

chapter - of the standard

This research follows the methodological approach defined in ASCE7-16 (ASCE, 2017). ~~ASCE7-16 defines four risk categories~~ The ASCE7-16 considers design wind velocities for various mean recurrence intervals, depending on the risk category of the structure, as follows: $MRI = 700$ years for risk category I and II, 1700 years for risk category III, and 3000 years for risk category IV.

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Gratitude is extended to.... for....
The outstanding help of.... is highly appreciated.
The author thanks....

Summary Preface

Models of extreme values are used for designing against the effects of extreme events like earthquakes, winds, rainfall, floods, of different types of physical processes, see Beirant, Goegebeur, Teugels, & Segers (2004), avoiding widespread destruction and loss of lives, see Haigh & Wahl (2019). This research presents a ~~applied case of univariate extreme value analysis~~, explained in detail in Smith (2004), applied to wind velocities for infrastructure design. Consequently, the main interest are probable future ~~extreme~~ extreme wind events, that structures need to be able to resist.

This work in its theoretical and methodological component was directed by ASCE7-16 Engineers (2017), considering that output products will be used to update the chapter B.6, wind forces, of the Colombian structure design norm, see Ministerio de Vivienda (2010), maintained by the Colombian Association of Seismic Engineering - AIS by its Spanish acronym ASCE7-16, defines four risk categories, which implies the use of different wind loads (represented in wind extreme values for different mean recurrence intervals) for structures that belong to each category, 3000 years of MRI for risk IV, 1700 years for risk III, and 700 years for risk II and I.

This research has a particularly new situation regarding to the input data, and it is that not only time series of field measurements from meteorological stations are used (IDEAM data source), but also post-processed information coming from the Integrated Surface Database ISD (USA database based on IDEAM data source), see Smith, Lott, & Vose (2011), and forecast reanalysis data from ERA5, see European Centre For Medium-Range Weather Forecasts (2017). This condition demanded a comparison of the different data sources, in order to verify the feasibility in the use of ERA5 and ISD, with a previous process of standardization of wind velocities (only for IDEAM and ISD), to reach the needed requirement of 3-s wind gust speed, 10 meters anemometer height, and terrain open space condition.

At each station the used method Peaks Over Threshold - Poisson Process, required to identify all the non-thunderstorm events in the non-hurricane dataset, through a process of de-clustering, choose a suitable threshold level to leave for the analysis only the most extreme values available, and then, fit to the data a intensity function, using maximum likelihood to find optimal parameters with the best goodness of fit. With the fitted model, it was possible to calculate return levels for required mean return intervals. Next, a process of spatial interpolation was done using Kriging, what allowed to have three continuous maps for the whole study area.

This research presents an application of univariate extreme value analysis to estimate wind velocities for infrastructure design. (Smith, 2004)

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Abstract

For the input non-hurricane, non tornadic data in each available station of the study area, this research calculate extreme winds or return levels for three different mean recurrence intervals (MRI, 700, 1700, and 3000 years) with a change of being equalled or exceeded only one time in the corresponding MRI period. Then, continuous maps of wind extreme velocities are interpolated to cover the study area, which are combined with existing wind extreme hurricane studies, to be used as input loads for infrastructure design.

The development of this research (focused in non-hurricane data) covers three main areas, downscaling support, temporal analysis, and spatial analysis, and includes in the end an integration process with existing results of hurricane studies, which all together, allow to generate extreme winds maps with different mean recurrence intervals (MRIs) for the design of structures of different risk categories, namely, less risky/important structures for short MRIs (700 and 1700 years), and highly important structures for the longest MRI of 3000 years.

Due to the specific characteristics of the study area where there is lack of historical wind measurements (IDEAM data source), it became necessary to look for alternative data sources: ISD (model-based on IDEAM), and ERA5 (forecast data), which resulted in the downscaling issue, and that was confronted from a graphic comparison of all sources by matching stations, in the search of adequate support for the use of complementary data. The result of the comparison showed little similarity between the different sources. Prior to the comparison process, ISD and IDEAM data sources were standardized to represent 3-second wind gust, 10 meters anemometer height, and terrain open space roughness.

The method of temporal analysis used to calculate the return levels at each station, from the historical wind time series, is the Peaks Over Threshold (POT), using a non-homogeneous, bi-dimensional Poisson Process (PP, recommended by Engineers (2017), and developed and implemented in Pintar, Simiu, Lombardo, & Levitan (2015), considering from a maximum likelihood adjustment, the model with the best goodness of fit. Main components of this matters are de-clustering, thresholding, intensity function fitting, hazard curve, and return levels calculation.

Non-hurricane maps were created for data sources ISD and ERA5, using Kriging as spatial interpolation method, and after the integration with hurricane studies, the results for ERA5 showed the most reliable final maps, despite limitations in input data. Due to the limitation in the classification of storm and non-storm data, ISD final map showed very high wind values, which are quite unlikely.

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Las introducciones que escribo usualmente están organizadas de la siguiente forma:

Primeros párrafos: El objetivo es convencer al lector de la importancia del problema general de (secciones) investigación mediante estadísticas, experiencias previas, impactos documentados, etc.

Párrafos intermedios: El objetivo es presentar toda la literatura disponible sobre el problema y establecer (secciones) claramente sus vacíos de investigación. Usualmente se incluyen entre 15 y 30 referencias utilizando un estilo unificado y aprobado por algún estándar

Últimos párrafos: En respuesta a los vacíos de investigación identificados previamente, este último párrafo (sección) convence al lector de la relevancia del estudio y su impacto. Aquí se resaltan los aportes y lo novedoso de la investigación.

List of Acronyms

(a la ciencia y estado de conocimiento)

Colombian Earthquake

AIS	Scientific Engineering Association
ASCE	American Society of Civil Engineers
ASCE7-16	ASCE/SEI Design Loads Standard
cdf	Cumulative Distribution Function
EDA	Exploratory Data Analysis
ECMWF	European Centre for Medium-Range Weather Forecasts
ERA5	ECMWF climate reanalysis dataset
EVD	Extreme Value Distribution (GEVD, GEV)
GEVD	Generalized Extreme Value Distribution (EVD, GEV)
GEV	Generalized Extreme Value Distribution (GEVD, EVD)
GPD	Generalized Pareto Distribution
hf	Hazard Function
IDEAM	Institute of Hydrology, Meteorology and Environmental Studies
IDW	Inverse Distance Weighted
ISD	Integrated Surface Database
MRI	Mean Return Interval or Return Period
NSR	Seismic Resistant Norm
NOAA	National Oceanic and Atmospheric Administration
NetCDF	Network Common Data Form
NCEI	NOAA's National Centers for Environmental Information
P_r	Annual Exceedance Probability
pdf	Probability Distribution Function
P_n	Compound Exceedance Probability
POT	Peaks Over Threshold
ppf	Percent Point Function (Quantile)
PP	Poisson Process
POT-GPD	Peaks Over Threshold - Generalized Pareto Distribution
POT-PP	Peaks Over Threshold - Poisson Process
RL	Return Level
RMSE	Root Mean Squared Error
SEI	Structural Engineering Institute
SQL	Structured Query Language
WGS84	World Geodetic System 1984

Chapter 1

Introduction

This research aims to create non-hurricane non-tornadic maps of extreme wind speeds, for three specific recurrence intervals (700, 1700, and 3000 years) covering the study area (Colombian territory). These maps will be combined with existing hurricane wind speed studies. to be used as input loads due to wind for infrastructure design.

For each station with wind speeds time series in the input data, following Pintar et al. (2015), extreme wind speeds corresponding to each recurrence interval are calculated using a Peaks Over Threshold Poisson Process extreme value model, onwards POT-PP, then wind velocities with the same recurrence interval are spatially interpolated to generate continuous maps for the whole study area.

A wind speed linked to a mean recurrence interval - MRI of N -years (N -years return value or return period) is interpreted as the highest probable wind speed along the period of N -years, see Engineers (2017). The annual probability of equal or exceed that wind speed is $1/N$. The annual exceedance probability for all velocity values in 700-years output map will be $1/700$. for the 1700-years map will be $1/1700$, and $1/3000$ for the 3000-years final map.

1.1 Context and Background

To design a specific structure, the horizontal forces (wind and earthquake) play an starring role. For the study area, Colombia, initially, the wind force was considered as a fixed velocity 100 km/h, later a continuous map with a return period of 50 years was included in the official design standard. Then, an additional map with return period of 700 year was included (Ministerio de Vivienda, 2010).

In the context of this study, extreme wind analysis is concerned with statistical methods applied to very high values of wind as random variable in a stochastic process, to allow statistical inference from historical data, namely, assess from the ordered sample of wind velocities, the probability of wind events that are more extreme than the ones previously observed and included in the mentioned input sample. Classical reference in this matter is Coles (2001) where a detailed study is done about classical extreme value theory and models

organizar en una oracion nueva

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 en la pagina anterior.

1.1. Context and Background

2

and threshold models.

In general, there are four main approaches to deal with extreme value analysis (Smith (2004)): (a) sample maxima associated to a Generalized Extreme Value Distribution - GEV (traditional method); (b) exceedances over threshold associated to a Generalized Pareto Distribution, onwards POT-GPD; (c) the Poisson-GPD, an homogeneous Poisson process for the number of exceedances, and a GPD for the excess values, and (d) the exceedances over threshold associated to a non-homogeneous, non-stationary, bi-dimensional Poisson process (a Point process approach also known as POT-PP). Main details will be discussed here for each method, but as the last one is recommended in ASCE 2017, a more indeed explanation will be provided in POT-Poisson Process. There is a whole section with the details about the background of this research, see Theoretical Framework

1.1.1 Sample Maxima

To work with random variables of sample maximum values, the used probability distribution function pdf is the GEV:

$$H(y) = \exp \left\{ - \left(1 + \xi \frac{y - \mu}{\sigma} \right)_+^{-\frac{1}{\xi}} \right\}$$

que significa? Pertenece a H? $(y+ = \max(y, 0))$ where μ is the location parameter, $\sigma > 0$ is a scale parameter, and ξ is a shape parameter. GEV can be seen as the integration of the same pdf of the Gumbel distribution (limit $\xi \rightarrow 0$), Fréchet distribution ($\xi > 0$), and Weibull distribution ($\xi < 0$).

1.1.2 Exceedances Over Threshold

If the researcher needs to work only with extreme values above an specific threshold, Pickands (1971) showed that the GEV has a GPD approximation where shape ξ parameter in previous equation is the same parameter for next equation for GPD,

$$G(y, \sigma, \xi) = 1 - \left(1 + \xi \frac{y - \mu}{\sigma} \right)_+^{-\frac{1}{\xi}}$$

1.1.3 Poisson-GPD

If a rescale of the variable indexes above the threshold is performed, then the exceedances over threshold approach can be seen as a point process, namely an homogeneous Poisson Process where:

1. The number of exceedances above the threshold has a Poisson distribution with mean λ
2. The excess values follow a GPD with $N \leq 1$

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1.2. Problem Statement and Motivation

3

Its cumulative distribution function cdf is:

$$F(y) = \exp \left\{ -\lambda \left(1 + \xi \frac{y - \mu}{\sigma} \right)_+^{-\frac{1}{\xi}} \right\}$$

1.2 Problem Statement and Motivation

Wind forces are important for infrastructure design. Comarazamy (2005). For a civil engineer, designer of different types of structures, main forces to consider when designing a structure, for instance a bridge or a building, are a) dead load due to the weight of the structure, and b) live load due to earthquake and wind. For the study area, a developing country, the structure design standard has defined in great detail, all aspects related to seismic forces, and dead forces, but lack of detail in wind forces. Actually, current map is 20 years outdated, and is not appropriate for all types of structures, because it only includes two return periods. Additionally, it is well known that in recent years there have been accelerated changes in the climate of the planet, including issues related to winds aspect that is reflected in frequent failures of structures due to wind forces, see Council (1994), as is stated in Rezapour & Baldock (2014), wind forces are able to completely destroy different types of infrastructures, reason why last five decades the way to assess wind loads in structural design has had remarkable changes, see Roberts (2012).

A complete study of extreme wind forces, need to address separately and using different scientific approaches, hurricane and non-hurricane data, to allow a final research product as the integration of the results in both fronts. Engineers (2017). In the study area, hurricane winds are only present inland in the Caribbean Sea, therefore, only affects directly 'San Andres y Providencia' island - one (1) of thirty-three (33) states. In 1402 of 1103 municipalities (more than 99%), the issue of non-hurricane winds is the only one relevant. In addition, this lacks recent studies and research, however, all municipalities located near to the northern onshore border may be impacted by side effects of hurricanes.

As a note of clarification on the motivation to carry out the research, the author of this thesis is a civil engineer, from Colombia (the study area), and has developed previous research work with 'Universidad de los Andes', related to geoinformatics, and analysis and evaluation of natural risks. Due to the proximity of the University with the Colombian Association of Seismic Engineering - AIS, the opportunity to contribute to the update of the standard has arisen.

1.3 Knowledge Gap

Nowadays, methodologies to deal with the inference of extreme wind maps are quite mature and advanced, and many of them already implemented and ready for use, reason why the main contribution in this research is not related to the theoretical foundations of the methods themselves, but to application of the method in a particular case in developing countries, where the lack of data plays a decisive role in achieving the results, see ADR (2014). Thereby,

If shape the shape ξ and location μ are both zero, the GPD is equivalent to the exponential distribution

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This hurricane and non-hurricane data
(ASCE, 2017)
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Si se necesita aclaración
where good quality data is not available.

for this process.
Demasiado "wordy" y redundante
problemas de puntuación

esta solo aplica si $\xi \neq 0$
significado?

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unique family

generalized Pareto distribution approximation
GPD