



Compound and Concurrent Climate Extremes: Detection, Modeling and Risk Analysis

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Surge/Tide

Current Sea Level

Past Sea Level

Coastal Flooding



Compound Extreme Events

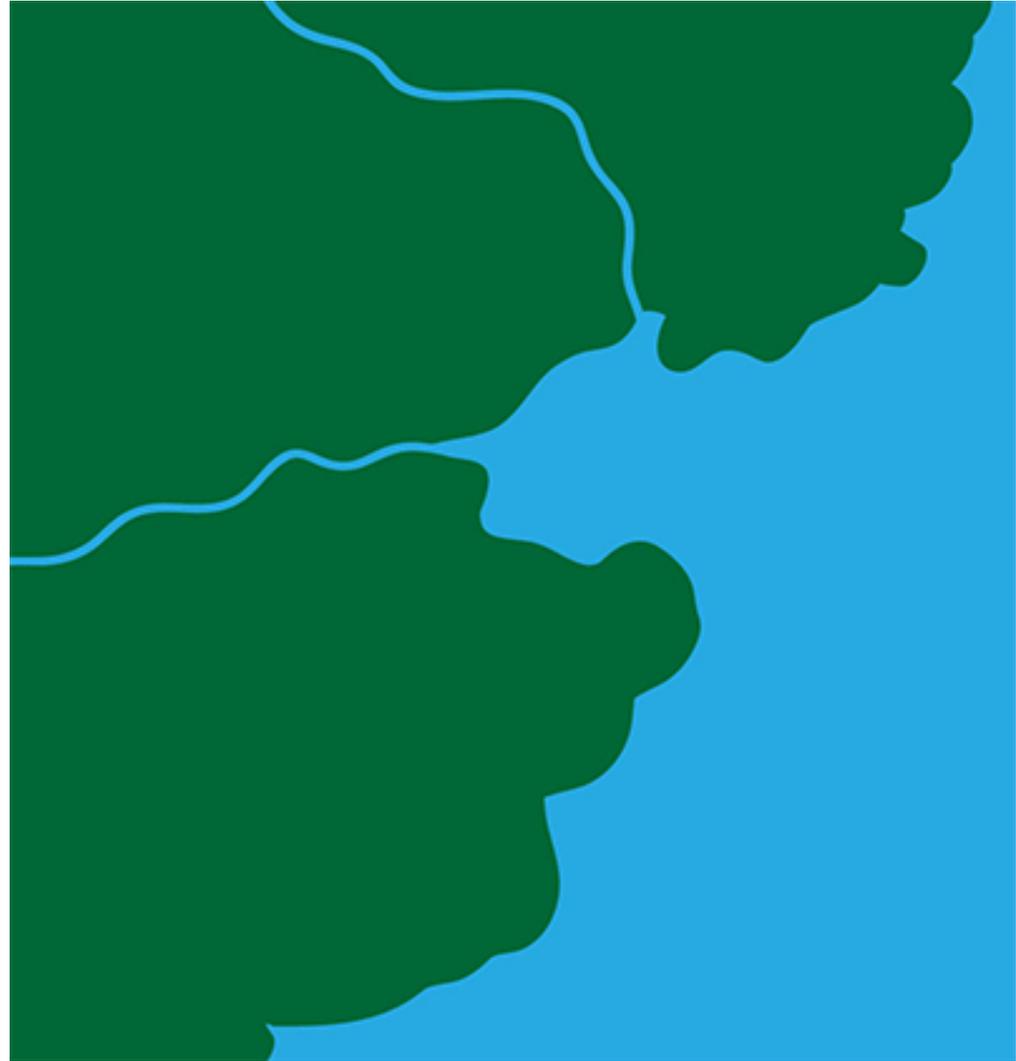


Image Credit: NASA/JPL



Surge/Tide

Current Sea Level

Past Sea Level

Compound Ocean-Fluvial Flooding

Compound Ocean-Fluvial (terrestrial)-Pluvial (local rain) Flooding



Motivation

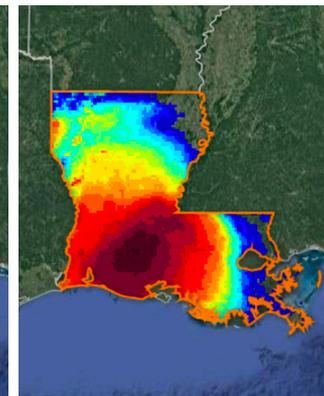
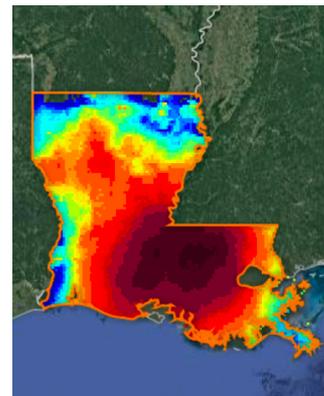
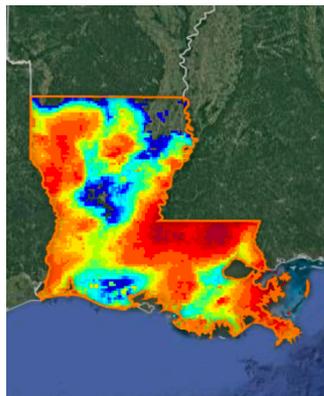
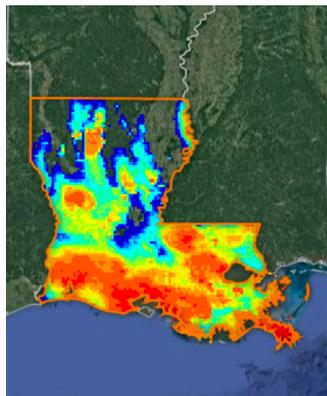
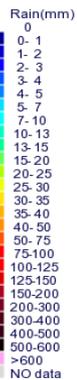


Aug. 10, 2016

Aug. 11, 2016

Aug. 12, 2016

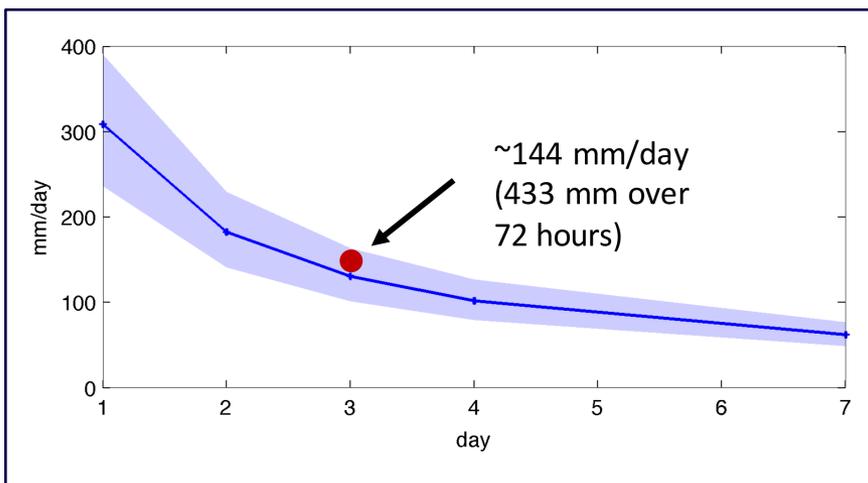
Aug. 13, 2016



(CHRS/UCI Satellite Precipitation data: <http://chrsdata.eng.uci.edu/>)

Louisiana 2016 Flood

13 death; 60,000 homes damaged; 20,000 people evacuated



The Amite river crest rose to 5.3 m, 0.9 m above the 1983 record (~ 1000-yr flood). The record flood stage was the result of compounding effects of multiple local floods. Several creeks and rivers across a large area in southern Louisiana flooded simultaneously, which led to overtopping of levees and floodwalls.



Motivation

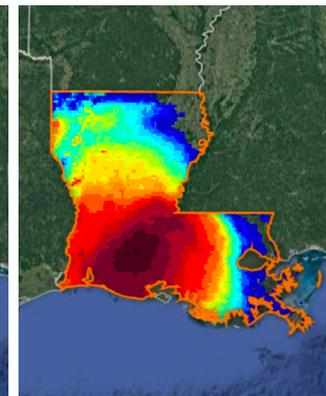
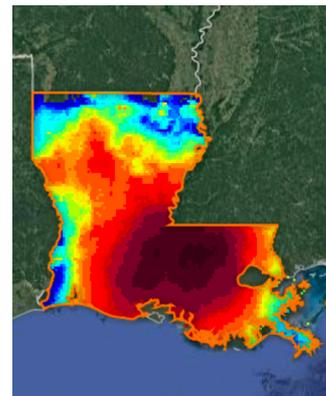
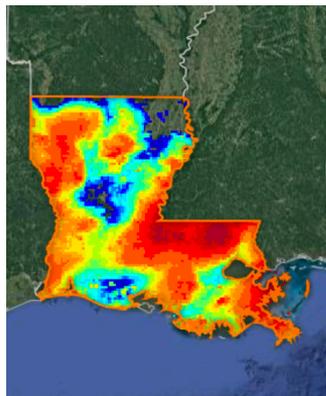
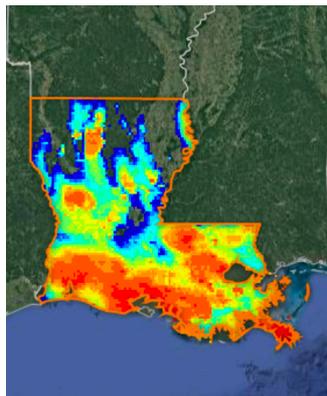
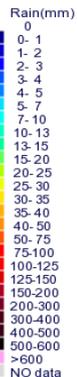


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(CHRS/UCI Satellite Precipitation data: <http://chrsdata.eng.uci.edu/>)

Louisiana 2016 Flood

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Science

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Compound hazards yield Louisiana flood

Farshid Vahedifard^{1,*}, Amir AghaKouchak², Navid H. Jafari³

+ Author Affiliations

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Science

Vol 353, Issue 6306
23 September 2016

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Compound Extreme Events

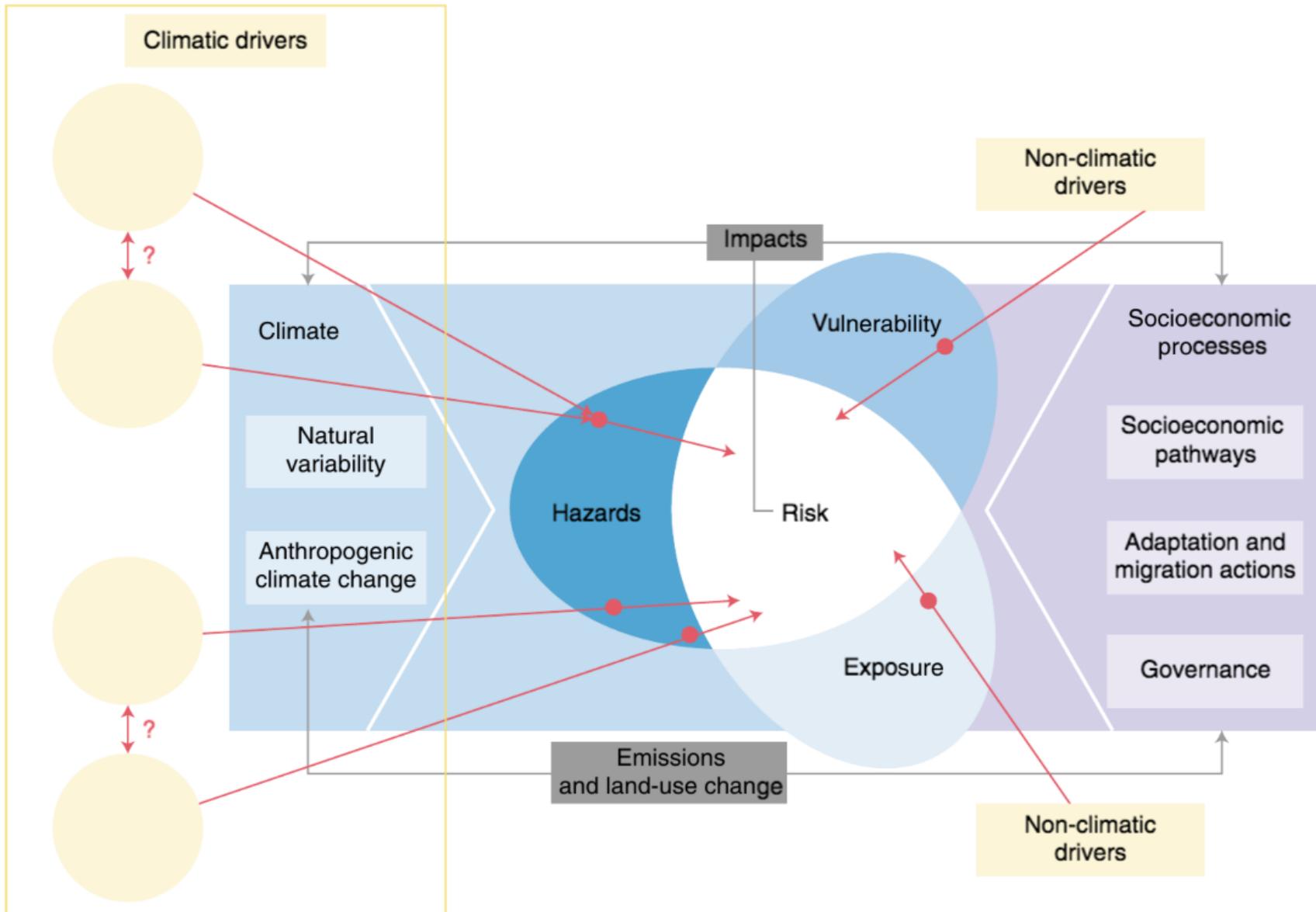


Two or more extreme events occurring simultaneously or successively

Combinations of extreme events with underlying conditions that amplify the impact of the events

Combinations of events that are not themselves extremes but lead to an extreme event or impact when combined.

Consecutive inter-dependent events that do not occur at the same time, but they have compounding impacts.



Zscheischler J., et al., *Nature Climate Change*, 8 (6), 469-477, doi: 10.1038/s41558-018-0156-3.

<https://www.nature.com/articles/s41558-018-0156-3>



Research Gaps:

Lack of theoretical frameworks for, change detection, frequency analysis and risk assessment of compound extremes.

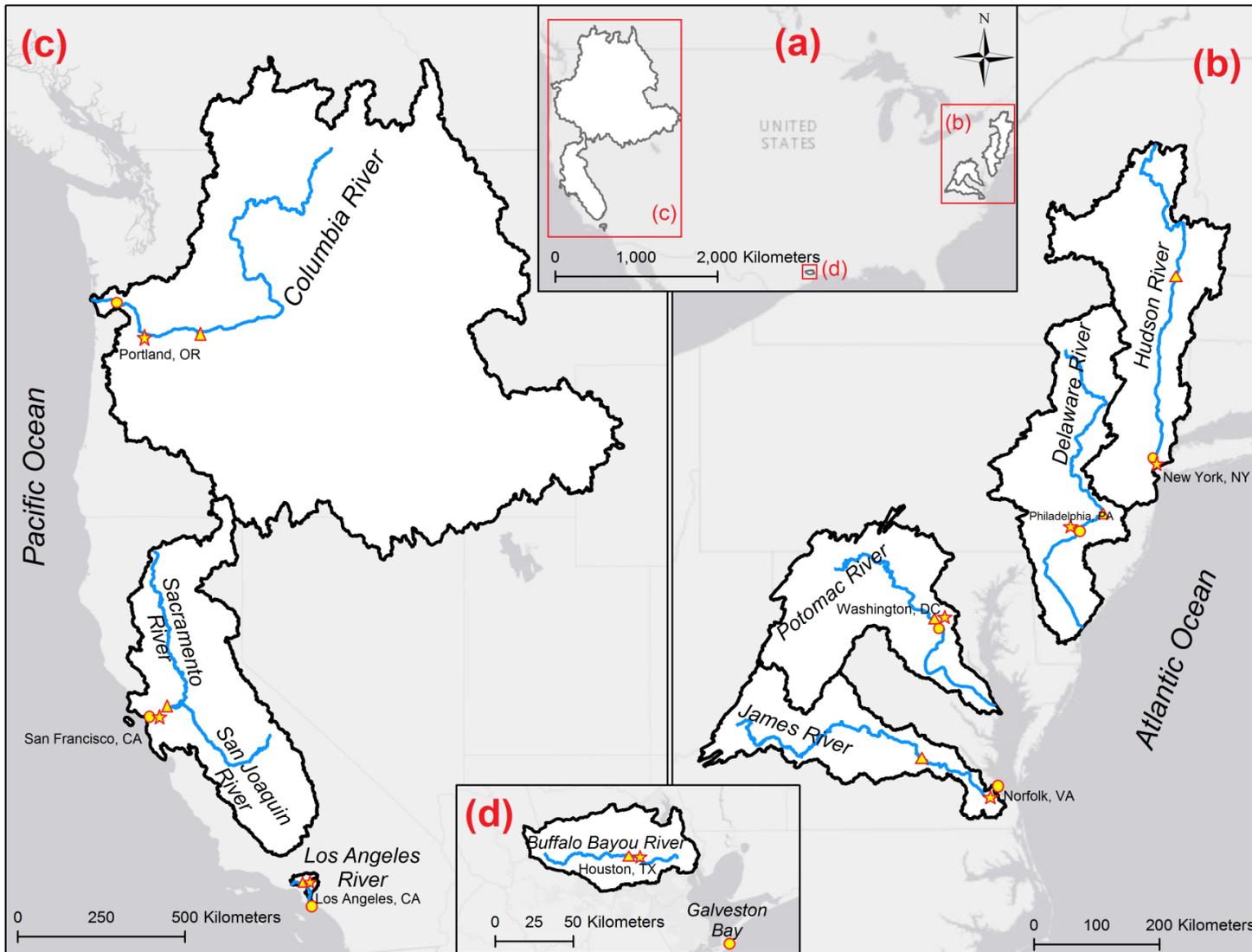
- Detecting changes in frequency and distribution of compound extremes (drought-heatwaves and Ocean-Terrestrial Flooding)
- Multivariate frequency analysis and risk assessment

Understanding and modeling the changing nature of human activities and their interactions with compound events.

- Compounding effects of different climate change and human water use scenarios



Compound Extreme Events

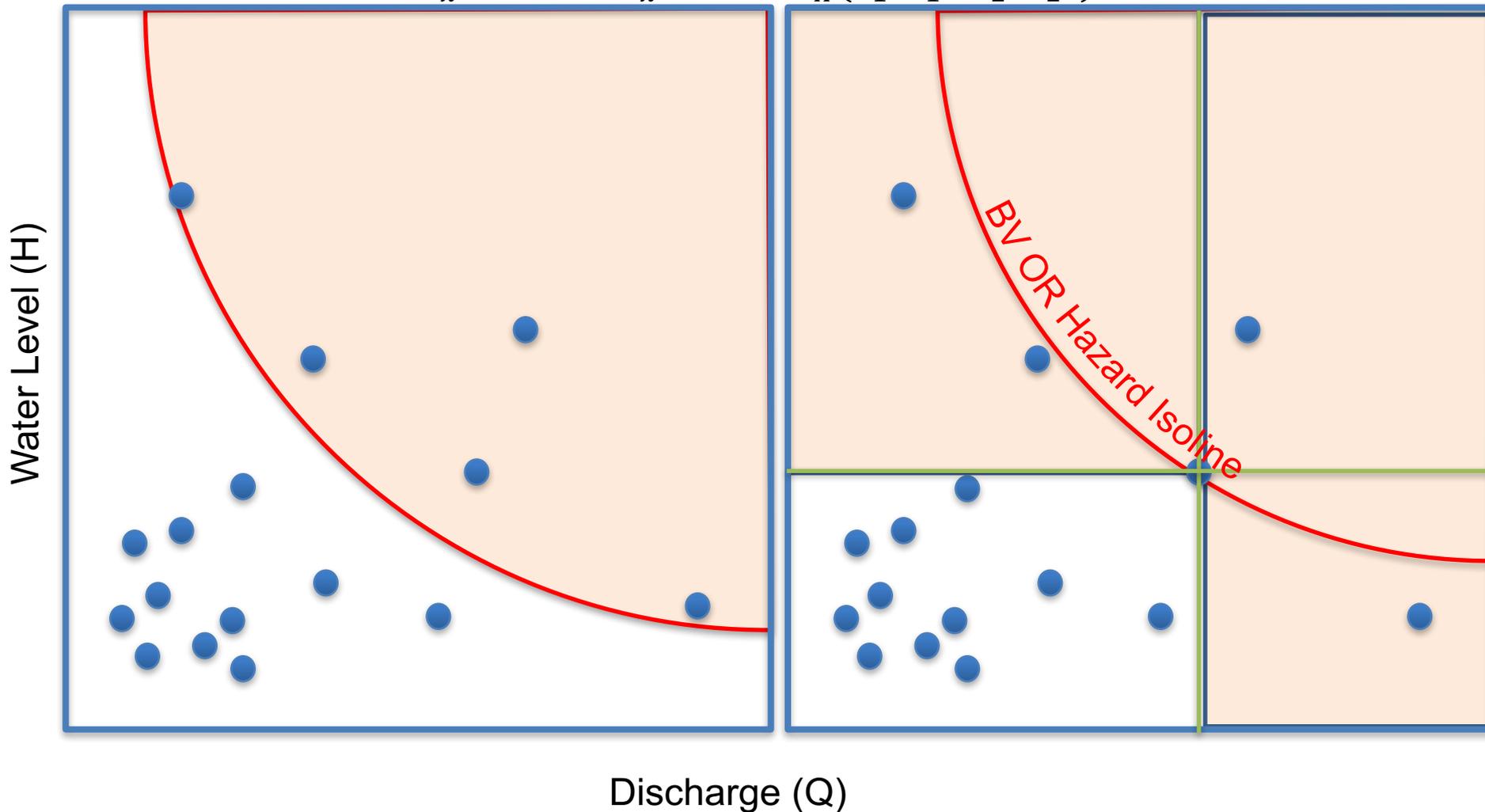




Compound Extreme Events



$$\alpha_x^V = P(X \in S_x^V) = 1 - C_X(F_1(x_1), F_2(x_2))$$



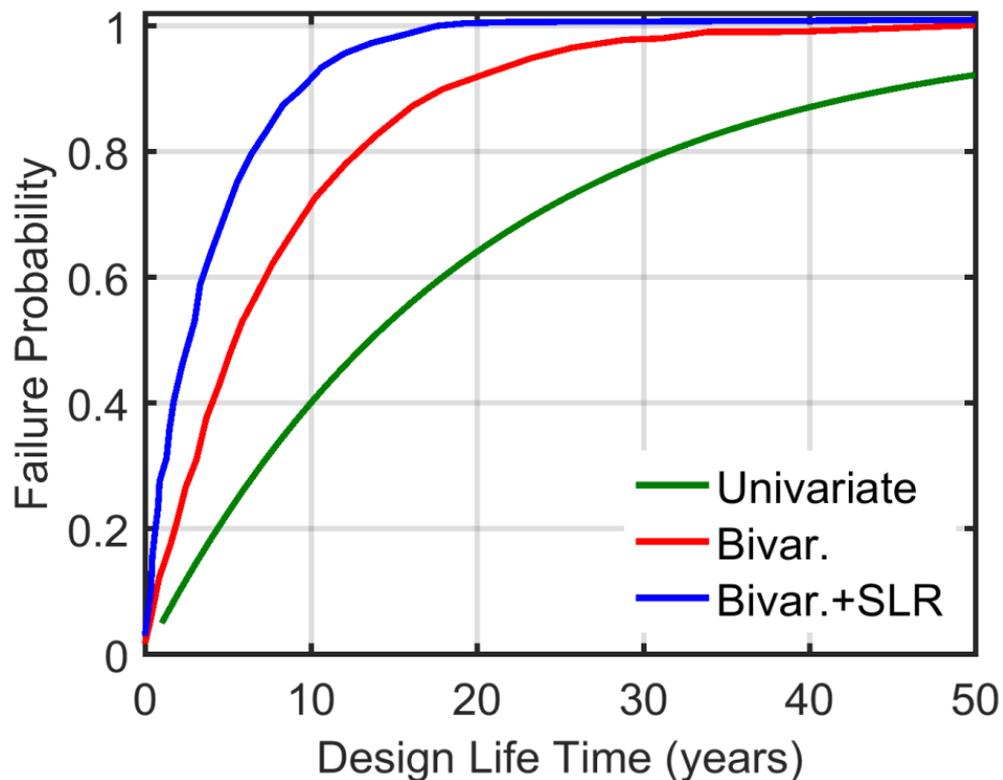
For a given design life time of T the failure probability (\check{P}_T) is calculated as

Univariate

$$\check{P}_T = 1 - (1 - p)^T$$

Multivariate

$$\begin{aligned} \check{P}_T &= 1 - P(X_1 \in S_1^C, \dots, X_T \in S_T^C) \\ &= 1 - \left(C_X(F_1(\tilde{x}_1), F_2(\tilde{x}_2)) \right)^T \end{aligned}$$

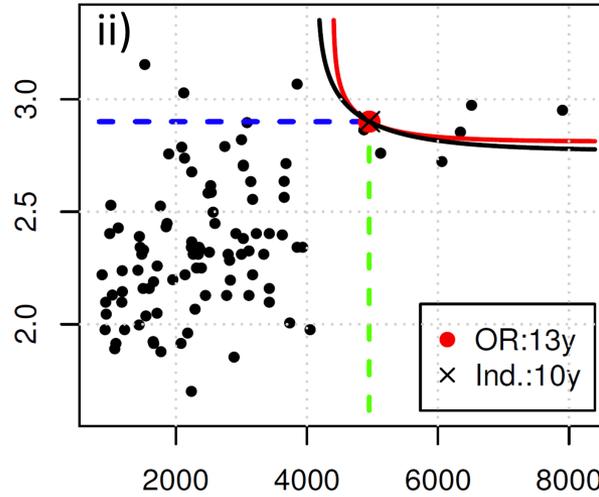
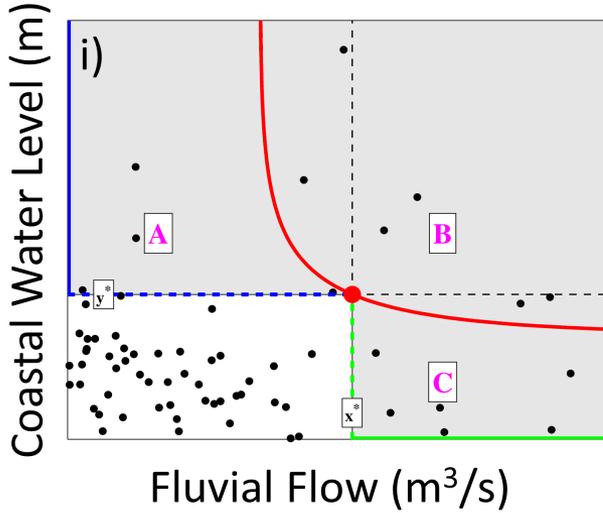


Compounding effects of sea level rise and fluvial flooding

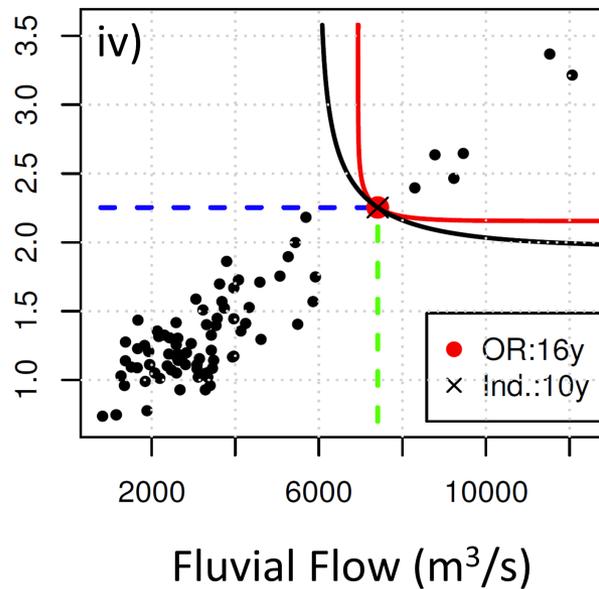
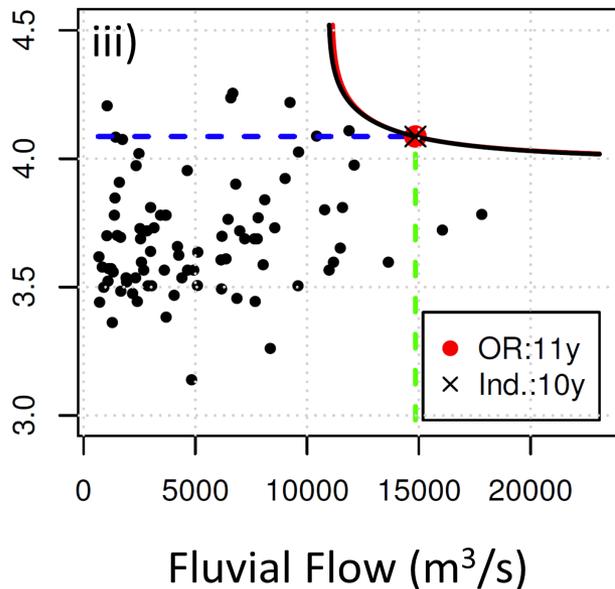
Hamed R. Mofstakhari^a, Gianfausto Salvadori^b, Amir AghaKouchak^{a,c,1}, Brett F. Sanders^{a,d}, and Richard A. Matthew^{d,e}



Compound Extreme Events

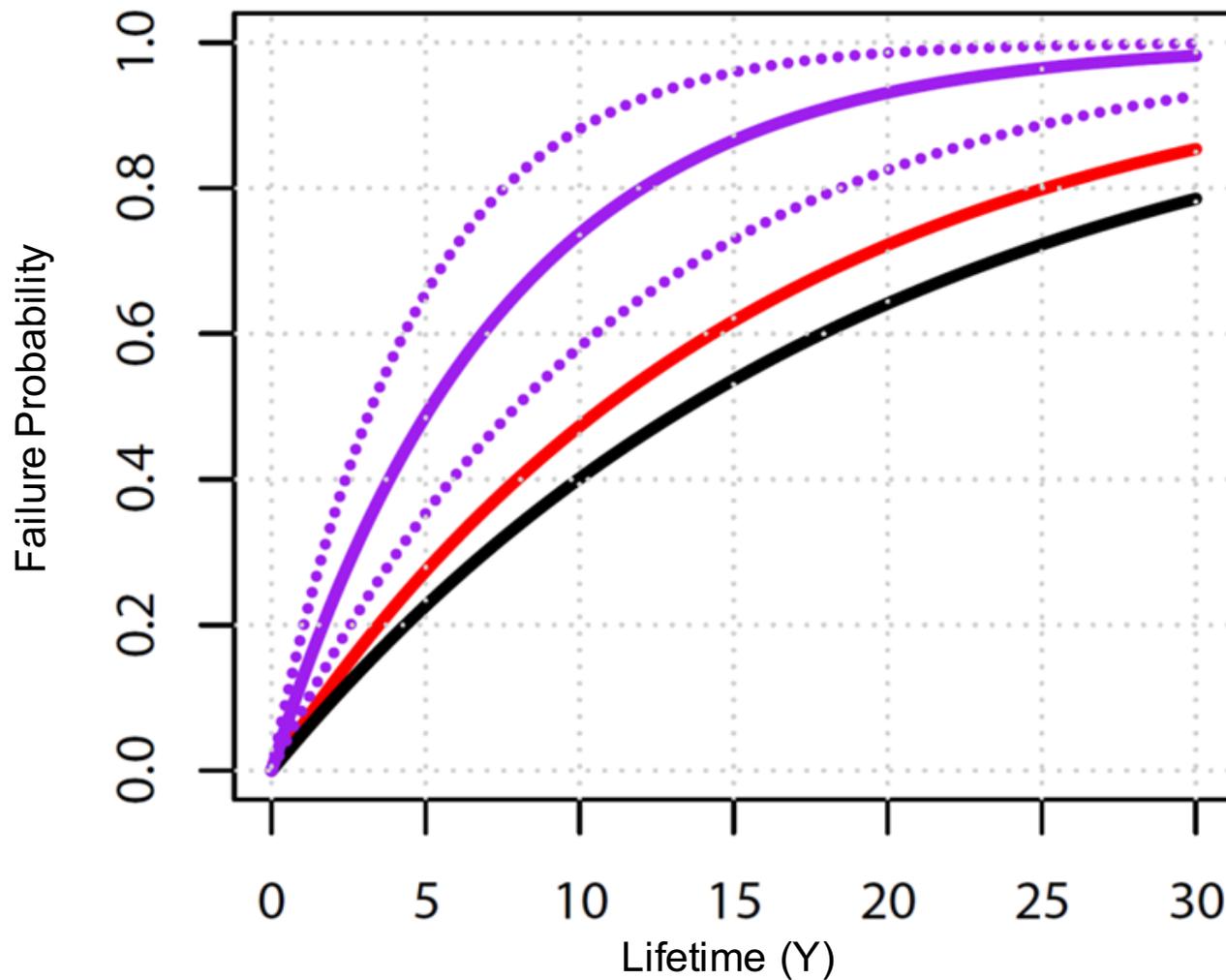


i) Illustration of the univariate and bivariate Hazard Scenarios. The black circles represent observed bivariate occurrences, the red circle is the reference occurrence $z^* = (x^*, y^*)$, the red line is the isoline of F_{XY} crossing z^* , with level $F_{XY}(x^*, y^*) \leq \min\{F_X(x^*), F_Y(y^*)\}$, and the black line is the isoline of F_{XY} crossing z^* , under the simplifying assumption of independence between Fluvial Flow and Coastal WL. The hazardous regions A, B, and C are indicated as dashed areas. The estimates of the bivariate OR RP's associated with the occurrence z^* are indicated in the legends for Philadelphia, PA (Figure 1ii), San Francisco, CA (Figure 1iii), and Washington, DC (Figure 1iv).



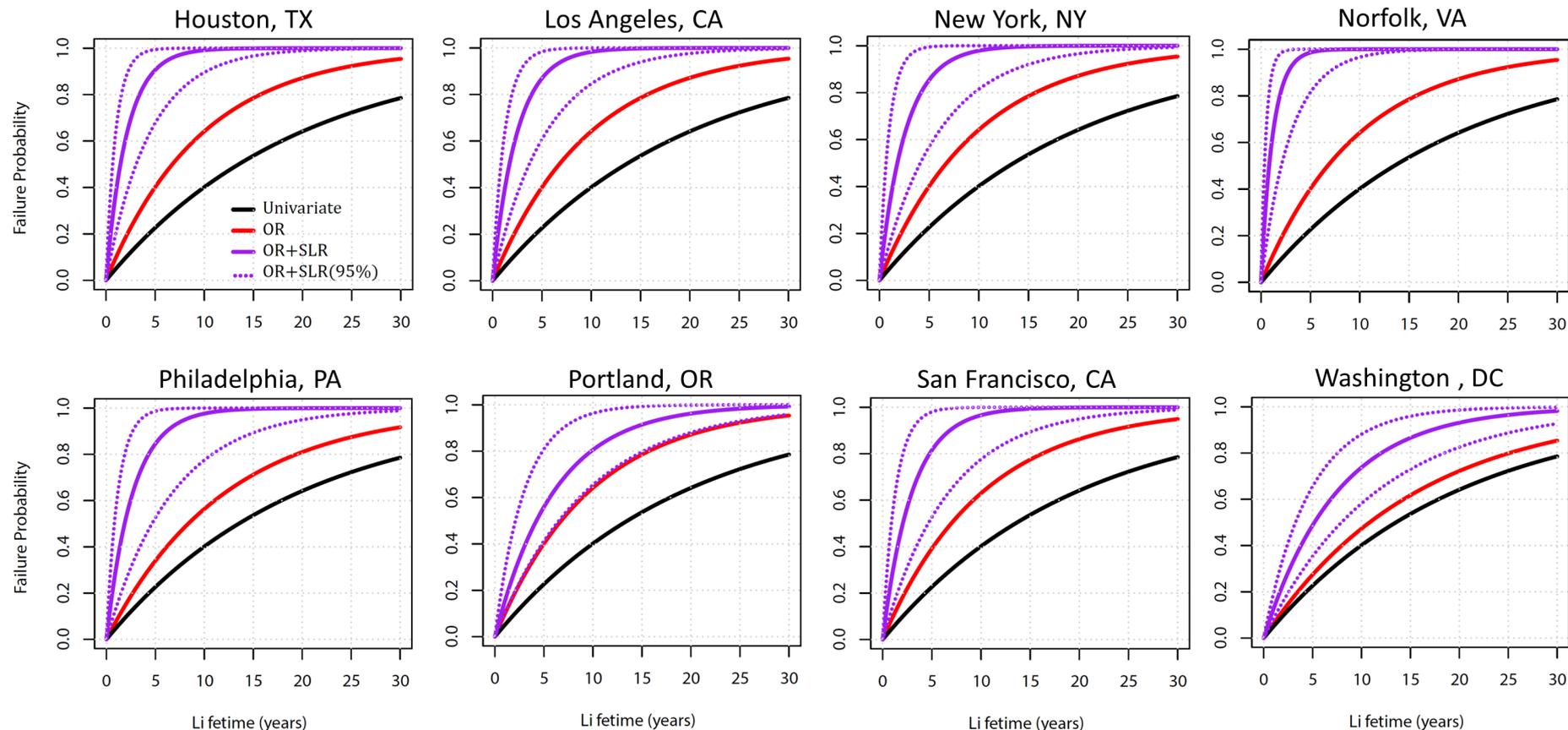


Washington , DC





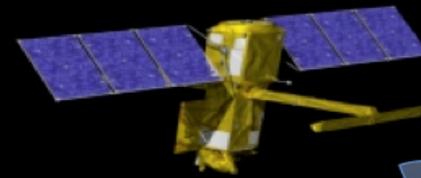
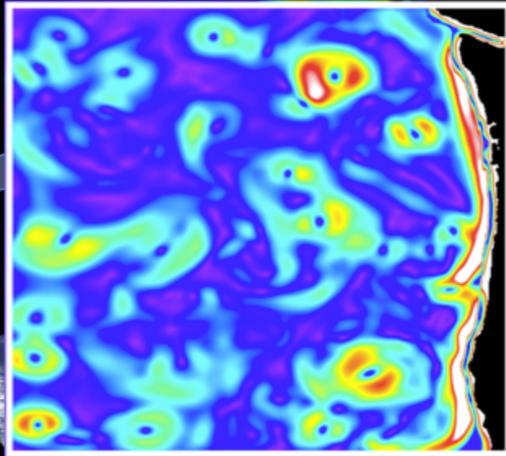
Compound Extreme Events



Estimated failure probability for a temporal horizon of 30 years. The solid black and red curves show, respectively, the estimated failure probability computed based on the univariate and bivariate OR hazard scenarios, according to the presently observed climate conditions. The solid and dashed purple curves show the estimated probability of failure using a bivariate OR approach and an associated 95% confidence band considering the projected SLR for 2030 under RCP 4.5.

Source: <https://swot.jpl.nasa.gov/>

High resolution products



Advanced wide
swath technology

Ocean and surface water
topography measurements



Supporting societal need

SWOT
SURFACE WATER & OCEAN TOPOGRAPHY

The Surface Water Ocean Topography (SWOT) mission, planned for launch in 2021, will collect high-frequency data for mapping the world's water elevations using radar interferometry.



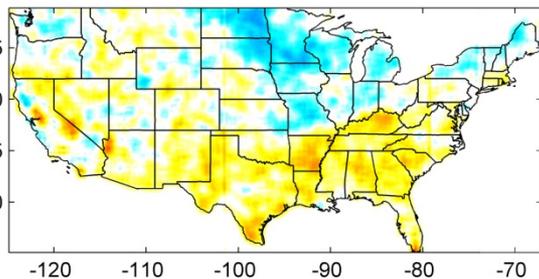
Drought and Heatwaves



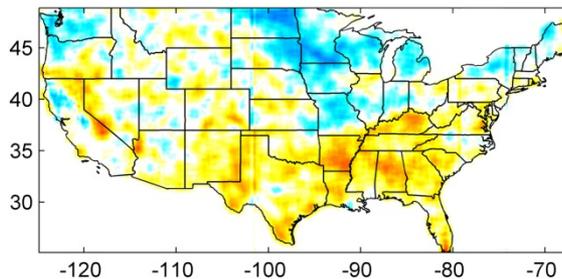
Droughts and Heatwaves



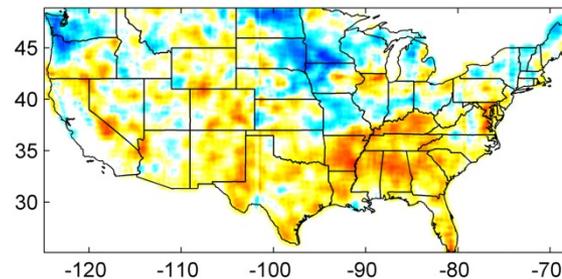
3-Day 85th Percentile Heatwave



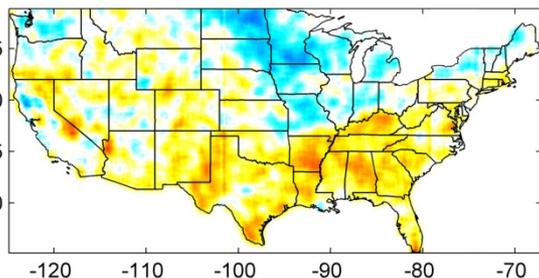
5-Day 85th Percentile Heatwave



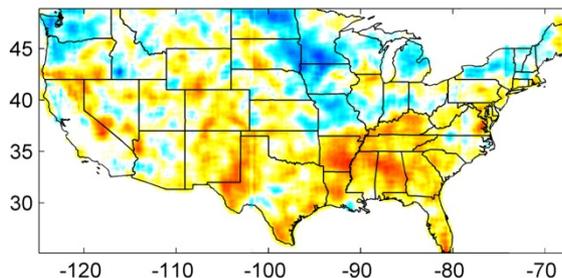
7-Day 85th Percentile Heatwave



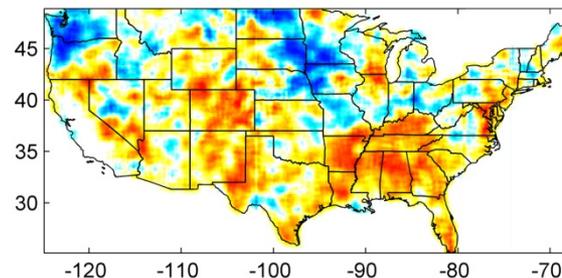
3-Day 90th Percentile Heatwave



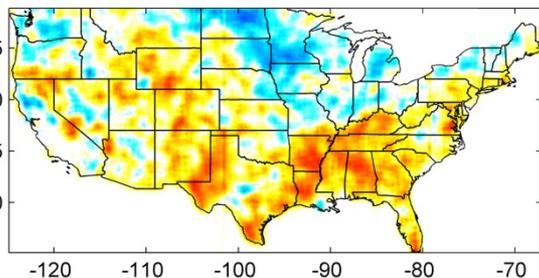
5-Day 90th Percentile Heatwave



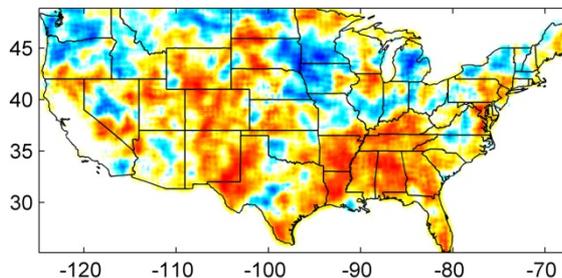
7-Day 90th Percentile Heatwave



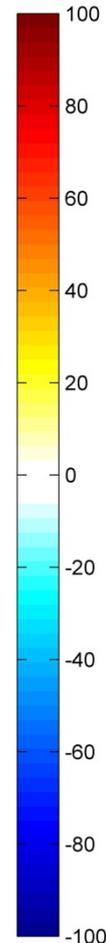
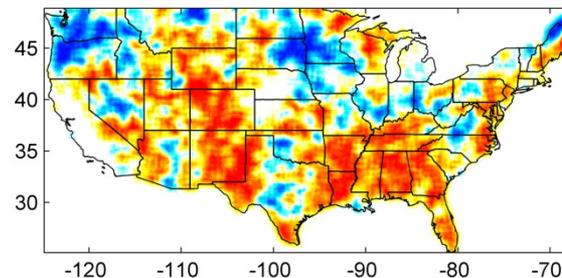
3-Day 95th Percentile Heatwave



5-Day 95th Percentile Heatwave



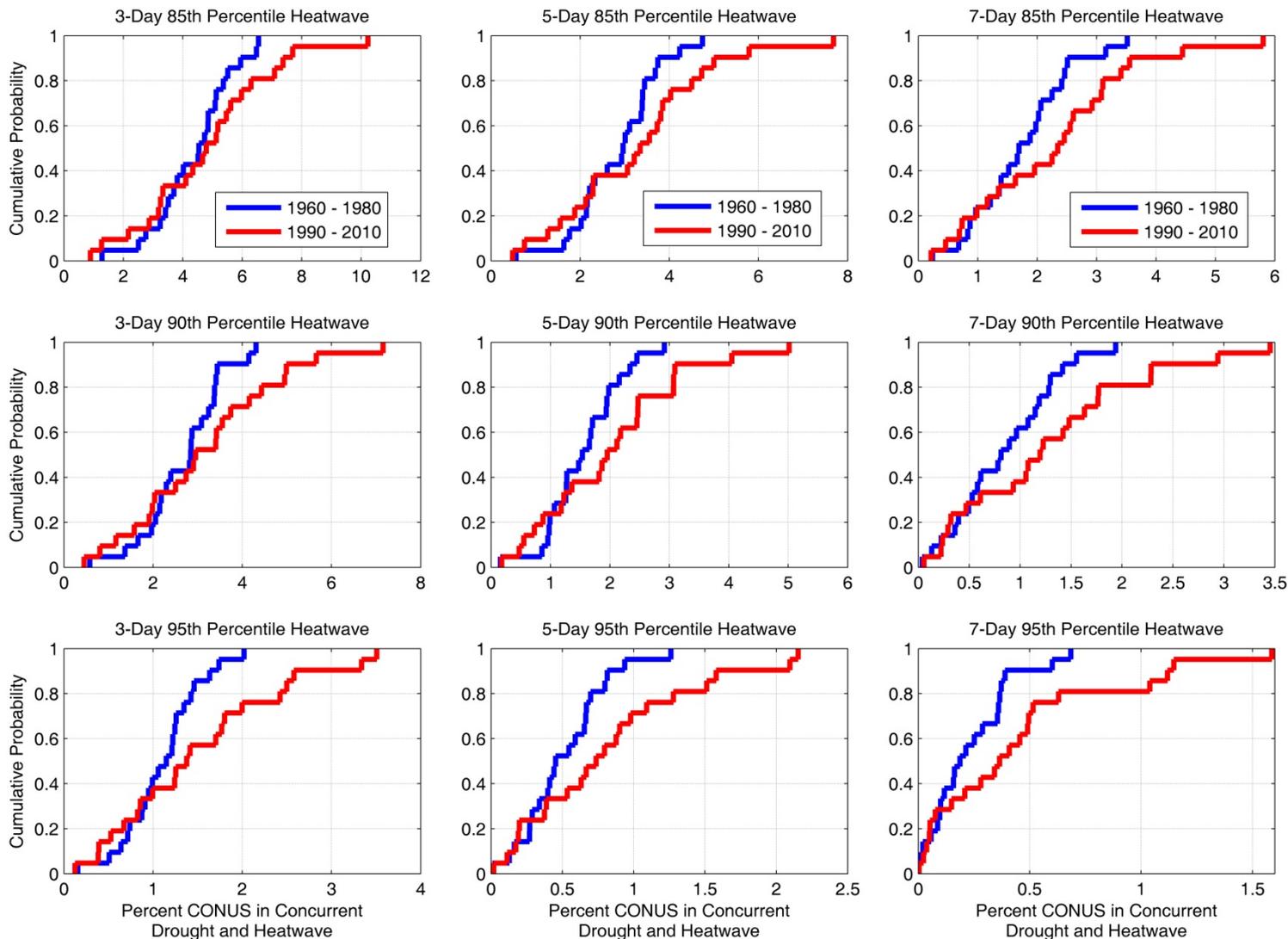
7-Day 95th Percentile Heatwave



Mazdiyasni O., AghaKouchak A., 2015, Substantial Increase in Concurrent Droughts and Heatwaves in the United States, *Proceedings of the National Academy of Sciences*, doi: 10.1073/pnas.1422945112.



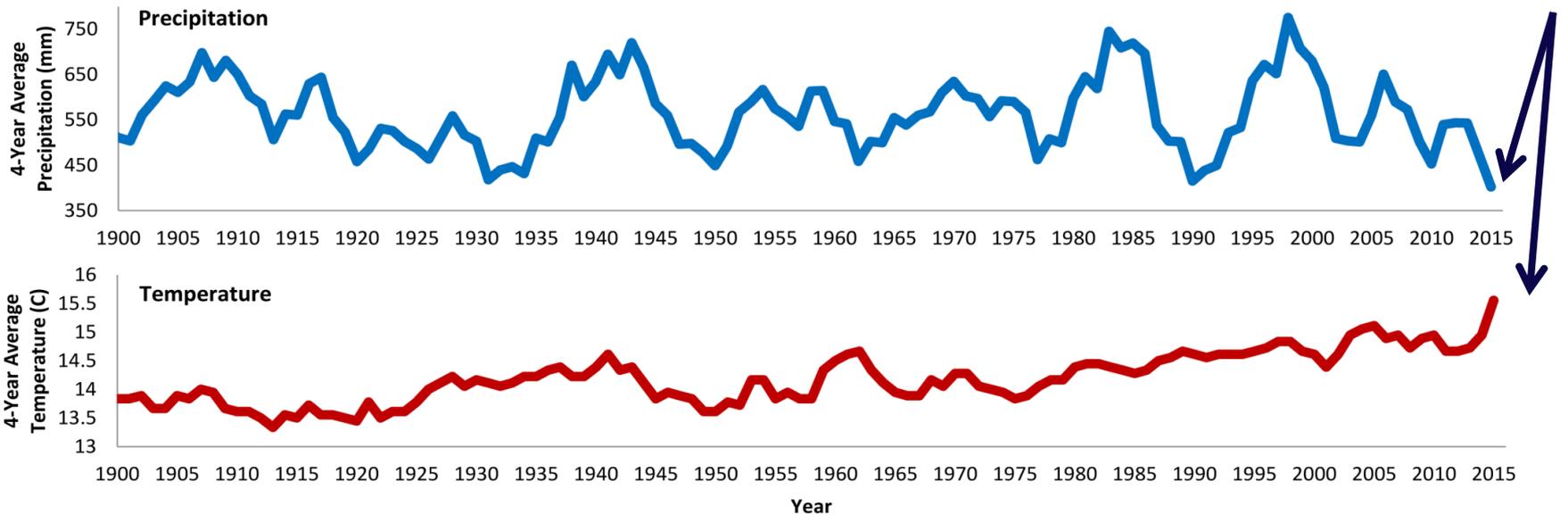
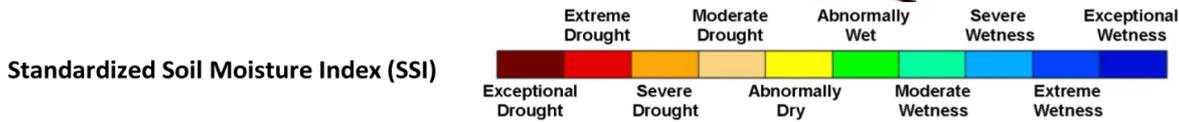
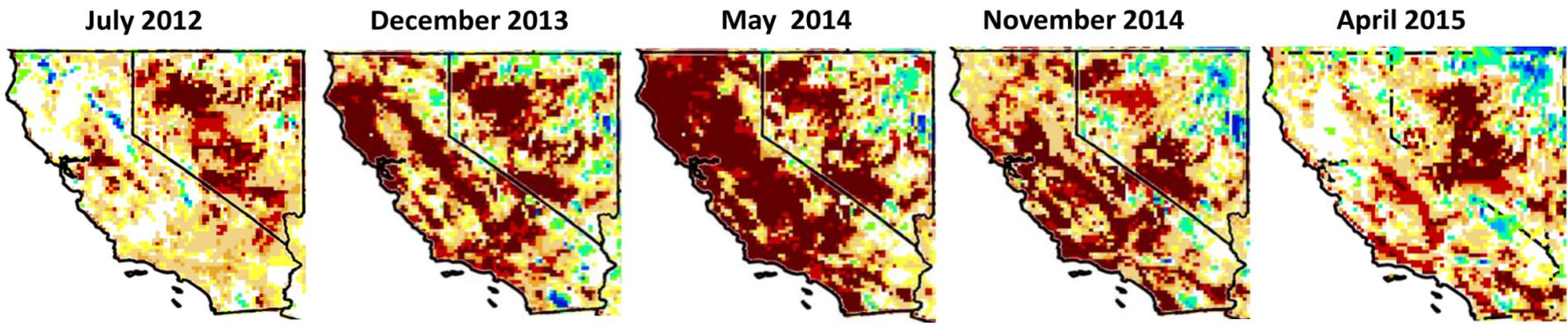
Droughts and Heatwaves



Mazdiyasni O., AghaKouchak A., 2015, Substantial Increase in Concurrent Droughts and Heatwaves in the United States, *Proceedings of the National Academy of Sciences*, doi: 10.1073/pnas.1422945112.



Compound Extreme Events



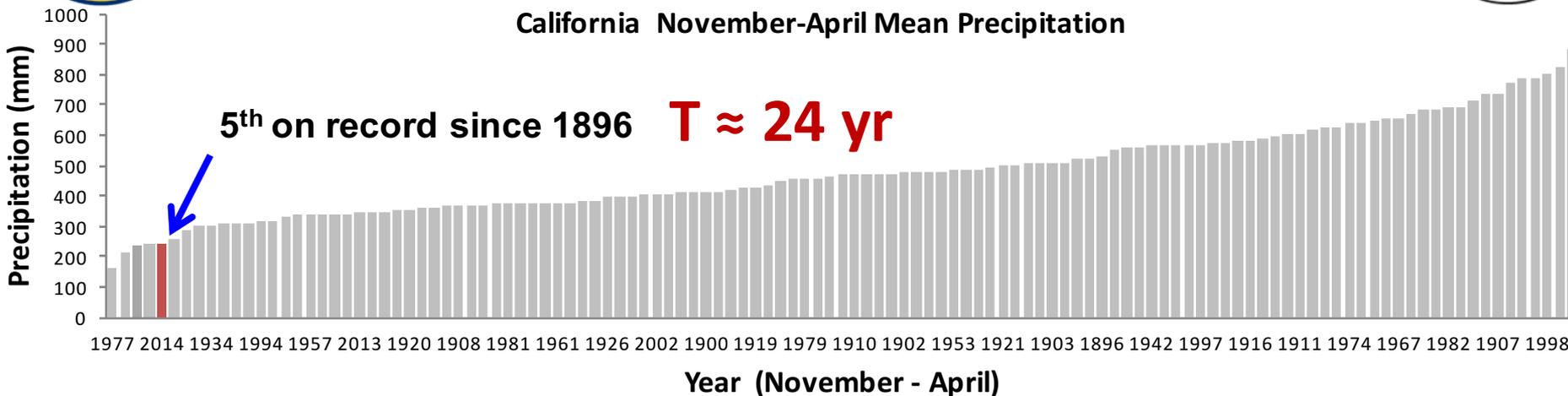
AghaKouchak A., Cheng L., Mazdinyasni O., Farahmand A., 2014, Global Warming and Changes in Risk of Concurrent Climate Extremes: Insights from the 2014 California Drought, *Geophysical Research Letters*, doi: 10.1002/2014GL062308.



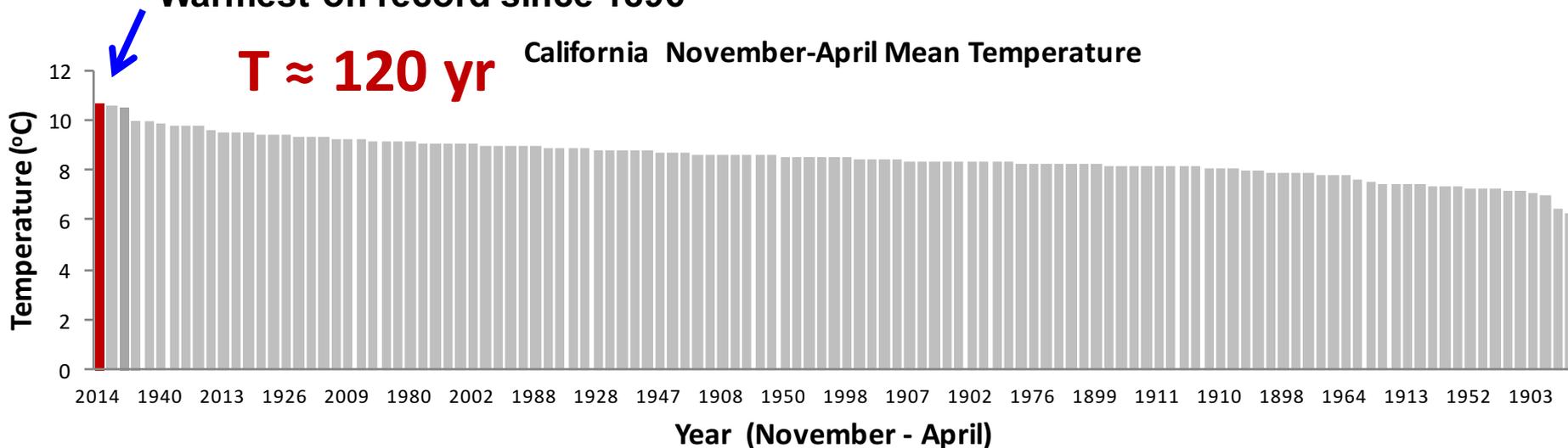
2014 California Drought: How Bad is It?



California November-April Mean Precipitation



Warmest on record since 1896

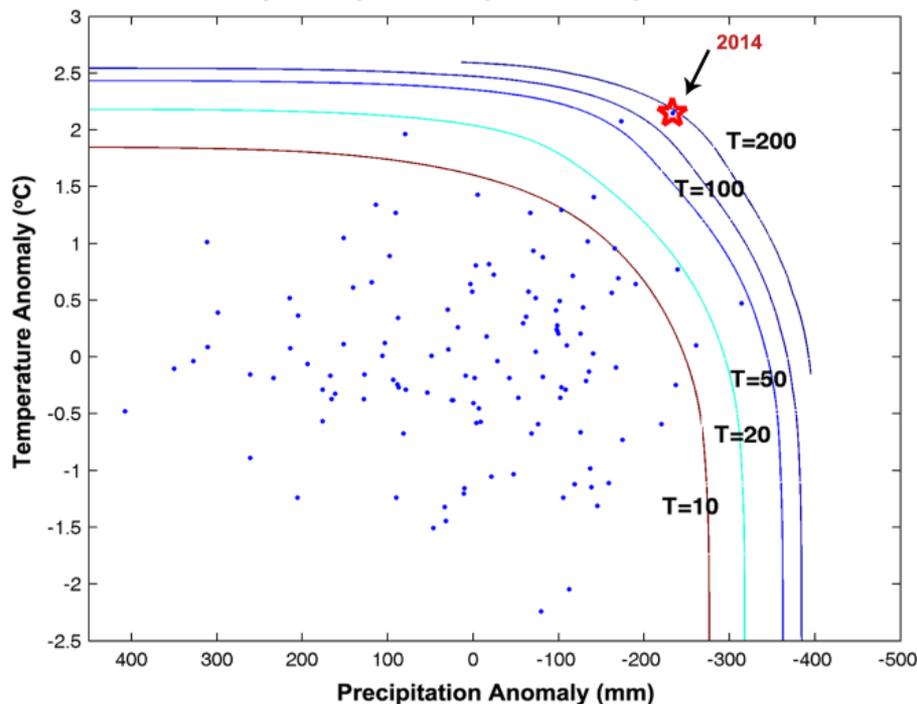




2014 California Drought: How Bad is It?



Nov.-Apr. Compound Precipitation-Temperature Extremes



Assuming two variables X (precipitation) and Y (temperature) with cumulative distribution functions $F_X(x) = \Pr(X \leq x)$ and $F_Y(y) = \Pr(Y \leq y)$, the copula (C) can be used to obtain their joint distribution function:

$F(x, y) = C(F_X(x), F_Y(y))$, where $F(x, y)$ is the joint distribution function of X and Y :

$$F(x, y) = \Pr(X \leq x, Y \leq y)$$

The joint survival distribution $\bar{F}(x, y) = \Pr(X > x, Y > y)$ can be obtained using the concept of survival copula:

$$\bar{F}(x, y) = \hat{C}(\bar{F}_X(x), \bar{F}_Y(y))$$

\bar{F}_X and \bar{F}_Y (i.e., $\bar{F}_X = 1 - F_X$, $\bar{F}_Y = 1 - F_Y$) are the marginal survival functions of X and Y , and \hat{C} is the survival copula.

Survival critical layer (or isoline) is then defined as:

$\mathcal{L}_t^{\bar{F}} = \{x, y \in R^d: \bar{F}(x, y) = t\}$ where $\mathcal{L}_t^{\bar{F}}$ is the survival critical layer associated with the probability t .

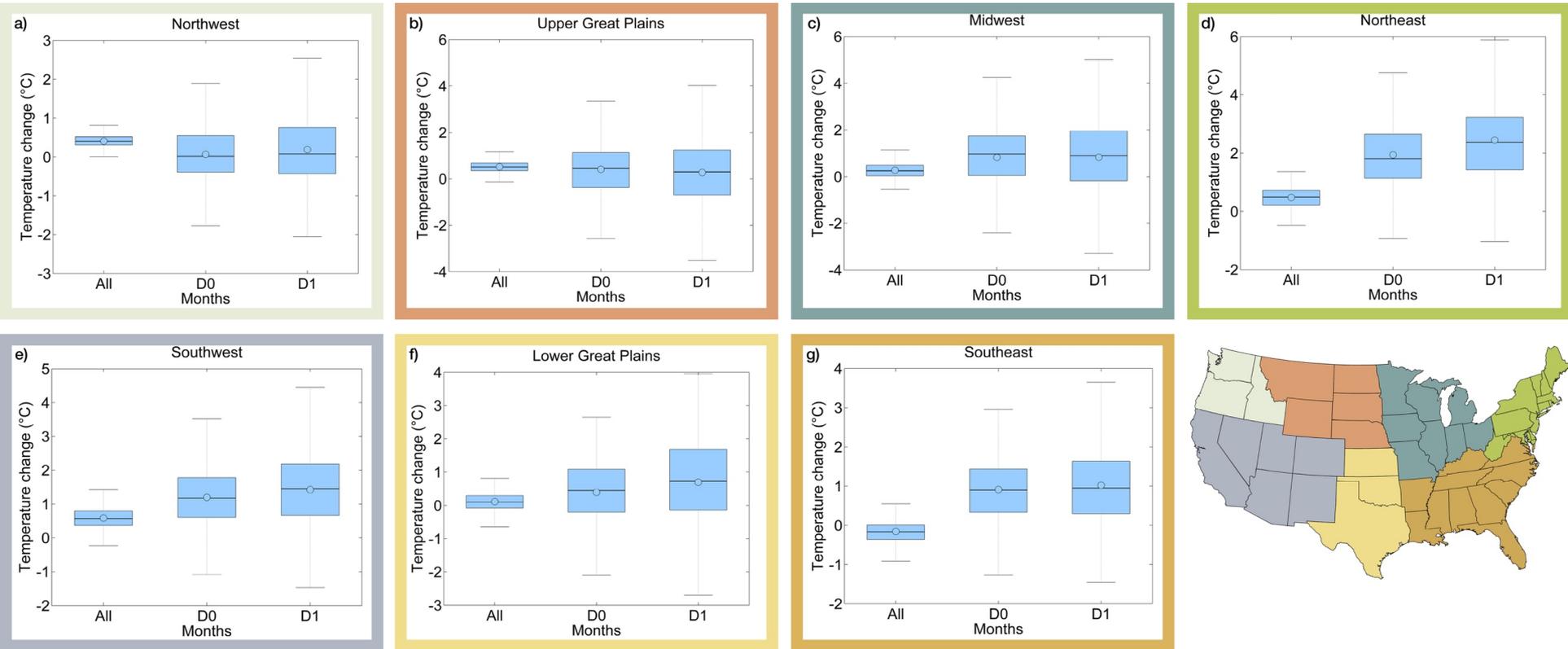
The survival return period of X and Y is defined as: $\bar{\kappa}_{XY} = \frac{\mu}{1-\bar{K}(t)}$ where $\bar{\kappa}_{XY}$ is called the survival Kendall's return period; $\mu > 0$ is the average interarrival time of X and Y ($\mu = 1$ indicates the average interarrival time between subsequent values in the time series is one year); and \bar{K} is the Kendall's survival function associated with \bar{F} defined as:

$$\bar{K}(t) = \Pr(\bar{F}(X, Y) \geq t) = \Pr(\hat{C}(\bar{F}_X(x), \bar{F}_Y(y)) \geq t)$$

For any return period T , the corresponding survival critical layer $\mathcal{L}_t^{\bar{F}}$ can be estimated by inverting the Kendall's survival function $\bar{K}(t)$ at the probability level $p = 1 - \frac{\mu}{T}$: $\bar{q} = \bar{q}(p) = \bar{K}^{-1}(p)$,



Hot Droughts

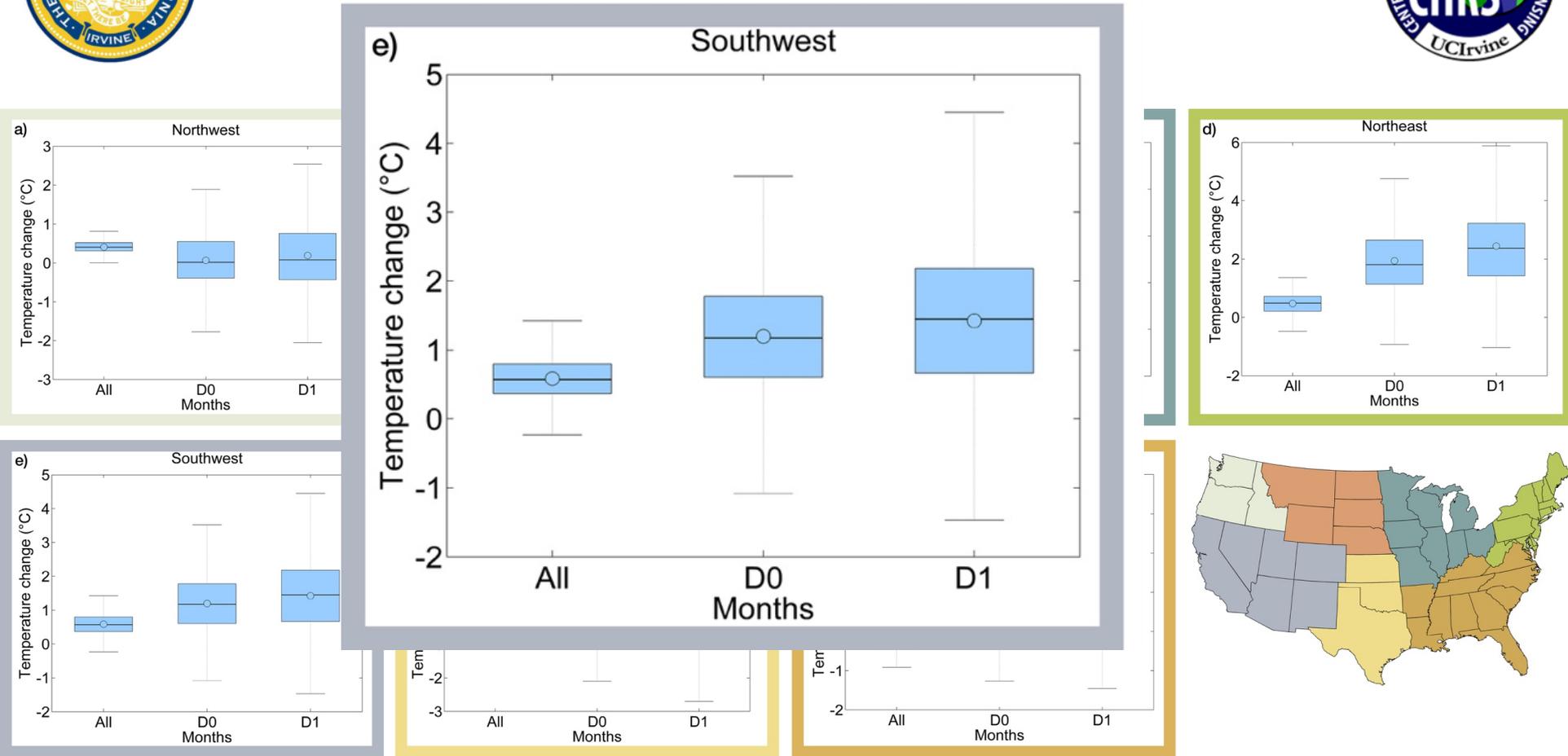


Regional boxplots display the temperature shifts corresponding to the average climate and different drought severity levels based on ground-based observations [1965-2014 relative to 1902-1951]

Chiang F., AghaKouchak, A, et al., 2018, in press.



Hot Droughts



Regional boxplots display the temperature shifts corresponding to the average climate and different drought severity levels based on ground-based observations [1965-2014 relative to 1902-1951]

Chiang F., AghaKouchak, A, et al., 2018, in press.

MvCAT is freely available here:

<http://amir.eng.uci.edu/software.php>

Sadegh, M., Ragno, E. and AghaKouchak, A. (2017), Multivariate Copula Analysis Toolbox (MvCAT): Describing dependence and underlying uncertainty using a Bayesian framework. *Water Resources Research*, 53, doi:10.1002/2016WR020242

Multivariate Copula Analysis Toolbox (MvCAT)

The screenshot shows the MvCAT software interface with several components:

- td.txt**: A table with 13 rows and 3 columns of numerical data.
- Select data & copula**: A panel with a "Browse data" button, a list of selected copulas (All, Gaussian, Clayton), and checkboxes for "Local optimization" and "Local optimization & MCMC".
- Parameter estimation method**: A panel with checkboxes for "Local optimization" and "Local optimization & MCMC", and a checkbox for "Include empirical probability isolines?".
- Run simulation & create graphs**: A button to execute the simulation.
- Result: Best copula**: A table showing the results of the copula selection process.
- Result: Best parameter**: A table showing the best parameter values for the selected copulas.
- Summary Report.txt**: A text file containing a detailed report of the analysis, including estimated copula parameters and warnings.

Result: Best copula

| | Max Likelihood | AIC | BIC |
|---|----------------|-----|-----|
| 1 | | | |
| 2 | | | |
| 3 | | | |
| 4 | | | |
| 5 | | | |

Result: Best parameter

| | Max Likelihood | AIC | BIC |
|---|----------------|-------------|-------------|
| 1 | BB1 | BB1 | BB1 |
| 2 | Roch-Alegre | Roch-Alegre | Roch-Alegre |
| 3 | Tawn | Tawn | Tawn |
| 4 | t | t | t |
| 5 | BBS | BBS | BBS |

Summary Report.txt

```

Sort copulas based on different criteria
Rank  Max Likelihood  AIC  BIC
1      BB1            BB1  BB1
2      Roch-Alegre    Roch-Alegre  Roch-Alegre
3      Tawn            Tawn    Tawn
4      t              t        t
5      BBS            BBS     BBS
6      Galambos       Galambos Galambos
...

Estimated copula parameters
Copula Name  BB1    BSC    Par#1-Local  Par#2-Local  Par#3-Local  Par#1-MCMC  95%-Par#1-95%-Range  Par#2-MCMC  95%-Par#2-95%-Range
Gaussian    0.3512  0.9987  0.4812      NaN          NaN          0.3996  [ 0.2966  0.4812]  NaN  [ NaN  NaN]
t           0.1889  0.9987  0.3938      0.3296      NaN          0.1987  [ 0.3896  0.4181]  7.1278 [ 5.8811  21.1912]
Clayton     0.3845  0.9982  0.5793      NaN          NaN          0.4508  [ 0.4874  0.8872]  NaN  [ NaN  NaN]
Frank       0.1058  0.9985  2.4812      NaN          NaN          2.3825  [ 2.3211  2.4572]  NaN  [ NaN  NaN]
...

WARNING(s)
Second parameter of t copula is degree of freedom
One of the parameter(s) of Clayton copula is converging to the parameter boundary(s). There is a chance that this is not a good fit!
One of the parameter(s) of Joe copula is converging to the parameter boundary(s). There is a chance that this is not a good fit!
599 copula is converging to the parameter boundary(s). There is a chance that this is not a good fit!
  
```

Future climate risk from compound events

Jakob Zscheischler ^{1*}, Seth Westra², Bart J. J. M. van den Hurk ^{3,4}, Sonia I. Seneviratne ¹, Philip J. Ward ⁴, Andy Pitman⁵, Amir AghaKouchak ⁶, David N. Bresch^{7,8}, Michael Leonard², Thomas Wahl⁹ and Xuebin Zhang¹⁰

Floods, wildfires, heatwaves and droughts often result from a combination of interacting physical processes across multiple spatial and temporal scales. The combination of processes (climate drivers and hazards) leading to a significant impact is referred to as a 'compound event'. Traditional risk assessment methods typically only consider one driver and/or hazard at a time, potentially leading to underestimation of risk, as the processes that cause extreme events often interact and are spatially and/or temporally dependent. Here we show how a better understanding of compound events may improve projections of potential high-impact events, and can provide a bridge between climate scientists, engineers, social scientists, impact modellers and decision-makers, who need to work closely together to understand these complex events.

Zscheischler J., Westra S., van den Hurk B.J.J.M. , Seneviratne S.I., Ward P.J., Pitman A., AghaKouchak A., Bresch D.N., Leonard M., Wahl T., Zhang X., 2018, Future Climate Risk from Compound Events, *Nature Climate Change*, 8 (6), 469-477, doi: 10.1038/s41558-018-0156-3.

<https://www.nature.com/articles/s41558-018-0156-3>



Questions?

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 : [@AghaKouchak](https://www.instagram.com/AghaKouchak)

