

# **A COMPARISON OF SPACE-TIME MODELING APPROACHES FOR EXTREME PRECIPITATION IN GERMANY BETWEEN 1996 AND 2016**

**A thesis paper for the degree of Bachelor of Arts (B.A.)**

Wintersemester 2022

By

Ekin Gülhan

Supervisor: Dr. Isa Marques  
Enrolment number: 21675680  
e-mail: ekin.guelhan(at)stud.uni-goettingen.de  
Address: Hannoversche Straße 134, 37077 Göttingen  
Date: 2023-02-15

# Contents

<b>Some Remarks</b>	<b>I</b>
<b>Abstract</b>	<b>II</b>
<b>Introduction</b>	<b>1</b>
The need for a scientific approach to flood risk management and the purpose of the thesis paper . . . . .	1
The design of this thesis project: Science, Data Science and Reproducibility . . . . .	1
<b>Framing the problem of spatio-temporally predicting EPE as a binary classification     problem</b>	<b>3</b>
<b>A classifier based on a GAMM with a logit-link for the spatio-temporal classifica-     tion of EPE</b>	<b>5</b>
Classical Linear Regression and its shortcomings . . . . .	6
Logistic Regression Models as <i>Generalized</i> Linear Models . . . . .	7
Generalized (Additive) Linear <i>Mixed</i> Models (G(A)LMM) with a logit-link function as extensions of the Generalized Linear Models . . . . .	8
Generalized Additive Mixed Models (GAMM) with a logit link-function and spline-based smooth functions as non-linear special cases of GAMMs . . . . .	8
<b>Session Info</b>	<b>9</b>

## Some Remarks

Dear Dr. Marques,

this version of the thesis paper is meant to lay out the general argument of my thesis paper and decisions I have made along the way until now, in the hope, that I can get some feedback in terms of disagreement or agreement. With some tasks, I have been successful in implementing them already, with others, I have not. For those ideas I have not finished implementing in R, I may just refer to the concept of their implementation. Also, I do not reference my explanations and statements as of now, which I do not believe to be relevant for our meeting on thursday just yet. Much of my work was focused on the theory behind the regression models, on how to design a reproducible analysis project in R, using best practices of coding and data science. Some of this is already reflected in the way, that the github repository is structured and particularly in the structure of the code scripts. I especially want to point out that I managed to maximize the mobility of the project by using a combination of the packages "here", "renv" and GitHub obviously, such that anyone who installs both packages should be able to execute the scripts and the latex markdown file without the usual trouble of setting work directories and caring about package versions, while scripts themselves are trimmed for readability by rigorous application of the tidyverse logic, which I believe to reflect the philosophy of R of function and data flow based coding well. If you actually want to have a look at the scripts, there are only a few preliminary steps you need to take (this might be redundant, depending on whether you are familiar with "renv" and "here" or not):

1. Open the R project file first
2. Install and require "here" and "renv"
3. Execute "renv::restore()" to load the packages from the renv lock file into the project library in the right versions.

Thanks for reading and see you on thursday.

# Abstract

# **Introduction**

## **The need for a scientific approach to flood risk management and the purpose of the thesis paper**

When as a result of continuous extreme precipitation Central Europe was struck by massive floods in 2013, among other affected areas, Germany suffered loss of life and property. During this time of crisis, the public observed German institutions of flood risk management take effect and soon politicians began to publicly announce and evaluate the state of crisis and countermeasures. As they did, critical voices arose also and assertions were made, whereafter the responsibility for the losses at least partially lie with political failure of then contemporary institutions and officials. Research conducted in the aftermath evaluating the preparation for and response to the floods of 2013 indeed indicate the negative effect of political structures on the performance of the flood risk management of 2013, including the relevance of the dissemination of flood related information through government agencies, which the municipalities' officials found difficult to interpret and apply. Where questions related to how to improve local access to crucial information of the time and place of extreme precipitation events (EPE) naturally warrant answers thus, a scientific approach to their answers is relevant all the more.

## **The design of this thesis project:**

### **Science, Data Science and Reproducibility**

Against this background, the present thesis paper is set out for determining, which of two spatio-temporal classifier models perform better in the task of predicting extreme precipitation events in Germany, while observations of precipitation height between 1996 and 2012 have been used in training and evaluating the classifier models and observations between 2013 and 2016 have been fed to the trained models for model validation and model comparison respectively. As the author strives for a data scientific career post graduation, a focus has been set on not only applying scientific, but data scientific best practices in particular, which rendered reproducibility of the analyses a major concern. For this reason, the thesis paper has been produced within a rigorously

encapsulated and mobile project directory, to which access is available via a GitHub repository. The R package “here” has been used to allow for such mobility in the first place, as it enables the substitution of absolute file paths with relative file paths, such that a path is no longer defined as the absolute and hierarchical location of the file on the computer, but as the position of the file relative to the topmost folder, where the R project file resides. In this sense, the R project file is the center of the practical implementation of the thesis. Using relative paths then, different parts of the data manipulation, modelling and analysis have been isolated in scripts, that can be executed on their own and independent of the markdown file, from which this thesis is knitted. As is the case elsewhere, computational functionality in those scripts relies on R packages provided by members of the R community. Reproducing the analytical steps however necessitates not only that the packages are installed, but that they are installed in the form of a specific version. To minimize the effort needed for such package version control, the R package “renv” has been utilized, which creates a project package library secondary to the system library. A so called “renv.lock”-file is included in the project repository, which is a reference to all the packages (and their specific versions) required for the reproduction of the thesis and its’ analyses. Using the renv package, anyone with access to the thesis project repository can easily install the package in the required versions via the “restore()” function. Finally, since the author considers the tidyverse as the current best practice of data manipulation and programming of data streams in R, packages associated with it and in particular tidyverse pipes have been used rigourously.

# **Framing the problem of spatio-temporally predicting EPE as a binary classification problem**

As a preliminary to modelling the prediction of EPE spatio-temporally, firstly, a conceptual grounding of such EPE is due. Since this is no priority in this analysis however, such grounding will be attended to as necessary only. And indeed, it is not outright obvious when a precipitation event (PE) is to be regarded as extreme. A plethora of approaches have their common origin as early as making a choice of what constitutes a precipitation event. Generally, researchers define a precipitation event based on precipitation height, duration or intensity or based on a specific combination of the three. Here, a precipitation event is defined by the daily precipitation height only, as it is believed to be a potent predictor of the environmental impact and damage to infrastructure in itself. Among the possible temporal resolutions, the choice fall on days and against subdaily resolutions (hourly precipitation) or more aggregated resolutions (monthly or annual precipitation), for reasons persistent with the previous argument: Daily precipitation totals are likely better predictors of environmental impact of precipitation than other resolutions, which ultimately is the primary concern for local risk managers. These two choices for essentially basing the concept of precipitation events on daily total precipitation height have already cut away much of the variety of approaching the conceptual grounding thus. At this point, where a daily PE is characterized by the daily precipitation height associated, to also complete the definition of EPE, a threshold (or cut-off) value needs to be decided upon for a specific standard of truth for classification within this thesis.

A specific percentile of the empirical distribution of precipitation could be used as such threshold value and this approach is indeed being applied in the literature in some cases. Obvious related shortcomings however are the lack of scientific research that indicates, that any specific quantile of the empirical distribution performs well in classifications, that reliably predict risks of environmental hazard. Alternatively, there is a rich whole area of statistics to draw concepts for the cut-off value from, called extreme value theory. This theory has a more differentiated view of the analysis of the values at the precipitation height distributions tail. Attempts to tie it into this thesis however would have increased the difficulty unnecessarily, however. Hence the choice for the threshold value fell on a easily comprehensible, yet powerful concept: Hereafter, a PE is classified

as extreme, if the daily total precipitation height exceeds the average monthly total precipitation height for the month, in which the daily precipitation height was observed. In other words: The standard of truth for the classification of a PE as an EPE is, that a PE is an EPE, if the daily precipitation height exceeds the typical total precipitation of the month it belongs to.



# A classifier based on a GAMM with a logit-link for the spatio-temporal classification of EPE

The following section will argue, that on a conceptual level, the problem of modelling the spatio-temporal classification of PE as EPE can be approached reasonably by building a generalized additive mixed model with a logit link function, which then is superimposed by a filtering probability threshold layer. The threshold layer superimposing the built GAMM is thereby ultimately responsible for separating the EPE from the PE based on the criteria, whether the predicted probability succeeds the threshold layer or not. In this context, *reasonably* refers to the fact, that by building a classifier based on a GAMM, all of the essential criteria for the model can be met. The criteria in turn follow from the general objective of this thesis, to build a classifier model that facilitates flood risk management, as follows: Firstly, the classifier model has to be capable of translating an input of the spatial and temporal location of the precipitation event in question into a classification decision. In terms of the model, this relates to the presence of both the spatial and temporal location of the event as covariates. Modelling the classification spatio-temporally does also necessitate the model to identify spatial, temporal and spatio-temporal dependencies within the data, since neglecting those dependencies would result in structurally classification decisions / prediction errors. Next to the space-time character of the model, more generally, it should also be possible to train the classifier to identify non-linear relations between the classification decision and the covariates. Research indicates in fact, that the effect of variables such as altitude of spatial locations and mean-temperature, which are generally considered strong predictor variables, is non-linear. A classifier model finally involves a binary response, where in this case, a predicted value of 1 translates into “PE in class of EPE”, whereas a predicted value of zero translates into “PE not in class of EPE”. It comes therefore naturally, that the respective model must be able to handle a binary response variable conceptually.

One way to show how a classifier based on a GAMM with a logit link meets all these criteria is to start with the arguably most powerful, prevalent and comprehensible regression model, the classical linear regression model. Although the classical linear regression model only meets one requirement of modelling the dependency of precipitation events on spatial and temporal covariates, it can be shown, that following successive interventions within the model, step by step

more of the requirements to the classifier model are met, such that the classifier based on the GAMM with logit-link ultimately is developed conceptually as a model to meet all criteria.

## **Classical Linear Regression and its shortcomings**

Classical linear regression involves modelling the model response as the conditional expected value of a variable and this expected value as being dependent on one or more covariates in a linear fashion, plus error term. The random error terms are assumed to be identically and independently Gaussian distributed. The covariates form a linear predictor, such that based on the modelled dependence of the response on both the random errors and the linear predictor, the response is conceptualized as a random variable as well, whose distribution, beyond adopting the i.i.d. features, is additionally influenced by the linear predictor. Importantly, as the error terms conceptually account for random, unsystemic differences between the response and the linear predictor as well as measuring errors they are assumed to be independent not only of themselves, but also of the linear predictor. Those characteristics collectively render the linear regression fundamentally inadequate to the present purpose: For once is the response as mentioned assumed to be Gaussian distributed, whereas for a binary response such as a classification decision derived from a probability threshold layer, a binomial distribution need be assumed. In addition to this reason for the inaptitude for modelling a binary response like the classification of PE as EPE, a second reason stems from the inconsistency of strong evidence for the existence of spatial, temporal and spatio-temporal dependencies between precipitation heights and within the conditional dependency of the precipitation height of the covariates on the one side and the assumed independence among the responses and among the error terms on the other side: If it is (safely) assumed, that the responses (the classification decisions) are non-independent - which is called autocorrelation - then this dependencies have to either be captured through the linear predictor or the error terms. As the linear predictor however is however is inapt for modelling any other than linear effects of the covariates on the responses, these independencies would conceptually be assumed to be reflected in the error terms. The dependencies would therefore reflect in the error terms, particularly as autocorrelation of the error terms, which contradicts the assumption of i.i.d. error terms. Hence, as

linear regression is by construct inapt to meet the requirements of modelling a binary response and modelling spatio-temporal dependencies, and as this inaptitude finally also extends to modelling non-linear dependencies, linear regression overall is ill-suited for modelling the the classification of PE as EPE, as this thesis is set out for.

## Logistic Regression Models as *Generalized* Linear Models

The classical linear regression model can still at least predict some response from the spatial and temporal location of a PE. With changes of the model structures, it can be raised to a model with a binomially distributed binary response variable such as decisions of classification of PE as EPE. To achieve such a generalization of the linear model, first of all the error term is dropped from the right hand side, such that the response is no longer modeled as dependent on the linear predictor plus an error term, but only on the linear predictor. Instead, the response itself is modeled to consist of a variable plus an error term. In the next step the response is modelled neither a continuous nor binary variable, but as the so called log-odds (logit) of the probability, that a PE belongs to the class of EPE. This step allows for modelling a continuous response as depending on a linear predictor and is one of two pivot points of the generalization. For the final step of the generalization, both sides of the model equation - the response and the linear predictor - are supplied to the inverse the of logit link-function. As a result, the model response is now a probability value, which is modeled as dependent of the inverse of the logit link-function applied to a linear predictor. This generalization yields a probability estimation model, whose predictions or responses respectively are assumed to be binomially distributed. From here, it would only take a small step of superimposing a threshold-layer to raise the logistic regression model with its binomially distributed probability responses to a classifier model with a binomially distributed binary decision of the classification of PE as EPE as response.

Generalized (Additive) Linear *Mixed* Models (G(A)LMM) with a logit-link function as extensions of the Generalized Linear Models

Generalized Additive Mixed Models (GAMM) with a logit link-function and spline-based smooth functions as non-linear special cases of GAMMs

## Session Info

```
## R version 4.2.2 (2022-10-31 ucrt)
## Platform: x86_64-w64-mingw32/x64 (64-bit)
## Running under: Windows 10 x64 (build 22621)
##
## Matrix products: default
##
## locale:
## [1] LC_COLLATE=German_Germany.utf8  LC_CTYPE=German_Germany.utf8
## [3] LC_MONETARY=German_Germany.utf8 LC_NUMERIC=C
## [5] LC_TIME=German_Germany.utf8
##
## attached base packages:
## [1] stats      graphics  grDevices  utils      datasets  methods    base
##
## other attached packages:
## [1] rlang_1.0.6      insol_1.2.2      emoji_0.5.5      ggnewscale_0.4.8
## [5] av_0.8.2         devtools_2.4.5   usethis_2.1.6     gganimate_1.0.8
## [9] lineprof_0.1.9001 animation_2.7     ggrepel_0.9.2     mapdata_2.3.1
## [13] maps_3.4.1       gstat_2.1-0      spacetime_1.2-8   car_3.1-1
## [17] carData_3.0-5    cowplot_1.1.1    ggmap_3.0.1       forcats_0.5.2
## [21] stringr_1.4.1    dplyr_1.0.10     purrr_0.3.5       readr_2.1.3
## [25] tidyr_1.2.1      tibble_3.1.8     ggplot2_3.4.0     tidyverse_1.3.2
## [29] pacman_0.5.1     here_1.0.1
##
## loaded via a namespace (and not attached):
## [1] googledrive_2.0.0  colorspace_2.0-3  ellipsis_0.3.2
## [4] showtext_0.9-5     rprojroot_2.0.3   fs_1.5.2
## [7] rstudioapi_0.14    showtextdb_3.0    farver_2.1.1
```

## [10] remotes_2.4.2	fansi_1.0.3	lubridate_1.9.0
## [13] xml2_1.3.3	cachem_1.0.6	knitr_1.40
## [16] pkgload_1.3.2	jsonlite_1.8.3	broom_1.0.1
## [19] dbplyr_2.2.1	png_0.1-7	shiny_1.7.4
## [22] compiler_4.2.2	httr_1.4.4	backports_1.4.1
## [25] assertthat_0.2.1	fastmap_1.1.0	gargle_1.2.1
## [28] cli_3.4.1	later_1.3.0	tweenr_2.0.2
## [31] htmltools_0.5.4	prettyunits_1.1.1	tools_4.2.2
## [34] gtable_0.3.1	glue_1.6.2	Rcpp_1.0.9
## [37] cellranger_1.1.0	vctrs_0.5.1	xfun_0.35
## [40] proto_1.0.0	ps_1.7.2	rvest_1.0.3
## [43] timechange_0.1.1	mime_0.12	miniUI_0.1.1.1
## [46] lifecycle_1.0.3	googlesheets4_1.0.1	zoo_1.8-11
## [49] scales_1.2.1	hms_1.1.2	promises_1.2.0.1
## [52] yaml_2.3.6	memoise_2.0.1	stringi_1.7.8
## [55] pkgbuild_1.4.0	intervals_0.15.2	RgoogleMaps_1.4.5.3
## [58] pkgconfig_2.0.3	bitops_1.0-7	evaluate_0.18
## [61] lattice_0.20-45	htmlwidgets_1.5.4	tidyselect_1.2.0
## [64] processx_3.8.0	plyr_1.8.8	magrittr_2.0.3
## [67] R6_2.5.1	profvis_0.3.7	magick_2.7.3
## [70] generics_0.1.3	DBI_1.1.3	pillar_1.8.1
## [73] haven_2.5.1	withr_2.5.0	xts_0.12.2
## [76] abind_1.4-5	sp_1.5-1	modelr_0.1.10
## [79] crayon_1.5.2	utf8_1.2.2	urlchecker_1.0.1
## [82] tzdb_0.3.0	rmarkdown_2.18	sysfonts_0.8.8
## [85] jpeg_0.1-9	progress_1.2.2	grid_4.2.2
## [88] readxl_1.4.1	FNN_1.1.3.1	callr_3.7.3
## [91] reprex_2.0.2	digest_0.6.30	xtable_1.8-4
## [94] httpuv_1.6.7	munSELL_0.5.0	sessioninfo_1.2.2