

Simple Box-Cox probabilistic models for hourly streamflow predictions

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This supplementary material details the calculation of the best-metric residual error model and the analysis of statistical significance of differences in the performance metrics of the competing residual error models.

We look at performance rankings of the residual error models.

15 We use statistical tests to assess whether differences in the performance metrics of competing residual error models are significant. For example, to compare the reliability (R) of three residual error models A, B, C and D.

- Residual error model A uses the ARMA model AR3 and the heteroscedastic transformation Log
- Residual error model B uses AR3 and BC02
- Residual error model C uses AR3 and BC05
- 20 • Residual error model D uses AR3 and SLS
- Suppose we are comparing the reliability of schemes A, B, C and D using five catchments, with respective metric values:
 - R residual error model A for catchment 1: R_AR3_Log_c1
 - R residual error model A for catchment 2: R_AR3_Log_c2
 - R residual error model A for catchment 3: R_AR3_Log_c3
 - R residual error model A for catchment 4: R_AR3_Log_c4
 - R residual error model A for catchment 5: R_AR3_Log_c5
- 25 • R residual error model B for catchment 1: R_AR3_BC02_c1
- R residual error model B for catchment 2: R_AR3_BC02_c2
- R residual error model B for catchment 3: R_AR3_BC02_c3
- R residual error model B for catchment 4: R_AR3_BC02_c4
- R residual error model B for catchment 5: R_AR3_BC02_c5
- 30 • Similar for residual error model C and D, so that:
 - R_AR3_BC05_c1
 - R_AR3_BC05_c2
 - R_AR3_BC05_c3
 - R_AR3_BC05_c4
 - R_AR3_BC05_c5

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- R_AR3_SLS_c1
- R_AR3_SLS_c2
- R_AR3_SLS_c3
- R_AR3_SLS_c4
- R_AR3_SLS_c5

- For precision (P) and Volumetric Bias (VB) we do same as for R

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- Steps:

1) identify the residual error model with the best (lowest) median metric values.

- If median A < median B < median C < median D, i.e., residual error model A is the “best median” residual error model.
- We apply the paired Wilcoxon signed-rank test [Bauer, 1972] to check for statistically significant differences at the 95% confidence level between
 - A vs B, A vs C, A vs D.
- The use of a paired test ensures that the metric values are compared case-by-case, i.e., R_AR3_Log_c1 is only compared to R_AR3_BC02_c1, R_AR3_BC05_c1 and R_AR3_SLS_c1, and so forth
- The statistical comparison of residual error models is carried out separately for the three-performance metrics (R, P, VB)
 - for a given metric, we establish whether the degradation in performance incurred by a residual error model other than the best-median residual error model is statistically significant.

2) establish the set of “best-metric” residual error model as the residual error models that are statistically similar to the best median scheme in the particular performance metric

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