Riverine Discharge Changepoint Detection

An exploration of Sequential Bayesian Onlince Change Point Detection (BOCPD)

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December 2, 2025

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USGS riverine gage data

The U.S. Geological Survey (USGS) river gage data provides continuous monitoring of streamflow conditions.
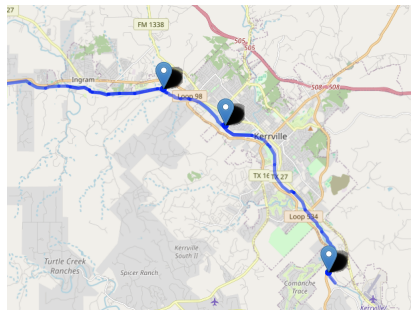

Figure 1: Three hydrologically connected gages in Kerr County, TX

Distribution

The Log-Pearson Type III distribution is widely used in hydrology to model peak streamflows (England et al., 2018). It applies a Pearson Type III distribution to the log-transformed discharge data. Let Q be the daily peak discharge. Define:

$$X = \log_{10}(Q)$$

$$X \sim \text{PearsonIII}(\kappa, \theta, \tau)$$

Bayesian Framework

For this solution, we use a simplified model where
$X \sim \text{Gamma}(\alpha, \beta)$ with shape parameter α and rate parameter β (inverse of scale).
With a Gamma-Gamma conjugage prior, the likelihood is Gamma and the conjugate prior for the rate parameter β (given α) is also Gamma.

- Prior: $\beta \sim \text{Gamma}(a_0, b_0)$
- Likelihood: $x_i | \beta \sim \text{Gamma}(\alpha, \beta)$
- Analytical posterior (with n observed data points):
  $\beta | x_{1:n} \sim \text{Gamma}(a_0 + n\alpha, b_0 + \sum_{i=1}^{n} x_i)$
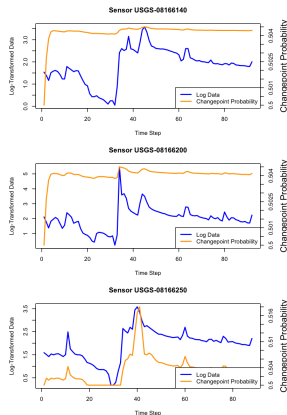
Analytical Results

Figure 2: Results of analytical solution on Kerr County streamgage data

Sampler

For each time step:

- sample for each run length before current timestep
- calculate the predictive probability of the observed posterior
- calculate the run length probability
- calculate changepoint probability

$$P(r_t = 0 \mid x_{1:t}) \propto \sum_{r_{t-1}} P(r_t = 0 \mid r_{t-1}) \cdot P(x_t \mid r_{t-1}, x_{1:t-1}) \cdot P(r_{t-1}, x_{1:t-1})$$
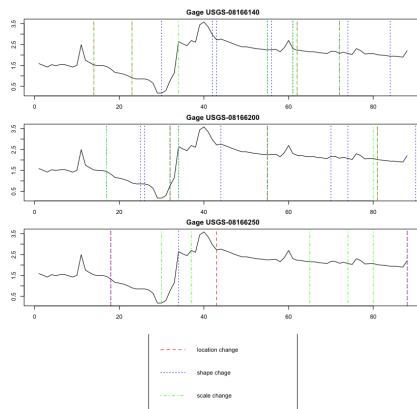
Numerical Results (simplified version)

Figure 3: Change in parameter points on Kerr County streamgage data

Rbeast

Rbeast is an R package that uses Bayesian Estimator of Abrupt change, Seasonal change, and Trend (BEAST) (Zhao et al., 2019) Combines:

- Bayesian changepoint detection for time series.
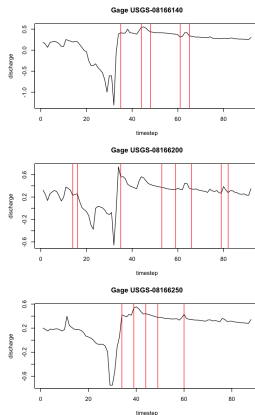- Ensemble modeling to improve robustness and uncertainty quantification.

EA Results

Figure 4: Rbeast calculated changepoints on Kerr County streamgage data

Future Work

Improve numerical solution with particle filtering

- Save samples from previous run lengths
- Each particle represents the current rung length, segment parameters, and weight
- Compute likelihood of new observation under particle's parameters
- Update and normalize weights
- Resample particles after certain metrics are triggered (e.g., effective sample size drops).

References I

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England, J. F. J., Cohn, T. A., Faber, B. A., Stedinger, J. R., Thomas, W. J., Veilleux, A. G., Kiang, J. E., and Mason, R. R. J. (2018). Guidelines for determining flood flow frequency—bulletin 17c. Techniques and Methods Book 4, Chapter B5, U.S. Geological Survey.

References II

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