

Package ‘hydroState’

April 13, 2025

Title Hidden Markov Modelling of hydrological state change

Version 0.2.0.0

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Depends R (>= 3.4.2)

Description HydroState identifies regime changes in streamflow runoff not explained by variations in precipitation. The package builds a flexible set of Hidden Markov Models of annual, seasonal or monthly streamflow runoff with precipitation as a predictor. Suites of models can be built for a single site, ranging from one to three states and each with differing combinations of error models and auto-correlation terms. The most parsimonious model is easily identified by AIC. The entire package is written in R S4 object oriented code, but is accesible with specific functions and vignettes for users. See Peterson TJ, Saft M, Peel MC & John A (2021), Watersheds may not recover from drought, Science, DOI: 10.1126/science.abd5085.

Imports methods, DEoptim, sn, truncnorm, diagram, padr, zoo, graphics, checkmate

BugReports <https://github.com/peterson-tim-j/HydroState/issues>

URL <https://github.com/peterson-tim-j/HydroState>

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 7.3.1

ByteCompile true

Suggests knitr,
rmarkdown,
testthat (>= 3.0.0)

Config/testthat/edition 3

VignetteBuilder knitr

Collate 'abstracts.R'
'parameters.R'
'Qhat.boxcox.R'
'Qhat.burbidge.R'
'Qhat.log.R'
'Qhat.none.R'
'QhatModel.homo.normal.linear.R'
'QhatModel.homo.normal.linear.AR1.R'
'QhatModel.homo.gamma.linear.R'

```
'QhatModel.homo.gamma.linear.AR1.R'
'QhatModel.homo.normal.linear.AR2.R'
'QhatModel.homo.gamma.linear.AR2.R'
'QhatModel.homo.normal.linear.AR3.R'
'QhatModel.homo.gamma.linear.AR3.R'
'QhatModel.homo.skewedNormal.linear.R'
'QhatModel.homo.skewedNormal.linear.AR1.R'
'QhatModel.homo.skewedNormal.linear.AR2.R'
'QhatModel.homo.skewedNormal.linear.AR3.R'
'QhatModel.subAnnual.homo.gamma.linear.R'
'QhatModel.subAnnual.homo.gamma.linear.AR1.R'
'QhatModel.subAnnual.homo.gamma.linear.AR2.R'
'QhatModel.subAnnual.homo.gamma.linear.AR3.R'
'RhatModel.homo.normal.linear.R'
'markov.annualHomogeneous.R'
'hydroState.R'
'hydroState.allModels.R'
'hydroState.subAnnual.allModels.R'
'markov.annualHomogeneous.flickering.R'
'wrapper.R'
```

R topics documented:

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|--------------------|---|
| hydroState-package | <i>Overview of methods and procedures</i> |
|--------------------|---|

Description

hydroState provides methods to construct and evaluate hidden Markov models (HMM) of annual, seasonal, or monthly streamflow runoff with precipitation as a predictor. The state of the relationship between these observations is evaluated overtime. The package contains a default hydroState model to evaluate probable shifts in the intercept of the rainfall-runoff relationship or shifts in other terms can be evaluated. The default model can also be expanded with various terms to better define the relationship as discussed below, but the general workflow is as follows. Once the default

or constructed model is built (`buildModel`), the model is fitted (`fitModel`) to determine the most likely rainfall-runoff state at each time-step. To assess the adequacy of the fit, the residuals are plotted (`plot.residuals`), and an adequate fit requires the residuals to be normally distributed and not have any correlation or trends. The resulting runoff states from the fitted model can then be evaluated overtime (`plot.states`) and even exported (`get.states`) with the state values, confidence intervals, and conditional probabilities at each time-step. Input data requires a dataframe with flow and precipitation at annual, seasonal, or monthly timesteps, and gaps with missing data are permitted. An example of this workflow with the default model is demonstrated within the `vignette("annual.two.state", package = "hydroState")`.

To better explain the rainfall-runoff relationship, the default model can be adjusted by selecting various items within the `buildModel` function. These include: `data.transform`, `parameters`, `state.shift.parameters`, `error.distribution`, and `transition.graph`. The `data.transform` offers various transformaitons of the observations in order to reduce skew. These transformaitons include: `'boxcox'`, `'log'`, `'burbidge'`, or `'none'`. Auto-correlation can be accounted for through including the degree of auto-correlation (`'AR1'`, `'AR2'`, or `'AR3'`) in `parameters`. The default model only evaluates a state shift in the intercept of the relationship, but the slope and/or auto-correlation terms can also be investigated with assigning them as `state.shift.parameters`. In order to better explain the error distribution, the `error.distribution` allows selection of any of the following distributions: `'normal'`, `'gamma'`, or `'truc.normal'`. When monthly or seasonal data is included, intra-annual variation within the rainfall-runoff relationship can be accounted for with assigning parameters as `seasonal.parameters`. Lastly, adjusting the `transition.graph` sets the number of possible states in the model. An example of how to adjust the default model is demonstrated within the `vignette("adjust.state.model", package = "hydroState")` and `vignette("subAnnual.models", package = "hydroState")`

There is an additional option to construct all possible types of models using the `buildModelAll`, and compare them using the same `fitModel` function. The most likely model can be selected based on the AIC where the best model will have the lowest AIC. An example of this is demonstrated at the end of the `vignette("adjust.state.model", package = "hydroState")` and `vignette("subAnnual.models", package = "hydroState")`. To begin, it is recommended to evaluate the default model at first with one state and again with two states. This documentation is organized with four sections that define the general workflow for using hydroState: Build - Fit - Review - Evaluate.

I. Build

| | |
|----------------------------|------------------------------------|
| <code>buildModel</code> | build hydroState model |
| <code>buildModelAll</code> | build all possible models |
| <code>showModelAll</code> | show reference table of all models |

II. Fit

| | |
|-----------------------|-------------------------------|
| <code>fitModel</code> | fit built hydroState model(s) |
|-----------------------|-------------------------------|

III. Review

| | |
|-----------------------------|----------------|
| <code>plot.residuals</code> | plot residuals |
| <code>get.residuals</code> | get residuals |

IV. Evaluate

| | |
|-----------------------------|--|
| <code>setInitialYear</code> | set initial year for assigning state names |
| <code>plot.states</code> | plot states |
| <code>get.states</code> | get states |

Authors

Except where indicated otherwise, the methods and functions in this package were written by Tim Peterson and Thomas Westfall.

Acknowledgments

The package development was funded by the Victorian Government Department of Environment, Land, Water and Planning Climate and Water Initiate (<https://www.water.vic.gov.au/climate-change/research/vicwaci>)

| | |
|------------|--------------------------------|
| buildModel | <i>Builds hydroState model</i> |
|------------|--------------------------------|

Description

buildModel builds a hydrostate model with either a default model or the model can be specified with options from below. Every model depends on a linear base model where streamflow, Q , is a function of precipitation, P : $Q = Pa_1 + a_0$. The default model is an analysis of this base linear model with state shifts expected in the intercept, a_0 , and standard deviation, std , of the rainfall-runoff relationship. There are additional adjustments to this model with auto-correlations terms, seasonal parameters for a sub-annual analysis, and even evaluation of other state dependent, shifting, parameters. The number of states and assumed error distribution can also be selected. After the model is built, the hydroState model is ready to be fitted with fitModel

Usage

```
buildModel(
  input.data = data.frame(year = c(), flow = c(), precip = c()),
  data.transform = list("boxcox"),
  parameters = list("a0", "a1", "std"),
  seasonal.parameters = list(),
  state.shift.parameters = list("a0", "std"),
  error.distribution = list(),
  flickering = FALSE,
  transition.graph = matrix(TRUE, 2, 2)
)
```

Arguments

| | |
|-------------------------------------|--|
| <code>input.data</code> | dataframe of annual, seasonal, or monthly runoff and precipitation observations. Gaps with missing data in either streamflow or precipitation are permitted. Monthly data is required when using <code>seasonal.parameters</code> . |
| <code>data.transform</code> | character list with the method of transformation. The default is 'boxcox'. Other options: 'log', 'burbidge', 'none' |
| <code>parameters</code> | character list of parameters to construct model. Required and default: <code>a0</code> , <code>a1</code> , <code>std</code> . Auto-correlation terms optional: <code>AR1</code> , <code>AR2</code> , or <code>AR3</code> . |
| <code>seasonal.parameters</code> | character list of one or all parameters (<code>a0</code> , <code>a1</code> , <code>std</code>) defined as a sinusoidal function to represent seasonal variation. Requires monthly or seasonal data. Default is empty list. |
| <code>state.shift.parameters</code> | character list of one or all parameters (<code>a0</code> , <code>a1</code> , <code>std</code> , <code>AR1</code> , <code>AR2</code> , <code>AR3</code>) able to shift as dependent on state. Default is <code>a0</code> and <code>std</code> . |
| <code>error.distribution</code> | character list of the distribution in the HMM error. Default is 'trunc.normal'. Others include: 'normal' or 'gamma' |
| <code>flickering</code> | logical T/F. T = allows more sensitive markov flickering between states over time, F = less sensitive and is default. |
| <code>transition.graph</code> | matrix given the number of states. Default is a 2-state matrix (2 by 2): <code>matrix(TRUE,2,2)</code> |

Details

buildModel

There are a selection of items to consider when defining the rainfall-runoff relationship and investigating state shifts in this relationship. `hydroState` provides various options for modelling the rainfall-runoff relationship.

- **Data gaps with `input.data`:** When there is missing `input.data`, special care was taken to reduce the influence of the missing time periods while making the most of the given data without infilling. For time-periods where the dependent variable, streamflow, is missing, the transition probability for these missing periods is essentially ignored by setting the conditional probability of the missing time-steps equal to one. This results in the time-step after the missing period having the same probability of being in the given state as before the missing period. For time-periods where the independent variable is missing, precipitation, the missing periods are essentially ignored when fitting the models as the likelihood is calculated from only continuous periods with values for the independent variable. Since the log-likelihood is calculated for each continuous period, the sum of the log-likelihoods provides a total log-likelihood to fit models. Again, there is no infilling of missing data.
- **Transform Observations with `data.transform`:** Transforms observations to remove heteroscedasticity. Often there is skew within hydrologic data. When defining relationships between observations, this skew results in an unequal variance in the residuals, heteroscedasticity. Transforming observations is often required with observations of streamflow and precipitation. There are several options to transform observations. Since the degree of transformation is not typically known, 'boxcox' is the default. Other options include: 'log', 'burbidge', and of course, 'none' when no transformation is performed.

- **Model Structure with parameters and seasonal.parameters:** The structure of the model depends on the parameters. hydroState simulates runoff, Q , as being in one of finite states, i , at every time-step, t , depending on the distribution of states at prior time steps. This results in a runoff distribution for each state that can vary overtime ($\widehat{Q_i}$). The model defines the relationship that is susceptible to state shifts with precipitation, P_t , as a predictor. This takes the form as a simple linear model $\widehat{Q_i} = f(P_t)$:

$$\widehat{Q_i} = P_t a_1 + a_0$$

where a_0 and a_1 are constant parameters. These parameters and the model error, std , are required parameters for every model. It is possible the relationship contains serial correlation and would be better defined with an auto-regressive term:

$$\widehat{Q_i} = P_t a_1 + a_0 + AR1_{t-1} \widehat{Q}$$

where $AR1$ is the lag-1 auto-correlation term. Either, lag-1: $AR1$, lag-2: $AR2$, and lag-3: $AR3$ auto-correlation coefficients are an option as additional parameters to better define the rainfall-runoff relationship. For sub-annual analysis, seasonal.parameters provides the option to assume a sinusoidal function better defines either of the constant parameters or error (a_0, a_1, std) throughout the year, i.e:

$$a_0 = a_{0,disp} + a_{0,amp} * \sin(2\pi(\frac{M_t}{12} + a_{0,phase}))$$

where M_t is an integer month at t . Monthly streamflow and precipitation are required as input.data for the sub-annual analysis.

- **State Dependent Parameters with state.shift.parameters:** These are state dependent parameters where they are subject to shift in order to better explain the state of streamflow over time. Any or all of the previously chosen parameters can be selected ($a_0, a_1, std, AR1, AR2, AR3$). The default model evaluates shifts in the rainfall-runoff relationship with $a_0 std$ as state dependent parameters.
- **Distribution of the Residuals with error.distribution:** The distribution of the residuals (error) in the model can be chosen to reduce skew and assist with making models statistically adequate (see plot.residuals). Either normal: 'normal', truncated normal: 'truc.normal', or gamma: 'gamma' distributions are acceptable. The default is 'truc.normal'. Sub-annual models are restricted to only a 'gamma' distribution.
- **Markov flickering with flickering:** The form of the Markov model is homogeneous where the transition probabilities are time-invariant. The model be performed with or without flickering between states. Flickering within the Markov model provides a more sensitive analysis. The default is FALSE, no flickering.
- **Number of States with transition.graph:** The number of possible states in the rainfall-runoff relationship and transition between the states is selected with the transition.graph. The default is a 2-state model in a 2 by 2 matrix with a TRUE transition to and from each state.

Value

A built hydroState model object ready to be fitted with fitModel

Examples

```
# Load data
data(streamflow_annual_221201)

## Build default annual hydroState model
model = buildModel(input.data = streamflow_annual_221201)

# OR
```

```
## Build annual hydroState model with specified objects
# Build hydroState model with: 2-state, normal error distribution,
# 1-lag of auto-correlation, and state dependent parameters ('a1', 'std')
model = buildModel(input.data = streamflow_annual_221201,
                   data.transform = list('boxcox'),
                   parameters = list('a0','a1','std','AR1'),
                   seasonal.parameters = list(),
                   state.shift.parameters = list('a1','std'),
                   error.distribution = list('normal'),
                   flickering = FALSE,
                   transition.graph = matrix(TRUE,2,2))
```

| | |
|---------------|-------------------------------------|
| buildModelAll | <i>Builds all hydroState models</i> |
|---------------|-------------------------------------|

Description

buildModelAll builds all possible combinations of hydroState models. The same fields are available as in buildModel in order to specify the type of models to be built. After all models are built, they are fitted using the same fitModel function.

Usage

```
buildModelAll(
  input.data = data.frame(year = c(), flow = c(), precip = c()),
  data.transform = NULL,
  parameters = NULL,
  seasonal.parameters = NULL,
  state.shift.parameters = NULL,
  error.distribution = NULL,
  flickering = FALSE,
  transition.graph = NULL,
  siteID = NULL,
  reference.table = NULL
)
```

Arguments

| | |
|---------------------|---|
| input.data | dataframe of annual, seasonal, or monthly runoff and precipitation observations. Gaps with missing data in either streamflow or precipitation are permitted, and the handling of them is further discussed in buildModel. Monthly data is required when using seasonal.parameters that assumes selected model parameters are better defined with a sinusoidal function. |
| data.transform | character list of method of transformation. If empty, the default builds all possible combinations of models with 'boxcox' and 'log' data transformation. |
| parameters | character list of parameters to determine model form. If empty, the default builds all possible combinations of model forms. |
| seasonal.parameters | character list of parameters with sinusoidal function to represent seasonal variation. Requires monthly or seasonal data. If empty and monthly or seasonal data is given, the default builds all possible combinations of models with a seasonal parameter for each and all parameters. |

| | |
|------------------------|---|
| state.shift.parameters | character list of one or all parameters to identify state dependent parameters. If empty, the default builds models with all possible combinations state shift parameters. |
| error.distribution | character list of the distribution in the HMM error. If empty, the default builds models with all possible combinations of error distribution: list('trunc.normal', 'normal','gamma') |
| flickering | logical T/F. T = allows more sensitive markov flickering between states over time, F = less sensitive and is default. |
| transition.graph | matrix given the number of states. If empty, the default builds models with all possible combinations of states: 1-state matrix (1 by 1): matrix(TRUE,1,1), 2-state matrix (2 by 2): matrix(TRUE,2,2), 3-state matrix (3 by 3): matrix(TRUE,3,3). |
| siteID | character string of site identifier. |
| reference.table | data frame with a table summarizing all built models and corresponding reference model. From function showModelAll. If empty, summary table will be built automatically. |

Details

buildModelAll

All possible combinations of hydroState models are built for each data transformations, auto-correlation lag, and residual distribution from 1 to 3 states for investigating state changes in the 'a0' and 'std' parameters or 'a1' and 'std' parameters. To reduce the number of models in the search, specify which field(s) to remain constant. For example, to investigate the best model with the number of auto-correlation terms and number of states with a 'boxcox' data transform and 'gamma' distribution of the residuals, set data.transform to 'boxcox' and error.distribution to 'gamma'. If no fields are specified, all possible model combinations are built. If investigating state shifts in the intercept 'a0' and slope 'a1', build and fit the model combinations separately.

Value

A list of built hydroState models with every combination of objects ready to be fitted

Examples

```
# Load data
data(streamflow_annual_221201)

# Build all annual models with state shift in intercept 'a0'
all.annual.models = buildModelAll(input.data = streamflow_annual_221201,
                                  state.shift.parameters = list('a0','std'),
                                  siteID = '221201')

# OR

# Build all annual models with state shift in slope 'a1'
all.annual.models = buildModelAll(input.data = streamflow_annual_221201,
                                  state.shift.parameters = list('a1','std'),
                                  siteID = '221201')
```

checkModel

Check Model

Description

checkModel validates the model's states at each time-step through re-sampling the input data and re-running the Viterbi algorithm.

Usage

```
checkModel(model, n.samples)
```

Arguments

| | |
|-----------|---|
| model | fitted hydroState model. |
| n.samples | integer of samples to re-sample. Default is 100000. |

Details

checkModel

Duplicate the input data 100 times. Get the transformed observations. Generate a synthetic series from the model. Get a time series of the transformed observations using the sample states. Find the Viterbi states for the re-sampled transformed data. Assess probability that the inferred state equals the 'known' state.

Value

data frame of results to evaluate the rainfall-runoff states overtime

Examples

```
## Check fitted model
checkModel(model = model.annual.fitted.221201)
```

fitModel

Fit hydroState model

Description

fitModel fits hydrostate model(s) using global optimization by differential evolution **DEoptim** library.

Usage

```
fitModel(
  model.name,
  pop.size.perParameter = 10,
  max.generations = 500,
  doParallel = F
)
```

Arguments

| | |
|------------------------------------|--|
| <code>model.name</code> | name of the built hydroState model or name of the list containing all built models |
| <code>pop.size.perParameter</code> | integer that should be greater than or equal to the number of parameters in the model. The default is '10' and is sufficient for all models. |
| <code>max.generations</code> | integer that will stop the optimizer when set number of generations are reached. The default is '500'. |
| <code>doParallel</code> | TRUE/FALSE to perform fitting in parallel on all computer cores. Default is FALSE |

Details

`fitModel`

After a hydroState model object is built, the model is ready to be fitted through minimizing the negative log-likelihood function. The likelihood is estimated recursively across each time-step, for each continuous period of observations, and the sum of the negative log-likelihood is minimized to calibrate the model parameters. The only required input is the given name of the built hydroState model object. `fitModel` works for one built model (`buildModel`) or all (`buildModelAll`). If fitting all models be sure to install and load the [parallelly](#) library. Details on the likelihood function is as follows:

The likelihood function is estimated as:

$$L_T = \delta P(x_1) + \Gamma \delta P(x_2) \dots \Gamma \delta P(x_T) 1'$$

where:

- δ is the initial state distribution, the initial probability of being in each state: $\delta = \begin{pmatrix} \delta_1 \\ 1 - \delta_1 \end{pmatrix}$
- $P(x)$ is the $m \times m$ diagonal emissions matrix of the probability density for each state using a lower tail truncated Gaussian distribution or a two-parameter Gamma distribution
 - $f_{Gau}(x = \widehat{obs}q_t; \mu = \widehat{t}q_i, \sigma = \sigma_i, a = 0) = \frac{\phi(\frac{x-\mu}{\sigma})}{\sigma(1-\Phi(\frac{a-\mu}{\sigma}))}$
 - $f_{Gam}(x = \widehat{obs}q_t; k = \frac{\widehat{t}q_i^2}{\sigma_i^2}, \theta = \frac{\sigma_i^2}{\widehat{t}q_i}) = \frac{x^{k-1} e^{-\frac{x}{\theta}}}{\theta^k \Gamma(k)}$
 - where ϕ is the probability density function for the standard normal distribution, Φ is the cumulative distribution function for the standard normal distribution, k is the shape parameter, θ is the scale parameter, and $\Gamma(k)$ is the gamma function. For more details, refer to pg. 8-17 in the [Supplementary Materials](#) of "Watersheds may not recover from drought".
- Γ is the transition matrix
- T is the number of time-steps.

Value

A fitted hydroState model

Examples

```
# Load data
data(streamflow_annual_221201)

## Build default annual hydroState model
```

```
model = buildModel(input.data = streamflow_annual_221201)

## Fit built model
model = fitModel(model)

## Fit all built models
## Not run:

# Load data
data(streamflow_annual_221201)

## Build all annual models
all.annual.models = buildModelAll(input.data = streamflow_annual_221201, siteID = '221201')

## Fit all
model = fitModel(all.annual.models)

## End(Not run)
```

get.AIC

get AIC

Description

get.AIC retrieves Akaike information criteria from a fitted model.

Usage

```
get.AIC(model.name)
```

Arguments

model.name is the name of the fitted hydroState model object.

Details

get.AIC

The AIC is the negative log-likelihood of the model plus a penealty for model parameters. This function can be performed on a single model or a selection of models to find the lowest AIC of the set.

Value

AIC value

Examples

```
# Load fitted model
data(model.annual.fitted.221201)

## AIC of a single model
get.AIC(model.annual.fitted.221201)

## Lowest AIC of a model set
# get.AIC()
```

get.residuals

Get residuals

Description

The normal pseudo residuals are retrieved from the fitted model.

Usage

```
get.residuals(model.name)
```

Arguments

model.name name of the fitted hydroState model object.

Details

get.residuals

get.residuals retrieves residuals from the fitted model and exports them as a data frame.

Value

Data frame of residuals for each time-step

Examples

```
# Load fitted model
data(model.annual.fitted.221201)

## Get residuals in a dataframe
get.residuals(model.name = model.annual.fitted.221201)
```

| | |
|------------|-------------------|
| get.states | <i>get states</i> |
|------------|-------------------|

Description

get.states retrieves results from the fitted hydroState model.

Usage

```
get.states(model.name)
```

Arguments

model.name is the name of the fitted hydroState model object.

Details

get.states

These dataframe of results include:

- time-step: year and possibly either season or month for subannual analysis
- Viterbi State Number: state number (i.e. 1, 2, or 3) to differentiate states
- Obs. flow: streamflow observations
- Viterbi Flow: flow values of the Viterbi state including the 5% and 95% confidence intervals. These are the most likely flow state values at each time-step of the given states.
- Normal State Flow: flow values of the normal state including the 5% and 95% confidence intervals. These Normal state flow values are the values from the normal state at each time-step. When the most likely state is the Normal state for a time-step, the Viterbi flow state value equals the Normal flow state value. This Normal state can be visualized relative to the most likely Viterbi state in the "dep.variable" plot from plot.states.
- Conditional Prob: conditional probabilities for each state show the probability of remaining in the given state. When the conditional probability is closer to 1, there is a higher probability that hydroState model remains in that state for the next time-step.
- Emission Density: emission density for each state is the result of multiplying the conditional probabilities by the transition probabilities at each timestep.

Value

data frame of results to evaluate the rainfall-runoff states overtime

Examples

```
# Load fitted model
data(model.annual.fitted.221201)

## Set initial year to set state names
model.annual.fitted.221201 =
  setInitialYear(model.name = model.annual.fitted.221201,
    initial.year = 1990)

## Get states
```

```
model.annual.fitted.221201.states =
  get.states(model.name = model.annual.fitted.221201)
```

| | |
|---------------------|----------------------------|
| hydroState-internal | <i>hydroState-internal</i> |
|---------------------|----------------------------|

Description

There are several undocumented internal functions not intended for the user. These functions are not listed here but are shown within the file: hydroState-internal.Rd

| | |
|----------------|-----------------------|
| plot.residuals | <i>Plot residuals</i> |
|----------------|-----------------------|

Description

The normal pseudo residuals are plotted for review to check for outliers and validate the fit of the model. It is recommended to ensure the model fit is valid before evaluating results (i.e. `plot.states`). Furthermore, to ensure the multi-state model performs better than the one-state model, it is recommended to visually compare `plot.residuals` of both models.

Usage

```
## S3 method for class 'residuals'
plot(model.name, do.pdf = FALSE, ID = NULL)
```

Arguments

| | |
|-------------------------|---|
| <code>model.name</code> | name of the fitted hydroState model object. |
| <code>do.pdf</code> | option to export residual plots as a pdf. Default is FALSE. |
| <code>ID</code> | character string of catchment identifier (i.e. gauge ID). Default is NULL. Only recommended when <code>do.pdf = TRUE</code> . |

Details

`plot.residuals`

`plot.residuals` produces five plots to review and validate the fitted hydroState model.

- A) Time-series of normal-pseudo residuals to ensure the residuals each year are within the confidence intervals.
- B) Auto-correlation function (ACF) of normal-pseudo residuals to ensure there is no serial correlation in residuals. Lag spikes should be below confidence interval at each lag (except 0).
- C) Histogram of uniform-pseudo residuals should show uniform distribution (equal frequency for each residual value)
- D) Histogram of normal-pseudo residuals should show normal distribution centered on zero and with no skew

- E) Quantile-Quantile (Q-Q) plot where normal-pseudo residuals vs. theoretical quantities should align on the diagonal line. The last plot contains the Akaike information criterion (AIC) and Shapiro-Wilk p-value. The AIC is an estimator to determine the most parsimonious, best performing model given the number of parameters. When comparing models, the lowest AIC is the best performing model. Shapiro-Wilks test for normality in the residuals and a p-value greater than 0.05 (chosen alpha level) indicates the residuals are normally distributed; the null hypothesis that the residuals are normally distributed is not rejected.

It is recommended to export the residual plot as a PDF due to it's size. If the R plot window is too small, two common errors can occur:

- "Error in plot.new() : figure margins too large": reset plot window with "dev.off()", enlarge plot area and re-run `plot.residuals`.
- "Error in par(op) : invalid value specified for graphical parameter "pin" if the R plot window is not reset with "dev.off", an additional `plot.residuals` attempt will result in this error.

Value

Plots of residuals to evaluate model fit

Examples

```
# Load fitted model
data(model.annual.fitted.221201)

## Plot residuals
plot.residuals(model.name = model.annual.fitted.221201)
```

plot.states

plot States

Description

`plot.states` produces several plots to visualize results of the states overtime. `setInitialYear` is required before `plot.states`.

Usage

```
## S3 method for class 'states'
plot(
  model.name,
  ind.variable = TRUE,
  dep.variable = TRUE,
  dep.variable.transformed = TRUE,
  cond.state.prob = TRUE,
  do.pdf = FALSE,
  ID = NULL
)
```

Arguments

| | |
|---------------------------------------|---|
| <code>model.name</code> | is the name of the fitted hydroState model object. |
| <code>ind.variable</code> | option to plot independent variable overtime. Default is TRUE. |
| <code>dep.variable</code> | option to plot dependent variable and states overtime. Default is TRUE. |
| <code>dep.variable.transformed</code> | option to plot transformed dependent variable and states overtime. Default is TRUE. |
| <code>cond.state.prob</code> | option to plot the conditional state probabilities overtime for each state. Default is TRUE. |
| <code>do.pdf</code> | option to export plots as a pdf. Default is FALSE. |
| <code>ID</code> | character string of catchment identifier (i.e. gauge ID). Default is NULL. Only recommended when <code>do.pdf = TRUE</code> . |

Details

`plot.states`

`plot.states` produces four figures of the results from the fitted hydroState model. The default produces all four:

- independent variable: precipitation
- dependent variable and states: streamflow observations, most likely state, and relative normal state estimate
- transformed dependent variable and states: transformed streamflow observations and most likely state
- conditional state probabilities for each state: probability of hydroState model remaining in given state

These are plotted on the same page, and there is an option to export plots as a pdf to the current working directory. There are also options to only plot one of the four plots.

Value

plots to evaluate rainfall-runoff states overtime along with observations and the conditional probabilities of each state.

Examples

```
# Load fitted model
data(model.annual.fitted.221201)

## Set initial year to set state names
model.annual.fitted.221201 =
  setInitialYear(model.name = model.annual.fitted.221201,
    initial.year = 1990)

## Plot all figures
plot.states(model.name = model.annual.fitted.221201)

## Plot only dependent variable transformed with markov states
plot.states(model.name = model.annual.fitted.221201,
  ind.variable = FALSE,
```



```
dep.variable = FALSE,  
dep.variable.transformed = TRUE,  
cond.state.prob = FALSE)
```

`set.seasons`*Set Seasons*

Description

Aggregates monthly data to 4 seasons in a year.

Usage

```
set.seasons(  
  input.data = data.frame(year = c(), month = c(), flow = c(), precip = c())  
)
```

Arguments

| | |
|-------------------------|---|
| <code>input.data</code> | dataframe of monthly runoff and precipitation observations. Gaps with missing data in either streamflow or precipitation are permitted, and the handling of them is further discussed in <code>buildModel</code> . Monthly data is required when using <code>seasonal.parameters</code> that assumes selected model parameters are better defined with a sinusoidal function. |
|-------------------------|---|

Details

`set.seasons`
Sets 4 seasons

Value

A dataframe of seasonal observations with an additional column counting the number of months in each season.

Examples

```
# Load data  
data(streamflow_monthly_221201)  
  
# aggregate monthly data to seasonal  
streamflow_seasonal_221201 = set.seasons(streamflow_monthly_221201)
```

| | |
|----------------|--|
| setInitialYear | <i>Sets state names given initial year</i> |
|----------------|--|

Description

sets the state names for each time-step relative to the initial year given

Usage

```
setInitialYear(model.name, initial.year)
```

Arguments

| | |
|--------------|--|
| model.name | name of the fitted hydroState model object. |
| initial.year | integer with year (YYYY). Default is first year in input.data. |

Details

setInitialYear

hydroState assigns names to the computed states. This requires choosing an initial year where the state value from that year will be named 'Normal'. Other state values will be given names relative to the state value in the initial year. The choice of the initial year does not affect results. It is a means to more easily interpret the difference in state values relative to each other. It is best to choose a year based on the question being asked. For example, in testing the impact of drought, a year before the beginning of the drought, 1990, was selected as an initial year when conditions were considered 'Normal' (Peterson TJ, Saft M, Peel MC & John A (2021), Watersheds may not recover from drought, Science, DOI: [doi:10.1126/science.abd5085](https://doi.org/10.1126/science.abd5085))

Value

A fitted hydroState model object with state names for each time-step ready for plot.states

Examples

```
# Load fitted model
data(model.annual.fitted.221201)

## Set initial year to set state names
model.annual.fitted.221201 =
  setInitialYear(model.name = model.annual.fitted.221201,
                 initial.year = 1990)
```

| | |
|--------------|-----------------|
| showModelAll | Show all models |
|--------------|-----------------|

Description

showModelAll outputs a summary table of all built hydroState models and allows users to edit the reference models for calibration.

Usage

```
showModelAll(all.models)
```

Arguments

all.models hydroState.allModels object with a list of models from buildModelAll

Details

showModelAll

For every model in codebuildModelAll, there is a reference model for calibration. The reference model is a slightly simpler model with one less parameter. During calibration with fitModel, the model performance must exceed the the performance of the reference model else the model is rejected. For instance 'model.1State.normal.log.AR0' contains 3-parameters and is the reference model for 'model.1State.normal.log.AR1' which contains 4-parameters. The objective function of 'model.1State.normal.log.AR1' must calibrate the model with a lower negative log-likelihood than 'model.1State.normal.log.AR0'. These reference models are pre-defined in buildModelAll, but this function allows the user to edit the reference models in the data.frame if needed.

Value

A data.frame with a summary of all models

Examples

```
# Show reference table of all fitted models

## Not run:
all.models.ref.table = showModelAll(all.models)

## End(Not run)
```

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