pestpp-glm

May 1, 2019

1 PESTPP-GLM

In this notebook, we will run PESTPP-GLM in standard parameter estimation mode and regularization mode. In both cases, we will use the baked-in bayes-linear posterior monte carlo analysis to get posterior forecast PDFs. We will use the prior monte carlo outputs as the prior forecast PDF.

```
In [1]: import os
    import shutil
    import numpy as np
    import pandas as pd
    import matplotlib.pyplot as plt
    import flopy
    import pyemu
```

flopy is installed in /Users/jeremyw/Dev/gw1876/activities_2day_mfm/notebooks/flopy

Out[3]:		type	transform	count	initial value \setminus
	cn_strt6	cn_strt6	log	1	0
	flow	flow	log	1	0
	cn_hk7	cn_hk7	log	1	0
	drncond_k00	drncond_k00	log	10	0
	gr_vka3	gr_vka3	log	705	0
	gr_prsity5	gr_prsity5	log	705	0
	cn_rech4	cn_rech4	log	1	0
	pp_sy0	pp_sy0	log	32	0
	pp_strt1	pp_strt1	log	32	0
	gr_sy5	gr_sy5	log	705	0
	pp_ss2	pp_ss2	log	32	0
	pp_vka0	pp_vka0	log	32	0
	cn_prsity7	cn_prsity7	log	1	0

gr_prsity4	gr_prsity4	log	705	0
gr_vka5	gr_vka5	log	705	0
pp_hk0	pp_hk0	log	32	0
gr_sy4	gr_sy4	log	705	0
gr_ss5	gr_ss5	log	705	0
pp_hk1	pp_hk1	log	32	0
gr_rech2	gr_rech2	log	705	0
gr_strt4	gr_strt4	log	705	0
pp_prsity0	pp_prsity0	log	32	0
strk	strk	log	40	0
pp_ss1	pp_ss1	log	32	0
gr_sy3	gr_sy3	log	705	0
welflux	welflux	log	2	0 to 0.176091
pp_prsity1	pp_prsity1	log	32	0
gr_rech3	gr_rech3	log	705	0
cn_ss6	cn_ss6	log	1	0
cn_prsity6	cn_prsity6	log	1	0
• • •				• • •
pp_rech1	pp_rech1	log	32	0
pp_vka2	pp_vka2	log	32	0
cn_rech5	cn_rech5	log	1	-0.39794
pp_rech0	pp_rech0	log	32	0
cn_strt7	cn_strt7	log	1	0
welflux_k02	welflux_k02	log	6	0
gr_strt5	gr_strt5	log	705	0
cn_sy6	cn_sy6	log	1	0
gr_hk5	gr_hk5	log	705	0
pp_vka1	pp_vka1	log	32	0
gr_ss4	gr_ss4	log	705	0
cn_sy8	cn_sy8	log	1	0
pp_sy2	pp_sy2	log	32	0
cn_hk8	cn_hk8	log	1	0
pp_sy1	pp_sy1	log	32	0
cn_prsity8	cn_prsity8	log	1	0
cn_vka7	cn_vka7	log	1	0
cn_sy7	cn_sy7	log	1	0
cn_vka8	cn_vka8	log	1	0
cn_vka6	cn_vka6	log	1	0
pp_ss0	pp_ss0	log	32	0
pp_prsity2	pp_prsity2	log	32	0
gr_strt3	gr_strt3	log	705	0
pp_strt0	pp_strt0	log	32	0
pp_strt2	pp_strt2	log	32	0
cn_ss8	cn_ss8	log	1	0
pp_hk2	pp_hk2	log	32	0
gr_hk4	gr_hk4	log	705	0
cn_ss7	cn_ss7	log	1	0
gr_hk3	gr_hk3	log	705	0

	upper bound	lower bound	standard deviation
cn_strt6	0.0211893	-0.0222764	0.0108664
flow	0.09691	-0.124939	0.0554622
cn_hk7	1	-1	0.5
drncond_k00	1	-1	0.5
gr_vka3	1	-1	0.5
gr_prsity5	0	-1	0.25
cn_rech4	0.0791812	-0.09691	0.0440228
pp_sy0	0.243038	-0.60206	0.211275
pp_strt1	0.0211893	-0.0222764	0.0108664
gr_sy5	0.243038	-0.60206	0.211275
pp_ss2	1	-1	0.5
pp_vka0	1	-1	0.5
cn_prsity7	0	-1	0.25
gr_prsity4	0	-1	0.25
gr_vka5	1	-1	0.5
pp_hk0	1	-1	0.5
gr_sy4	0.243038	-0.60206	0.211275
gr_ss5	1	-1	0.5
pp_hk1	1	-1	0.5
gr_rech2	0.0413927	-0.0457575	0.0217875
gr_strt4	0.0211893	-0.0222764	0.0108664
pp_prsity0	0	-1	0.25
strk	2	-2	1
pp_ss1	1	-1	0.5
pp_ss1 gr_sy3	1 0.243038	-1 -0.60206	0.5 0.211275
	=	=	
gr_sy3	0.243038	-0.60206	0.211275
gr_sy3 welflux	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0	0.211275 0.0752575 to 0.11928
gr_sy3 welflux pp_prsity1	0.243038 0.176091 to 0.30103 0	-0.60206 -0.30103 to 0 -1	0.211275 0.0752575 to 0.11928 0.25
<pre>gr_sy3 welflux pp_prsity1 gr_rech3</pre>	0.243038 0.176091 to 0.30103 0 0.0413927	-0.60206 -0.30103 to 0 -1 -0.0457575	0.211275 0.0752575 to 0.11928 0.25 0.0217875
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6	0.243038 0.176091 to 0.30103 0 0.0413927 1	-0.60206 -0.30103 to 0 -1 -0.0457575 -1	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25
<pre>gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1</pre>	0.243038 0.176091 to 0.30103 0 0.0413927 1	-0.60206 -0.30103 to 0 -1 -0.0457575 -1	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2	0.243038 0.176091 to 0.30103 0 0.0413927 1 0 0.0413927 1	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5	0.243038 0.176091 to 0.30103 0 0.0413927 1 0 0.0413927 1 -0.09691	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -1	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -1 -0.0457575	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.0217875 0.5 0.5 0.225772
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7	0.243038 0.176091 to 0.30103 0 0.0413927 1 0 0.0413927 1 -0.09691	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -1 -0.0457575 -1 -0.0222764	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.5 0.225772 0.0217875 0.0108664
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -1 -0.0457575 -0.0222764 -1	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -0.0222764 -1 -0.0222764	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5 cn_sy6	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -0.0222764 -1 -0.0222764 -0.60206	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5 cn_sy6 gr_hk5	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -0.0222764 -1 -0.0222764 -0.60206 -1	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664 0.5 0.211275 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5 cn_sy6 gr_hk5 pp_vka1	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -0.0222764 -1 -0.0222764 -0.60206 -1 -1	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664 0.5 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5 cn_sy6 gr_hk5 pp_vka1 gr_ss4	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -0.0222764 -1 -0.0222764 -0.60206 -1 -1 -1	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664 0.5 0.5 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5 cn_sy6 gr_hk5 pp_vka1 gr_ss4 cn_sy8	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0222764 -1 -0.60206 -1 -1 -1 -0.60206	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664 0.5 0.5 0.0108664 0.5 0.5 0.5 0.5 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5 cn_sy6 gr_hk5 pp_vka1 gr_ss4 cn_sy8 pp_sy2	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -0.0222764 -1 -0.0222764 -0.60206 -1 -1 -1 -0.60206 -0.60206	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664 0.211275 0.5 0.5 0.5 0.5 0.5 0.5
gr_sy3 welflux pp_prsity1 gr_rech3 cn_ss6 cn_prsity6 pp_rech1 pp_vka2 cn_rech5 pp_rech0 cn_strt7 welflux_k02 gr_strt5 cn_sy6 gr_hk5 pp_vka1 gr_ss4 cn_sy8	0.243038 0.176091 to 0.30103	-0.60206 -0.30103 to 0 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0457575 -1 -1 -0.0222764 -1 -0.60206 -1 -1 -1 -0.60206	0.211275 0.0752575 to 0.11928 0.25 0.0217875 0.5 0.25 0.0217875 0.5 0.225772 0.0217875 0.0108664 0.5 0.0108664 0.5 0.5 0.0108664 0.5 0.5 0.5 0.5 0.5

cn_prsity8	0	-1	0.25
cn_vka7	1	-1	0.5
cn_sy7	0.243038	-0.60206	0.211275
cn_vka8	1	-1	0.5
cn_vka6	1	-1	0.5
pp_ss0	1	-1	0.5
pp_prsity2	0	-1	0.25
gr_strt3	0.0211893	-0.0222764	0.0108664
pp_strt0	0.0211893	-0.0222764	0.0108664
pp_strt2	0.0211893	-0.0222764	0.0108664
cn_ss8	1	-1	0.5
pp_hk2	1	-1	0.5
gr_hk4	1	-1	0.5
cn_ss7	1	-1	0.5
gr_hk3	1	-1	0.5

[65 rows x 7 columns]

1.0.1 reduce the number of adjustable parameters

This is the painful part: we cant use 10K+ pars because we cant wait around for that many runs and then the linear algebra of factoring a 10k+ by 10K+ matrix is also difficult. So that means we need to fix a lot a parameters #frownyface

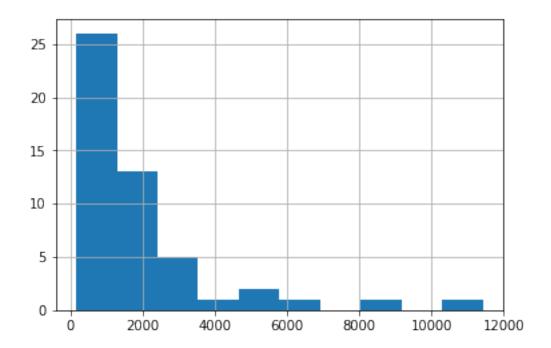
```
In [4]: par = pst.parameter_data
In [5]: # grid-scale pars
        gr_pars = par.loc[par.pargp.apply(lambda x: "gr" in x), "parnme"]
        par.loc[gr_pars,"partrans"] = "fixed"
        pst.npar_adj
Out[5]: 719
In [6]: # these are the sfr conductance parameters - Ive left all 40 adjustable
        # but if you uncomment this, it will tie them into 1 parameter effectively
        # strk_pars = par.loc[par.pargp=="strk", "parnme"]
        # p1 = strk_pars.iloc[0]
        # par.loc[strk_pars.iloc[1:], "partrans"] = "tied"
        # par.loc[strk_pars.iloc[1:], "partied"] = p1
        pst.npar_adj
Out[6]: 719
In [7]: par.loc[par.pargp.apply(lambda x: "pp" in x), "pargp"].unique()
Out[7]: array(['pp_hk0', 'pp_hk1', 'pp_hk2', 'pp_prsity0', 'pp_prsity1',
               'pp_prsity2', 'pp_rech0', 'pp_rech1', 'pp_ss0', 'pp_ss1', 'pp_ss2',
               'pp_strt0', 'pp_strt1', 'pp_strt2', 'pp_sy0', 'pp_sy1', 'pp_sy2',
               'pp_vka0', 'pp_vka1', 'pp_vka2'], dtype=object)
```

Fix the storage pilot points - we still have layer-scale storage pars adjustable

```
 \label{eq:in_solution} \textbf{In [8]: } \#s\_pars = par.loc[par.pargp.apply(lambda \ x: "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ "sy" \ in \ x)), "pp" \ in \ x \ and \ ("ss" \ in \ x \ or \ x)
                               #par.loc[s_pars, "partrans"] = "fixed"
                               pst.npar_adj
Out[8]: 719
In [9]: adj_par = par.loc[par.partrans=="log",:]
                               adj_par.pargp.value_counts().sort_values()
Out[9]: cn_strt6
                               cn_strt8
                                                                                              1
                               cn_prsity7
                                                                                              1
                               flow
                               cn_ss8
                                                                                              1
                               cn_vka6
                                                                                             1
                               cn_rech4
                                                                                              1
                                                                                             1
                               cn_ss7
                               cn_sy7
                               cn_vka8
                                                                                             1
                                                                                              1
                               cn_vka7
                               cn_prsity8
                               cn_rech5
                                                                                              1
                                                                                              1
                               cn_hk8
                               cn_hk7
                                                                                              1
                                                                                              1
                               cn_sy8
                                                                                              1
                               cn_sy6
                                                                                              1
                               cn_strt7
                               cn_hk6
                               cn_ss6
                                                                                             1
                               cn_prsity6
                                                                                              1
                               welflux
                                                                                             2
                               welflux_k02
                                                                                          6
                               drncond_k00
                                                                                         10
                                                                                         32
                               pp_hk2
                                                                                         32
                               pp_rech1
                                                                                         32
                               pp_sy1
                                                                                          32
                               pp_vka2
                                                                                         32
                               pp_rech0
                                                                                         32
                               pp_hk1
                                                                                         32
                               pp_prsity2
                                                                                          32
                               pp_prsity0
                                                                                         32
                               pp_ss2
                                                                                         32
                               pp_sy2
                               pp_hk0
                                                                                         32
                               pp_ss1
                                                                                         32
                               pp_vka0
                                                                                         32
                                                                                         32
                               pp_strt1
```

fix the future recharge pilot points, vka in layers 1 and 3 and the initial condition pilot points (we still have layer-scale pars for each of these types)

Ok, thats better...so lets run PESTPP-GLM. We will use a single "base parameter" jacobian matrix as the basis for 6 super parameter iterations. Then we will draw 100 realizations from the FOSM posterior parameter covariance matrix and run those 100 realizations to get the psoterior forecast PDFs



Here we see the distribution of phi values across the 100 posterior realizations. Should we accept all of these??? The theoretical phi we should accept is number of nonzero obs (14).

To get a "posterior" ensemble, we need to throw out the realizations with large phi - lets just take the 20 best:

```
In [15]: oe_pt = oe.loc[oe.phi_vector.sort_values().index[:20],:] #just take the 20 lowest phi
```

We can also load and plot the FOSM forecast results along side of the ensemble results:

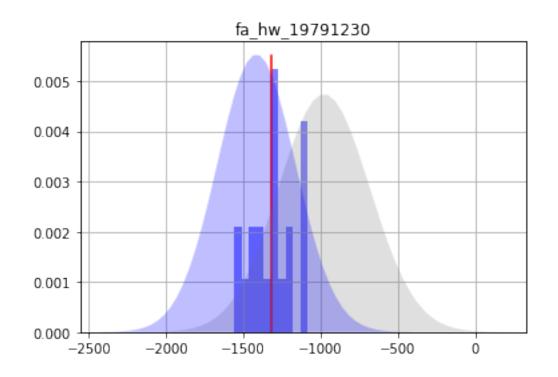
Out[16]:	name	prior_mean	prior_stdev	prior_lower_bound	\
	fa_hw_19791230	-977.2390	295.32800	-1567.8900	
	fa_hw_19801229	-351.2160		-1170.7600	
	fa_tw_19791230	-453.0330		-1271.7400	
	fa_tw_19801229	108.9600	506.73200	-904.5040	
	hds_00_013_002_000	39.6102	3.96314	31.6840	
	hds_00_013_002_001	38.3838	4.05782	30.2681	
	part_status	2.0000	0.00000	2.0000	
	part_time	907.7020	704.75100	-501.8010	
		<pre>prior_upper_bound post_mean post_stdev \</pre>			
	name	le			
	fa_hw_19791230	-38	6.5840 -1415.	6100 252.974000	

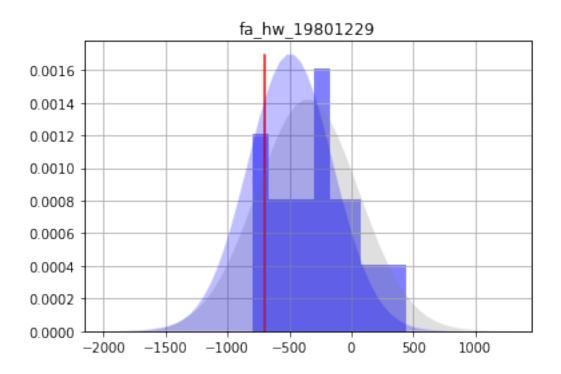
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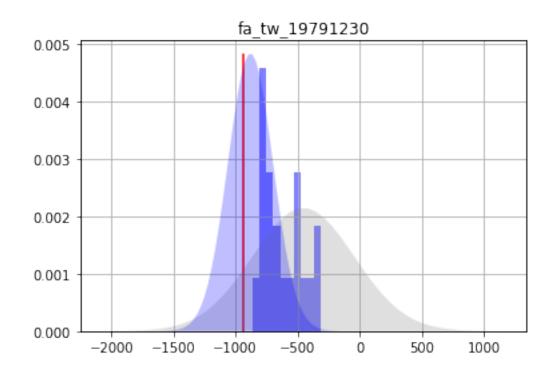
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                                                      2130.1000
         part_time
In [17]: obs = pst.observation_data
         fnames = pst.pestpp_options["forecasts"].split(",")
         for forecast in fnames:
             ax = plt.subplot(111)
             oe_pt.loc[:,forecast].hist(ax=ax,color="b",alpha=0.5,normed=True)
             ax.plot([obs.loc[forecast,"obsval"],obs.loc[forecast,"obsval"]],ax.get_ylim(),"r"
             axt = plt.twinx()
             x,y = pyemu.plot_utils.gaussian_distribution(f_df.loc[forecast,"prior_mean"],f_df
             axt.fill_between(x,0,y,facecolor="0.5",alpha=0.25)
             x,y = pyemu.plot_utils.gaussian_distribution(f_df.loc[forecast,"post_mean"],f_df.
             axt.fill_between(x,0,y,facecolor="b",alpha=0.25)
             axt.set_ylim(0,axt.get_ylim()[1])
             axt.set_yticks([])
             ax.set_title(forecast)
             plt.show()
```

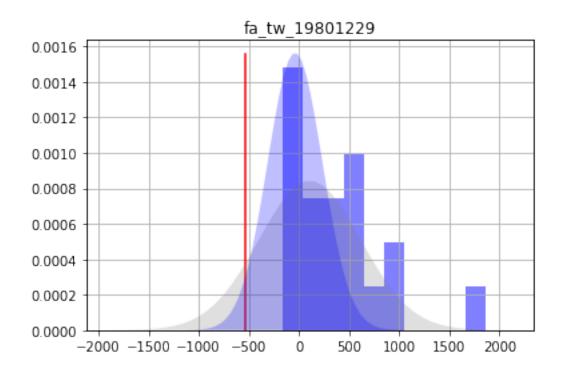
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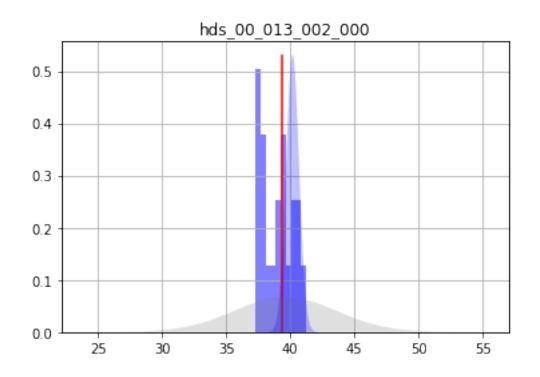
fa_hw_19801229

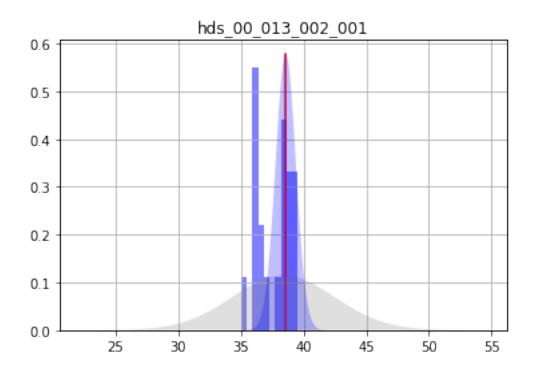


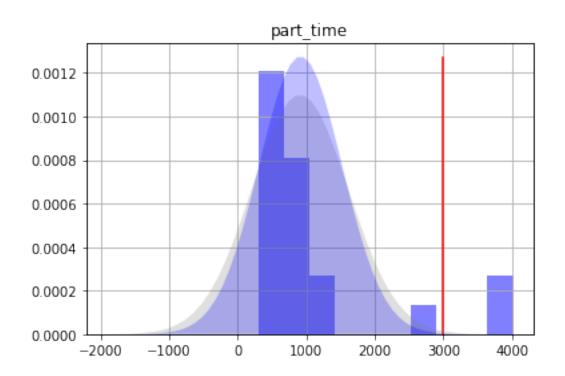


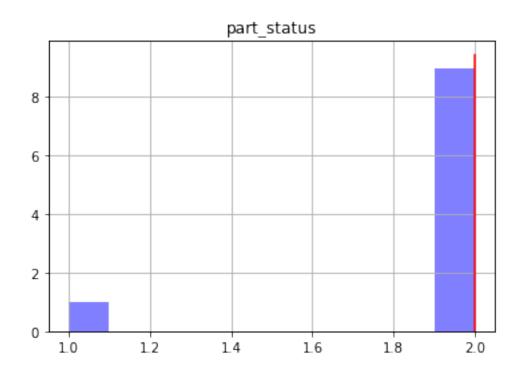












1.0.2 Setup of Tikhonov regularization

Now lets setup and use some formal regularization to bring the final phi up to around 14. We will use first-order regularization based on the covariance matrix we build earlier:

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In [18]: cov = pyemu.Cov.from_binary(os.path.join(t_d,"prior_cov.jcb"))
new binary format detected...
In [19]: cnames = set(cov.row_names)
         pnames = set(pst.adj_par_names)
         cnames.symmetric_difference(pnames)
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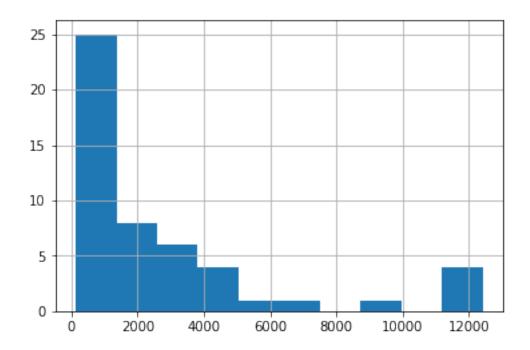
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In [20]: pyemu.helpers.first_order_pearson_tikhonov(pst,cov)
getting CC matrix
processing
In [21]: pst.prior_information.head()
Out [21]:
                                                               equation
                                                                           obgnme \
         pilbl
         pcc_1 1.0 * log(dc0000390005) - 1.0 * log(dc0000390006) = 0.0 regul_cc
         pcc_2 = 1.0 * log(dc0000390005) - 1.0 * log(dc0000390007) = 0.0
                                                                         regul_cc
         pcc_3 1.0 * log(dc0000390005) - 1.0 * log(dc0000390008) = 0.0
                                                                         regul_cc
         pcc_4 = 1.0 * log(dc0000390005) - 1.0 * log(dc0000390009) = 0.0
                                                                         regul_cc
         pcc_{5} 1.0 * log(dc0000390005) - 1.0 * log(dc0000390010) = 0.0 regul_cc
                pilbl
                         weight
         pilbl
         pcc_1 pcc_1 0.904837
        pcc_2 pcc_2 0.818731
         pcc_3 pcc_3 0.740818
         pcc_4 pcc_4 0.670320
         pcc_5 pcc_5 0.606531
In [22]: shutil.copy2(os.path.join(m_d, "freyberg_pp.jcb"),os.path.join(t_d, "restart_pp.jcb"))
Out[22]: 'template/restart_pp.jcb'
In [23]: pst.pestpp_options["base_jacobian"] = "restart_pp.jcb"
         pst.reg_data.phimlim = pst.nnz_obs
         pst.reg_data.phimaccept = pst.reg_data.phimlim * 1.1
         pst.write(os.path.join(t_d, "freyberg_pp.pst"))
In [24]: pyemu.os_utils.start_slaves(t_d,"pestpp-glm","freyberg_pp.pst",num_slaves=20,slave_ro
                                    master_dir=m_d)
In [25]: df = df=pd.read_csv(os.path.join(m_d, "freyberg_pp.post.obsen.csv"),index_col=0)
         oe = pyemu.ObservationEnsemble.from_dataframe(pst=pst,df=df)
In [26]: ax = oe.phi_vector.hist()#bins=np.linspace(0,100,20))
```



Same as before, to get a "posterior" ensemble, we need to throw out the realizations with large phi - lets just take the 20 best:

```
In [27]: oe_pt = oe.loc[oe.phi_vector.sort_values().index[:20],:]
In [28]: f_df = pd.read_csv(os.path.join(m_d, "freyberg_pp.pred.usum.csv"), index_col=0)
         f_df.index = f_df.index.map(str.lower)
         f_df
Out [28]:
                             prior_mean prior_stdev prior_lower_bound \
         name
         fa_hw_19791230
                               -977.2390
                                            295.32800
                                                               -1567.8900
         fa_hw_19801229
                               -351.2160
                                            409.77000
                                                               -1170.7600
         fa tw 19791230
                               -453.0330
                                            409.35100
                                                               -1271.7400
         fa_tw_19801229
                                108.9600
                                            506.73200
                                                                -904.5040
         hds_00_013_002_000
                                 39.6102
                                              3.96314
                                                                  31.6840
         hds_00_013_002_001
                                 38.3838
                                              4.05782
                                                                  30.2681
         part_status
                                  2.0000
                                              0.00000
                                                                   2.0000
                                907.7020
                                            704.75100
                                                                -501.8010
         part_time
                                                            post_stdev
                             prior_upper_bound post_mean
         name
         fa_hw_19791230
                                      -386.5840 -1226.1600
                                                             253.662000
         fa_hw_19801229
                                       468.3240
                                                -438.0650
                                                             342.835000
         fa_tw_19791230
                                       365.6690
                                                -685.1120
                                                            185.061000
         fa_tw_19801229
                                      1122.4200
                                                   25.8356
                                                             275.087000
         hds_00_013_002_000
                                        47.5365
                                                   40.1357
                                                              0.528593
```

```
hds_00_013_002_001
                                       46.4994
                                                  38.6689
                                                             0.821579
                                        2.0000
                                                    2.0000
                                                              0.000000
         part_status
         part_time
                                     2317.2000
                                                 864.5700 609.653000
                             post_lower_bound post_upper_bound
         name
         fa_hw_19791230
                                   -1733.4900
                                                      -718.8380
         fa_hw_19801229
                                   -1123.7400
                                                       247.6060
                                   -1055.2300
                                                       -314.9900
         fa_tw_19791230
         fa_tw_19801229
                                    -524.3380
                                                       576.0100
         hds_00_013_002_000
                                      39.0785
                                                         41.1929
         hds_00_013_002_001
                                      37.0257
                                                         40.3120
         part_status
                                       2.0000
                                                          2.0000
         part_time
                                    -354.7370
                                                       2083.8800
In [29]: obs = pst.observation_data
         fnames = pst.pestpp_options["forecasts"].split(",")
         for forecast in fnames:
             ax = plt.subplot(111)
             oe_pt.loc[:,forecast].hist(ax=ax,color="b",alpha=0.5,normed=True)
             ax.plot([obs.loc[forecast,"obsval"],obs.loc[forecast,"obsval"]],ax.get_ylim(),"r"
             axt = plt.twinx()
             x,y = pyemu.plot_utils.gaussian_distribution(f_df.loc[forecast,"prior_mean"],f_df
             axt.fill_between(x,0,y,facecolor="0.5",alpha=0.25)
             x,y = pyemu.plot_utils.gaussian_distribution(f_df.loc[forecast,"post_mean"],f_df.
             axt.fill_between(x,0,y,facecolor="b",alpha=0.25)
             axt.set_ylim(0,axt.get_ylim()[1])
             axt.set_yticks([])
             ax.set_title(forecast)
             plt.show()
```

