Comments on "Discrete k-nearest neighbor resampling for simulating multisite precipitation occurrence and adaption to climate change" by Taesam Lee and Vijay P. Singh

Authors have addressed some of the comments satisfactorily. However, clarifications are needed on a few responses. I am highlighting those below.

1.

Present study attempts to develop a novel simulation method for multi-site precipitation occurrence, combining the k-nearest neighbor sampling technique and genetic algorithm. The coupled model has been applied in precipitation occurrence simulation in single sites. The (only) novelty probably lies in the application of this coupled technique in generating the multi-site precipitation occurrence. Authors may clarify these and may specify whether the novelty lies in the method deployed or in the application (See line 35 in the abstract and further such claims in the manuscript body).

Reply: The authors appreciate this reviewer's insightful comment. The novelty of the current study is to propose the discrete version of KNNR-GA model in simulating multisite occurrence. The KNNR-GA model has been developed for multisite simulation of streamflow for continuous variables. The novelty of the current study is how to handle the multisite discrete binary process which is the main difference between the continuous version and the discrete version of the current study. The authors have improved the abstract and manuscript to emphasize this point. Hope this modification is satisfactory.

In response to the general comment of highlighting the novelty of the work, modified abstract says "Multisite occurrence model with standard normal variate (MONR) has been used preserving key statistics and contemporaneous correlation in literature, but it cannot reproduce lagged crosscorrelation between stations and long stochastic simulation is required to estimate its parameters. Employing a nonparametric technique, k-nearest neighbor resampling (KNNR), and coupling it with Genetic Algorithm (GA), this study proposes a novel simulation method for multisite precipitation occurrence overcoming the shortcomings of the existing MONR model." **This sounds as if the focus of the study itself is only to overcome the limitations of MONR model. The novelty (if any) is still not brought out clearly.**

Reply: The authors appreciate the comment. The abstract was modified to bring out the novelty of the current study accordingly. Hope this modification satisfactory.

Stochastic weather simulation models are commonly employed in water resources management, agricultural applications, forest management, transportation management, and recreational activities. Stochastic simulation of multisite precipitation occurrence is a challenge because of its intermittent characteristics as well as spatial and temporal cross-correlation. This study proposes a novel simulation method for multisite precipitation occurrence employing a nonparametric technique, the discrete version of the k-nearest neighbor resampling (KNNR), and coupling it with Genetic Algorithm (GA). Its modification for the study of climatic change adaptation is also tested. The datasets simulated from both the DKNNR model and an existing traditional model were

evaluated using a number of statistics, such as occurrence and transition probabilities as well as temporal and spatial cross-correlations. Results showed that the proposed DKNNR model with GA simulated multisite precipitation occurrence preserved the lagged crosscorrelation between sites while the existing conventional model was not able to reproduce lagged crosscorrelation between stations, so long stochastic simulation was required. Also, the GA mixing process provided a number of new patterns that were different from observations, which was not feasible with the sole DKNNR model. When climate change was considered, the model performed satisfactorily, but further improvement is required to more accurately simulate specific variations of the occurrence probability.

2.

In addition, the present method is compared with a method (MONR) which is developed almost two decades back. Is MONR a frequently used method for multi-site precipitation occurrence simulation? It would be convincing to compare the present technique with more recent methods deployed for multi-site precipitation occurrence simulation. More specific comments are provided below for the kind consideration of the authors.

Reply: The authors appreciate the reviewer's insightful comment. Even if MNOR model is rather old-fashioned, this model has been popularly employed in this field and its performance is more comparable to the Markov Chain model especially in multisite occurrence cases of precipitation dataset.

A few recent studies are given below on the same topic, which focus on the same topic – multisite precipitation occurrence.

Evin et al., HESS, 2018: Stochastic generation of multi-site daily precipitation focusing on extreme events

Mehrotra et al., JH, 2006: A comparison of three stochastic multi-site precipitation occurrence generators

Reply: The authors appreciate the comment providing highly relevant studies. The provided references were mentioned and cited in the current manuscript.

"The model is able to reproduce the contemporaneous multisite dependence structure and lagged dependence only for the same site but it requires a complex simulation process to estimate parameters for each site and is unable to preserve lagged dependence between sites. Also, a recent improvement has also been made, but the weakness of the model in Wilks (1998) was not significantly improved (Evin et al., 2018; Mehrotra et al., 2006; Srikanthan and Pegram, 2009)."

 Line 68 – 74: Wilks (1998) model assumes standard normal variate and underestimates the lagged cross correlation. As mentioned before, is it really worth to compare the present method to this model, which works on an entirely different hypothesis? As mentioned by the authors in the next paragraph (lines 75-81), KNNR and KNNR-GA are proved to be efficient. Won't it be better to compare the present model (DKNNR) to compare with the above model, to highlight its applicability in multi-site precipitation occurrence, given that the novelty of the study is claimed to be in this application.

Reply: The authors appreciate the reviewer's insightful comment. The MONR model is the model of Wilks (1998) and it has been popularly employed in the literature. The present study compared the discrete version of KNNR-GA with the model of Wilks (1998), named as MONR here. See the first line of the section 2.2 as the following:

"Wilks (1998) suggested a multisite occurrence model using a standard normal random number (here, denoted as MONR) that is spatially dependent but serially independent."

Please clarify how the results would be different for DKNNR and KNNR models.

Reply: The authors believe that KNNR model is a multivariate model, since it is dealing with multisites. However, the DKNNR can be simplified as a univariate KNNR model with range from zero to the number of stations used. Though the result behavior might be inherited from KNNR model, its implementation is much simpler than in case of the KNNR model.

2. Line 78-81: It is mentioned that KNNR model cannot produce different patterns and coupling with GA solves this drawback. Please provide more details on how GA could possibly solve this. And how the application of GA could ensure generation of similar populations. It would be interesting if some physical sense can also be provided here – how possibly GA could simulate those system behavior?

Reply: The authors appreciate the reviewer's detailed comment. Further explanation is added in the manuscript to improve the clarity in the result section.

The authors have explained the need for GA in the methodology, to simulate the patterns different from the historical patterns. This is understood. However, it is not clear how GA will be trained to generate those patterns specific to the study area. I am sure that GA might generate many unwanted patterns also, which is not physically possible in the study region. How GA is supposed to avoid this unwanted patterns?

Reply: The authors thank for the comment. The first procedure of the GA (genetic algorithm) is the "reproduction". The reproduction procedure is also called "the mating process" implying that one male and one female are chosen, and their genes are cross-overed and mutated to create a new offspring. In other words, the new pattern is made from the historical patterns not totally outside from the data. Therefore, the creation of unwanted patterns in the simulated data is automatically suppressed from the nature of the GA algorithm. Also, note that the mutation probability is very rare that "unwanted patterns" do not occur often. However, it happens rarely, like in nature.

The authors hope that this explanation can be acceptable to this reviewer. The manuscript is also modified accordingly to further inform readers of this issue.

"Note that the reproduction procedure of the GA allows to generate new patterns that are similar to observed patterns, but a small number of totally new patterns are simulated from the mutation procedure of the GA."

4. Line 158: When the algorithm will select the GA mixing? What is the criterion for GA mixing in the procedure?

Reply: The authors appreciate the reviewer's insightful comment. It is subjective. If one wants to simulate the dataset as the same observed pattern, this procedure can be skipped. Otherwise, the GA procedure gives the benefit of generating new patterns that we already discussed under comment 2. The sentence is modified accordingly. "Execute the following steps for GA mixing if GA mixing is subjectively selected. Otherwise, skip this step."

So, is it up on the user to opt for GA mixing? It should have been based on the properties of the time series and study region. If the rainfall exhibits more or less an unchanging pattern across the stations, then the future pattern can be found in the historical patterns too. In that case GA mixing could be avoided. The algorithm should have the criterion for that.

Reply: Even if the GA mixing has no criterion to choose, the GA must be applied since no one wants to simulate the patterns as the same as the historical. Of course, future pattern can be found in the historical patterns too. However, only historical patterns in the future patterns cannot be desirable, as shown in Figure 4. Hope this explanation can be acceptable to this reviewer.

5.

6. Section 3.2: Authors must be pointing towards "Dealing with Non-stationarity" than "Adaptation to climate change". It is clear that only changes in marginal and transition probabilities are been considered, by tuning the crossover and mutation probabilities? "Climate change" may refer to a larger phenomenon, which might not be addressed directly in the present study. Please explain.

Reply: The authors totally agree with the concern of the reviewer. Tuning the crossover and mutation probabilities only affected the marginal and transition probabilities. This limitation must be addressed as this reviewer commented. We added the following to address the

Thanks for agreeing to this comment. In that case, there is an over-emphasis in the title regarding the "adaptation to climate change". If the methodology is not addressing the climate change, please remove the section or modify it accordingly. Section 5.4 still claims "Adaptation to climate change". This can be addressed along with the next comment (7th comment), where again authors justify the changing of these probabilities to address the climate change. It is not clear, how tuning of crossover and mutation probabilities could handle the non-stationarity (or climate change according to authors) in the time series of multiple stations?

Reply: The authors consider that the major parts of the climate change adaptation studies in a stochastic generator for multisite precipitation occurrence is the capability to simulate the occurrence series with its changing probability. Even if only the marginal and transition probabilities were tested in the current study in section 3.2 and section 6.4, the current model can be further developed to handle the climate change issue. The authors believe that tuning crossover and mutation probabilities could handle this issue for each station, but not multiple stations at the same time. As mentioned in the previous reply, this tuning process cannot handle the change of correlation structure in future climate scenarios. However, the key change of marginal and transition probabilities as tested in Figure 11 and Figure 12. We agree that the tuning probabilities must be further studied to clarify whether the model works reasonably well. Also note that the crossover probabilities might affect the stations each other while the mutation probabilities do not.

To express how this tuning procedure is able to address future climate adaptation, the following description is added.

"Assume that the occurrence probability (P1) of the control period is 0.26 (see the dotted line with cross on the bottom panel of Figure 11 and Figure 12) and GCM output indicates that the occurrence probability (P1) increases up to 0.27. This can be achieved with increasing either the crossover probability to 0.1 or the mutation probability to 0.05. Note that the crossover probabilities might affect the stations each other while the mutation probabilities do not."

If this reviewer considers that this experimental part for climate change adaption is not good enough and still think this part must be removed, the authors will remove the whole part and change the title. However, the authors prefer leaving as is to indicate future development of the current model.

6.

- 7.
- 15. It would be interesting to see the results generated by the simple KNNR model in this application. Also, it would be helpful, if you may please explain how the incorporation of GA possibly helped in modeling the physical laws of the precipitation system.

Reply: The authors appreciate the reviewer's insightful comment. We produced the results without the GA process as presented in the following (See Figure S2-Figure S6). The presented results show that no significant difference from the one with the GA mixing can be found. The following is discussed in the manuscript right before the results of the probability selection (section 6.1).

I could not find much difference between simple KNNR model and KNNR model with GA mixing (Figures s2-s6 and Figures 5-9). Both produce almost same results. Does that mean, the incorporation of GA has not added much value?

Reply: Note that the simple DKNNR model obtains the patterns from the historical data. Its simulated data are compared with the historical statistics. Therefore, DKNNR with GA is difficult to add much value more than the simple DKNNR except that the simulated data can have different patterns from the historical ones. However, the value of the DKNNR with GA is critical, since one of the major reasons for simulating weather data is to generate all possible cases to compare and prepare such cases.

- 8.
- 17. Section 6.3: I am a little confused here. How can the parameters be changed in the future, for the model to adapt to the future changes, given that we may not clear information about these changes?

Reply: The authors appreciate the reviewer's comment. The authors did not fully investigate the specific changes required to be made for specific climate change assessment at this stage. As mentioned under comment 7, the focus of the current study is to propose a novel approach that simulates multisite occurrence process through nonparametric approaches. Further development for adopting to climate change and its application are partially presented as a possible improvement of the proposed model in the near future and will be presented as a separate work as explained in the conclusion. This limitation and possible development are discussed in the last section.

Please see comment 6 in this document, regarding the adaptation to climate change.

Reply: See Reply 6.

2	
3	
4	Discrete k-nearest neighbor resampling for simulating multisite
5	precipitation occurrence and adaption to climate change
6	: Discrete KNNR for Multisite Occurrence (DKMO version1.0) - model development
7 8 9 10	Keywords: daily precipitation, discrete, k-nearest neighbor, Markov chain, multisite, occurrence
11	Taesam Lee ¹ and Vijay P. Singh ²
12	¹ Department of Civil Engineering, ERI, Gyeongsang National University,
13	501 Jinju-daero, Jinju, Gyeongnam, South Korea, 660-701
14 15 16	² Department of Biological and Agricultural Engineering & Zachry Department of Civil Engineering, Texas A&M University, 321 Scoates Hall, College Station, Texas, United States, 77843
17	
18	
 19 20 21 22 23 24 25 26 	Corresponding Author : Taesam Lee, Ph.D. Gyeongsang National University, Dept. of Civil Engineering Tel)+82-55-772-1797, Fax)+82-55-772-1799 Email) tae3lee@gnu.ac.kr

Abstract

28 Stochastic weather simulation models are commonly employed in water resources management, 29 agricultural applications, forest management, transportation management, and recreational 30 activities. Stochastic simulation of multisite precipitation occurrence is a challenge because of its 31 intermittent characteristics as well as spatial and temporal cross-correlation. This study proposes 32 a novel simulation method for multisite precipitation occurrence employing a nonparametric 33 technique, the discrete version of the k-nearest neighbor resampling (KNNR), and coupling it with 34 Genetic Algorithm (GA). Also, iIts modification for the study of climatic change adaptation wais 35 also further tested. Although the multisite occurrence model with standard normal variate (MONR) 36 has been used for preserving key precipitation statistics and contemporaneous correlation, it does 37 not reproduce lagged crosscorrelation between stations so long stochastic simulation is required. 38 Employing a nonparametric technique, k-nearest neighbor resampling (KNNR) and coupling it 39 with Genetic Algorithm (GA), this study proposes a novel simulation method for multisite 40 precipitation occurrence, overcoming the shortcomings of the MONR model. The novel discrete 41 version of KNNR (DKNNR) model was developed and its modification for the study of climatic 42 change adaptation was tested. The datasets simulated from both the DKNNR model and the an 43 MONR existing traditional model were evaluated using a number of statistics, such as occurrence 44 and transition probabilities as well as temporal and spatial cross-correlations. Results showed that 45 the proposed DKNNR model with GA simulated multisite precipitation occurrence, preserveding 46 the lagged crosscorrelation between sites while the existing conventional model was still cannot 47 be able to reproduce lagged crosscorrelation between stations, so long stochastic simulation wais required. Also, the GA mixing process provideds a number of new patterns that weare different 48 49 from observations, which was not feasible with capable of the sole DKNNR model. When climate

-1	서식 있음: 강조 없음	
-1	서식 있음: 강조 없음	
-1	서식 있음: 강조 없음	
\neg	서식 있음: 강조 없음	
	서식 있음: 강조 없음	

	서식 있을	}: 강조	없음			
$\overline{}$	서식 있을	}: 강조	없음			
	서식 있음	: 강조	없음			

27

- 50 change was considered, the model performed satisfactorily, but further improvement is required
- 51 to more accurately simulate specific variations of the occurrence probability.

52

53 **1. Introduction**

54 Stochastic simulation of weather variables has been employed for water resources 55 management, hydrological design, agricultural irrigation, forest management, transportation 56 planning and evacuation, recreation activities, filling-in missing historical data, simulating data, 57 extending observed records, and simulating different weather conditions. Stochastic simulation 58 models play a key role in producing weather sequences, while preserving the statistical 59 characteristics of observed data. A number of stochastic weather simulation models have been 60 developed using parametric and nonparametric approaches (Lee, 2017; Lee et al., 2012; Wilby et 61 al., 2003; Wilks, 1999; Wilks and Wilby, 1999).

Parametric approaches simulate statistical characteristics of observed weather data with a set of parameters that are determined by fitting (Jeong et al., 2012; Lee, 2016; Zheng and Katz, 2008), whereas in nonparametric approaches, historical analogs with current conditions are searched, following the weather simulation data (Buishand and Brandsma, 2001; Lee et al., 2012). Combinations of parametric and nonparametric approaches have also been proposed (Apipattanavis et al., 2007; Frost et al., 2011).

Among weather variables, precipitation possesses intermittency and zero values between precipitation events, which make it difficult to properly reproduce the events (Beersma and Buishand, 2003; Hughes et al., 1999; Katz and Zheng, 1999). To overcome the problem of intermittency and zero values, precipitation is simulated separately from other variables. The main method for reproducing intermittency has been the multiplication of precipitation occurrence and an amount as $Z=X \cdot Y$, where X is the occurrence (binary as either 0 or 1) and Y is the amount (Jeong et al., 2013; Lee and Park, 2017; Todorovic and Woolhiser, 1975). The spatial and temporal dependence in the occurrence and amount of precipitation introduces further complexity inmultisite simulation.

77 Wilks (1998) presented a multisite simulation model for the occurrence process (i.e. X) using 78 the standard normal variable that is spatially dependent, representing the relation between the 79 occurrence variable and the standard normal variable with simulation data. Originally, the 80 occurrence of precipitation had been simulated with a discrete Markov Chain (MC) model (Katz, 81 1977). Compared to the MC model that requires a significant number of parameters for generating 82 multisite occurrence, the multisite occurrence model proposed by Wilks (1998) transforms the 83 standard normal variate and simulates the sequence with multivariate normal distribution, and then 84 back-transforms the multivariate normal sequence to the original domain. The model is able to 85 reproduce the contemporaneous multisite dependence structure and lagged dependence only for 86 the same site but it requires a complex simulation process to estimate parameters for each site and 87 is unable to preserve lagged dependence between sites. Also, a recent improvement has also been 88 made, but the weakness of the model in Wilks (1998) was not significantly improved (Evin et al., 89 2018; Mehrotra et al., 2006; Srikanthan and Pegram, 2009).

90 Lee et al. (2010a) proposed a nonparametric-based stochastic simulation model for 91 hydrometeorological variables. Their model overcame the shortcomings of a previous 92 nonparametric simulation model (Lall and Sharma, 1996), called k-nearest neighbor resampling 93 (KNNR) but the simulated data do not produce patterns different from those of the observed data 94 (Brandsma and Buishand, 1998; Mehrotra et al., 2006; St-Hilaire et al., 2012). In addition to 95 KNNR, Lee et al. (2010a) used a meta-heuristic Genetic Algorithm (GA) that led to the 96 reproduction of similar populations by mixing the simulated datasets. Note that the reproduction 97 procedure of the GA allows to generate new patterns that are similar to observed patterns, but a
98 small number of totally new patterns are simulated from the mutation procedure of the GA.

99 While KNNR is employed to find historical analogues of multisite occurrence similar to the 100 current status of a simulation series, GA is applied to use its skill to generate a new descendant 101 from the historical parent chosen with the KNNR. In this procedure, the multisite occurrence of 102 precipitation can be simulated while preserving spatial and temporal correlations. Meta-heuristic 103 techniques, such as GA, have been popularly employed in a number of hydrometeorological 104 applications (Chau, 2017; Fotovatikhah et al., 2018; Taormina et al., 2015; Wang et al., 2013). 105 Although a number of variants of KNNR-GA have been applied (Lee et al., 2012; Lee and Park, 106 2017), none of them can simulate multisite occurrence of precipitation whose characteristics are 107 binary and temporally and spatially related.

108 Therefore, this study proposes a stochastic simulation method for multisite occurrence of 109 precipitation with the KNNR-GA based nonparametric approach that (1) simulates multisite 110 occurrence with a simple and direct procedure without parameterization of all the required 111 occurrence probabilities; and (2) reproduces the complex temporal and spatial correlation between 112 stations as well as the basic occurrence probabilities. The proposed nonparametric model is 113 compared with the popular model proposed by Wilks (1998). Even though the multisite occurrence 114 data generated from the Wilks model preserves various statistical characteristics of the observed 115 data well, significant underestimation of lagged cross-correlation still exists. Furthermore, the 116 relation between standard normal variable and occurrence variable relies on long stochastic 117 simulation.

118 The paper is organized as follows. The next section presents the mathematical background 119 of existing multisite occurrence modeling and section discusses the modeling procedure. The study area and data are reported in section 4. The model application is presented in section 5.
Results of the proposed model are discussed in section 6, and summary and conclusions are
presented in section 7.

123 **2. Background**

124 **2.1.** Single site occurrence modeling

Let X_i^s represent the occurrence of daily precipitation for a location s (s=1,..., S) on day t(t=1,...,n;n;n is the number observed days) and let X_i^s be either zero for dry day or one for wet day. The first order Markov chain model for X_i^s is defined with the assumption that the occurrence probability of a wet day is fully defined by the previous day as

129
$$\Pr\{X_t^s = 1 \mid X_{t-1}^s = 0\} = p_{01}^s \tag{1}$$

$$\Pr\{X_{t}^{s} = 1 \mid X_{t-1}^{s} = 1\} = p_{11}^{s}$$
(2)

131 Also $p_{00}^s = 1 - p_{01}^s$ and $p_{10}^s = 1 - p_{11}^s$, since the summation of zero and one should be unity 132 with the same previous condition. This consists of a transition probability matrix (TPM) as

133
$$TPM^{s} = \begin{bmatrix} p_{00}^{s} & p_{01}^{s} \\ p_{10}^{s} & p_{11}^{s} \end{bmatrix} = \begin{bmatrix} 1 - p_{01}^{s} & p_{01}^{s} \\ 1 - p_{11}^{s} & p_{11}^{s} \end{bmatrix}$$
(3)

134 The marginal distributions of TPM (i.e. p_0 and p_1) can be expressed with TPM and its condition of 135 $p_0 + p_1 = 1$ as:

136
$$p_0^s = \frac{p_{01}^s}{1 + p_{01}^s - p_{11}^s}$$
(4)

137
$$p_1^s = \frac{1 - p_{11}^s}{1 + p_{01}^s - p_{11}^s}$$
(5)

Note that p_1 represents the probability of precipitation occurrence for a day, while p_0 does nonoccurrence. The lag-1 autocorrelation of precipitation occurrence is the combination of transition probabilities as:

141
$$\rho_1(s,s) = p_{11}^s - p_{01}^s \tag{6}$$

142

The simulation can be done by comparing TPM with a uniform random number
$$(u_t^s)$$
 as

143
$$X_{t}^{s} = \begin{cases} 1 & \text{if } u_{t}^{s} \leq p_{i1}^{s} \\ 0 & \text{otherwise} \end{cases}$$
(7)

where p_{i1}^s is the selected probability from TPM regarding the previous condition *i* (i.e. either 0 or 145 1). Wilks (1998) suggested a different method using a standard normal random number $w_t^s \sim N[0,1]$

146 as

147
$$X_{t}^{s} = \begin{cases} 1 & \text{if } w_{t}^{s} \leq \Phi^{-1}(p_{i1}^{s}) \\ 0 & \text{otherwise} \end{cases}$$
(8)

148 where Φ^{-1} indicates the inverse of the standard normal cumulative function Φ .

149 **2.2. Multisite occurrence modeling**

150 Wilks (1998) suggested a multisite occurrence model using a standard normal random 151 number (here, denoted as MONR) that is spatially dependent but serially independent. The 152 correlation of the standard normal variate for a site pair of q and s can be expressed as:

153
$$\tau(q,s) = corr[w_t^q, w_t^s]$$
8
(9)

154 Also, the correlation of the original occurrence variate is

155
$$\rho(q,s) = corr[X_t^q, X_t^s]$$
(10)

Once the correlation of the standard normal variate is known, the simulation of multisite precipitation occurrence is straightforward. Multivariate standard normal distribution is used with a parameter set of [0, T] where **0** is the zero vector (*Sx*1) and **T** is the correlation matrix with the elements of $\tau(q, s)$ for $q \in \{1, ..., S\}$ and $s \in \{1, ..., S\}$.

Since direct estimation of $\tau(q, s)$ is not feasible, a simulation technique is used to estimate $\tau(q, s)$ from $\rho(q, s)$. A long sequence of the occurrences is simulated with different values of $\tau(q, s)$ and its corresponding correlation of the original domain $\rho(q, s)$ is estimated with the simulated long sequence by the inverse standard normal cumulative function (i.e. Φ^{-1}). A curve between $\tau(q, s)$ and $\rho(q, s)$ is derived from this long simulation with the MONR model and is employed for parameter estimation for a real application.

166 **3. DKNNR**

167 **3.1. DKNNR modeling procedure**

In the current study, a novel multisite simulation model for discrete occurrence of precipitation variable with k-nearest neighbor resampling (KNNR) technique (Lall and Sharma, 1996; Lee and Ouarda, 2011; Lee et al., 2017) for a discrete case (denoted as Discrete KNNR; DKNNR) is proposed by combining a mixture mechanism with Genetic Algorithm (GA). Provided the number of nearest neighbors, *k*, is known, the discrete k-nearest neighbor resampling with genetic algorithm is done as follows: 174 (1) Estimate the distance between the current (i.e. time index: c) multisite occurrence 175 X_c^s and the observed multisite occurrence x_i^s . Here, the distance is measured for

176 *i*=1,..., *n*-1 as

177

$$D_{i} = \sum_{s=1}^{S} \left| X_{c}^{s} - x_{i}^{s} \right|$$
(11)

(2) Arrange the estimated distances from step (1) in ascending order, select the first *k*distances (i.e., the smallest *k* values), and reserve the time indices of the smallest *k*distances.

181 (3) Randomly select one of the stored k time indices with the weighting probability182 given by

183
$$w_m = \frac{1/m}{\sum_{j=1}^{k} 1/j}, \qquad m = 1, ..., k$$
(12)

(4) Assume the selected time index from step (3) as *p*. Note that there are a number of
values that have the same distance as the selected
$$D_p$$
, since D_p is a natural number
between 0 and *S*. For example, if $S=2$ and $X_c^{1}=0$ and $X_c^{2}=1$, the two sequences have
the same $D=1$ as $[x_i^{1}=0$ and $x_i^{2}=0]$ and $[x_i^{1}=1$ and $x_i^{2}=1]$. In this case, a random
selection procedure is required to take into account the cases with the same quantity.
One particular time index is randomly selected with equal probabilities among the
time indices of the same distances. Note that instead of the random selection, one
can always use the first one. In such a case, only one historical combination of
multisite occurrences will be selected.

서식 있음: 글꼴: 기울임꼴

193	(5) Assign the binary vector of the proceeding index of the selected time	as
194	$\mathbf{x}_{p+1} = [x_{p+1}^s]_{s \in \{1,S\}}$. Here, p is the finally selected time index from step (4).	

- (6) Execute the following steps for GA mixing if GA mixing is subjectively selected.Otherwise, skip this step.
- 197(6-1) Reproduction: Select one additional time index using steps (1) through (4) and198denote this index as p^* . Obtain the corresponding precipitation occurrence199values, $\mathbf{x}_{p^{*}+1} = [x_{p^{*}+1}^s]_{s \in \{1,...,S\}}$. The subsequent two GA operators employ the two200selected vectors, \mathbf{x}_{p+1} and $\mathbf{x}_{p^{*}+1}$. This reproduction process is a mating process201by finding another individual that has similar characteristics similar to those of202the current one \mathbf{x}_{p+1} . With this procedure, a vector similar to the current vector203will be mated and will produce a new descendant.
- 204 (6-2) Crossover: Replace each element x_{p+1}^s with x_{p+1}^s at probability P_{cr} , i.e.,

205
$$X_{c+1}^{s} = \begin{cases} x_{p^{s+1}}^{s} & \text{if } \varepsilon < P_{cr} \\ x_{p+1}^{s} & \text{otherwise} \end{cases}$$
(13)

206where ε is a uniform random number between 0 and 1. From this crossover, a207new occurrence vector whose elements are similar to the historical ones is generated.208(6-3) Mutation: Replace each element (i.e., each station, s=1,..., S) with one selected209from all the observations of this element for i=1,..., n with probability P_m , i.e.,

210
$$X_{c+1}^{s} = \begin{cases} x_{\xi+1}^{s} & \text{if } \varepsilon < P_{m} \\ x_{p+1}^{s} & \text{otherwise} \end{cases}$$
(14)

211	where $x_{\xi+1}^s$ is selected from $[x_i^s]_{i \in \{1,,n\}}$ with equal probability for $i=1,,n$
212	and ε is a uniform random number between 0 and 1. This mutation procedure
213	allows to generate a multisite occurrence combination that is totally different
214	from the historical records. Without this procedure, multisite occurrences
215	always similar to historical combinations are generated, which is not feasible
216	for a simulation purpose.

217 (7) Repeat steps (1)-(6) until the required data are generated.

218 The selection of the number of nearest neighbors (k) has been investigated by Lall and Sharma (1996) and Lee and Ouarda (2011). A simple selection method was applied in the current 219 220 study as $k = \sqrt{n}$. For hydrometeorological stochastic simulation, this heuristic approach of the k 221 selection has been employed (Lall and Sharma, 1996; Lee and Ouarda, 2012; Lee et al., 2010b; 222 Prairie et al., 2006; Rajagopalan and Lall, 1999). One can use generalized cross-validation (GCV) 223 as shown in Sharma and Lall (1996) and Lee and Ouarda 2011 by treating this simulation as a 224 prediction problem. However, the current multisite occurrence simulation does not necessarily 225 require an accurate value prediction and not much difference in simulation using the simple 226 heuristic approach has been reported. Also, this heuristic approach of the k selection has been 227 popularly employed for hydrometeorological stochastic simulations (Lall and Sharma, 1996; Lee 228 and Ouarda, 2012; Lee et al., 2010b; Prairie et al., 2006; Rajagopalan and Lall, 1999).

- 229 In Appendix A, an example of the DKNNR simulation procedure is explained in detail.
- **3.2.** Adaptation to climate change

The capability of model to take climate change into account is critical. For example, the marginal distributions and transition probabilities in Eqs. (5)(5) and (3)(3) can change in future 12 climate scenarios. It is known that nonparametric simulation models have a difficulty to adapt to climate change, since the models employ in general the current observation sequences. However, the proposed model in the current study possesses the capability to adapt to the variations of probabilities by tuning the crossover and mutation probabilities in P_{cr} (13)(13) and P_m (14)(14)-, adding the condition when applied.

For example, the probability of P_{11} can be increased with the cross-over probability P_{cr} by adding the condition to increase the probability of P_{11} as:

240
$$X_{c+1}^{s} = \begin{cases} x_{p+1}^{s} & \text{if } \varepsilon < P_{cr} \& x_{p+1}^{s} = 1 \& X_{c}^{s} = 1 \\ x_{p+1}^{s} & \text{otherwise} \end{cases}$$
(15)

It is obviously possible to increase the probability of P_1 by removing the condition of $X_c^s = 1$.

242 In addition, further adjustment can be made with the mutation process in Eq. (14)(14) as 243 $X_{c+1}^{s} = \begin{cases} x_{\xi+1}^{s} & \text{if } \varepsilon < P_{m} \text{ and } x_{\xi+1}^{s} = 1 \\ x_{p+1}^{s} & \text{otherwise} \end{cases}$ (16)

This adjustment of adding the condition
$$x_{\xi+1}^s = 1$$
 can increase the marginal distribution as much as

245 $P_m \times P_1$. This has been tested in a case study.

4. Study area and data description

For testing the occurrence model, 12 weather stations were selected from Yeongnam province
which is located in the southeastern part of South Korea, as shown in Figure 1 Figure 1. Information
on longitude and latitude (fourth and fifth columns) as well as order index and the identification

number (first and second columns) of these stations operated by Korea Meteorological Administration with the area name (third column) is shown in <u>Table 1</u>Table 1. The employed precipitation dataset presents strong seasonality, since this area is dry from late fall to early autumn and humid and rainy during the remaining seasons, especially in summer. The employed stations are not far from each other, at most 100 km apart, and not much high mountains are located in the current study area. Therefore, this region can be considered as a homogeneous region (Lee et al., 2007).

257 Figure 1 Figure 1 illustrates the locations of the selected weather stations. All the stations are 258 inside Yeongnam province which consists of two different regions as north and south Gyeongsang 259 as well as the self-governing cities of Busan, Daegu, and Ulsan. Most of the Yeongnam region is 260 drained to Nakdong River. To validate the proposed model appropriately, test sites must be highly 261 correlated with each other as well as have significant temporal relation. The stations inside the 262 Yeongnam area cover one of the most important watersheds, the Nakdong River basin, where the 263 Nakdong River passes through the entire basin and its hydrological assessments for agriculture 264 and climate change have a particular value in flood control and water resources management such 265 as floods and droughts.

It is important to analyze the impact of weather conditions for planning agricultural operations and water resources management, especially during the summer season, because around 50-60 percent of the annual precipitation occurs during the summer season from June to September. The length of daily precipitation data record ranges from 1976 to 2015 and the summer season record was employed, since a large number of rainy days occur during summer and it is important to preserve these characteristics. Also, the whole year dataset was tested and other seasons were further applied but the correlation coefficient was relatively high and its correlation matrixestimated was not a positive semi-definite matrix for the MONR model.

5. Application

275 To analyze the performance of the proposed DKNNR model, the occurrence of precipitation 276 was simulated. The DKNNR simulation was compared with that of the MONR model. For each 277 model, 100 series of daily occurrence with the same record length were simulated. The key statistics of observed data and each generated series, such as transition probabilities (P_{11} , P_{01} , and 278 279 P_1) and cross-correlation (see Eq.(10)(10)), were determined. The MONR model underestimated 280 the lag-1 cross-correlation, as indicated by Wilks (1998). In the current study, this statistic was 281 analyzed, since a synoptic scale weather system often results in lagged cross-correlation for daily 282 precipitation data (Wilks, 1998). It was formulated as

283
$$\rho_1(q,s) = corr[X_{t-1}^q, X_t^s]$$
(17)

Statistics from 100 generated series were evaluated by the root mean square error (RMSE)
expressed as:

286
$$RMSE = \left(\frac{1}{N}\sum_{m=1}^{N} (\Gamma_m^G - \Gamma^h)^2\right)^{1/2}$$
(18)

where *N* is the number of series (here 100), Γ_m^G is the statistic estimated from the *m*th generated series, while Γ^h is the statistic for the observed data. Note that lower RMSE indicates better performance, represented by ing the summarized error of a given statistic of generated series from the statistic of the observed data. The 100 simulated statistic values were illustrated with boxplots to show their variability as shown in <u>Figure 5Figure 5</u> - <u>Figure 7Figure 7</u>. The box of boxplot represents the interquartile range (IQR) ranging <u>from 25</u> percentile to 75 percentile. The whiskers extend to up and down 1.5×IQR. Data beyond the whiskers (1.5×IQR) are indicated by a plus sign (+). The horizontal line inside the box represents the median of the data. The statistics of the observed data are denoted by a cross (x). The closer a cross is to the horizontal line inside the box, the better the simulated data from a model reproduces the statistical characteristics of the observed data.

298 **6. Results**

299

6.1. GA mixing and its probability selection

300 The roles of crossover probability P_{cr} (Eq. (13)(13)) and mutation probability P_m (Eq.(14)(14)) 301 were studied by Lee et al. (2010b). In the current study, we further tested by selecting an 302 appropriate parameter set of these two parameters with the simulated data from the DKNNR model 303 and the record length of 100,000. RMSE (Eq. (18)(18)) of the three transition and limiting 304 probabilities $(P_{11}, P_{01}, \text{ and } P_1)$ between the simulated data and the observed was used, since those 305 probabilities are key statistics that the simulated data must match with the observed data and no 306 parameterization of these probabilities was made for the current DKNNR model. Results are 307 shown in Figure 2 Figure 2 and Figure 3 Figure 3 for P_{cr} and P_m , respectively. For P_{cr} in Figure 308 2Figure 2, the probability of 0.02 shows the smallest RMSE in all transition and limiting 309 probabilities. The RMSE of P_m in Figure 3Figure 3 shows a slight fluctuation along with P_m . 310 However, all three probabilities (P_{11} , P_{01} , and P_1) have relatively small RMSEs in $P_m = 0.003$. 311 Therefore, the parameter set 0.02 and 0.003 was chosen for P_{cr} and P_m , respectively, and employed 312 in the current study. We also tested the simulation without the GA mixing procedure (results not

shown). The results showed that no better result could be found from the simulation without GA
mixing. The necessity of the GA mixing is further discussed in the following.

We further tested and discuss why the GA mixing is necessary in the proposed DKNNR model as follows. For example, assume that three weather stations are considered and observed data only has the occurrence cases of 000, 001,011,010, 011,100,111 among 2^3 =8 possible cases. In other words, no patterns for 110 and 101 is found in the observed data. Note that 0 is dry day and 1 is rainy (or wet) day. The KNNR is a resampling process in that the simulation data is resampled from the observations. Therefore, no new patterns such as 110 and 101 can be found in the simulated data.

322 This can be problematic for the simulation purpose in that one of the major simulation 323 purposes is to simulate sequences that might possibly happen in the future. The wet (1) or dry (0) 324 for multisite precipitation occurrence is decided by the spatial distribution of a precipitation 325 weather system. A humid air mass can be distributed randomly, relying on wind velocity and 326 direction as well as the surrounding air pressure. In general, any combinations of wet and dry 327 stations can be possible, especially when the simulation continues infinitely. Therefore, the 328 patterns of simulated data must be allowed to have any possible combinations, here 4096 even if 329 it has not been observed from the historical records. Also, its probability to have this new pattern 330 must not be high, since it has not been observed in the historical records and this can be taken into 331 account by low probability of the crossover and mutation.

This drawback of the KNNR model frequently happens in multisite occurrence as the number of stations increases. Note that the number of patterns increases as 2^n where *n* is the number of stations. If *n*=12, then 4096 cases must be observed. However, among 4096 cases, observed

335	cases are limited, since the number of data is limited. The GA process can mix two candidate
336	patterns to produce new patterns. For example, in the three station case, a new pattern 101 can be
337	produced from two observed occurrence candidates of 001 and 100 by the crossover of the first
338	value of 001 to the first value of 100 (i.e. 001 \rightarrow 101), which is not in the observed data.

Note that the data employed in the case study are 40 years and 122 days (summer months) in each year. The total number of the observed data is 4880 and the number of possible cases is 4096. We checked <u>the number how many</u> of possible cases <u>that were are</u> not found in the observed data. The result shows that 3379 cases <u>weare</u> not observed at all for the entire cases as shown in Figure 4Figure 4.

We further investigated the number of how many new patterns that we are generated with the probabilities P_{cr} =0.02, P_m =0.001 by the proposed GA mixing. The generated data for 100 sequences from DKNNR with the GA mixing shows that the number 3379 was reduced to 1200, which is not in the dataset among the 4096 possible patterns. Therefore, more than 2000 new patterns were simulated with the GA mixing process. The KNNR model without the GA mixing did oes-not produce any new patterns in the 100 sequences with the same length of the historical data.

351

352

6.2. Occurrence and transition probabilities

The data simulated from the proposed DKNNR model and the existing MONR model were analyzed. The estimated transition probabilities (P_{11} and P_{01} in Eq. (3)(3)) as well as the occurrence probability (P_1 in Eq. (5)(5)) are shown in <u>Table 2Table 2</u> and <u>Figure 5Figure 5</u> - <u>Figure 7Figure</u> for the observed data and the data generated from the DKNNR and MONR models. In <u>Table</u> 18 $\begin{array}{l} 357 \\ 2 \hline \text{Table 2}, \text{ the observed statistic shows that } P_{11} \text{ is always higher than } P_{01} \text{ and } P_{1} \text{ is between } P_{11} \text{ and} \\ 358 \\ P_{01}. \text{ Site 6 shows the lowest } P_{11} \text{ and } P_{1} \text{ and site } 12 \text{ shows the highest } P_{11}. \end{array}$

359 As shown in Figure 5Figure 5, the probability P_{11} of the observed data shows that sites 6, 7, 360 8, and 9 located in the northern part of the region exhibited lower consistency (i.e. consecutive 361 rainy days) than did the other sites, while sites 5 and 12 had higher probability of P_{11} than did other 362 sites. Both models preserved well the observed P_{11} statistic. It seems that the MONR model had a slightly better performance, since this statistic is parameterized in the model as shown in section 363 364 2.2 and that is the same for P01 and P1 as shown in Figure 6Figure 6 and Figure 7. Note 365 that the MONR model employed the transition probabilities in simulating rainfall occurrence, 366 while the DKNNR model did not. The occurrence probability P_1 can be described with the 367 combination of transition probabilities as in Eq. (5)(5). Even though the transition probabilities 368 were not employed in simulating rainfall occurrence, the DKNNR model preserved this statistic 369 fairly well.

370 In the DKNNR modeling procedure, the simple distance measurement in Eq. (11)(11) allows 371 to preserve transition probabilities in that the following multisite occurrence is resampled from the 372 historical data whose previous states of multisite occurrence (x_i^s) are similar to the current 373 simulation multisite occurrence (X_c^s) . This summarized distance (D_i) is an essential tool in the 374 proposed DKNNR modeling. The condition of the current weather system is memorized and the 375 system is conditioned on simulating the following multisite occurrence with the distance 376 measurement like a precipitation weather system dynamically changes but often it impacts the 377 system of the following day.

As shown in Figure 6Figure 6, the P_{01} probability showed a slightly different behavior such that sites 1, 2, and 3 located in the middle part of the Yeongnam province showed a higher probability than did other sites. A slight underestimation was seen for sites 2 and 11 but it was not critical, since its observed value with a cross mark was close to the upper IQR representing 75 percentile.

The behavior of P_1 was found to be the same as that of the P_{11} probability. It can be seen in Figure 7Figure 7 that no significant underestimation is seen for the DKNNR model (top panel). The P_1 statistic was fairly preserved by both DKNNR and MONR models. Note that the MONR model parameterized the P_1 statistic through the transition probabilities as in Eq. (5)(5), while the DKNNR model did not. Although the DKNNR model used almost no parameters for simulation, the P_1 statistic was preserved fairly well.

389 **6.3. Cross-correlation**

Cross-correlation is a measure of <u>the</u> relationship between sites. The preservation of crosscorrelation is important for the simulation of precipitation occurrence and is required in the regional analysis for water resources management or agricultural applications. Furthermore, lagged cross-correlation is also essential as much as is cross-correlation (i.e. contemporaneous correlation). For example, the amount of streamflow for a watershed from a certain precipitation event is highly related with lagged cross-correlation.

Daily precipitation occurrence, in general, shows the strongest serial correlation at lag-1 and
 its correlation decays as the lag gets longer. This is because a precipitation weather system moves
 according to the surrounding pressure and wind direction that dynamically change within a day or

week. Therefore, we analyzed the lag-1 cross-correlation in the current study as the representativelagged correlation structure.

401 The cross-correlation of observed data is shown in Table 3 Table 3. High cross-correlation 402 among grouped sites, such as sites 6, 7, and 8 (northern part) and sites 3, 4, and 5, as well as 12 403 (southeast coastal area, 0.68-0.87), was found. As expected, sites 5 and 12 had the highest cross-404 correlation (0.87) due to proximity. The northern sites and coastal sites showed low cross-405 correlation. This observed cross-correlation was well preserved in the data generated from both 406 DKNNR and MONR models, as shown in Figure 8 Figure 8 as well as Table 4 Table 4 and Table 407 <u>**5**Table 5</u>. However, consistently slight but significant underestimation of cross-correlation was 408 seen for the data generated by the MONR model (see the bottom panel of Figure 8Figure 8). Note 409 that the errorbars are extended to upper and lower lines of the circles to 1.95×standard deviation. 410 The difference of RMSE in Table 6Table 6 showed this characteristic, as most of the values were 411 positive, indicating that the proposed DKNNR model performed better for cross-correlation.

The lag-1 cross-correlation of observed data, as shown in <u>Table 7</u> Table 7, ranged from 0.22-0.35. The lag-1 cross-correlation for the same site (i.e. $\rho_1(q, s)$, q=s) was autocorrelation and was highly related with P_{01} and P_{11} as in Eq. (6)(6). All the lag-1 cross-correlations exhibited similar magnitudes even for autocorrelation. This implies that the lag-1 cross-correlation among the selected sites was as strong as the autocorrelation and as much as the transition probabilities P_{01} and P_{11} , thereof.

418 The observed lag-1 cross-correlations were well preserved in the data generated by the 419 DKNNR model, as shown in the top panel of <u>Figure 9</u>Figure 9, while the MONR model showed 420 significant underestimation, as seen in the bottom panel of <u>Figure 9</u>Figure 9. The difference of 21 421 RMSE shown in Table 8 Table 8 reflects this behavior. In the bottom panel of Figure 9, Figure 9, 422 some of the lag-1 cross-correlations were well preserved, that wereas aligned with the base line. 423 From Table 8Table 8, the MONR model reproduced the autocorrelations well with the shaded 424 values. It is because the lag-1 autocorrelation was indirectly parameterized with the transition 425 probabilities of P_{11} and P_{01} as in Eq. (6)(6). Other than this autocorrelation, the lag-1 cross-426 correlation was not reproduced well with the MONR model. This shortcoming was mentioned by 427 Wilks (1998). Meanwhile, the proposed DKNNR model preserved this statistic without any 428 parameterization.

We further tested the performance measurements of MAE and Bias<u>whose</u>. The estimates showed that MAE had no difference from RMSE. In addition, Bias of the lag-1 correlation presented significant negative values implying its underestimation for the simulated data of the MONR model as shown in <u>Table 9Table 9</u>, while <u>Table 10</u> of the DKNNR model showed a much smaller bias.

434 Also, the whole year data instead of the summer season data was tested for model fitting. 435 Note that all the results presented above were for the summer season data (June-September) as 436 mentioned in section 4 on data description. The lag-1 cross-correlation is shown in Figure 10Figure 437 10 which indicates that the same characteristic was observed as for the summer season, such that 438 the proposed DKNNR model preserved better the lagged cross-correlation than did the existing 439 MONR model. Other statistics, such as correlation matrix and transition probabilities, exhibited 440 the same results (not shown). Also, other seasons were tried but the estimated correlation matrix 441 was not a positive semi-definite matrix and its inverse cannot be made for multivariate normal 442 distribution in the MONR model. It was because the selected stations were close to each other 443 (around 50-100 km) and produced high cross-correlation, especially in the occurrence during dry

seasons. Special remedy for the existing MONR model should be applied, such as decreasing
cross-correlation by force, but further remedy was not applied in the current study since it was not
within the current scope and focus.

447 **6.4. Adaptation to climate change**

Model adaptability to climate change in hydro-meteorological simulation models is a critical factor, since one of the major applications of the models is to assess the impact of climate change. Therefore, we tested the capability of the proposed model in the current study by adjusting the probabilities of cross-over and mutation as in Eqs. (15)(15) and (16)(16). A number of variations can be made with different conditions.

453 In Figure 11Figure 11, the changes of transition and marginal probabilities are shown along 454 with the increase of ing the crossover probability P_{cr} from 0.01 to 0.2 with the condition that that 455 the candidate value is one and the previous value is also one as in Eq. (15)(15) for the selected 5 456 stations among the 12 stations (from station 1 to station 5, see Table 1 Table 1 for details). The 457 stations were limited in this analysis due to computational time. In each case 100 series were 458 simulated. The average value of the simulated statistics is presented in the figure. It is obvious that 459 the transition probability P_{11} increased as intended along with the increase of P_{cr} . As expected 460 from Eq. (5)(5), P_1 presents that the change of P_1 is highly related to P_{11} . However, the probability 461 P_{01} fluctuated along with the increase of P_{cr} . Elaborate work to adjust all the probabilities is 462 however required.

463 The changes in transition and marginal probabilities are presented in Figure 12Figure 12 464 with increasing mutation probability P_m from 0.01 to 0.2 under the condition that the candidate 465 value is one so that the marginal probability P_1 increased. P_{01} also increased along with increasing 466 P_1 . The change of P11 was not related with other probabilities. The combination of the adjustment 467 of P_{cr} and P_m with a certain condition to the previous state will allow the specific adaptation for 468 simulating future climatic scenarios.

469 As an example, assume that the occurrence probability (P1) of the control period is 0.26 (see 470 the dotted line with cross on the bottom panel of Figure 11 and Figure 12) and GCM output 471 indicates that the occurrence probability (P1) increases up to 0.27. This can be achieved with 472 increasing either the crossover probability to 0.1 or the mutation probability to 0.05. Note that the 473 crossover probabilities might affect the stations each other, while the mutation probabilities do not 474 Climate change, however, may refer to a larger phenomenon, which cannot be addressed 475 directly through modifying only the marginal and transition probabilities as in the current study. 476 Further modeling development on systematically varying temporal and spatial cross-correlations 477 is required to properly address the climate change of the regional precipitation system.

478 **7.** Conclusions

479 In the current study, the discrete version of a nonparametric simulation model, based on 480 KNNR, is proposed to overcome the shortcomings of the existing MONR model, such as long 481 stochastic simulation for parameter estimation and underestimation of the lagged crosscorrelation 482 between sites as well as testing the adaptability for climatic change. Occurrence and transition 483 probabilities and cross-correlation as well as lag-1 cross-correlation are estimated for both models. 484 Better preservation of cross-correlation and lag-1 cross-correlation with the DKNNR model than 485 the MONR model is observed. For some cases (i.e., the whole year data and other seasons than the 486 summer season), the estimated cross-correlation matrix is not a positive semi-definite matrix so

the multivariate normal simulation is not applicable for the MONR model, because the tested sitesare close to each other with high cross-correlation.

Results of this study indicate that the proposed DKNNR model reproduces the occurrence and transition probabilities <u>satisfactorily fairly</u> and preserves the cross-correlations better than <u>does</u> the existing MONR model. Furthermore, not much effort is required to estimate the parameters in the DKNNR model, while the MONR model requires a long stochastic simulation just to estimate each parameter. Thus, the proposed DKNNR model can be a good alternative for simulating multisite precipitation occurrence.

495 We tested further the enhancement of the proposed model for adapting to climate change by 496 modifying the mutation and crossover probabilities P_m and P_{cr} . The regenerates showed that the 497 proposed DKNNR model has the capability to adapt to the climate change scenarios, but further 498 elaborate work is required to find the best probability estimation for climate change. Also, only 499 the marginal and transition probabilities cannot address the climate change of regional 500 precipitation. The variation of temporal and spatial cross-correlation structure must be considered 501 to properly address the climate change of the regional precipitation system. Further study on 502 improving the model adaptability to climate change will be followed in the near future. Also, the 503 simulated multisite occurrence can be coupled with a multisite amount model to produce 504 precipitation events, including zero values. Further development can be made for multisite amount 505 models with a nonparametric technique, such as KNNR and bootstrapping.

506 Code and Data Availability

507 DKNNR code is written in Matlab and is available as a supplement.

508 The precipitation data employed in the current study is downloadable through

509 <u>http://www.weather.go.kr/weather/main.jsp</u>

510 Author Contribution

511 T. Lee and V. Singh conceived of the presented idea. T. Lee developed the theory and

512 programming. V. Singh supervised the findings of the current work and the writing manuscript.

513 Acknowledgment

This work was supported by the National Research Foundation of Korea (NRF) grant (NRF2018R1A2B6001799) funded by the Korean Government (MEST).

516 Appendix A: Example of DKNNR

517 In this appendix, one example of DKNNR simulation is presented with observed dataset in 518 Table A 1 Table A 1 (i.e. $\mathbf{x}_i = [x_i^s]_{s \in \{1, S\}}$ for i=1,...,n; here S=12 and n=16). The upper part of the 519 table presents the observed precipitation (unit: mm). Its occurrence data is presented in the bottom 520 part of this table. The current precipitation occurrence $\mathbf{X}_c = [X_c^s]_{s \in \{1,...,12\}}$ is shown in the second 521 row of Table A 2 Table A 2. The number of nearest neighbors $k = \sqrt{n} = \sqrt{16} = 4$ and the parameters 522 for GA (i.e. P_c and P_m) are 0.1 and 0.01, respectively. Simulation can be made as follows:

523 (1) Estimate the distance D_i between \mathbf{x}_i and \mathbf{X}_c for i=1,...,n-1 as in Eq.(11)(11). For 524 example, for i=1,

525
$$D_1 = \sum_{s=1}^{s} \left| X_c^s - x_1^s \right| = |0 - 1| + |1 - 1| + ... + |0 - 1| = 6$$

526

All the estimated distances are shown in the last column of <u>Table A 2</u>Table A 2. 26

527	(2) The daily index values are sorted according to the smallest distances shown in the first
528	two columns of Table A 3 Table A 3. The sorted day indices and their corresponding
529	distances are shown in the third and fourth columns of <u>Table A 3</u> . From the k
530	number of sorted indices, one is selected with the weight probability (see Eq. $(12)(12)$),
531	which is shown in the last column of <u>Table A 3</u> Table A 3.

- 532(3) Simulate a uniform random number (u) between 0 and 1. Say u=0.321. This value must533be compared with the cumulative weighted probabilities in the last column of Table A5343Table A 3 as $[0 \ 0.48 \ 0.72 \ 0.88 \ 1.0]$. The corresponding day index is assigned as to where535the simulated uniform number falls in the cumulative weighted probabilities, here $[0 \ 0.48]$.536Therefore, the selected day, p, is 14. The occurrences of the following day p+1=15 for 12537stations are selected as in the second row of Table A 4Table A 4.
- 538 (4) For GA mixture, another set must be chosen as in step (3). Say u=0.561, which falls in 539 [0.48 0.72]. The second one should be selected. However, there are a number of days with 540 the same distances. Specifically, six days have the same distances with $D_i=4$. In this case, 541 one among all six days is selected with equal probability. Assume that p=4 is selected and 542 the following occurrences are selected, as shown in the third row of <u>Table A 4</u><u>Table A 4</u>.
- 543 (5) With two sets, crossover and mutation process is performed as follows:
- 544 (5-1) Crossover: For each station, a uniform random number (ε) is generated and 545 compared with P_c =0.1 here. Say ε =0.345, then skip since ε =0.345> P_c =0.1. For 546 *s*=6, assume the generated random number, ε (=0.051)< P_c (=0.1) and then switch 547 the 6th station value of Set 1 into the value of Set 2 (see <u>Table A 4Table A 4</u>). The

548	occurrence state of X_{c+1}^s turns into 1 from 0 as shown in the fourth row of Table A
549	4Table A 4 as well as station 8.
550	(5-2) Mutation: For each station, a uniform random number (ε) is generated and compared
551	with P_m =0.01. For s=12, assume ε =0.009< P_m =0.01 and switch the 12 th station
552	value of Set 1 with the one selected among all the observed 12 th station values with
553	equal probability (here the last column, $s=12$, of the bottom part of Table A 1 Table
554	A-1, [1 1 0 0 1]). The occurrence state of X_{c+1}^{12} turns into 0 from 1 as shown in
555	the fourth column of <u>Table A 4</u> Table A 4.
556	(6) Repeat steps (1)-(5) until the target simulation length is reached.

References

559		
560	Apipattanavis, S., Podesta, G., Rajagopalan, B., and Katz, R. W.: A semiparametric	
561	multivariate and multisite weather generator, Water Resources Research, 43, Artn W11401, 2007.	
562	Beersma, J. J. and Buishand, A. T.: Multi-site simulation of daily precipitation and	
563	temperature conditional on the atmospheric circulation, Climate Research, 25, 121-133, 2003.	
564	Brandsma, T. and Buishand, T. A.: Simulation of extreme precipitation in the Rhine basin	
565	by nearest-neighbour resampling, Hydrology and Earth System Sciences, 2, 195-209, 1998.	
566	Buishand, T. A. and Brandsma, T.: Multisite simulation of daily precipitation and	
567	temperature in the Rhine basin by nearest-neighbor resampling, Water Resources Research, 37,	
568	2761-2776, 2001.	
569	Chau, K. W.: Use of meta-heuristic techniques in rainfall-runoffmodelling, Water	
570	(Switzerland), 9, 2017.	
571	Evin, G., Favre, A. C., and Hingray, B.: Stochastic generation of multi-site daily	
572	precipitation focusing on extreme events, Hydrology and Earth System Sciences, 22, 655-672,	
573	2018.	
574	Fotovatikhah, F., Herrera, M., Shamshirband, S., Chau, K. W., Ardabili, S. F., and Piran,	
575	M. J.: Survey of computational intelligence as basis to big flood management: Challenges, research	
576	directions and future work, Engineering Applications of Computational Fluid Mechanics, 12, 411-	
577	437, 2018.	
578	Frost, A. J., Charles, S. P., Timbal, B., Chiew, F. H. S., Mehrotra, R., Nguyen, K. C.,	
579	Chandler, R. E., McGregor, J. L., Fu, G., Kirono, D. G. C., Fernandez, E., and Kent, D. M.: A	
580	comparison of multi-site daily rainfall downscaling techniques under Australian conditions,	
581	Journal of Hydrology, 408, 1-18, 2011.	

582	Hughes, J. P., Guttorp, P., and Charles, S. P.: A non-homogeneous hidden Markov model	
583	for precipitation occurrence, Journal of the Royal Statistical Society. Series C: Applied Statistics,	
584	48, 15-30, 1999.	
585	Jeong, D. I., St-Hilaire, A., Ouarda, T. B. M. J., and Gachon, P.: A multi-site statistical	
586	downscaling model for daily precipitation using global scale GCM precipitation outputs,	
587	International Journal of Climatology, 33, 2431-2447, 2013.	
588	Jeong, D. I., St-Hilaire, A., Ouarda, T. B. M. J., and Gachon, P.: Multisite statistical	
589	downscaling model for daily precipitation combined by multivariate multiple linear regression and	
590	stochastic weather generator, Climatic Change, 114, 567-591, 2012.	
591	Katz, R. W.: Precipitation as a Chain-Dependent Process, Journal of Applied Meteorology,	
592	16, 671-676, 1977.	
593	Katz, R. W. and Zheng, X.: Mixture model for overdispersion of precipitation, Journal of	
594	Climate, 12, 2528-2537, 1999.	
595	Lall, U. and Sharma, A.: A nearest neighbor bootstrap for resampling hydrologic time	
596	series, Water Resources Research, 32, 679-693, 1996.	
597	Lee, T.: Multisite stochastic simulation of daily precipitation from copula modeling with	
598	a gamma marginal distribution, Theoretical and Applied Climatology, doi: 10.1007/s00704-017-	
599	2147-0, 2017. 1-10, 2017.	
600	Lee, T.: Stochastic simulation of precipitation data for preserving key statistics in their	
601	original domain and application to climate change analysis, Theoretical and Applied Climatology,	
602	124, 91-102, 2016.	
603	Lee, T. and Ouarda, T. B. M. J.: Identification of model order and number of neighbors	
604	for k-nearest neighbor resampling, Journal of Hydrology, 404, 136-145, 2011.	

605	Lee, T. and Ouarda, T. B. M. J.: Stochastic simulation of nonstationary oscillation hydro-
606	climatic processes using empirical mode decomposition, Water Resources Research, 48, 1-15,
607	2012.

Lee, T., Ouarda, T. B. M. J., and Jeong, C.: Nonparametric multivariate weather generator
and an extreme value theory for bandwidth selection, Journal of Hydrology, 452-453, 161-171,
2012.

Lee, T., Ouarda, T. B. M. J., and Yoon, S.: KNN-based local linear regression for the
analysis and simulation of low flow extremes under climatic influence, Climate Dynamics, doi:
10.1007/s00382-017-3525-0, 2017. 1-19, 2017.

Lee, T. and Park, T.: Nonparametric temporal downscaling with event-based population
generating algorithm for RCM daily precipitation to hourly: Model development and performance
evaluation, Journal of Hydrology, 547, 498-516, 2017.

Lee, T., Salas, J. D., and Prairie, J.: An enhanced nonparametric streamflow
disaggregation model with genetic algorithm, Water Resources Research, 46, 2010a.

Lee, T., Salas, J. D., and Prairie, J.: An Enhanced Nonparametric Streamflow
Disaggregation Model with Genetic Algorithm, Water Resources Research, 46, W08545, 2010b.

621 Lee, Y.-S., Heo, J.-H., Nam, W., and Kim, K.-D.: Application of Regional Rainfall

622 Frequency Analysis in South Korea(II): Monte Carlo Simulation and Determination of

623 Appropriate Method, Journal of the Korean Society of Civil Engineers, 27, 101-111, 2007.

Mehrotra, R., Srikanthan, R., and Sharma, A.: A comparison of three stochastic multi-site
precipitation occurrence generators, Journal of Hydrology, 331, 280-292, 2006.

- 626 Prairie, J. R., Rajagopalan, B., Fulp, T. J., and Zagona, E. A.: Modified K-NN model for
- 627 stochastic streamflow simulation, Journal of Hydrologic Engineering, 11, 371-378, 2006.

628	Rajagopalan, B. and Lall, U.: A k-nearest-neighbor simulator for daily precipitation and	
629	other weather variables, Water Resources Research, 35, 3089-3101, 1999.	
630	Srikanthan, R. and Pegram, G. G. S.: A nested multisite daily rainfall stochastic	
631	generation model, Journal of Hydrology, 371, 142-153, 2009.	
632	St-Hilaire, A., Ouarda, T. B. M. J., Bargaoui, Z., Daigle, A., and Bilodeau, L.: Daily river	
633	water temperature forecast model with a k-nearest neighbour approach, Hydrological Processes,	
634	26, 1302-1310, 2012.	
635	Taormina, R., Chau, K. W., and Sivakumar, B.: Neural network river forecasting through	
636	baseflow separation and binary-coded swarm optimization, Journal of Hydrology, 529, 1788-1797,	
637	2015.	
638	Todorovic, P. and Woolhiser, D. A.: Stochastic model of n-day precipitation Journal of	
639	Applied Meteorology, 14, 17-24, 1975.	
640	Wang, W. C., Xu, D. M., Chau, K. W., and Chen, S.: Improved annual rainfall-runoff	
641	forecasting using PSO-SVM model based on EEMD, Journal of Hydroinformatics, 15, 1377-1390,	
642	2013.	
643	Wilby, R. L., Tomlinson, O. J., and Dawson, C. W.: Multi-site simulation of precipitation	
644	by conditional resampling, Climate Research, 23, 183-194, 2003.	
645	Wilks, D. S.: Multisite downscaling of daily precipitation with a stochastic weather	
646	generator, Climate Research, 11, 125-136, 1999.	
647	Wilks, D. S.: Multisite generalization of a daily stochastic precipitation generation model,	
648	Journal of Hydrology, 210, 178-191, 1998.	
649	Wilks, D. S. and Wilby, R. L.: The weather generation game: a review of stochastic	
650	weather models, Progress in Physical Geography, 23, 329-357, 1999.	

651 Zheng, X. and Katz, R. W.: Simulation of spatial dependence in daily rainfall using

multisite generators, Water Resources Research, 44, 2008.

Table 1. Information on 12 selected stations from Yeongnam province, South Korea.

Order	Station Number [†]	Name	Longitude	Latitude
1	138	Pohang	129.3797	36.0327
2	143	Daegu	128.6189	35.8850
3	152	Ulsan	129.3200	35.5600
4	159	Busan	129.0319	35.1044
5	162	Tongyeong	128.4356	34.8453
6	277	Youngdeok	129.4092	36.5331
7	278	Uisung	128.6883	36.3558
8	279	Gumi	128.3206	36.1306
9	281	Youngcheon	128.9514	35.9772
10	285	Hapcheon	128.1697	35.5650
11	288	Milyang	128.7439	35.4914
12	294	Geojae	128.6044	34.8881

⁶⁵⁷ [†]The station number indicates the identification number operated by Korea Meteorological

658 Administration (KMA).

661	Table 2. Occurrence and transition probabilities of observed data and data simulated by DKNNR
662	and MONR for 12 stations from Yeongnam province, South Korea, during the summer season.
663	Note that 100 sets with the same record length as the observed data were simulated and the
664	statistics of 100 sets were averaged.

		Obs			DKNNR			MONR	
	P11	P01	P1	P11	P01	P1	P11	P01	P1
S1	0.56	0.27	0.38	0.56	0.27	0.38	0.56	0.26	0.37
S2	0.56	0.27	0.38	0.58	0.26	0.38	0.57	0.25	0.37
S 3	0.57	0.26	0.38	0.58	0.26	0.38	0.56	0.26	0.37
S4	0.58	0.25	0.37	0.58	0.25	0.37	0.57	0.24	0.36
S5	0.58	0.25	0.37	0.59	0.24	0.37	0.58	0.24	0.36
S6	0.52	0.25	0.34	0.50	0.24	0.33	0.52	0.24	0.33
S 7	0.55	0.26	0.36	0.56	0.25	0.36	0.55	0.24	0.35
S 8	0.56	0.25	0.37	0.57	0.25	0.37	0.57	0.24	0.36
S 9	0.55	0.25	0.36	0.55	0.24	0.35	0.55	0.24	0.35
S10	0.58	0.25	0.38	0.59	0.24	0.37	0.57	0.23	0.35
S11	0.57	0.25	0.36	0.58	0.24	0.36	0.56	0.24	0.35
S12	0.59	0.25	0.38	0.59	0.25	0.38	0.59	0.25	0.37

668 669 Table 3. Cross-correlation of observed data for 12 stations from Yeongnam province, South Korea.

	S 1	S2	S 3	S4	S5	S 6	S 7	S 8	S9	S10	S11	S12
S 1	1.00	0.70	0.70	0.64	0.58	0.70	0.65	0.63	0.75	0.64	0.66	0.59
S2	0.70	1.00	0.67	0.64	0.61	0.64	0.70	0.72	0.79	0.72	0.74	0.62
S 3	0.70	0.67	1.00	0.75	0.68	0.61	0.57	0.57	0.68	0.67	0.74	0.70
S4	0.64	0.64	0.75	1.00	0.79	0.56	0.56	0.55	0.65	0.66	0.73	0.82
S5	0.58	0.61	0.68	0.79	1.00	0.51	0.54	0.55	0.61	0.65	0.70	0.87
S 6	0.70	0.64	0.61	0.56	0.51	1.00	0.69	0.65	0.68	0.59	0.59	0.54
S 7	0.65	0.70	0.57	0.56	0.54	0.69	1.00	0.78	0.71	0.65	0.63	0.55
S 8	0.63	0.72	0.57	0.55	0.55	0.65	0.78	1.00	0.71	0.68	0.65	0.56
S9	0.75	0.79	0.68	0.65	0.61	0.68	0.71	0.71	1.00	0.68	0.71	0.62
S10	0.64	0.72	0.67	0.66	0.65	0.59	0.65	0.68	0.68	1.00	0.77	0.66
S11	0.66	0.74	0.74	0.73	0.70	0.59	0.63	0.65	0.71	0.77	1.00	0.70
S12	0.59	0.62	0.70	0.82	0.87	0.54	0.55	0.56	0.62	0.66	0.70	1.00

Table 4. Averaged cross-correlation of the 100 simulated series from the DKNNR model for 12
stations from Yeongnam province, South Korea.

	S 1	S2	S3	S4	S5	S 6	S 7	S 8	S9	S10	S11	S12
S 1	1.00	0.68	0.69	0.64	0.60	0.69	0.64	0.62	0.73	0.63	0.65	0.6
S 2	0.68	1.00	0.67	0.63	0.62	0.63	0.68	0.72	0.77	0.74	0.73	0.6
S 3	0.69	0.67	1.00	0.74	0.69	0.60	0.58	0.59	0.66	0.68	0.74	0.7
S 4	0.64	0.63	0.74	1.00	0.79	0.55	0.55	0.56	0.62	0.65	0.71	0.8
S5	0.60	0.62	0.69	0.79	1.00	0.51	0.56	0.58	0.60	0.66	0.70	0.8
S 6	0.69	0.63	0.60	0.55	0.51	1.00	0.68	0.64	0.65	0.59	0.58	0.5
S 7	0.64	0.68	0.58	0.55	0.56	0.68	1.00	0.78	0.69	0.65	0.63	0.5
S 8	0.62	0.72	0.59	0.56	0.58	0.64	0.78	1.00	0.70	0.69	0.67	0.5
S9	0.73	0.77	0.66	0.62	0.60	0.65	0.69	0.70	1.00	0.67	0.69	0.6
S10	0.63	0.74	0.68	0.65	0.66	0.59	0.65	0.69	0.67	1.00	0.77	0.6
S11	0.65	0.73	0.74	0.71	0.70	0.58	0.63	0.67	0.69	0.77	1.00	0.7
S12	0.61	0.63	0.70	0.81	0.86	0.53	0.56	0.58	0.60	0.67	0.71	1.0

Table 5. Averaged cross-correlation of 100 simulated series from the MONR model for 12
 stations from Yeongnam province.

	S 1	S2	S 3	S4	S5	S 6	S 7	S 8	S 9	S10	S11	S12
S 1	1.00	0.63	0.67	0.58	0.54	0.66	0.62	0.60	0.68	0.55	0.62	0.53
S2	0.63	1.00	0.61	0.60	0.57	0.59	0.68	0.68	0.75	0.66	0.72	0.58
S3	0.67	0.61	1.00	0.71	0.67	0.57	0.56	0.53	0.65	0.61	0.71	0.69
S4	0.58	0.60	0.71	1.00	0.78	0.50	0.52	0.52	0.61	0.62	0.69	0.78
S5	0.54	0.57	0.67	0.78	1.00	0.48	0.51	0.53	0.57	0.62	0.67	0.81
S6	0.66	0.59	0.57	0.50	0.48	1.00	0.67	0.62	0.63	0.54	0.54	0.49
S7	0.62	0.68	0.56	0.52	0.51	0.67	1.00	0.75	0.70	0.61	0.62	0.52
S 8	0.60	0.68	0.53	0.52	0.53	0.62	0.75	1.00	0.66	0.64	0.61	0.52
S9	0.68	0.75	0.65	0.61	0.57	0.63	0.70	0.66	1.00	0.63	0.69	0.57
S10	0.55	0.66	0.61	0.62	0.62	0.54	0.61	0.64	0.63	1.00	0.72	0.61
S11	0.62	0.72	0.71	0.69	0.67	0.54	0.62	0.61	0.69	0.72	1.00	0.66
S12	0.53	0.58	0.69	0.78	0.81	0.49	0.52	0.52	0.57	0.61	0.66	1.00

Table 6. The difference of RMSE of cross-correlation between MONR and DKNNR. Note that
the positive value indicates that the DKNNR model better performs in preserving the crosscorrelation, while a negative value (underlined) shows that the MONR model better performs.

MONR- DKNNR	S 1	S2	S 3	S 4	S5	S6	S7	S 8	S9	S10	S11	S12
S1	0.000	0.014	0.004	0.013	0.012	0.012	0.008	0.005	0.024	0.031	0.011	0.035
S2	0.014	0.000	0.023	0.013	0.021	0.009	0.010	0.013	0.018	0.027	0.011	0.020
S 3	0.004	0.023	0.000	0.015	0.004	0.014	0.003	0.022	0.009	0.028	0.011	0.004
S4	0.013	0.013	0.015	0.000	0.002	0.017	0.018	0.014	0.018	0.018	0.027	0.024
S5	0.012	0.021	0.004	0.002	0.000	0.014	0.021	0.014	0.015	0.013	0.015	0.012
S6	0.012	0.009	0.014	0.017	0.014	0.000	0.006	0.010	0.030	0.018	0.029	0.021
S 7	0.008	0.010	0.003	0.018	0.021	0.006	0.000	0.005	0.008	0.024	0.012	0.023
S 8	0.005	0.013	0.022	0.014	0.014	0.010	0.005	0.000	0.032	0.019	0.022	0.023
S9	0.024	0.018	0.009	0.018	0.015	0.030	0.008	0.032	0.000	0.019	0.005	0.027
S10	0.031	0.027	0.028	0.018	0.013	0.018	0.024	0.019	0.019	0.000	0.020	0.021
S11	0.011	0.011	0.011	0.027	0.015	0.029	0.012	0.022	0.005	0.020	0.000	0.022
S12	0.035	0.020	0.004	0.024	0.012	0.021	0.023	0.023	0.027	0.021	0.022	0.000

Note that no negative value can be found implying that the DKNNR model preserves thecrosscorrelation better than the MONR model.

Table 7. Lag-1 cross-correlation of observed data for 12 stations from Yeongnam province,
 South Korea.

	S 1	S2	S 3	S 4	S5	S 6	S 7	S 8	S 9	S10	S11	S12
S 1	0.29 [‡]	0.26	0.30	0.27	0.24	0.29	0.26	0.24	0.27	0.26	0.28	0.26
S2	0.28	0.30	0.29	0.28	0.26	0.28	0.28	0.27	0.31	0.30	0.32	0.27
S 3	0.28	0.26	0.31	0.30	0.27	0.27	0.25	0.24	0.27	0.27	0.30	0.27
S 4	0.28	0.27	0.32	0.34	0.31	0.27	0.26	0.26	0.28	0.28	0.31	0.32
S5	0.29	0.28	0.32	0.35	0.34	0.27	0.27	0.26	0.29	0.29	0.33	0.35
S 6	0.25	0.22	0.26	0.23	0.22	0.27	0.24	0.22	0.25	0.23	0.24	0.23
S 7	0.25	0.26	0.27	0.25	0.25	0.28	0.29	0.27	0.27	0.27	0.28	0.26
S 8	0.29	0.30	0.29	0.27	0.26	0.30	0.31	0.30	0.31	0.30	0.31	0.27
S9	0.29	0.29	0.30	0.29	0.27	0.29	0.27	0.27	0.30	0.30	0.31	0.28
S10	0.28	0.31	0.32	0.31	0.29	0.29	0.30	0.30	0.31	0.33	0.34	0.29
S11	0.27	0.29	0.31	0.30	0.27	0.27	0.27	0.27	0.29	0.30	0.32	0.29
S12	0.30	0.29	0.32	0.35	0.33	0.28	0.27	0.26	0.29	0.30	0.33	0.35

⁴Shaded values represent lag-1 autocorrelation (i.e. the one lagged correlation for the same site).

697

MONR- DKNNR	S 1	S2	S 3	S4	S5	S 6	S 7	S 8	S9	S10	S 11	S12
S1	0.000	0.048	0.075	0.049	0.041	0.095	0.059	0.036	0.047	0.055	0.063	0.052
S2	0.070	0.000	0.079	0.057	0.046	0.104	0.068	0.047	0.066	0.058	0.073	0.047
S3	0.067	0.054	0.000	0.046	0.031	0.096	0.072	0.056	0.055	0.052	0.056	0.025
S4	0.086	0.075	0.083	0.002	0.037	0.117	0.089	0.077	0.078	0.062	0.077	0.040
S5	0.111	0.096	0.098	0.074	0.002	0.124	0.103	0.085	0.105	0.070	0.108	0.049
S6	0.039	0.024	0.060	0.038	0.043	-0.002	0.028	0.017	0.045	0.034	0.055	0.037
S7	0.055	0.045	0.077	0.061	0.062	0.084	0.000	0.023	0.051	0.052	0.071	0.064
S 8	0.092	0.078	0.104	0.079	0.068	0.115	0.079	0.000	0.094	0.078	0.101	0.074
S9	0.060	0.052	0.084	0.066	0.056	0.106	0.057	0.056	0.001	0.069	0.076	0.064
S10	0.091	0.094	0.105	0.081	0.062	0.123	0.107	0.085	0.100	0.001	0.092	0.063
S11	0.064	0.061	0.071	0.057	0.033	0.109	0.084	0.063	0.062	0.043	-0.002	0.043
S12	0.121	0.099	0.096	0.077	0.036	0.130	0.101	0.086	0.107	0.082	0.109	0.003

Table 8. The difference of RMSE of lag-1 cross-correlation between MONR and DKNNR. Note
 that a positive value indicates that the DKNNR model better performs in preserving lag-1 cross correlation, while a negative value (underlined) shows that the MONR model better performs.

704 705 706	Table 9. Bias of lag-1 cross-correlation of the generated data from the DKNNR model. Note that a positive value indicates the overestimation of lag-1 cross-correlation, while a negative value	
707	shows underestimation. Note that $Bias = 1/N \sum_{m=1}^{N} \Gamma_m^G - \Gamma^h$ and see Eq. (18)(18) for the details of	

each term.

	S 1	S2	S 3	S 4	S5	S 6	S 7	S 8	S9	S10	S11	S12
S1	0.000	0.009	0.001	0.003	0.006	-0.002	0.010	0.011	0.006	0.010	0.010	0.006
S2	0.005	0.009	0.010	0.006	0.008	0.006	0.011	0.011	0.004	0.009	0.009	0.010
S 3	0.002	0.010	0.001	-0.002	0.003	0.002	0.007	0.008	0.006	0.009	0.006	0.007
S4	0.006	0.009	0.004	0.001	0.007	0.003	0.008	0.008	0.009	0.010	0.010	0.005
S5	0.004	0.005	0.000	-0.001	-0.001	0.007	0.005	0.006	0.002	0.008	0.000	-0.001
S 6	-0.002	0.006	0.000	0.002	-0.001	-0.002	0.004	0.003	0.002	0.005	0.004	0.001
S 7	0.004	0.008	0.003	0.003	0.001	0.004	0.002	0.006	0.007	0.007	0.007	0.002
S 8	0.000	0.005	0.004	0.001	0.004	-0.003	-0.003	0.000	0.001	0.004	0.006	0.003
S 9	0.005	0.007	0.006	0.003	0.006	0.004	0.010	0.007	0.004	0.007	0.006	0.007
S10	0.003	0.005	0.001	-0.001	-0.001	0.001	0.001	0.001	0.003	0.000	0.002	0.001
S11	0.010	0.010	0.008	0.004	0.008	0.009	0.009	0.009	0.010	0.010	0.011	0.008
S12	0.003	0.006	0.001	-0.001	0.004	0.003	0.008	0.008	0.005	0.005	0.002	0.001

712	Table 10. Bias of lag-1 cross-correlation of the generated data from the Wilks model. Note that a
713	positive value indicates the overestimation of lag-1 cross-correlation, while a negative value
714	shows underestimation.

$\begin{array}{ c c c c c c c c c c c c c c c c c c c$													
S2 -0.084 0.000 -0.096 -0.072 -0.061 -0.117 -0.083 -0.063 -0.079 -0.072 -0.089 -0.063 S3 -0.080 -0.070 0.001 -0.059 -0.043 -0.110 -0.086 -0.072 -0.069 -0.066 -0.071 -0.037 S4 -0.100 -0.090 -0.097 -0.001 -0.048 -0.129 -0.103 -0.093 -0.093 -0.077 -0.092 -0.051 S5 -0.125 -0.110 -0.111 -0.087 -0.001 -0.138 -0.117 -0.100 -0.118 -0.084 -0.121 -0.060 S6 -0.053 -0.037 -0.074 -0.051 -0.057 -0.001 -0.039 -0.060 -0.047 -0.070 -0.049 S7 -0.068 -0.058 -0.077 -0.077 -0.098 -0.022 -0.038 -0.065 -0.066 -0.047 -0.070 -0.049 S8 -0.106 -0.091 -0.119 -0.084 -0.128 -0.093 0.001 -0.082 -0.091 -0.168		S 1	S2	S 3	S4	S5	S6	S 7	S8	S9	S10	S11	S12
S3 -0.080 -0.070 0.001 -0.059 -0.043 -0.110 -0.086 -0.072 -0.069 -0.066 -0.071 -0.037 S4 -0.100 -0.090 -0.097 -0.001 -0.048 -0.129 -0.103 -0.093 -0.093 -0.077 -0.092 -0.051 S5 -0.125 -0.110 -0.111 -0.087 -0.001 -0.138 -0.117 -0.100 -0.118 -0.044 -0.121 -0.060 S6 -0.053 -0.037 -0.074 -0.051 -0.057 -0.001 -0.039 -0.030 -0.060 -0.047 -0.070 -0.048 S7 -0.068 -0.058 -0.091 -0.077 -0.077 -0.092 -0.038 -0.065 -0.065 -0.068 -0.079 -0.078 -0.039 -0.038 -0.065 -0.068 -0.079 -0.078 -0.091 -0.116 -0.088 -0.079 -0.138 -0.061 -0.016 -0.078 S8 -0.074 -0.078 <th>S1</th> <th>-0.001</th> <th>-0.062</th> <th>-0.089</th> <th>-0.063</th> <th>-0.055</th> <th>-0.106</th> <th>-0.074</th> <th>-0.052</th> <th>-0.060</th> <th>-0.070</th> <th>-0.080</th> <th>-0.067</th>	S 1	-0.001	-0.062	-0.089	-0.063	-0.055	-0.106	-0.074	-0.052	-0.060	-0.070	-0.080	-0.067
S4 -0.100 -0.090 -0.097 -0.001 -0.048 -0.129 -0.103 -0.093 -0.093 -0.077 -0.092 -0.051 S5 -0.125 -0.110 -0.111 -0.087 -0.001 -0.138 -0.117 -0.100 -0.118 -0.084 -0.121 -0.060 S6 -0.053 -0.037 -0.074 -0.051 -0.057 -0.001 -0.039 -0.030 -0.060 -0.047 -0.070 -0.049 S7 -0.068 -0.058 -0.091 -0.077 -0.077 -0.098 -0.021 -0.065 -0.065 -0.065 -0.066 -0.079 -0.049 S8 -0.106 -0.091 -0.119 -0.077 -0.078 -0.070 -0.018 -0.070 -0.016 -0.083 -0.065 -0.065 -0.065 -0.086 -0.079 S8 -0.074 -0.078 -0.070 -0.119 -0.072 -0.070 -0.010 -0.082 -0.091 -0.076 S10	S2	-0.084	0.000	-0.096	-0.072	-0.061	-0.117	-0.083	-0.063	-0.079	-0.072	-0.089	-0.063
S5 -0.125 -0.110 -0.111 -0.087 -0.001 -0.138 -0.117 -0.100 -0.118 -0.084 -0.121 -0.060 S6 -0.053 -0.037 -0.074 -0.051 -0.057 -0.001 -0.039 -0.030 -0.060 -0.047 -0.070 -0.049 S7 -0.068 -0.058 -0.077 -0.077 -0.098 -0.022 -0.038 -0.065 -0.065 -0.066 -0.070 -0.049 S8 -0.106 -0.091 -0.119 -0.077 -0.098 -0.023 -0.018 -0.091 -0.016 -0.079 S8 -0.106 -0.091 -0.119 -0.070 -0.128 -0.093 0.001 -0.108 -0.091 -0.116 -0.088 S9 -0.074 -0.064 -0.098 -0.075 -0.136 -0.179 -0.011 -0.082 -0.091 -0.076 S10 -0.105 -0.107 -0.120 -0.096 -0.075 -0.136 -0.197	S 3	-0.080	-0.070	0.001	-0.059	-0.043	-0.110	-0.086	-0.072	-0.069	-0.066	-0.071	-0.037
S6 -0.053 -0.037 -0.074 -0.051 -0.057 -0.001 -0.039 -0.030 -0.060 -0.047 -0.070 -0.049 S7 -0.068 -0.058 -0.091 -0.077 -0.077 -0.098 -0.022 -0.038 -0.065 -0.066 -0.086 -0.079 S8 -0.106 -0.091 -0.119 -0.094 -0.084 -0.128 -0.093 0.001 -0.108 -0.091 -0.116 -0.088 S9 -0.074 -0.064 -0.098 -0.070 -0.119 -0.072 -0.070 -0.001 -0.082 -0.091 -0.116 -0.088 S10 -0.105 -0.107 -0.096 -0.075 -0.136 -0.119 -0.076 -0.113 -0.001 -0.106 -0.076 -0.076 -0.076 -0.076 -0.076 -0.076 -0.076 -0.076 -0.076 -0.076 -0.076 -0.076 -0.056 -0.0101 -0.057 S11 -0.078 -0.074 -0.085	S 4	-0.100	-0.090	-0.097	-0.001	-0.048	-0.129	-0.103	-0.093	-0.093	-0.077	-0.092	-0.051
S7 -0.068 -0.058 -0.091 -0.077 -0.077 -0.098 -0.002 -0.038 -0.065 -0.065 -0.086 -0.079 S8 -0.106 -0.091 -0.119 -0.094 -0.128 -0.093 0.001 -0.108 -0.091 -0.116 -0.088 S9 -0.074 -0.064 -0.098 -0.070 -0.119 -0.072 -0.070 -0.011 -0.082 -0.091 -0.116 -0.088 S10 -0.105 -0.107 -0.120 -0.096 -0.075 -0.136 -0.119 -0.097 -0.113 -0.001 -0.082 -0.076 -0.076 S11 -0.078 -0.074 -0.085 -0.070 -0.123 -0.097 -0.076 -0.056 -0.001 -0.057	S5	-0.125	-0.110	-0.111	-0.087	-0.001	-0.138	-0.117	-0.100	-0.118	-0.084	-0.121	-0.060
S8 -0.106 -0.091 -0.119 -0.094 -0.084 -0.128 -0.093 0.001 -0.108 -0.091 -0.116 -0.088 S9 -0.074 -0.064 -0.098 -0.070 -0.119 -0.072 -0.070 -0.001 -0.082 -0.091 -0.108 S10 -0.105 -0.107 -0.120 -0.096 -0.075 -0.136 -0.119 -0.097 -0.113 -0.001 -0.106 -0.076 S11 -0.078 -0.074 -0.085 -0.070 -0.047 -0.097 -0.077 -0.076 -0.056 -0.001 -0.057	S 6	-0.053	-0.037	-0.074	-0.051	-0.057	-0.001	-0.039	-0.030	-0.060	-0.047	-0.070	-0.049
S9 -0.074 -0.064 -0.098 -0.080 -0.070 -0.119 -0.072 -0.070 -0.001 -0.082 -0.091 -0.078 S10 -0.105 -0.107 -0.120 -0.096 -0.075 -0.136 -0.119 -0.097 -0.113 -0.001 -0.062 -0.076 -0.076 S11 -0.078 -0.074 -0.085 -0.070 -0.047 -0.123 -0.097 -0.076 -0.056 -0.001 -0.057	S 7	-0.068	-0.058	-0.091	-0.077	-0.077	-0.098	-0.002	-0.038	-0.065	-0.065	-0.086	-0.079
S10 -0.105 -0.107 -0.20 -0.096 -0.075 -0.136 -0.119 -0.097 -0.113 -0.001 -0.106 -0.076 S11 -0.078 -0.074 -0.085 -0.070 -0.047 -0.123 -0.097 -0.076 -0.056 -0.001 -0.057	S 8	-0.106	-0.091	-0.119	-0.094	-0.084	-0.128	-0.093	0.001	-0.108	-0.091	-0.116	-0.088
S11 -0.078 -0.074 -0.085 -0.070 -0.047 -0.123 -0.097 -0.077 -0.076 -0.056 -0.001 -0.057	S 9	-0.074	-0.064	-0.098	-0.080	-0.070	-0.119	-0.072	-0.070	-0.001	-0.082	-0.091	-0.078
	S10	-0.105	-0.107	-0.120	-0.096	-0.075	-0.136	-0.119	-0.097	-0.113	-0.001	-0.106	-0.076
S12 -0.134 -0.112 -0.088 -0.046 -0.142 -0.116 -0.101 -0.121 -0.095 -0.122 0.000	S11	-0.078	-0.074	-0.085	-0.070	-0.047	-0.123	-0.097	-0.077	-0.076	-0.056	-0.001	-0.057
	S12	-0.134	-0.112	-0.108	-0.088	-0.046	-0.142	-0.116	-0.101	-0.121	-0.095	-0.122	0.000

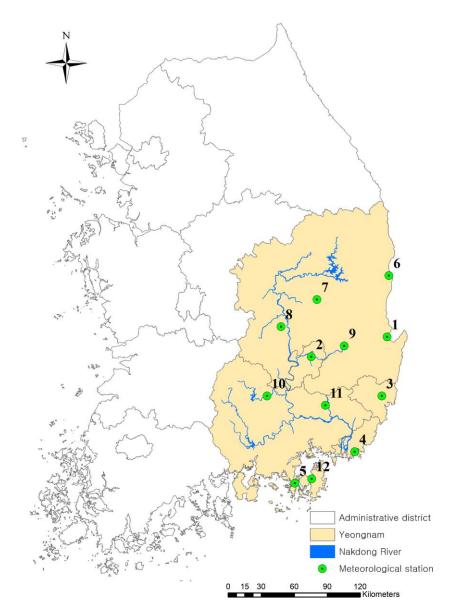
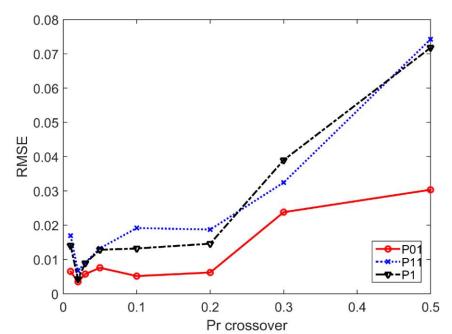
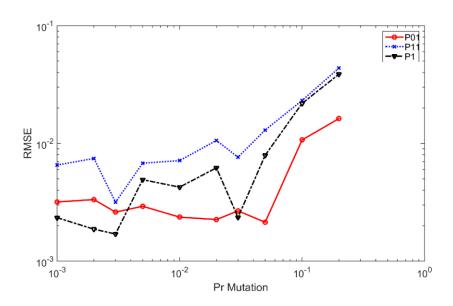


Figure 1. Locations of 12 selected weather stations at the Yeongnam province. See <u>Table 1</u>
4 for further information about the stations.



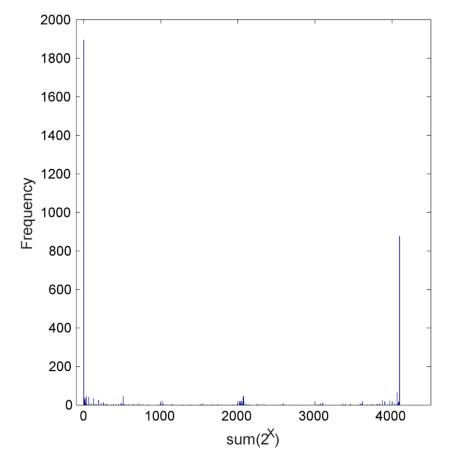


Disc0.30.40.5Pr crossoverFigure 2. Testing for different probabilities of crossover Pcr. RMSE is estimated for all the tested12 stations for each transition and limiting probability of the simulated data with the recordlength of 100,000. 723 724 725





732 733 Figure 3. Testing for different probabilities of mutation P_m . RMSE is estimated for all the tested 12 stations for each transition and limiting probability of the simulated data with the record length of 100,000.



736 737 Figure 4. Frequency of the observed patterns among all the possible cases (2^{12} =4096). The X

738 coordinate indicates each pattern with the numbering of the binary number system. All zero (0)

739 and all one (4095) has the largest and second largest numbers of frequency as 1894 and 877, 740

respectively as expected meaning all dry and all wet stations. Note that the bars are very sporadic

741 indicating a number of occurrence patterns are not observed.

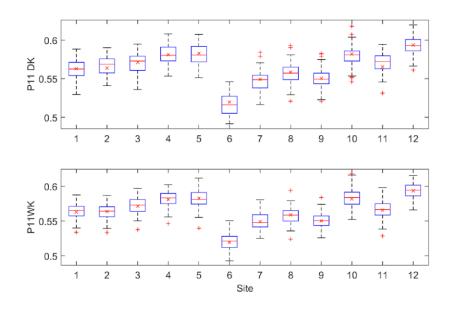


Figure 5. Boxplots of the P11 probability for the simulated data from the DKNNR model (top

- panel) and the MONR model (bottom panel) as well as the observed (x marker) for the 12
- selected weather stations from the Yeongnam province.

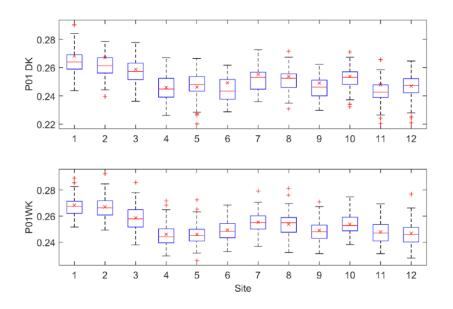


Figure 6. Boxplots of the P01 probability for the data simulated from the DKNNR model (top panel) and the MONR model (bottom panel) as well as the observed (x marker) for the 12

selected weather stations from the Yeongnam province.

- . . .

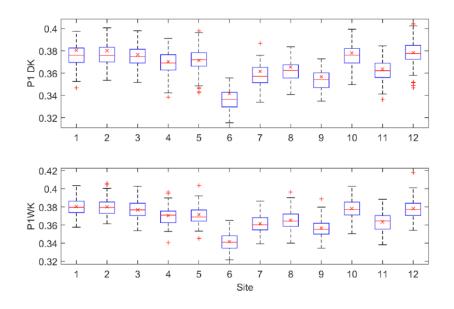


Figure 7. Boxplots of the P1 probability for the data simulated from the DKNNR model (top

panel) and the MONR model (bottom panel) as well as the observed (x marker) for the 12

respected weather stations from the Yeongnam province.

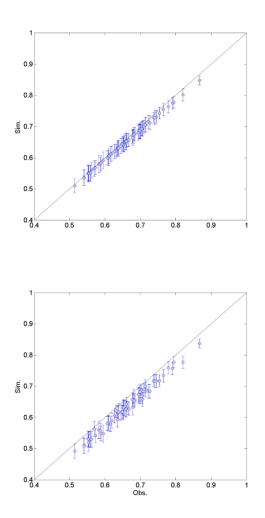


Figure 8. Scatterplot of cross-correlations between 12 weather stations for the observed data (X
 coordinate) and the generated data (Y coordinate) generated from the DKNNR model (top panel)

and the MONR model (bottom panel). The cross-correlations from 100 generated series are

averaged for the filled circle and the errorbars upper and lower extended lines indicate the range

772 of 1.95×standard deviation.

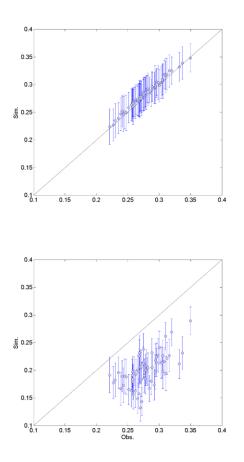


Figure 9. Scatterplot of lag-1 cross-correlations between 12 weather stations for the observed
data (X coordinate) and the generated data (Y coordinate) generated from the DKNNR model
(top panel) and the MONR model (bottom panel). The cross-correlations from 100 generated
series are averaged for the filled circle and the errorbars upper and lower extended lines indicate

780 the range of $1.95 \times$ standard deviation.

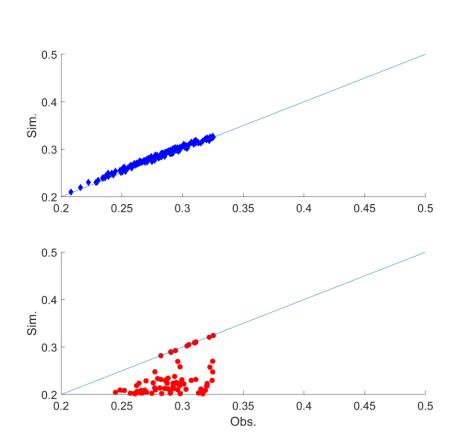


Figure 10. Scatterplot of lag-1 cross-correlations between 12 weather stations for the observed
data (X coordinate) and the generated data (Y coordinate) generated from the DKNNR model
(top panel) and the MONR model (bottom panel) with the whole year data not with the summer

season. The cross-correlations from 100 generated series are averaged.

- 10.

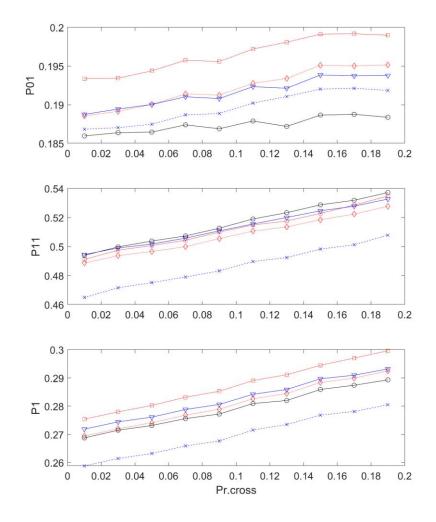
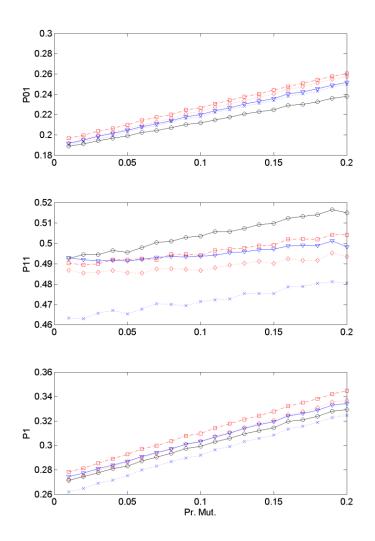


Figure 11. Transition probabilities and marginal distribution for the selected five stations along with changing the cross-over probability P_{cr} with the condition that the candidate value is one 796 and the previous value is also one. See Eq.(15)(15) for the detail.





798 799 800 801 802 Figure 12. Transition probabilities and marginal distribution along with changing the cross-over probability with the condition that the mutation is processed only if the candidate value is one. See Eq.(16)(16) for the detail.

804	Table A 1. Example dataset of daily rainfall with 12 weather stations and 16 days for measured
805	rainfall (mm) in the upper part of this table and its corresponding occurrences in the bottom part
806	of this table.

-	Day	S 1	S 2	S 3	S 4	S 5	S 6	S 7	S 8	S 9	S10	S11	S12
-	1	2.0	2.9	1.2	0.0	0.0	1.8	4.0	8.9	2.0	4.6	1.3	0.6
	2	52.6	39.8	47.2	17.4	11.8	31.0	30.0	33.7	52.0	57.8	37.0	17.5
	3	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	4	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	5	0.2	1.0	1.4	1.9	12.3	0.0	0.0	0.0	0.7	3.1	3.5	8.1
	6	14.8	0.2	0.8	0.2	5.0	0.0	0.0	18.0	0.0	0.0	0.6	3.1
	7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	8	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	9	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	10	0.0	1.0	0.0	0.4	0.0	3.8	0.0	0.1	0.0	0.0	0.0	0.0
	11	7.1	6.4	12.8	12.8	13.6	2.3	2.0	5.4	6.0	7.3	16.4	20.3
	12	0.0	0.0	0.0	0.0	5.5	0.0	0.0	0.0	0.0	0.0	0.0	4.3
	13	10.0	1.6	11.6	14.3	1.5	5.4	0.0	0.0	2.5	0.0	2.7	16.1
	14	2.3	0.0	0.7	0.0	0.0	1.4	0.0	0.0	0.0	0.0	0.0	0.0
	15	31.5	4.3	30.6	12.7	14.4	25.8	3.5	0.8	5.0	2.7	6.5	20.3
	16	37.0	7.8	30.1	11.2	9.6	36.8	2.5	4.7	13.5	1.7	10.1	14.1
	Day	S1	S2	S 3	S4	S5	S6	S 7	S 8	S9	S10	S11	S12
-	1	1	1	1	0	0	1	1	1	1	1	1	1
	2	1	1	1	1	1	1	1	1	1	1	1	1
	3	0	0	0	0	0	0	0	0	0	0	0	0
	4	0	0	0	0	0	0	0	0	0	0	0	0
	5	1	1	1	1	1	0	0	0	1	1	1	1
	6	1	1	1	1	1	0	0	1	0	0	1	1
	7	0	0	0	0	0	0	0	0	0	0	0	0
	8	0	0	0	0	0	0	0	0	0	0	0	0
	9	0	0	0	0	0	0	0	0	0	0	0	0
	10	0	1	0	1	0	1	0	1	0	0	0	0
	11	1	1	1	1	1	1	1	1	1	1	1	1
	12	0	0	0	0	1	0	0	0	0	0	0	1
	13	1	1	1	1	1	1	0	0	1	0	1	1
	14	1	0	1	0	0	1	0	0	0	0	0	0
	15	1	1	1	1	1	1	1	1	1	1	1	1
	16	1	1	1	1	1	1	1	1	1	1	1	1
-													

Table A 2. Example dataset for estimating distances. The second row presents the current daily

precipitation occurrences for 12 stations and the rows below show the absolute difference

811 between the current occurrences (**Xc**) and the observed data in <u>Table A 1</u> Table A 1. The last

column presents the distances in Eq. (11)(11).

day	S 1	S2	S 3	S 4	S5	S 6	S 7	S 8	S 9	S10	S 11	S12	Dist
Xc	0	1	1	0	0	1	1	0	0	0	0	0	
1	1	0	0	0	0	0	0	1	1	1	1	1	6
2	1	0	0	1	1	0	0	1	1	1	1	1	8
3	0	1	1	0	0	1	1	0	0	0	0	0	4
4	0	1	1	0	0	1	1	0	0	0	0	0	4
5	1	0	0	1	1	1	1	0	1	1	1	1	9
6	1	0	0	1	1	1	1	1	0	0	1	1	8
7	0	1	1	0	0	1	1	0	0	0	0	0	4
8	0	1	1	0	0	1	1	0	0	0	0	0	4
9	0	1	1	0	0	1	1	0	0	0	0	0	4
10	0	0	1	1	0	0	1	1	0	0	0	0	4
11	1	0	0	1	1	0	0	1	1	1	1	1	8
12	0	1	1	0	1	1	1	0	0	0	0	1	6
13	1	0	0	1	1	0	1	0	1	0	1	1	7
14	1	1	0	0	0	0	1	0	0	0	0	0	3
15	1	0	0	1	1	0	0	1	1	1	1	1	8
16	1	0	0	1	1	0	0	1	1	1	1	1	8

- Table A 3. Example for selecting one sequence for X_{c+1} . The second row presents the distances in Table A 2Table A 2. The third and fourth columns show the sorted days and distances for the
- smallest distances to the largest in the second column. The fourth row presents the probabilities
- estimated with Eq. (12)(+2). Note that there are six days whose distances are the same with each
- other. In this case all the days are included and among six days, one is selected with equal

probabilities.

Day	Dist.	Sorted Day	Sorted Dist	Prob
1	6	14	3	0.48
2	8	3	4	0.24
3	4	4	4	0.16
4	4	7	4	0.12
5	9	8	4	
6	8	9	4	
7	4	10	4	
8	4	1	6	
9	4	12	6	
10	4	13	7	
11	8	2	8	
12	6	6	8	
13	7	11	8	
14	3	15	8	
15	8	16	8	
16	8	5	9	

	Assigned day, p	Selected day, p+1	S 1	S 2	S 3	S 4	S 5	S 6	S 7	S 8	S 9	S10	S11	S12
Set1	14	15	1	0	0	1	1	0	0	1	1	1	1	1
Set2	4	5	1	0	0	1	1	1	1	0	1	1	1	1
Final			1	0	0	1	1	<u>1</u>	0	<u>0</u>	1	1	1	0

Table A 4. Example for GA mixture for X_{c+1} . The second and third rows present two selected sets, while the third row shows the final set for X_{c+1} with the crossover at S6 and S8 and the mutation for S12.

827