MVs}; (3) ~~NN~~^{SARIMAX with NLPCs}; and (4) a hybrid ~~NN~~^{SARIMAX} combining both MVs and NLPCs. All models were assessed using both raw and log-transformed streamflow data and benchmarked against simple baseline approaches. The hybrid model ~~achieved~~^{achieved} fitted to log-transformed streamflow showed consistent skill in both validation and testing ($R^2 = 0.49$ and 0.55 , respectively), and providing the best performance with an R^2 most accurate reproduction of 0.78 during peak-flow conditions (lowest RMSE = $60.8 \text{ m}^3/\text{s}$). Skill remained over longer lead times, for forecasts up to 24 months ahead, RMSE stayed below $50 \text{ m}^3/\text{s}$ and R^2 over 0.80 across the validation period forecast horizon. These results underscore the effectiveness of integrating local precipitation variability and large-scale climatic drivers to enhance forecast accuracy under data-scarce conditions. The proposed methodology offers a transferable approach for operational forecasting in ungauged or sparsely monitored basins, contributing to early warning systems, drought preparedness, and adaptive water governance in vulnerable tropical regions.

Keywords: monthly forecasting, macroclimatic variables, NLPC, SARIMA, exogenous variables

1 INTRODUCTION

Sustainable management of water resources in tropical basins critically depends on the ability to accurately anticipate streamflow dynamics amid complex hydroclimatic variability. ~~In regions like the Colombian Orinoquia, the interplay of large-scale ocean-atmosphere phenomena; especially the El Niño–Southern Oscillation (ENSO); introduces pronounced nonstationarity and nonlinearity, challenging traditional time-series forecasting methods (Pasquini et al., 2007; Chiew and McMahon, 2002; Yap and Musa, 2023).~~ Streamflow integrates precipitation, evapotranspiration, infiltration, and climatic anomalies across multiple spatial and temporal scales, yet sparse hydrometeorological monitoring limits the characterization of these processes (Tootle et al., 2008; Yao et al., 2020).

Conventional statistical models such as Autoregressive Integrated Moving Average (ARIMA) and its seasonal extension (SARIMA) have been widely applied for streamflow prediction due to their capacity to model temporal dependencies and seasonality under stationarity assumptions (Valipour, 2015; Sirisha et al., 2022; Valipour, 2015). However, their performance diminishes in capturing abrupt, nonlinear fluctuations characteristic of tropical catchments influenced by exogenous climate drivers (Moeeni and Bonakdari, 2017). ~~Consequently, hybrid approaches that couple SARIMA with Artificial Neural Networks (ANNs) have emerged, leveraging ANNs’ nonlinear learning capacity and robustness to data scarcity to improve forecasting skill (Rafael et al., 2022; Niu and Feng, 2021; Costa et al., 2023).~~ Previous studies have shown that incorporating exogenous variables into forecasting models significantly enhances streamflow forecasting skill, particularly at seasonal to interannual timescales, by explicitly accounting for external climate forcing mechanisms (Wong et al., 2007).

~~In Colombia, ANN-based models~~ In regions like the Colombian Orinoquia, the interplay of large-scale ocean-atmosphere phenomena; especially the El Niño–Southern Oscillation (ENSO); introduces pronounced nonstationarity and nonlinearity, challenging traditional time-series forecasting methods (Chiew and McMahon, 2002; Pasquini et al., 2007; Yap and Musa, 2023). Models incorporating macroclimatic indices; such as sea surface temperature anomalies and ENSO-related indices; have demonstrated substantial improvements in streamflow forecasting accuracy for Andean and Pacific basins (Cárdenas et al., 2022; Mesa et al., 2001; Poveda et al., 2002; Velásquez et al., 2010; Cárdenas et al., 2022). Nevertheless, similar studies remain scarce for the Orinoquia region, despite its hydrological sensitivity to both Pacific and Atlantic climatic influences (Builes-Jaramillo et al., 2022). The Tocaría River basin (~~Orinoquia region~~ Colombian Orinoquia), exemplifies this knowledge gap; it is characterized by limited hydrometeorological instrumentation and experiences seasonal extremes of drought and flooding that impact local agriculture and ecosystems (Corporinoquia and Corpoboyacá, 2015a).

Building on previous work that successfully employed Nonlinear Principal Component Analysis (NLPCA) combined with satellite-derived Climate Hazards Group InfraRed Precipitation with Station data (CHIRPS) precipitation data to impute missing monthly streamflow records in the Tocaría basin; demonstrating high accuracy across stations with substantial data gaps (Ocampo-Marulanda et al., 2025); this study advances the development of a parsimonious hybrid forecasting framework. The proposed model, SARIMAX, integrates a SARIMA component ~~with feedforward ANNs~~ and incorporates NLPC derived from CHIRPS data alongside ~~macroclimatic variables~~ MVs representing large-scale atmospheric–oceanic drivers ~~named NN-~~

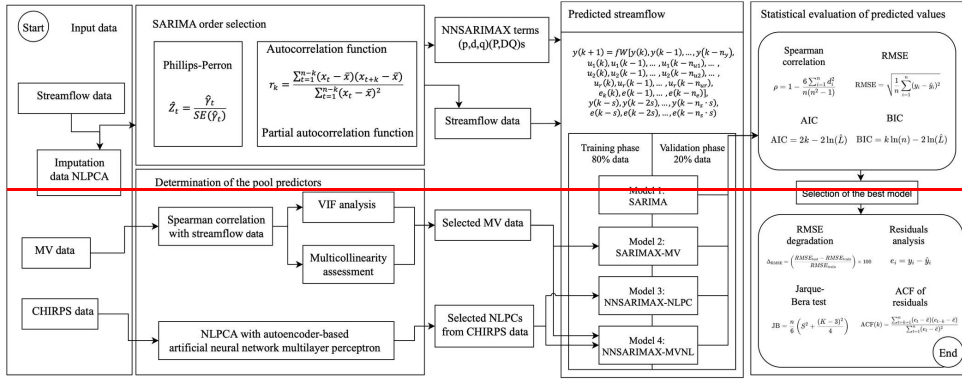
SARIMAX. This nonlinear dimensionality reduction enhances model generalization in low-data contexts, effectively capturing the concurrent influences of Pacific and Atlantic climate variability.

The research aims to provide an accurate monthly streamflow forecasting tool tailored to the Tocaria River's hydrological regime, supporting adaptive water resource management in a data-limited and climate-vulnerable tropical basin. By addressing key gaps in scientific knowledge and practical decision-making tools, the framework offers scalable potential for application in other similarly under-monitored tropical catchments subject to complex climatic forcing.

2 METHODOLOGY

This section outlines the methodological framework developed for monthly streamflow forecasting in poorly instrumented basins, using the Tocaria River (Colombian Orinoquia) as a case study. The approach integrates seasonal autoregressive modeling with exogenous predictors, nonlinear dimensionality reduction, and multivariate correlation analysis.

As illustrated in Fig. 1, the **methodological workflow combines three primary integrates input data sources—observed streamflow, satellite-derived precipitation (CHIRPS), and ocean-atmosphere macroclimatic variables (MVs)—through preprocessing, imputation, NLPCASARIMA order selection, and the determination of the predictor pool. Subsequently, four SARIMA-based reduction, and statistical evaluation. Four streamflow forecasting models were independently constructed and trained, and subsequently compared validated, and tested. All models were evaluated using RMSE, R², both raw and log-transformed streamflow data and benchmarked against simple climatology and persistence baselines. The statistical evaluation of the predicted values was assessed using the Root Mean Square Error (RMSE), the coefficient of correlation (R²), the Akaike Information Criterion (AIC), and the Bayesian Information Criterion (BIC), and). Finally, for the best-performing model, forecast-error degradation across increasing prediction horizons was analyzed, and a comprehensive residual diagnostics analysis was conducted.**



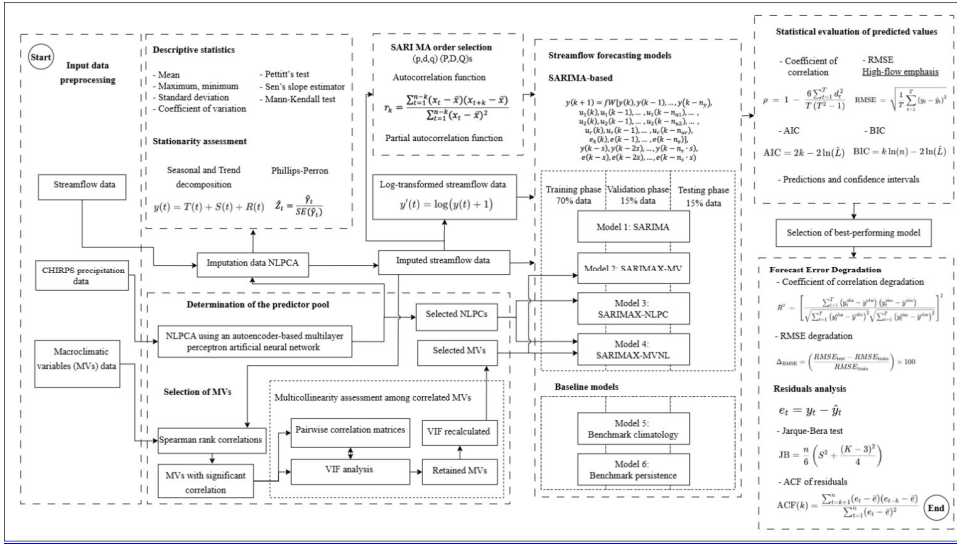


Figure 1: Schematic representation overview of the methodological workflow for, including input data preprocessing, determination of the predictor pool, streamflow forecasting under data-scarce conditions, and performance evaluation of the best-performing model.

2.1 Study area

The Tocaría River originates at 3,200 m above sea level in the Guevarrica hill and drains a watershed of 2,223 km² on the eastern flank of the eastern cordillera. The river extends over 127.5 km with an average longitudinal slope of 5%. The basin is part of the Cravo Sur system, a tributary to the Meta River within the Orinoco macro-basin (Corporinoquia, 2010; Corporinoquia and Corpoboyacá, 2015b) (Fig. 2).

The basin experiences a monomodal rainfall regime with a distinct wet season from April to November and a dry season from December to March. Although 90% of the basin lies within the Andean region, its discharge contributes to the Orinoquia domain. Mean annual precipitation is approximately 2,031 mm, with peak streamflows during the wet season and minimum flows in February (Ruíz-Ochoa et al., 2022; Urrea et al., 2016).

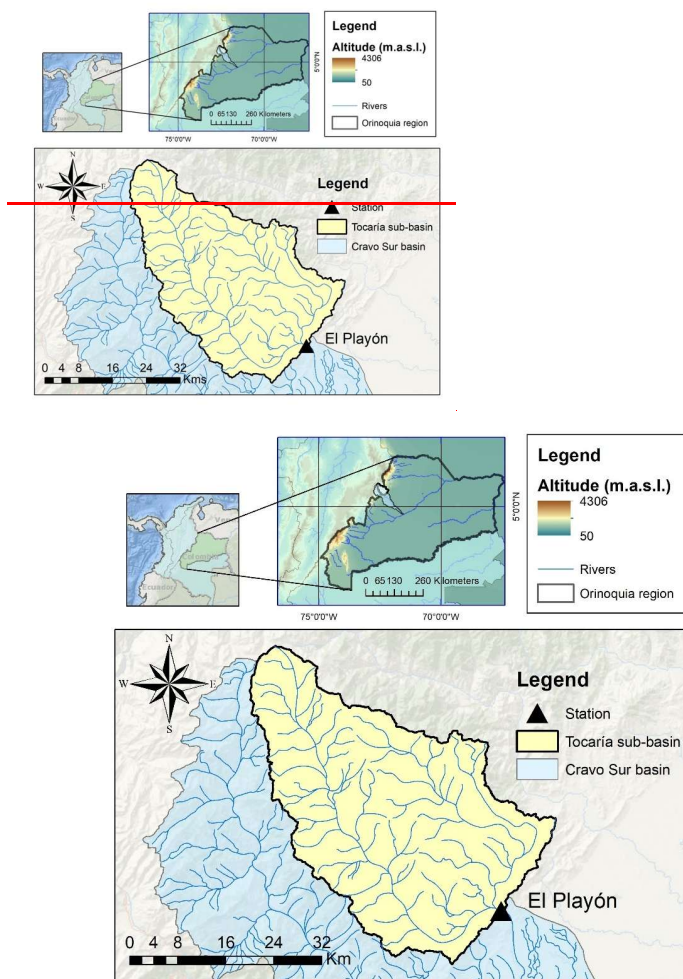


Figure 2: Geographic location of the Tocaría River basin and El Playón hydrometric station. Digital elevation model, political boundaries, watershed boundaries, and rivers extracted from GEOPORTAL IDEAM: <https://archivo.ideam.gov.co/geoportal>

2.2 Data

Three main datasets were used for model development: observed streamflow, ~~satellite-based~~CHIRPS precipitation, and ~~large-scale-macroclimatic indices~~variables.

Streamflow data were obtained from the El Playón station, operated by Colombia’s national hydrometeorological institute (IDEAM), covering 1983–2019 with approximately 5% missing values. Data were sourced from the DIHME geoportal (<http://dhime.ideam.gov.co>)-Missing) and the missing values were imputed using NLPCA approach, incorporating CHIRPS precipitation data as an exogenous input, following the approach described with more details by Ocampo-Marulanda et al. (2025).

Mean monthly discharge averaged 8592.4 m³/s, with strong seasonal variability: February averaged 17 m³/s (driest month), while July peaked at 172177 m³/s (Fig. 3). These fluctuations highlight the necessity of modeling strategies that capture both hydroclimatic seasonality and interannual variability.

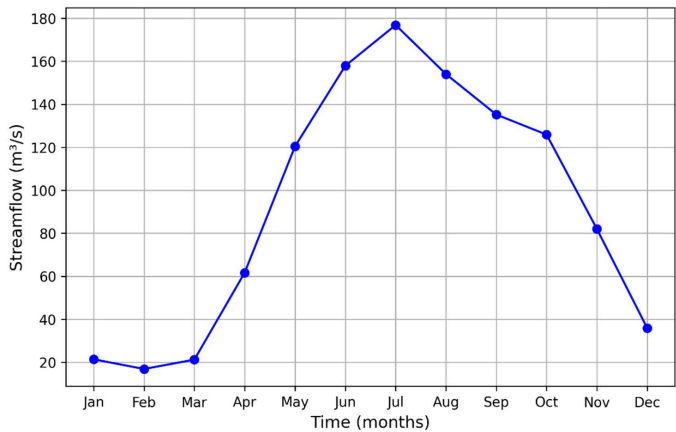


Figure 3: Monthly streamflow climatology at the El Playón station, Tocaría River.

~~Satellite-based~~ Macroclimatic variables were retrieved from the National Oceanic and Atmospheric Administration (NOAA, <https://pol.noaa.gov/geos-wgsp/>)-Twenty-one indices representing sea surface temperature anomalies, atmospheric pressure, and wind patterns were selected based on prior demonstrated correlations with Colombian streamflow regimes (Poveda et al., 2011; Cerón et al., 2020; Canehala et al., 2020a). Complete descriptions of selected variables are available in Supplementary Table S1.

Precipitation data were sourced from the ~~Climate Hazards Group InfraRed Precipitation with Station data~~ (CHIRPS), which integrates satellite and in situ observations. CHIRPS provides global coverage at 0.05° spatial resolution from 1981 to present. Its performance in Colombia is well documented (Funk et al., 2014; Urrea et al., 2016; Ocampo-Marulanda et al., 2022). In this study, ~~CHIRPS data were used to derive nonlinear principal components (NLPC) from~~ 81 time series ~~CHIRPS~~ corresponding to 81 grid cells located within the Tocaria River basin. Macroclimatic variables were retrieved from the National Oceanic and Atmospheric Administration (NOAA, https://psl.noaa.gov/gcos_wgsp/). ~~Twenty-one indices representing sea surface temperature anomalies, atmospheric pressure, and wind patterns were selected based on prior demonstrated correlations with Colombian streamflow regimes (Canchala et al., 2020a; Cerón et al., 2020; Poveda et al., 2011).~~ Complete descriptions of selected variables are available in Supplementary Table S1.

2.3 Data preprocessing

This subsection details statistical preprocessing applied to streamflow data prior to model development, including variability characterization, trend detection, structural change identification, and stationarity assessment. ~~All analyses were conducted using the Python programming language. Data processing and manipulation were carried out using pandas and NumPy. Statistical and time series analyses were performed using SciPy and statsmodels. The NLPCA analysis was implemented using scikit-learn and TensorFlow.~~

2.3.1 Descriptive statistics and trend analysis

Descriptive statistics calculated included mean (μ), maximum, standard deviation (σ), and coefficient of variation (CV), providing an initial quantification of streamflow magnitude and variability. Structural changes were identified via Pettitt's test (Pettitt, 1979), revealing a significant breakpoint in the time series mean. Sen's slope estimator (Sen, 1968) quantified long-term trends, while the Mann-Kendall test (Mann, 1945) evaluated trend significance.

2.3.2 Stationarity assessment

Stationarity was ~~assessed~~explored through additive time series decomposition ~~using classical seasonal decomposition based on moving averages, which separates the series~~ into trend, seasonal, and residual components, ~~facilitating visualization enabling visual inspection of nonstationary long-term behavior.~~ ~~The~~, seasonal structure, and residual stability. Subsequently, stationarity was formally evaluated using the Phillips–Perron (PP) test ~~evaluated, which tests~~ the null hypothesis of a unit root, ~~offering robustness and is robust~~ to autocorrelation and heteroskedasticity in ~~the~~ residuals. ~~Non-rejection of the null indicated nonstationarity, guiding NN-SARIMAX model structure selection.~~

2.3.3 Autocorrelation and Partial Autocorrelation

Temporal dependencies were examined via autocorrelation function (ACF) and partial autocorrelation function (PACF) analyses (Chatfield, 1989). The ACF quantifies linear correlation at lag k , defined as:

$$r_k = \frac{\sum_{t=1}^{n-k} (x_t - \bar{x})(x_{t+k} - \bar{x})}{\sum_{t=1}^{n-k} (x_t - \bar{x})^2} \quad (1)$$

where x_t is the series value at time t , $\bar{x}$ is the mean, and n the number of observations.

PACF measures correlation at lag k controlling for intermediate lags, informing autoregressive and moving average term selection in ~~NN-SARIMAX~~[SARIMA](#) models (Box et al., 2015). ACF and PACF plots were examined for seasonality and persistence, using 95% confidence intervals to identify significant lags.

2.4 Selection of possible correlators

2.4.1 CHIRPS precipitation as a predictor

The hydrological relationship between precipitation and streamflow in the Cravo Sur basin has been previously demonstrated (Ocampo-Marulanda et al., 2025), supporting the use of CHIRPS precipitation data as potential predictors. In this study, 81 precipitation time series corresponding to CHIRPS grid cells within the Tocaría sub-basin were analyzed. ~~and for reduce the dimensions and to extract the main information of this dataset (Xn) we used NLPCA approach. The Non-linear Principal Components (NLPCs) obtained in the bottleneck of the NLPCA approach (γm) depict the main modes precipitation variability in this region. For this purpose, we use Multi-Layer Perceptron (MLP) neural network which has a structure with an input layer, single or multiple hidden layers, and an output layer. For the training, we use a learning algorithm to find the best combination of synapse weights with the least error using the back-propagation algorithm to update the weight and bias values.~~ We evaluated several network topologies and found that the [81–2–81] architecture produced the best results, ~~and the components were estimated in hierarchical order. We used the linear functions for the hidden and output layers activation. The best results were obtained using 100 epochs in the training.~~

~~To prevent overfitting and reduce dimensionality, NLPCA was applied to extract two~~ The Non-linear principal components ~~capturing dominant nonlinear spatiotemporal~~ were estimated using only the 70% subset of precipitation ~~patterns~~ data ~~corresponding to the SARIMAX model training period (1985-2008), as defined in Section 2.5.~~ Implemented via an autoencoder with bottleneck architecture, NLPCA minimizes reconstruction error between inputs and outputs, capturing nonlinear relationships beyond traditional PCA capabilities (Scholz et al., 2007; Canchala et al., 2019; Scholz et al., 2007). Validation of extracted components included reconstruction accuracy and latent space visualization, confirming their efficacy in summarizing precipitation variability.

2.4.2 Macroclimatic variables as large-scale predictors

MVs comprising sea surface temperature anomalies, sea-level pressure, and wind indices known to influence Colombian hydrology (Canchala et al., 2020a,b; Cerón et al., 2020; Poveda et al., 2001) were evaluated.

Spearman rank correlations between each MV and streamflow were calculated for lags up to 14 months to capture delayed effects. Variables exhibiting statistically significant ~~correlations~~ correlation at lags ≥ 6 months were retained, reflecting hydroclimatic memory. Only predictors with demonstrated hydrological relevance and minimal intercorrelation were preserved to ensure model parsimony and stability.

2.4.3 Multicollinearity diagnosis and variable selection

~~To ensure stable and interpretable forecasting models, a~~ A parallel two-step assessment of multicollinearity was ~~performed. Initially, conducted. First, pairwise~~ correlation matrices, visualized as heatmaps ~~identified, were used to identify~~ groups of highly correlated predictors ~~and to exclude MVs~~ that could introduce redundancy and ~~increase the risk of~~ overfitting ~~risks in~~ forecasting models (Dormann et al., 2013). ~~Subsequently~~ Second, the Variance Inflation Factor (VIF) ~~quantified the degree of~~ was applied to quantify multivariate linear dependence among ~~the~~ predictors (~~Katrutska~~ Katrutsa and Strijov, 2017). ~~Predictors with~~

In an iterative elimination process, predictors with VIF values exceeding ~~the threshold of~~ 10 were flagged ~~for potential exclusion~~ and removed, guided by the correlation analysis to preferentially retain MVs exhibiting the strongest absolute correlation with streamflow. Finally, the VIF was recalculated using the reduced predictor set to confirm that multicollinearity had been effectively mitigated.

~~However, exclusion was not automatic. Variables exhibiting high VIF but demonstrating strong and meaningful correlations with streamflow were retained to preserve model interpretability and relevance (Lavery et al., 2017). Conversely, predictors with both high VIF and weak correlation with the target variable were removed. This iterative process was coupled with evaluation of model performance across different predictor subsets, balancing parsimony, predictive accuracy, and explanatory power. The final predictor set thus optimized robustness and transparency in streamflow forecasting.~~

2.5 Forecasting model: ~~NN~~-SARIMAX architecture

The forecasting approach proposed herein is based on a hybrid ~~NN~~-SARIMAX framework that integrates nonlinear temporal dynamics, exogenous climatic forcings, and seasonal variability within a unified predictive architecture. ~~This model synergizes the statistical generalization capacity of SARIMA structures with the universal function approximation capabilities of neural networks trained on NLPC extracted from high-dimensional hydroclimatic inputs.~~

The forecasted streamflow vector, denoted as $\hat{y}(k) \in R^m$, is modeled as a nonlinear function of multiple lagged sequences:

Streamflow autoregressive terms:

$$y(k), y(k-1), \dots, y(k-n_y) \quad (2)$$

Exogenous forcings (e.g., ocean-atmospheric indices):

$$u_1(k), u_1(k-1), \dots, u_1(k-n_{u1}), \dots; u_r(k), u_r(k-1), \dots, u_r(k-n_{ur}) \quad (3)$$

215 Forecast residuals:

$$e_k(k), e(k-1), \dots, e(k-n_e) \quad (4)$$

Seasonal lags of streamflow and residuals:

$$y(k-s), y(k-2s), \dots, y(k-n_s \cdot s), \quad (5)$$

$$e(k-s), e(k-2s), \dots, e(k-n_s \cdot s) \quad (6)$$

220 The model's general transfer function is expressed as Ec. (7):

$$y(k+1) = fW \begin{bmatrix} y(k), y(k-1), \dots, y(k-n_y); \\ u_1(k), u_1(k-1), \dots, u_1(k-n_{u1}); u_r(k), u_r(k-1), \dots, u_r(k-n_{ur}); \\ e_k(k), e(k-1), \dots, e(k-n_e) \\ y(k-s), y(k-2s), \dots, y(k-n_s \cdot s), \\ e(k-s), e(k-2s), \dots, e(k-n_s \cdot s) \end{bmatrix} \quad (7)$$

Where n_y , n_{ur} , n_e , and n_s represent the autoregressive, exogenous, residual, and seasonal lag orders, respectively; s denotes seasonal periodicity; and fW is a nonlinear mapping function parameterized by model weights W .

225 This hybrid configuration enables simultaneous modeling of high-order dependencies, memory effects, and seasonal recurrence. Incorporating lagged residuals and seasonal components allows the model to capture patterns not accounted for by direct input-output relations, enhancing its capacity to learn both deterministic and stochastic dynamics.

An open-loop configuration was adopted during training, feeding observed streamflow values back to stabilize learning. For validation and operational forecasting, a closed-loop mode recursively propagates forecasted values. Residual sequences were standardized during validation and testing to ensure numerical stability.

230 The structure of the SARIMA model was determined through visual inspection of autocorrelation (ACF) and partial autocorrelation (PACF) plots of the monthly streamflow series. The orders (p,d,q) and (P,D,Q) were selected to reflect the presence of short-term dependencies and seasonal dynamics. Differencing was not applied, as the series appeared stationary in both its level and seasonal pattern. To support this assessment, the Phillips–Perron test was applied to evaluate the presence of unit roots and inform the choice of $d=0$ and $D=0$. A seasonal period of $s=12$ was defined based on the observed annual cycle in streamflow behavior.

235 Data were partitioned into 70% training, (1985–2008), 15% validation, (2009–2013), and 15% testing (2014–2019) subsets, preserving temporal ordering to avoid information leakage; ~~a blocked temporal split was preferred over random sampling.~~ Alongside Bayesian regularization, early stopping was implemented by monitoring validation loss with a patience threshold of 100 epochs, halting training upon stagnation in performance.

240 ~~Model performance was evaluated with complementary metrics reflecting accuracy and parsimony. RMSE quantified average prediction error magnitude and R^2 assessed explained variance. For NN-SARIMAX, model order selection criteria (AIC, BIC) balanced goodness of fit against model complexity.~~

2.6 Logarithmic transformation of streamflow

245 Monthly streamflow series often present positive skewness, heteroscedastic variance, and pronounced extremes associated with flood events, which challenge the assumptions of linear stochastic models such as SARIMA and SARIMAX. To address these issues, a logarithmic transformation was applied to the observed streamflow prior to model calibration:

$$y_t^{log} = \log(y_t + 1) \quad (8)$$

250 This transformation stabilizes variance and improves the suitability of the series for linear time-series modeling. All SARIMA estimation and forecasting were performed in the log-transformed space. Forecasts were then back-transformed to the original scale to ensure physical interpretability:

$$\hat{y}_t = e^{(\hat{y}_t^{log})} - 1 \quad (9)$$

The transformation enhanced the model's ability to represent both low- and high-flow conditions, particularly under strong seasonal variability.

2.6.2.7 Evaluation of the Modelsmodels

2.7.1 Evaluation with metrics and baselines

255 Model performance was first assessed using R^2 and RMSE for the training, validation, and test periods, alongside AIC and BIC to evaluate goodness of fit. These metrics provide a quantitative overview of how well each model reproduces the general behavior of the streamflow series.

260 Forecasts were then compared against simple baselines: monthly climatology, computed as the average flow for each month in the training period, and persistence, which assumes the flow at time $t + 1$ equals the flow at time t . This comparison allows us to contextualize the added value of the SARIMAX model relative to straightforward, intuitive approaches.

Special attention was given to the evaluation of high flows, defined as events above the 90th percentile, by computing RMSE for these peaks. Since the SARIMAX model is designed to capture extreme events, this peak-focused analysis was prioritized to assess its skill in predicting the most critical conditions for water management.

265 Finally, 95% confidence intervals were estimated for all forecasts. After fitting the model on log-transformed data with exogenous variables, predictions and confidence intervals were obtained in log scale and back-transformed to the original units. These intervals illustrate the uncertainty around the forecasted values, providing a clear sense of the expected range for future streamflow.

2.6.17.2 Forecast ~~Error Degradation Across Prediction Horizons~~error degradation across prediction horizons

Forecasting accuracy typically decreases as the prediction horizon extends, a well-documented phenomenon referred to as forecast error degradation (Xiang et al., 2024). To assess this behavior, the best-performing ~~NN~~-SARIMAX model was evaluated over multiple lead times using RMSE and R^2 as performance metrics. Forecasts were produced for 2 to 24 months ahead in increments of two months, enabling the quantification of predictive accuracy across short, medium, and long term horizons.

To capture the evolution of forecast quality, RMSE and R^2 values were analyzed in pairs of consecutive horizons. This pairing facilitated the visualization of degradation trends through line plots, offering insights into the temporal limits of model effectiveness. ~~The resulting performance curves contribute to a clearer understanding of how predictive uncertainty accumulates over time, which is critical for operational decision-making in hydrological forecasting.~~

2.6.27.3 Residual ~~Analysis~~analysis

Residual diagnostics are essential to evaluate model adequacy by verifying whether prediction errors conform to standard statistical assumptions. Residuals $e_t = y_t - \hat{y}_t$ were computed as the difference between observed and forecasted streamflow values, forming a time series subjected to rigorous statistical and graphical analysis.

Normality was tested using the Jarque–Bera test (Jarque and Bera, 1980), assessing whether residuals follow a Gaussian distribution, a prerequisite for valid inference and uncertainty quantification. Autocorrelation was examined through the Durbin–Watson statistic (Durbin and Watson, 1950), where values near 2 suggest the absence of significant serial dependence, thus confirming that temporal structures have been effectively captured. Heteroscedasticity was assessed via the Breusch–Pagan test (Breusch and Pagan, 1979); significant p-values indicated non-constant residual variance, potentially undermining the model's generalizability.

Complementing these tests, graphical diagnostics were employed to detect patterns indicative of model misspecification.

Histograms with kernel density estimation (Silverman, 1986) visually assessed normality, while residuals versus fitted values plots revealed heteroscedastic patterns or structural biases. Quantile–quantile plots (Wilk and Gnanadesikan, 1968) further tested alignment between empirical and theoretical residual quantiles. Finally, ACF plots identified lagged dependencies, where the absence of significant peaks outside confidence bounds supported the white noise assumption.

3 RESULTS AND DISCUSSIONS

The experimental results are organized into three subsections: (1) Description of the streamflow data, (2) Determination of the pool predictors, and (3) Forecasted streamflow series. Each subsection presents and discusses relevant findings, emphasizing the identification of the most suitable forecasting model based on accuracy metrics. A comparative analysis of the four evaluated models highlights their strengths and limitations, guiding the selection of the most effective model for streamflow prediction.

300 Long-range streamflow forecasting is a valuable tool for water resource managers, enabling proactive decision-making and strategic planning. However, excessively extending the forecast lead-time tends to degrade model performance, often resulting in diminished predictive accuracy. Consequently, this study adopts a lead-time of 24 months to evaluate and compare forecasting models. This horizon provides a balance between planning requirements and achievable accuracy for watershed management stakeholders.

305 **3.1 Description of the ~~Streamflow-Data~~streamflow data**

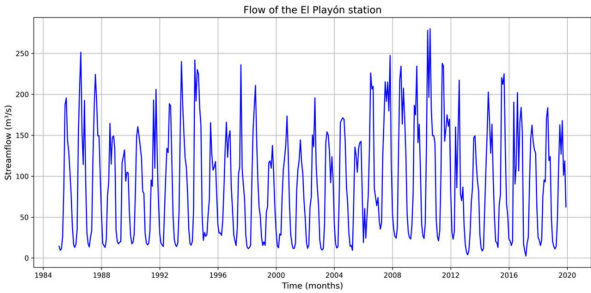
3.1.1 Statistical and ~~Graphical-Description~~graphical description

The streamflow time series at El Playón station exhibits pronounced interannual and seasonal variability, with values ranging from 2.5 m³/s to 280 m³/s and a mean of 92.4 m³/s. This amplitude is consistent with the monomodal rainfall regime characteristic of the region (Urrea et al., 20192016). A standard deviation of 66.4 m³/s and a coefficient of variation of 71.8% confirm the high dispersion and temporal heterogeneity of the data, which poses a challenge for accurate modeling and prediction.

Trend detection tests were also applied. A visual inspection suggested a potential breakpoint in January 2019; however, the Pettitt test yielded a p-value of 1.9900, indicating that this change is not statistically significant. Likewise, Sen’s slope and the Mann-Kendall test indicate a slight upward trend in discharge, but without statistical significance (p = 0.3445), suggesting the absence of a persistent monotonic trend (see Table 1 and Fig. 4).

Table 1: ~~Basic-statistics-and-trend-characterization-for~~Streamflow characteristics at El Playón station ~~flow-rates~~.

Mean <u>m³/s</u>	Min <u>m³/s</u>	Max <u>m³/s</u>	Standard deviation <u>m³/s</u>	Coefficient of variation %	Break poin	Pettitt (p-value)	Sen slope	Mann-Kendall (p-value)
92.4	2.5	280	66.4	71.8	Jan/2019	1.9900	0.0188	0.3445

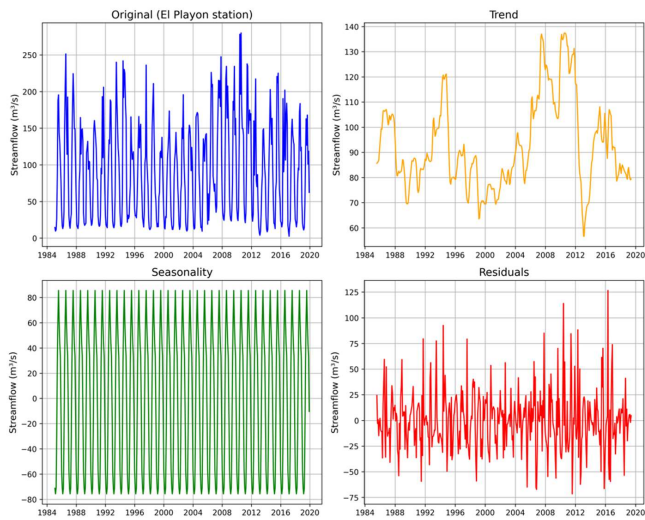


320 **Figure 4: Temporal behavior of streamflow at the Tocaría River.**

These characteristics highlight the complexity of the time series and justify the need for rigorous preprocessing, including stationarity and autocorrelation analysis.

3.1.2 Stationarity ~~Analysis~~analysis

325 Stationarity was assessed through ~~both graphical~~a combination of exploratory decomposition and formal statistical testing. ~~The Figure 5 presents the seasonal decomposition revealed a marked seasonal results. The trend component does not exhibit a~~
330 ~~persistent increasing or decreasing pattern over the analyzed period; instead, it shows multi-year fluctuations characterized by~~
~~alternating phases of higher and residuals without~~lower streamflow. These variations suggest low-frequency hydroclimatic
~~variability rather than a clear long-term trend, indicating that the mean discharge remains broadly stable over time, although~~
~~modulated by interannual and decadal variability.~~
The seasonal component displays a clear and regular periodicity, reflecting a 12-month seasonal cycle in streamflow. This
pronounced seasonality is consistent with the regional hydroclimatic regime, dominated by the alternation between wet and
dry seasons, and confirms that streamflow variability in the Tocaría River is largely controlled by seasonal precipitation
patterns.
335 ~~The residual component exhibits a random distribution centered around zero, with no discernible systematic trend or variance~~
~~shifts~~patterns or trends. It captures short-term variability, extreme events, and noise not explained by the trend or seasonal
components, supporting the adequacy of the seasonal decomposition and the assumption of weak stationarity assumptions
component lacking any systematic trend, indicating time invariance in mean and variance (Figure 5) after seasonal removal.



340 **Figure 5: Decomposition of El Playón streamflow time series into trend, seasonality, and residual components.**

The Phillips-Perron test further confirmed stationarity, yielding a test statistic of -6.5005 and a p-value < 0.0001, allowing rejection of the null hypothesis of a unit root. These results justify modeling without differencing and the selection of $d = 0$ in the SARIMA model.

345 3.1.3 Autocorrelation and ~~Partial Autocorrelation Structure~~[partial autocorrelation structure](#)

The ACF displays significant periodic peaks at regular intervals, indicative of strong seasonal periodicity and persistent temporal dependencies beyond short lags (Fig. 6). This cyclicity aligns with hydrological patterns driven by seasonal precipitation and runoff dynamics, underscoring the appropriateness of seasonal forecasting models such as SARIMA.

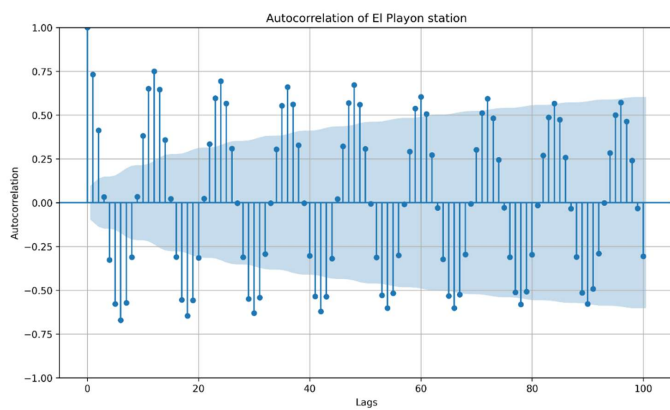


Figure 6: Autocorrelation of the time series of El Playón streamflow for 100 months of lags.

The PACF shows a prominent spike at lag 1 followed by rapid decay to values within the confidence bounds (Fig. 7), consistent with an autoregressive process of order 1 (AR(1)) though the selected SARIMA model incorporates higher-order dynamics to capture the longer memory and seasonal structure identified in the ACF. The lack of significant PACF values at higher lags indicates limited benefit from additional autoregressive terms.

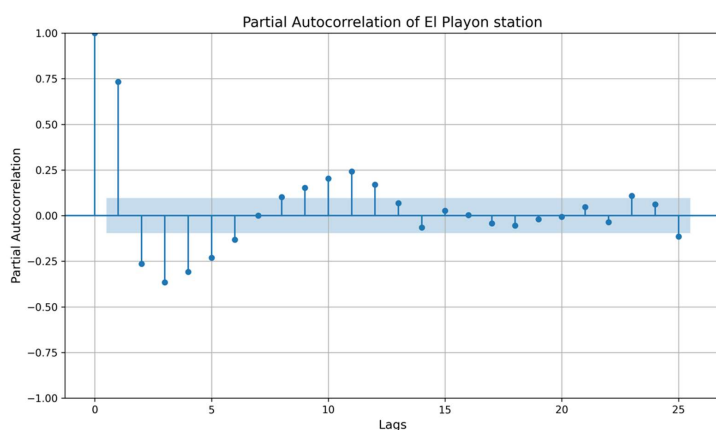


Figure 7: Partial autocorrelation function of El Playón streamflow series over 25 monthly lags.

Based on combined ACF and PACF analysis, a SARIMA (4,0,4)(0,0,3)₁₂ model was selected. This model configuration incorporates the identified seasonal periodicity (season length $s = 12$), confirms stationarity ($d = 0$), and captures short-term autoregressive and moving average dynamics. Residual diagnostics validated the model's adequacy, demonstrating no significant autocorrelation.

3.2. Determination of the ~~Pool Predictors~~pool predictors

3.2.1 Selection of precipitation NLPCs as exogenous variables

The 81 CHIRPS precipitation time series for the ~~Toearia~~Tocaria River basin were ~~reduced to~~compressed into a two-dimensional nonlinear principal components (NLPC1 and NLPC2) using an autoencoder-based NLPCA. The resulting latent scores show variances of 17.64 (NLPC1 explains 92.5) and 6.30 (NLPC2), corresponding to 73.69% and 26.31% of the total variance (eigenvalue = 25.6), and NLPC2 accounts for 7.4% (eigenvalue = 2.1), preserving within the dominant spatiotemporal patterns of two-dimensional latent space, respectively. These percentages describe the original dataset retaining over 99% relative contribution of the total variance and the key spatiotemporal signatures of each latent coordinate. The two NLPCs were subsequently used as exogenous covariates in the streamflow forecasting model, providing a parsimonious representation of basin-wide scale precipitation.

Spearman correlation analysis revealed moderate positive correlations between the NLPCs and the streamflow observed at the El Playón station, with coefficients of 0.50 for NLPC1 and 0.34 for NLPC2. These results support the predictive utility of the NLPCs as exogenous variables, variability. This approach is consistent with findings by Ocampo-Marulanda et al. (2025), who

used CHIRPS-derived [nonlinear](#) precipitation components ~~to reconstruct as compact predictors for streamflow time series in the Cravo-Sur basin under reconstruction in~~ data-scarce conditions. These components were subsequently included as ~~eovariates in the streamflow forecasting model, enabling a more parsimonious yet informative representation of the basin's precipitation dynamics~~[basins](#). Incorporating NLPCs as exogenous predictors offers a compact yet informative representation of precipitation, reducing dimensionality without sacrificing critical hydrometeorological signals.

3.2.2 Selection of ~~Macroclimatic Variables as Exogenous Variables~~[macroclimatic variables as exogenous variables](#)

The influence of 21 MVs on the streamflow variability of the Tocaría River was assessed using a lagged Spearman correlation analysis, considering time lags from 0 to 14 months. This asynchronous framework allowed for identification of delayed relationships between climate anomalies and hydrological responses, which are crucial for predictive modeling. This lagged correlation framework enables detection of delayed hydroclimatic teleconnections, which are essential for long-lead streamflow forecasting.

Statistical significance was evaluated using two-tailed tests with confidence levels between 90% and 99%. Figure 8 displays the lagged correlations between the MVs and the streamflow at the El Playón station. Several variables demonstrated statistically significant correlations across multiple lags, exhibiting a quasi-periodic structure that reflects the hydroclimatic seasonality modulated by the Intertropical Convergence Zone (ITCZ).

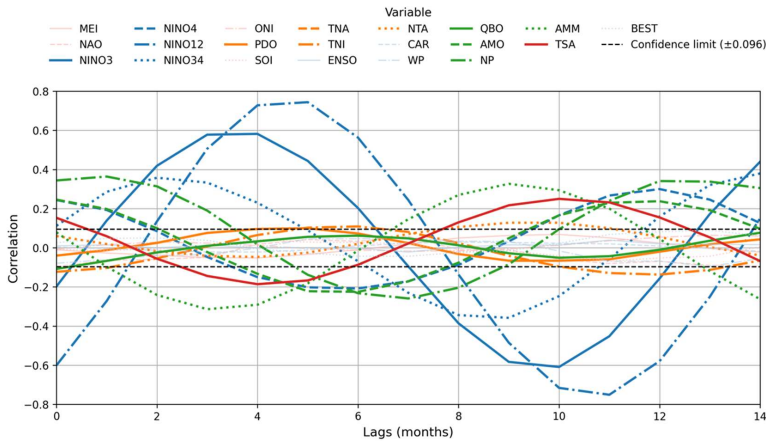


Figure 8: Lagged Spearman correlations between MVs and streamflow at El Playón station.

Key Pacific-related indices—namely NINO12 ($p = 0.75$) and NINO3 ($p = 0.60$)—emerged as the strongest predictors, underscoring the robust influence of ENSO-related sea surface temperature (SST) anomalies on the Tocaría River streamflow.

400 These findings are consistent with previous studies across Colombia (e.g., [Canechala, 2020e](#); Cadavid and Salazar, 2008; [Canechala, 2020c](#); Poveda et al., 2002), which reported comparable lagged correlations between ENSO indices and regional streamflow, often with cyclic behavior.

In addition, Atlantic-related variables such as AMM ($p = 0.32$) and TSA ($p = 0.25$) showed statistically significant, albeit weaker, correlations. These results corroborate the relevance of Atlantic SST variability in eastern Colombia. The Llanos low-level jet and moisture transport from the tropical Atlantic—modulated by indices such as AMM and TSA—have been highlighted as key controls of precipitation and streamflow in the Orinoquía region ([Correa et al., 2024](#); [Builes-Jaramillo et al., 2022](#); Labat et al., 2012; Nieto et al., 2008; [Builes et al., 2022](#); [Correa et al., 2024](#)).

410 The set of significantly correlated predictors spans both Pacific and Atlantic basins: NINO3, NINO4, NINO12, NINO34, PDO, TNI, NP, QBO (Pacific-related), and AMO, NTA, TNA, NAO, AMM, TSA (Atlantic-related). This reinforces the complexity of the climate–hydrology interactions in the Tocaría River basin and emphasizes the need to account for both direct and lagged macroclimatic signals in predictive modeling.

3.2.3 Assessing ~~Multicollinearity and Variable Selection for Improved Time Series Forecasting~~[multicollinearity and variable selection for improved time series forecasting](#)

415 [The results of the correlation heatmap \(Fig. 9\), reveal substantial interdependence among several MVs, indicating that the inclusion of multiple closely related predictors may introduce redundancy and model instability. For instance, the ENSO indices NINO3, NINO4, NINO12, and NINO34 exhibit strong mutual correlations, suggesting that a single representative index is sufficient to capture ENSO-related variability. Similarly, the high correlations observed among the TNA, NTA, and TSA indices indicate overlapping information content; therefore, only one of these indices was retained in the final predictor set to mitigate multicollinearity.](#)

420 To ensure model robustness and ~~avoid~~[reduce the risk of](#) overfitting, multicollinearity among [the candidate](#) predictors was quantified using the VIF. Table 2 ~~presents~~[summarizes](#) the VIF values for all ~~candidate~~-variables [considered](#). While most ~~variables showed~~[predictors exhibited](#) acceptable [multicollinearity](#) levels ($VIF < 10$), ~~certain predictors; especially~~[several variables—particularly](#) those ~~related to~~[associated with](#) ENSO; ~~exhibited~~[—showed](#) extreme multicollinearity. [Specifically, the NINO3, NINO4, NINO12, and NINO34 had VIFs](#)[indices presented VIF values](#) ranging from 2,492 to 81,825. [In addition, the TNA and TSA presented](#)[indices yielded](#) infinite ~~VIFs~~[VIF values](#), indicating perfect collinearity with other ~~variables~~[predictors](#), most likely due to structural redundancy among Atlantic SST indices, ~~as confirmed by~~. [This behavior is consistent with the strong interdependencies observed in](#) the correlation heatmap.

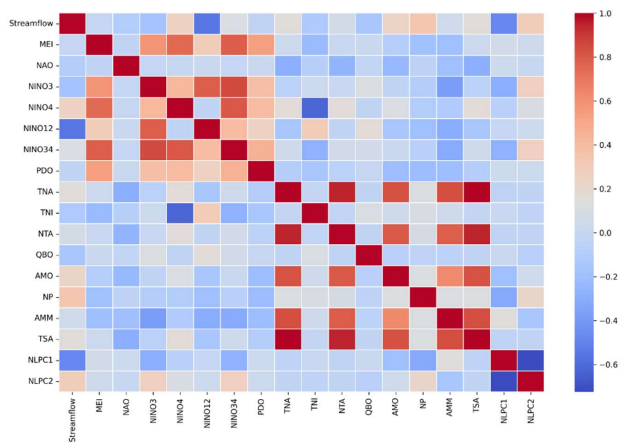


Table 2: Variance Inflation Factor Analysis for predictor variables.

Variable	VIF	Variable	VIF
NAO	2	NTA	16
NINO3	38,899	QBO	1
NINO4	29,126	AMO	8
NINO12	2,492	NP	17,705
NINO34	81,825	AMM	8
PDO	2	TSA	inf
TNA	inf	PNLPCA_PC1	4
TNI	4	PNLPCA_PC2	4

These results, along with the correlation heatmap (Fig. 9), confirm substantial interdependence among ENSO indices, suggesting that including multiple related predictors may lead to instability and redundancy. For example, NINO3, NINO4, and NINO34 are highly correlated, and thus only one may be sufficient to represent ENSO dynamics. Likewise, high correlation between TNA and TNI implies redundancy.

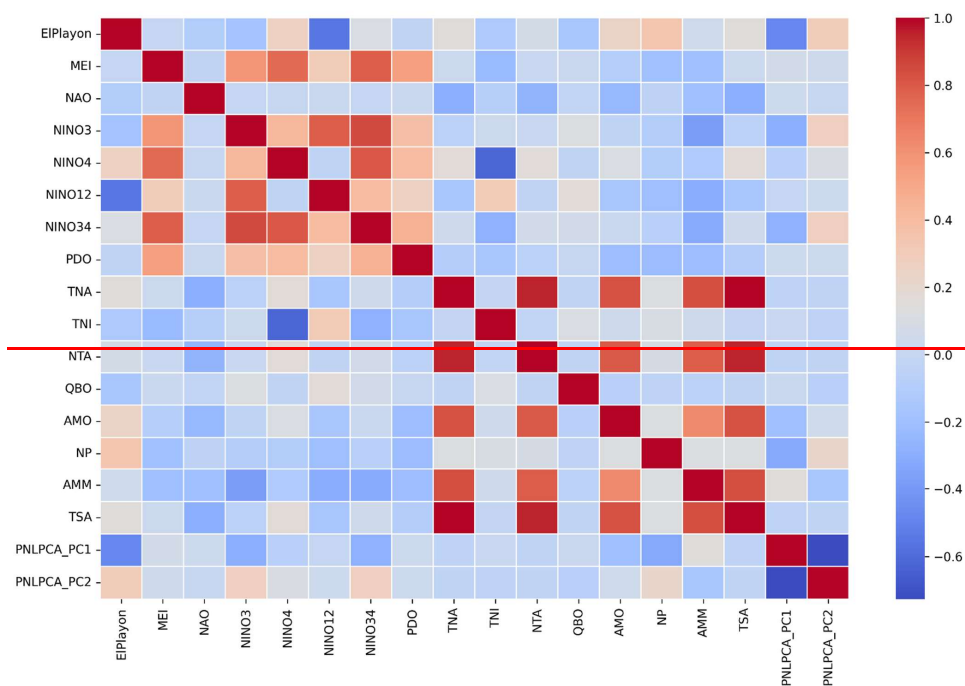


Figure 9: Correlation heatmap of predictor variables.

Table 2: Variance Inflation Factor Analysis for predictor variables

Variable	VIF with all variables	VIF with selected variables
NAO	2	N.A
NINO3	38,899	N.A
NINO4	29,126	N.A
NINO12	2,492	3.2
NINO34	81,825	N.A
PDO	2	N.A
TNA	inf	8.9

TNI	4	N.A
NTA	16	N.A
QBO	1	N.A
AMO	8	3.8
NP	17,75	N.A
AMM	8	4.2
TSA	INF	N.A
PNLPCA_PC1	4	2.5
PNLPCA_PC2	4	3.7

To address this, various combinations of variables were tested through an iterative model refinement process, prioritizing predictors with strong individual relationships to streamflow and minimal mutual collinearity. This selection strategy balances predictive power with model parsimony, mitigating multicollinearity-induced variance inflation and enhancing generalizability. ~~Model performance was evaluated using RMSE and R² to balance predictive accuracy and parsimony.~~

Ultimately, the optimal subset of exogenous predictors was determined to be: PNLPCA_PC1, PNLPCA_PC2, ~~NINO4~~, ~~NINO12~~, ~~NP~~, ~~AMO~~, ~~TNA~~, ~~AMO~~ and ~~AMM~~, and ~~TSA~~.

This final configuration minimized multicollinearity, preserved critical information from both precipitation and climate variability, and improved the interpretability and reliability of the streamflow forecasting model.

The final pool of predictors, comprising key macroclimatic indices and the first two NLPCs; provided the input for the forecasting models evaluated in the subsequent section. The next subsection presents the performance comparison of candidate models and the resulting streamflow forecasts.

3.3 Forecasted ~~Streamflow-Series~~streamflow series

~~The forecasting performance of the four models was evaluated using R², RMSE, AIC, and BIC. All models~~ Models were trained ~~and~~, validated, ~~and tested~~ on independent datasets to ensure robust generalization. Table 3 summarizes the ~~results. All~~ corresponding performance metrics. Overall, all model configurations ~~yielded~~exhibited adequate ~~performances~~skill in forecasting monthly streamflow ~~with lead times of up to 24 months.~~

Among the SARIMAX configurations, models based on log-transformed streamflow consistently showed good performance during both the validation and test phases, with stable R² and RMSE values, indicating robust generalization. These models achieved the best SARIMAX performance in ~~advance. As expected, the test period, with R² values decreased~~ ranging from 0.55 to 0.64 and RMSE ~~increased from training to validation. Training R² ranged from 0.85 to 0.91, while values between 39.3 and 43.9, outperforming their counterparts using non-transformed data.~~

Across the validation R² ~~dropped to 0.71–0.78 and test periods, the monthly climatology model yielded the lowest overall RMSE increased from 26.8–32.7 in training to 41.5–49.9 in validation~~ (33.9) and the highest R² (0.73), thereby outperforming

the SARIMAX-based models in terms of average predictive accuracy. However, when model performance was specifically evaluated under high-flow conditions, the LOG-NNSARIMAX-MVNL configuration demonstrated superior skill, achieving the lowest RMSE (60.8). This result highlights the added value of the SARIMAX approach for reproducing hydrologically extreme events, which are often underrepresented in mean-based performance metrics.

The model combining ocean-atmospheric indices with nonlinear components showed the smallest degradation between training and validation, indicating higher robustness. In contrast, the baseline and the model using only nonlinear components yielded lower predictive skill, though both maintained acceptable performance (validation R^2 of 0.72 and 0.71, respectively), which is notable given the hydroclimatic variability of the basin.

The best results were obtained with the combined model, which achieved the highest R^2 (0.91 training, 0.78 validation) and the lowest RMSE (26.8 and 41.5). No other model exceeded 0.87 in training or 0.73 in validation. All other models reported training RMSE above 29.0 and validation RMSE above 44.4. The combined configuration consistently showed lower errors.

In terms of model complexity, AIC was identical (3103) for the three simpler configurations, while slightly higher (3110) in the combined model. BIC increased more noticeably in the combined case (3173), reflecting its additional structural complexity.

Although the inclusion of nonlinear components alone did not significantly enhance the baseline, their integration with ocean-atmospheric variables resulted in a marked improvement in accuracy and consistency across datasets.

In terms of model complexity, AIC values were similar (>2000) among SARIMAX models calibrated using non-transformed data, whereas substantially lower AIC values (>200) were obtained for models based on log-transformed inputs. A comparable pattern was observed for BIC, with lower values for log-transformed models (>200) relative to non-transformed models (>2500), indicating a more parsimonious model structure when logarithmic transformation was applied.

Table 3: Forecast performance metrics for the four streamflow forecasting models.

Model	Exogenous variables (inputs)	Training	Validation	Test	RMSE test	AIC	BIC
		R^2	RMSE m^3/s	R^2	RMS E m^3/s		
SARIMA (4,0,4)	None	0.86	35.3	0.86	30.2	49.9	3103
(0,0,3) ₁₂	0.70			0.84	48.4	108.4	580

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Benchmark	0.	3	0.62	44.	0.	33.9	7	N.	N.
climatology	7	1.		7	7		6	A.	A.
	7	0			3				
							4		
Benchmark	0.	4	0.41	55.	0.	54.0	9	N.	N.
persistence	5	5.		8	3		8	A.	A.
	1	1			2				
							1		

N.A. Not applicable. AIC and BIC are information criteria that balance model goodness-of-fit and complexity. Lower values indicate a more parsimonious model, with BIC imposing a stronger penalty for model complexity than AIC.

These results are consistent with previous findings, Table 4, in the literature. Reported R^2 values for monthly streamflow prediction range from moderate (~ 0.65) to near-perfect (~ 0.99), depending on lead time, predictor variables, and catchment complexity.

For instance, Hosseinzadeh et al. (2023) reported $R^2 = 0.92$ using a multivariate SARIMAX model with temperature and precipitation as exogenous inputs in the Colorado River Basin. Cheng et al. (2020) achieved $R^2 = 0.95$ using an LSTM model, although this performance was limited to one-month-ahead forecasts and dropped significantly ($R^2 < 0.20$) at longer lead times.

Several hybrid or AI-based approaches have yielded high predictive accuracy ($R^2 \approx 0.99$), such as those reported by Fathian et al., (2019), Moeeni et al. and Bonakdari (2017), and Dariane and Behbahani (2024). However, these results often stem from short-term horizons, multi-source calibration, or highly tuned model configurations prone to overfitting. Ghorbani et al., (2016) obtained R^2 between 0.77 and 0.84 using ANN and SVM models, while Gómez et al., (2010) reported a more moderate $R^2 \approx 0.64$ for the Bogotá River basin.

In comparison, the performance of our models; particularly the NNLOG-SARIMAX-MVNL; stands competitively within this broader context. Despite relying on a single hydrometric station and forecasting beyond the one-month horizon, our approach demonstrates robust skill in capturing the high temporal variability and structural complexity of streamflow in the Tocaría River Basin.

Table 4: Validation R^2 of selected monthly streamflow forecasting models from literature.

Best model	Description	Validation R^2	References
SARIMAX	24-month forecasts with temperature and precipitation	0.92	Hosseinzadeh, et al., 2023

LSTM	One-month-ahead forecasts	0.95	Cheng et al., 2020
MARS1-SETAR	Hybrid nonlinear time series and AI modeling	0.99	Fathian, et al., 2019
SARIMA-ANFIS	SARIMA combined with neuro-fuzzy and ANN systems	0.94	Moeeni and Bonakdari, 2017
Multistep data-driven	Neural-fuzzy hybrid with input selection	0.97	Darlane and Behbahani, 2017
Hybrid model	SARIMA combined with nonlinear ANN	0.72	Moeeni, 2016
ELM	Extreme Learning Machine approach	0.82	Yassen et al., 2016
RBF	MLP, RBF, and SVM models for river flow prediction	0.87	Ghorbani et al., 2016
PMC 20 NCO	Neuro-fuzzy vs neural networks for Bogotá River	0.64	Gómez et al., 2010

3.3.1 Statistical ~~Evaluation~~evaluation of the ~~Best-Model~~best model for ~~Streamflow-Forecasting~~streamflow forecasting

Figure 10 shows the streamflow prediction results for the El Playón station using the ~~NNLOG~~-SARIMAX-MVNL model, which integrates exogenous variables including MV's and NLPCs derived from local precipitation data. The figure includes three key elements: observed streamflow, model predictions for the training period, forecasts for the validation period, and test period.

The observed streamflow series reveals pronounced seasonality, characterized by recurrent peaks and troughs consistent with the hydroclimatic regime of the basin. During the training phase, the model reproduces the seasonal dynamics and intra-annual variability with high accuracy, showing minimal deviations. In the validation ~~and test~~ period, although some differences appear; particularly underestimations of extreme highs or delays in response; the general flow patterns, including the timing and intensity of seasonal peaks, are well preserved. These results highlight the model's capacity to capture both historical and prospective streamflow behaviors based on relevant exogenous predictors.

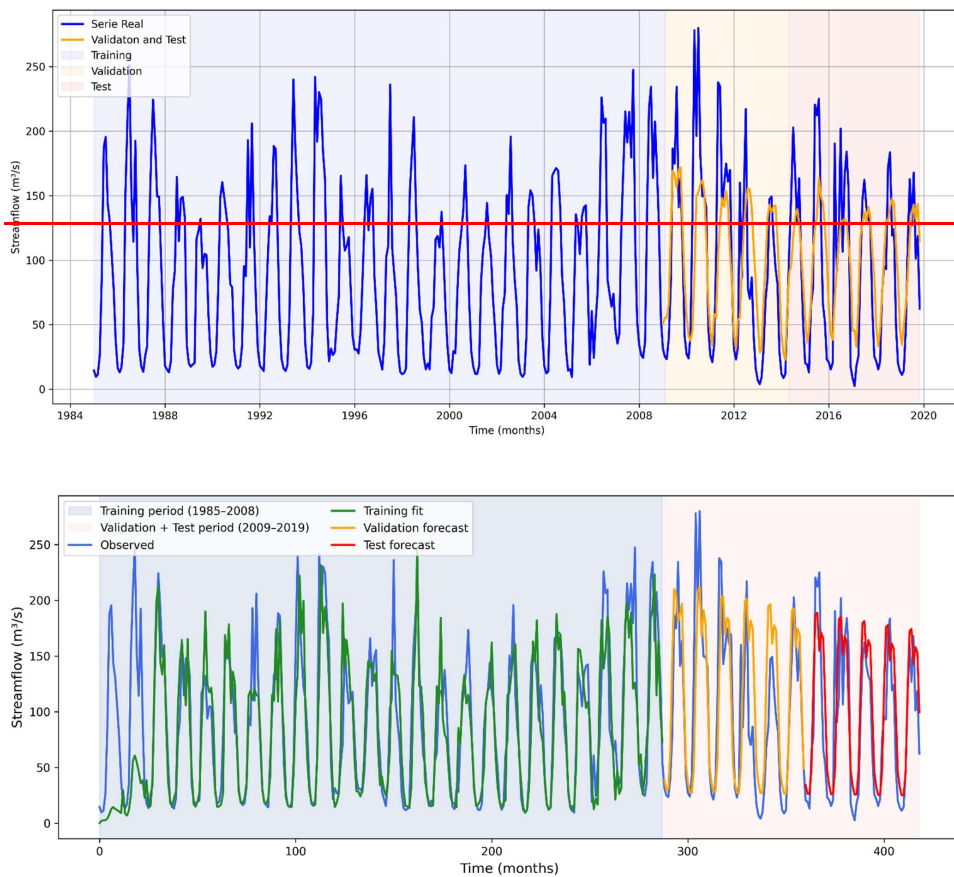


Figure 10: Observed and predicted streamflow for training and validation using the **NNLOG-SARIMAX-MVNL** model.

The figure 11 shows the performance of the log-transformed SARIMAX model for river flow forecasting. Observed flows are in black, the model fit during training in blue, and the forecast mean in red. Shaded areas indicate uncertainty: the lighter band is the 95% prediction interval, and the darker band is the 95% confidence interval. The model captures the overall trend and seasonal patterns well, though extreme peaks tend to be underestimated, and uncertainty increases for higher flows, reflecting their inherent variability. Overall, the figure highlights both the model's accuracy and the reliability of its forecasts.

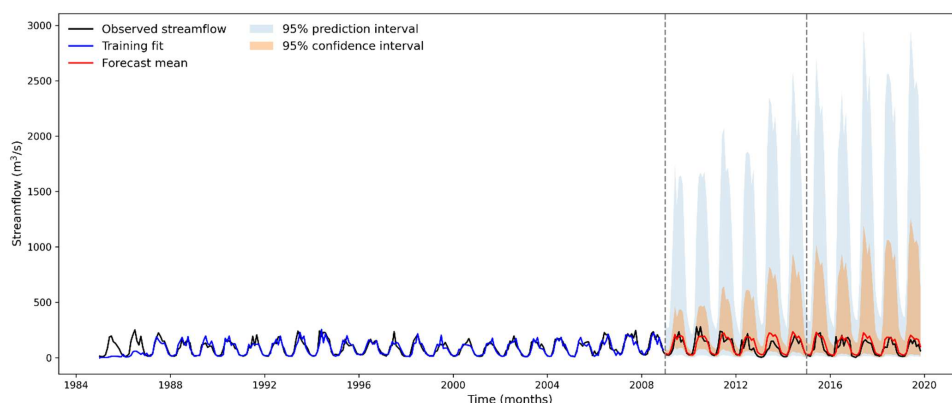


Figure 11. Forecast of log-transformed streamflow using SARIMAX with 95% confidence and prediction intervals

To evaluate/assess the model's temporal generalization capability, streamflow forecasts were generated for horizons/lead times of up to 24 months (Fig. 11). The RMSE values remained below 1430 m³/s for during the first four/eight forecast months, which is low relative to the standard deviation of the observed series ($\sigma \approx 66$ m³/s). Between months 5 and 8/Beyond month 14, RMSE increased to approximately 30 progressively before stabilizing at values below 50 m³/s and then stabilized. The coefficient of determination (R^2 -metric²) remained above 0.9092 up to month 7, then 12, after which it gradually declined, reaching 0.8382 by month 10/18 and remaining above 0.7580 throughout the entire 24-month forecast horizon.

These results confirm the robustness of the NNLOG-SARIMAX-MVNL model for medium- and long-term forecasting, maintaining a favorable balance between accuracy and lead time. The performance is suitable for practical decision-making applications in water resource planning, including drought early warning and integrated watershed management in the Tocaria River basin.

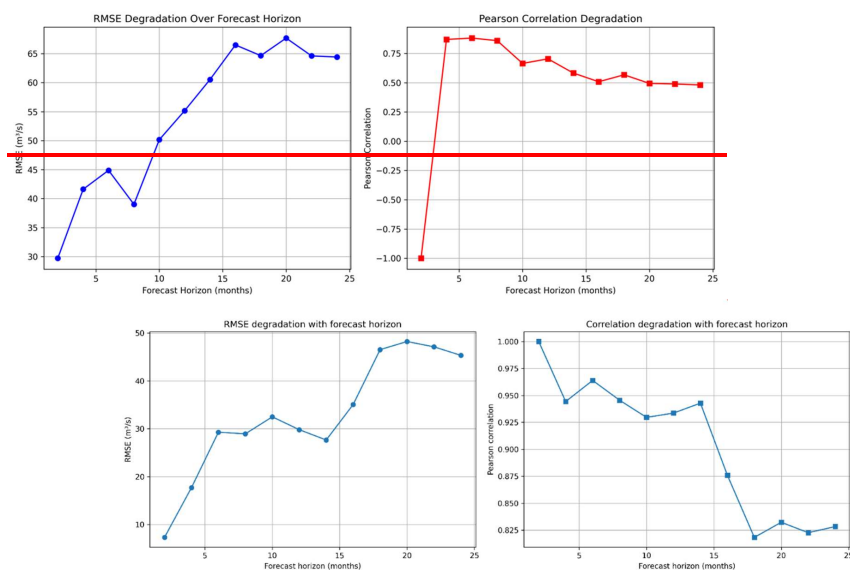


Figure H12: Forecast error degradation across prediction horizons based on RMSE and R^2 metrics.

A residual analysis was performed to assess the adequacy of the model and detect any remaining structure in the errors. Residuals were computed as the difference between observed and predicted streamflows. The residual series is generally centered around zero, with sporadic peaks reaching $+150 \text{ m}^3/\text{s}$ and troughs of $-100 \text{ m}^3/\text{s}$, primarily associated with abrupt hydrological events.

Several statistical diagnostics were applied to evaluate the residual distribution. The Jarque–Bera test yielded a statistic of 13.2 ($p = 0.0014$), suggesting a moderate deviation from normality. The Q–Q plot reveals mild departures from the theoretical normal line, particularly in the upper quantiles, indicating that extreme residuals are somewhat asymmetrically distributed (Fig. 12). Overall, while the residuals are not perfectly normal, their distribution remains reasonably close to symmetry for most values. The residuals are not perfectly normal (Shapiro–Wilk $W = 0.913$, $p = 0.0004$; Jarque–Bera $JB = 58.951$, $p < 0.001$), show some positive autocorrelation (Durbin–Watson = 1.243), and a slight change in variance over time (Breusch–Pagan $BP = 3.987$, $p = 0.0459$). These patterns offer useful insights into the series’ dynamics and provide additional information for interpreting its temporal behavior.

The diagnostic plots show that the residuals generally follow the expected distribution (see Figure 13), with slight deviations in the tails (Q–Q plot). Residuals tend to spread more at higher fitted values, indicating mild heteroscedasticity (Residuals vs

560 Fitted). The ACF shows mostly no significant autocorrelation, though the first lags suggest weak positive dependence. Overall, the model captures the main dynamics, with residuals showing only minor deviations.

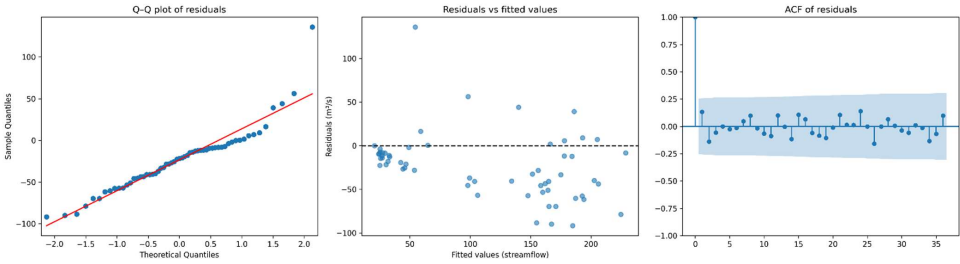
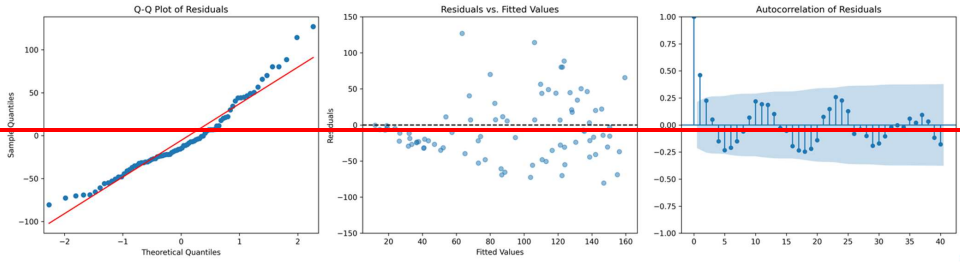


Figure 13

565 The Durbin–Watson statistic of 1.72 indicates an absence of significant autocorrelation, which is corroborated by the ACF plot, where no substantial lags exceed the confidence bounds. This implies that the model has adequately captured the temporal dependencies in the streamflow series, and that residuals are largely uncorrelated.

The Breusch–Pagan test returned a statistic of 19.05 ($p = 0.0396$), suggesting the presence of heteroscedasticity. This is further supported by the residuals vs. fitted values plot, where residual variance appears non-constant, particularly for low to mid-range predicted values. Clustering and trends in residuals are visible in the initial portion of the fitted value range, consistent with heteroscedastic behavior. These findings indicate that while the model performs well overall, its variance may vary across the prediction space, particularly during high variability periods.

570



575 **Figure 12:** Graphical analysis of normality (Q-Q-Plot of residuals), heteroscedasticity (scatter plot, Residuals vs Fitted values), and ACF of residuals.

In summary, the statistical analysis ~~supports the conclusion~~indicates that the ~~NNLOG~~-SARIMAX-MVNL model provides reliable streamflow forecasts under ~~average and low~~peak-flow conditions. ~~However;~~ however, its ability to accurately ~~predict~~reproduce high-magnitude ~~peak~~extreme flows remains limited, likely due to complex hydrometeorological ~~drivers~~processes that are not fully captured by the selected predictors. ~~Despite this, the model demonstrates strong potential for operational use in drought risk assessment and water resource management, particularly for forecasting low-flow events in the Tocaria River basin.~~

4 CONCLUSIONS

This study conducted a rigorous comparative assessment of four monthly streamflow forecasting models for a data-scarce basin, all based on the SARIMA framework. These models were incrementally enhanced through the integration of exogenous predictors ~~and ANNs to improve predictive skill.~~ All configurations demonstrated satisfactory performance, ~~as reflected in high R^2 and low RMSE across both calibration and validation phases.~~ ~~However;~~ however, the ~~baseline SARIMA (4,0,4)(0,0,3);~~hybrid LOG-SARIMAX model, ~~while capable of~~ showed superior skill in capturing seasonal and ~~autoregressive patterns, showed and reproducing peak-flow conditions and demonstrated strong predictive performance at extended lead times of up to 24 months, highlighting its applicability for anticipatory water-resource management and hydroclimatic risk mitigation in data-limited forecasting ability when compared to models incorporating external predictors~~settings.

~~Among the configurations tested, the SARIMAX models with MVs, and the combination of MVs with NLPs; substantially outperformed the baseline. The NN-SARIMAX-MVNL model, which merges both large-scale climate signals and localized precipitation variability, achieved the highest forecasting accuracy and stability, consistently yielding the lowest RMSE and highest R^2 in both training and out-of-sample testing.~~

The selection of exogenous predictors was grounded in hydroclimatic relevance. ~~The MVs included indices such as NINO4, NINO12, NP, AMO, TNA, AMM, and TSA, which collectively capture dominant modes of Pacific and Atlantic ocean-atmosphere variability affecting the Tocaria River basin.~~ At the local scale, precipitation data derived from the CHIRPS dataset were incorporated via NLPCA, allowing the model to account for spatially distributed and nonlinear hydrometeorological influences. The MVs included indices such as NINO12, TNA, AMO and AMM, which collectively capture dominant modes of Pacific and Atlantic ocean-atmosphere variability affecting the Tocaria River basin.

~~The NN-SARIMAX-MVNL model demonstrated strong predictive performance at extended lead times of up to 24 months, highlighting its applicability for anticipatory water resource management and hydroclimatic risk mitigation in data-limited settings. Residual diagnostics confirmed its reliability in forecasting both low; and average-flow regimes; an essential feature for drought preparedness and long-term planning in the basin.~~

~~In summary, this work underscores the value of integrating large-scale climate teleconnections with locally-resolved precipitation dynamics to enhance streamflow predictability under conditions of data scarcity. The hybrid modeling framework~~

610 proposed herein offers a scalable and transferable approach for streamflow forecasting in other poorly instrumented basins,
with implications for strengthening adaptive watershed governance in the context of climate variability and change.

5 AUTHOR CONTRIBUTION

Conceptualization: JDSO, COM, LMCA, TC, and TAFE; data curation: JDSO and COM; formal analysis: JDSO, COM; LMCA, TC, and TAFE; Funding acquisition: LMCA; Methodology: COM, TC, and TAFE; Project administration: LMCA;
615 Resources: LMCA and TAFE; Software: JDSO, COM; Supervision: LMCA, TC and TAFE; Validation: TC and TAFE; Visualization: JDSO and COM; Writing (original draft preparation): JDSO, COM, LMCA and TC; and Writing (review and editing): JDSO, COM; LMCA, TC, and TAFE.

6 COMPETING INTERESTS

The authors also have no other competing interests to declare.

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