

How do I know if I've improved my continental scale flood early warning system?

Article

Published Version

Creative Commons: Attribution 3.0 (CC-BY)

Open access

Cloke, H. L. ORCID: <https://orcid.org/0000-0002-1472-868X>, Pappenberger, F., Smith, P. J. and Wetterhall, F. (2017) How do I know if I've improved my continental scale flood early warning system? *Environmental Research Letters*, 12 (4). 044006. ISSN 1748-9326 doi: 10.1088/1748-9326/aa625a Available at <https://centaur.reading.ac.uk/69403/>

It is advisable to refer to the publisher's version if you intend to cite from the work. See [Guidance on citing](#).

To link to this article DOI: <http://dx.doi.org/10.1088/1748-9326/aa625a>

Publisher: Institute of Physics

All outputs in CentAUR are protected by Intellectual Property Rights law, including copyright law. Copyright and IPR is retained by the creators or other copyright holders. Terms and conditions for use of this material are defined in the [End User Agreement](#).

www.reading.ac.uk/centaur

CentAUR

Central Archive at the University of Reading

Reading's research outputs online

How do I know if I've improved my continental scale flood early warning system?

This content has been downloaded from IOPscience. Please scroll down to see the full text.

2017 Environ. Res. Lett. 12 044006

(<http://iopscience.iop.org/1748-9326/12/4/044006>)

View [the table of contents for this issue](#), or go to the [journal homepage](#) for more

Download details:

IP Address: 134.225.109.63

This content was downloaded on 29/03/2017 at 11:35

Please note that [terms and conditions apply](#).

You may also be interested in:

[Demonstration of successful malaria forecasts for Botswana using an operational seasonal climate model](#)

Dave A MacLeod, Anne Jones, Francesca Di Giuseppe et al.

[Flood forecasting and early warning system for Dungun River Basin](#)

I Hafiz, M D Nor, L M Sidek et al.

[Potential of commercial microwave link network derived rainfall for river runoff simulations](#)

Gerhard Smiatek, Felix Keis, Christian Chwala et al.

[Singular vectors, predictability and ensemble forecasting for weather and climate](#)

T N Palmer and Laure Zanna

[The German drought monitor](#)

Matthias Zink, Luis Samaniego, Rohini Kumar et al.

[Skilful seasonal predictions of Baltic Sea ice cover](#)

Alexey Yu Karpechko, K Andrew Peterson, Adam A Scaife et al.

[Improved sub-seasonal meteorological forecast skill using weighted multi-model ensemble simulations](#)

Niko Wanders and Eric F Wood

[Predicting uncertainty in forecasts of weather and climate](#)

T N Palmer

[Long-range forecasts of UK winter hydrology](#)

C Svensson, A Brookshaw, A A Scaife et al.

Environmental Research Letters



LETTER

How do I know if I've improved my continental scale flood early warning system?

OPEN ACCESS

RECEIVED

27 October 2016

REVISED

17 February 2017

ACCEPTED FOR PUBLICATION

23 February 2017

PUBLISHED

28 March 2017

Original content from this work may be used under the terms of the [Creative Commons Attribution 3.0 licence](#).

Any further distribution of this work must maintain attribution to the author(s) and the title of the work, journal citation and DOI.

Hannah L Cloke^{1,4}, Florian Pappenberger^{2,3}, Paul J Smith² and Fredrik Wetterhall²¹ University of Reading, Reading, Berkshire, United Kingdom² European Centre for Medium Range Weather Forecasts, Reading, Berkshire, United Kingdom³ School of Geographical Sciences, University of Bristol, Bristol, United Kingdom⁴ Author to whom any correspondence should be addressed.E-mail: h.l.cloke@reading.ac.uk**Keywords:** flood early warning systems, forecast skill, monetary value, european flood awareness system, copernicus, multi-forcing ensemble, flood resilienceSupplementary material for this article is available [online](#)**Abstract**

Flood early warning systems mitigate damages and loss of life and are an economically efficient way of enhancing disaster resilience. The use of continental scale flood early warning systems is rapidly growing. The European Flood Awareness System (EFAS) is a pan-European flood early warning system forced by a multi-model ensemble of numerical weather predictions. Responses to scientific and technical changes can be complex in these computationally expensive continental scale systems, and improvements need to be tested by evaluating runs of the whole system. It is demonstrated here that forecast skill is not correlated with the value of warnings. In order to tell if the system has been improved an evaluation strategy is required that considers both forecast skill and warning value.

The combination of a multi-forcing ensemble of EFAS flood forecasts is evaluated with a new skill-value strategy. The full multi-forcing ensemble is recommended for operational forecasting, but, there are spatial variations in the optimal forecast combination. Results indicate that optimizing forecasts based on value rather than skill alters the optimal forcing combination and the forecast performance. Also indicated is that model diversity and ensemble size are both important in achieving best overall performance. The use of several evaluation measures that consider both skill and value is strongly recommended when considering improvements to early warning systems.

1. Introduction

Flood Early Warning Systems (EWS) are vital for enhancing disaster resilience (Guha-Sapir *et al* 2013, Stephens *et al* 2015a, 2015b, Carsell *et al* 2004, Coughlan de Perez *et al* 2016, Giron Lopez *et al* 2017), particularly for serious flooding in transnational river basins (Emerton *et al* 2016, Eleftheriadou *et al* 2015, Webster *et al* 2010). Although flood forecasts are improving (Pappenberger *et al* 2011, Collier 2016), EWS developers still face considerable challenges (Pagano *et al* 2014, Wetterhall *et al* 2013, Zia and Wagner 2015).

One of the most prominent challenges is understanding how best to evaluate scientific improvements

within a computationally intensive operational forecasting environment. The complexities of these systems mean that when small scientific or technical improvements are made, the consequent improvements to the forecasted variables and flood warnings are not necessarily straightforward. For example improvements in grid resolution, bias correction or additional data assimilation do not always produce the expected results because of feedbacks in the system (Kauffeldt *et al* 2015, Adams and Pagano 2016, supplementary material: section S1, figure S1 stacks.iop.org/ERL/12/044006/mmedia). Thus the only way to comprehensively evaluate improvements in such complex systems is through an intensive set of numerical experiments which run the whole system (as for weather forecasting

systems see for example <https://software.ecmwf.int/wiki/display/FCST/Terminology+for+IFS+testing>).

Another consideration is that decisions about the utility of improvements to EWS are typically based on an assessment of how physically consistent the system is with respect to observations. This is measured in terms of the quantitative skill of the system in forecasting variables such as river discharge or water level (Pappenberger *et al* 2015a, Robertson *et al* 2013, Wanders *et al* 2014). However, investment decisions about EWS instead consider the cost-benefit ratio of predictions, such as the value of flood warnings issued (Pappenberger *et al* 2015b). This reliance on skill measures to evaluate system improvements may exist because it is usual practice to evaluate system skill and alternatives are simply not considered, or because there is an inherent assumption that skill is correlated with value (which it may not be) or because evaluating the value of warnings is a very resource and data hungry activity which is not easy to achieve.

In this paper this mismatch is addressed by evaluating EWS improvements using traditional measures of forecast skill and measures of the value of the warnings, and a number of hybrid measures. The EWS used is the European Flood Awareness System (EFAS) which is an operational continental scale flood EWS (Smith *et al* 2015, 2016). A large set of reforecasts from EFAS is used to evaluate a system improvement that has never been previously objectively and fully tested in EFAS: the implementation of a multi-model Numerical Weather Prediction (NWP) forcing framework. Such a framework should theoretically provide a better estimation of uncertainty and an improved predictive distribution than a single forcing approach (Ajami *et al* 2006, Zsótér *et al* 2016).

2. Methods

In this paper, the whole integrated EFAS EWS is used to demonstrate a new skill-value evaluation strategy in the testing of the implementation of a multi-forcing framework. The experiment uses a large set of flood forecasts generated with a 2 year EFAS reforecast. Multi-forcing approaches use forecast combination techniques, which require the estimation of weights for each individual flood forecast, or ensemble of flood forecasts. All possible permutations of the NWP forcings available to EFAS are optimized in order to test the hypothesis that the full multi-model forcing provides the highest forecast skill and highest warning value (figure 1). The weights are optimized using five evaluation measures which range from traditional river discharge skill evaluation through to evaluating flood warning value (section 2.2). A sensitivity analysis is then undertaken in order to evaluate the impact of the model forcing combinations on EFAS performance. The combinations are evaluated relative to one another, again using evaluation measures ranging from river

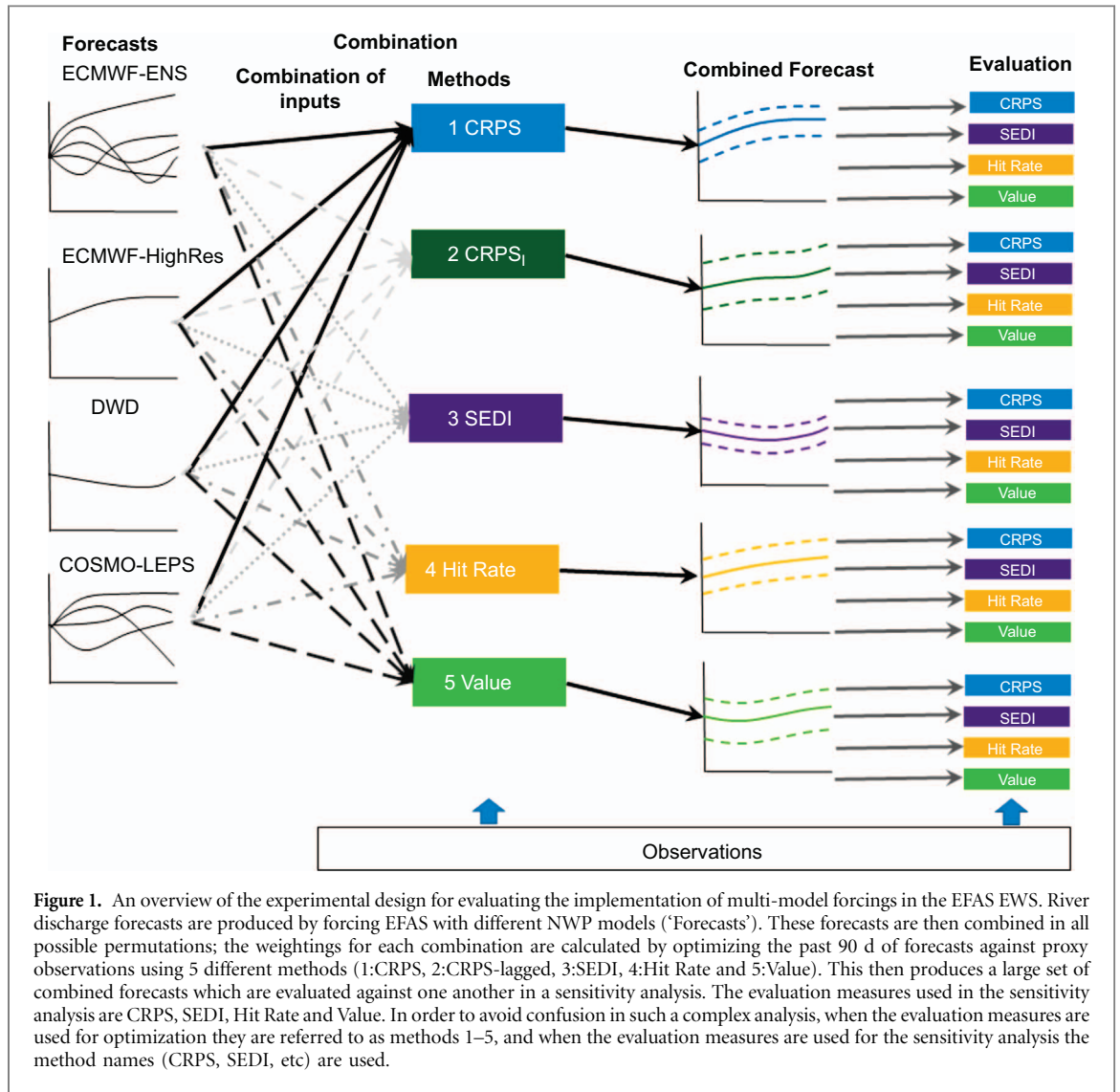
discharge skill through to flood warning value (figure 1). Following best practice for sensitivity testing (Saltelli *et al* 2008), first a Leave One out Comparison (LOOC) is undertaken followed by an Add One In Comparison (AOIC) (section 2.3). In order to avoid confusion in such a complex analysis, when the evaluation measures are used for optimization they are referred to as Methods 1–5, and when the evaluation measures are used for the sensitivity analysis the method names (CRPS, SEDI, etc) are used (see figure 1).

2.1. The European Flood Awareness System (EFAS)

EFAS produces probabilistic flood warnings up to 15 days ahead as part of the Copernicus Emergency Management Service (Bartholmes *et al* 2009, Smith *et al* 2015, 2016, Thielen *et al* 2009). EFAS was developed by the European Commission to contribute to better flood risk management in advance of and during flood crises across Europe. The system provides both National authorities and the European Commission with pan-European overviews of forecasted floods with the aim of improving coordination of aid and acting as a complementary source of information for national systems. The system is now forced with NWP forecasts that are both global and regional, deterministic and ensemble-based. The hydrological model is LISFLOOD (Van Der Knijff *et al* 2010) which is setup over the European domain on a 5×5 km grid and also for 768 river catchments, which are used in the operational EFAS for monitoring and post-processing. The forecasts are bias-corrected and post-processed at the locations where real-time hydrological observations are available (Smith *et al* 2016). Further details on the EFAS NWP forcings, flood warning decision rules and performance are provided in the supplementary material section S2.

When the EFAS has a system upgrade, a 'reforecast' is produced in order to evaluate the new changes to the system. Reforecasting is also known as hindcasting or retrospective forecasting and involves computing forecasts with the new EFAS configuration for past dates. The most recent reforecast for EFAS was produced in January 2014 (ECMWF 2014, Salamon 2014) and covers the 2 year period January 2012 to December 2013. The reforecasts used in this study are issued daily, looking up to 10 d ahead for the whole European domain. Here forecast lead times of 3–10 d are used in the analysis, as EFAS is a medium-range forecasting system that is designed for forecasts of lead times of 3 days and longer.

The NWP forcings for EFAS could be combined in a number of different ways (figure 1, table 1). It is assumed in the operational EFAS that the full multi-forcing combination (configuration 15) provides the best system performance but hitherto this has not been tested. As spatially distributed observed discharge data are not available, and the quality and coverage of station observations over the European domain are very unequal (Smith *et al* 2016), the river



discharge observations used in this study to evaluate the reforecasts are proxies, derived from routing observed rainfall through the hydrological model (as per Pappenberger *et al* 2008, 2015). As the same model is used for observations and the predictions, this also allows us to control for a number of other uncertainties.

2.2. Forecast improvement: combination and optimization

First the flood forecasts are combined, requiring the estimation of weights for each individual forecast or ensemble of forecasts in order to optimise the output of the systems against the proxy observations. This is done for each of the 768 river catchments.

The river discharge forecasts from different NWP are combined using nonhomogeneous Gaussian regression, NGR (Gneiting *et al* 2005) (equation (1)).

$$\begin{aligned}
 y_{s,t} | f_{1,s,t}, \dots, f_{M,s,t} \sim & N(w + g_{1,s,t} f_{1,s,t} + \dots \\
 & + g_{M,s,t} f_{M,s,t}, h + y_{1,s,t} s_{1,s,t} + \dots \\
 & + y_{M,s,t} s_{M,s,t})
 \end{aligned} \quad (1)$$

$y_{s,t}$: discharge at location s and lead time t .

$f_{i,s,t}$: mean of the i th ensemble forecast (in case of ensemble forecast)/forecast value (in case of deterministic forecast) at location s and lead time t

M : number of systems

w, g : bias correction parameters

h, y : spread correction parameters

$s_{i,s,t}$: the standard deviation of the i th ensemble forecast. In the case where only a deterministic forecast is used this is replaced by the forecast value.

The parameters of the NGR can be estimated by optimising an evaluation measure on the past 90 d of forecasts. Here five different evaluation measures are used for this optimization stage. These have been selected to cover the range from a traditional skill based evaluation measure (method 1) through to a monetary value based score (method 5), with hybrid scores in between (methods 2–4).

2.2.1. Optimization method 1: optimization using continuous rank probability score (CRPS) (for each lead time), CRPS

Method 1 considers the skill of river discharge and optimizes the CRPS (Hersbach 2000) for each lead time. The NGR is optimized independently for each

Table 1. Configurations of NWP forcings available to produce EFAS forecasts. All possible permutations are evaluated. DWD refers to the deterministic, high-resolution forecast issued by the Deutsche Wetterdienst. ECMWF-Highres refers to the deterministic, high resolution forecast issued by the European Centre for Medium-range Weather Forecasts (ECMWF). ECMWF-ENS refers to the ensemble forecast issued by the ECMWF. COSMO-LEPS refers to the ensemble forecast issued by the COSMO Consortium. (Details are provided in Smith *et al* 2016).

Configuration	DWD	ECMWF-Highres	ECMWF-ENS	COSMO-LEPS
1	•			
2		•		
3			•	
4				•
5	•	•		
6	•		•	
7	•			•
8		•	•	
9		•		•
10			•	•
11	•	•	•	
12	•	•		•
13	•		•	•
14		•	•	•
15	•	•	•	•

lead time and location using the analytical formula for the CRPS given in Gritter *et al* (2006).

2.2.2. Optimization method 2: optimization using continuous rank probability score (CRPS) for lagged forecasts, CRPSI

Warning decisions in EFAS are based on lagged forecasts. Consecutive forecasts are required to issue an alert as this provides a better false alarm rate (see supplementary material S2). The CRPS is optimized using a NGR formulation which contains not only the most recent forecast, but also forecasts issued 3–10 days beforehand increasing the number of ensemble systems i used in equation (1). This method is hence closer to the relevant decision rules (Cloke and Pappenberger 2008).

2.2.3. Optimization method 3: optimization using the symmetric extreme dependency index, SEDI

In this method, the performance of warnings which use lagged forecasts is scored in terms of hits, misses, false alarms and correct rejections using a contingency table and the decision framework shown in table S2. Flood events are low frequency events and so the Symmetric Extreme Dependency Index (SEDI) is used (Ferro and Stephenson 2011, North *et al* 2013):

$$SEDI = \frac{\log F - \log H - \log(1 - F) + \log(1 - H)}{\log F + \log H + \log(1 - F) + \log(1 - H)} \quad (2)$$

Where H is the hit rate:

$$H = \frac{a}{a + c} \quad (3)$$

And F is the false alarm rate:

$$F = \frac{b}{b + d} \quad (4)$$

where a , b , c , and d are the number of hits, the number of false-alarms, the number of misses and the number of correct rejections respectively. The SEDI ranges from $[-1, 1]$, taking the value of 1 for perfect forecasts and 0 for random forecasts, therefore scores above 0 have some degree of skill.

2.2.4. Optimization method 4: optimization using the hit rate

As false alarms have a low cost in early warnings (Dale *et al* 2013), method 4 uses an objective scoring function for optimization which focusses on the number of hits and misses (the hit rate, equation (3)) for lagged forecasts as a proxy for monetary benefit.

2.2.5. Method 5: optimization using value

Pappenberger *et al* (2015) have estimated the monetary value of the EFAS by calculating the avoided flood damages of the early warnings and comparing with the costs of implementation and running the system. This required a large analysis involving details of EFAS forecasts, the EU and national forecasting context of EFAS, the flood alert decision rules, damage data sets (Barredo (2009), the EM-DAT (EM-DAT 2014) emergency events database and complementary information from the European Solidarity fund application (EC 2014)), and the calculation of avoided flood damages.

However, when making comparisons of various setups within any one early warning system (in this case EFAS), the monetary value can be evaluated using an analysis of just the hits (correct forecasts) (Pappenberger *et al* 2015). This is because the base investment value in the system and the running costs remain static, the false alarms can be neglected (as above in method 4) and the total number of observed flood events (hits + misses) remains constant in the evaluation dataset. Optimizing against the hits is directly equivalent to optimizing against the value, and thus the approach taken in Method 4 can be modified to use only the hits in the optimization and will reflect directly the monetary value (a in equation (3)).

2.3. Sensitivity analysis of forecast improvements

The optimised EFAS forecast sets are evaluated against one another in order to understand the influence and

Table 2. Spearman Rank correlations between the different objective scoring functions: CRPS_m, SEDI, Hit Rate and Value for all 5 optimization methods. All values shown are significantly different from 0 ($p = 0.05$).

Optimization Method	Rank Correlation between scoring functions					
	CRPS _m	CRPS _m	CRPS _m	SEDI	SEDI	Hit Rate
	vs SEDI	vs Hit Rate	vs Value	vs Hit Rate	vs Value	vs Value
1	−0.48	0.04	0.07	0.68	−0.11	0.21
2	−0.39	0.18	0.07	0.60	−0.11	0.15
3	0.06	−0.08	−0.04	0.29	−0.10	0.20
4	0.12	0.01	−0.05	0.44	−0.17	0.08
5	−0.20	0.23	0.002	0.58	−0.12	0.15
Mean	−0.18	0.08	0.01	0.52	−0.12	0.16

contributions of the different input forcings. This necessarily uses objective skill and value evaluation measures based on CRPS, SEDI, Hit Rate and Value to evaluate forecast performance (i.e. based on the same evaluation measures used for the optimization, see section 2.2 and figure 1). The mean of the CRPS for all lead times above 3 d (CRPS_m) is used for comparison with other evaluation measures (lead times above 3 d are selected in this calculation as EFAS is a medium-range forecasting system that is designed for forecasts of lead times of 3 d and longer). The CRPS-lagged does not appear in this part of the analysis as this requires weighting past forecasts, which requires optimization.

The sensitivity analysis methodology follows recommendations from Saltelli *et al* (2008). First a ‘Leave One Out Comparison’ (LOOC) is performed, in which the combinations containing a particular forcing (or group of forcings) are compared with the combinations that do not contain the individual forcing (or group of forcings) (the score reference). For example, and referring to table 1, for the DWD forcing, combinations 1, 5, 6, 7, 11, 12, 13 (which contain the DWD forcing) are compared with combinations 2, 3, 4, 8, 9, 10, 14 (which do not contain the DWD forcing).

Second, an ‘Add One In Comparison (AOIC)’ is performed in which an individual forcing/group of forcings is added to each combination and compared to the combination without it (the score reference). For example, and again referring to table 1, for the group of forcings ‘ECMWF-ENS and COSMO-LEPS’, combinations 13, 14 and 15 are compared with combinations 1, 2 and 5.

In the sensitivity analysis, evaluation of the different configurations is undertaken using ‘skill’ scores. Using one specified system configuration as the reference, the individual scores are divided by the reference score and thus normalised. The higher the score the better, and anything above 0 indicates ‘skill’ of the forecast in relation to the reference. The CRPS, thus becomes the CRPSS (Continuous Rank Probability Skill Score) by dividing by the CRPS of the reference configuration. The SEDI becomes the SEDIS (Symmetric Extreme Dependency Index Skill Score) by dividing by the SEDI of the reference configuration.

The Hit Rate becomes the Hit Rate Skill by dividing by the Hit Rate of the reference configuration. The Value becomes the Relative Value by dividing by the Value of the reference configuration.

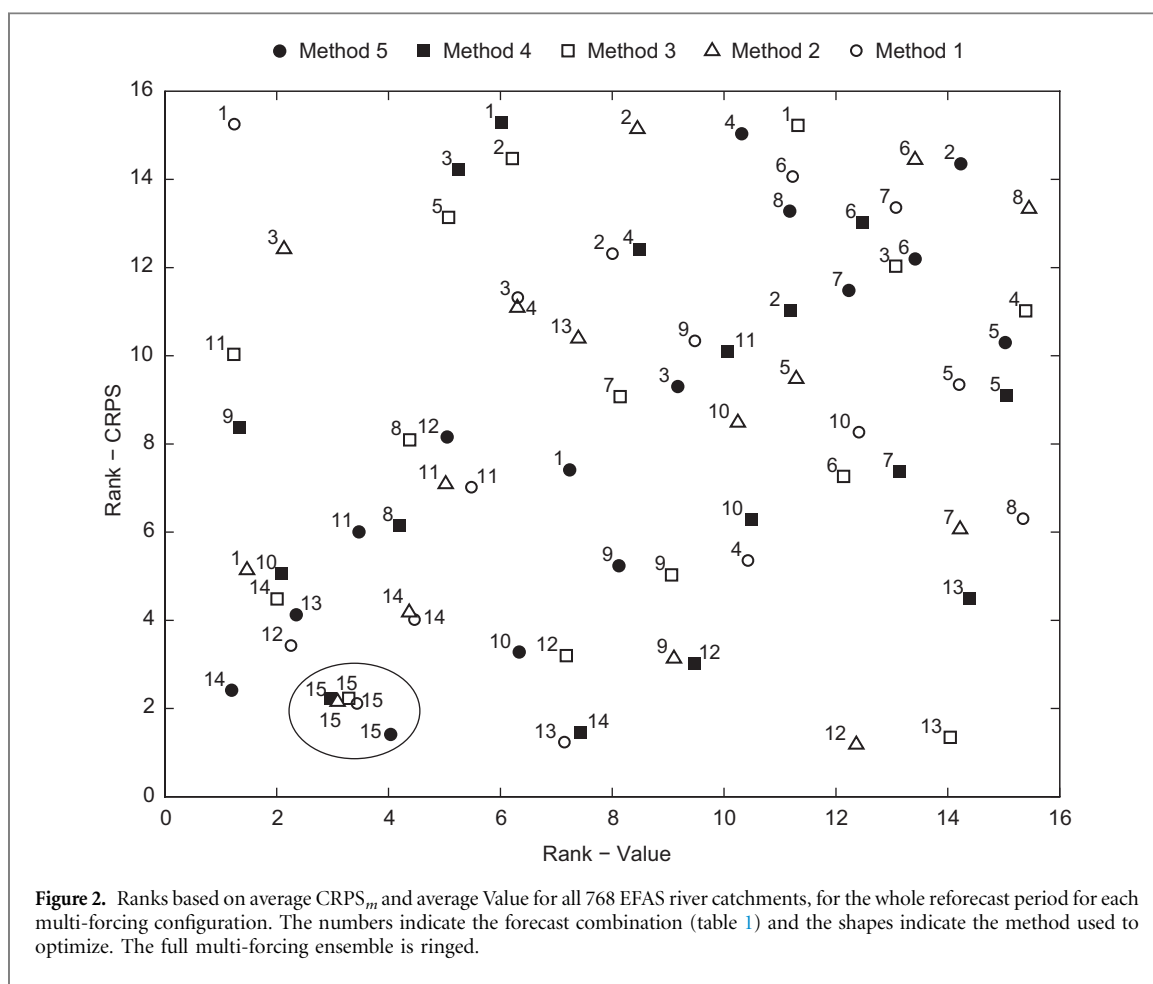
3. Results

Results are presented as an average over all of the 768 EFAS river catchments for the full reforecast data set.

3.1. Is an optimization method looking at both skill and value required?

First, evidence is presented on the requirement to consider both skill and value in the optimization methods used to combine forecasts. The spearman rank correlations between the methods are shown in table 2, with the mean value of all optimization methods provided in the bottom row. These demonstrate the expected relationships between scores, in that those that are most similar in terms of their constructions tend to have the higher correlations, for example, the relationships between the SEDI, Hit rate and Value scores, the 3 scores that most represent value. There is also some correlation between CRPS_m and SEDI. Correlations, however, are in general weak, which is not surprising as the optimization methods are a mix between continuous and threshold based scores including various transformations. This highlights the necessity of considering both a range of optimization methods and evaluation measures to evaluate the system, and no one measure can fully replace another.

The forecast performance for the CRPS_m and Value ranked between forcing combinations (numbered) for the 5 different methods of optimization (shapes) is shown in figure 2. This also demonstrates that skill and value are not well correlated and therefore the importance of an evaluation strategy that explicitly considers value as well as skill. The full complexity of attempting multi-forcing combination is shown by the variation in rankings between the different methods for the different forcing combinations. However, the full multi-model ensemble forcing combination (No 15, shown in a circle) ranks high for



both Value and CRPS_m (although not quite the highest). It also shows remarkable consistency between all methods used for optimization and supports the implementation of the full multi-forcing ensemble at the European scale for EFAS.

3.2. Which NWP forcings have the greatest relative contribution to improved forecast performance?

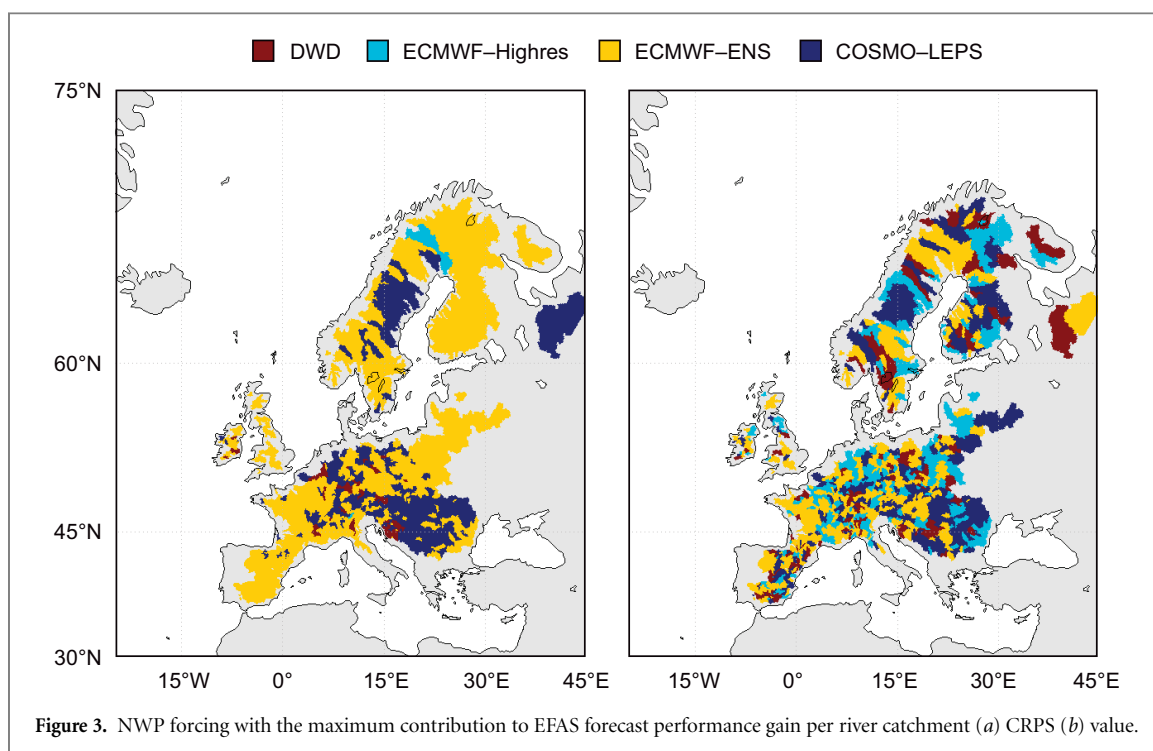
In order to understand the relative contribution of an individual NWP model forcing to the EFAS forecast performance, a comparison between all combinations in which the forcing is used to the situations when the forcing is not used is performed over all catchments, for the whole reforecast dataset, employing the Leave One Out comparison (LOOC) method. Table 3 shows the mean and standard deviation (all forecast start dates and river catchments) of the skill score values. Values above 0 indicate a positive contribution to forecast performance (i.e. making the forecasts better), with higher numbers meaning an increasingly positive contribution. Values lower than 0 indicating a negative contribution (i.e. making the forecasts worse). Although numerical values in the cells cannot be directly compared with each other because they are different optimization-evaluation combinations, larger values indicate better performance and larger standard deviations indicate greater space-time variability across forecasts and river catchments.

Results show that most of the combinations have a positive contribution to EFAS performance regardless of the skill/value score or optimization method used; results for the DWD, ECMWF-Highres and ECMWF-ENS nearly always show a positive contribution. This provides good evidence for employing a multi-forcing framework for EFAS.

The picture for COSMO-LEPS is more mixed and does not add value to forecast performance in many of the combinations. However, COSMO-LEPS results also exhibit a very large variance which suggests that the contribution is very variable across Europe. If analysis is restricted to the Alpine area over which the high resolution COSMO-LEPS is considered to outperform lower resolution models, there is significant improvement in the COSMO-LEPS score (1 ± 1 as opposed to -1 ± 1 for method 1 and CRPS_m) with little deterioration in the other scores (3 ± 0.9 DWD; 2 ± 1 ECMWF-Highres; 3 ± 1 ECMWF-ENS 1 ± 1), indicating the value added from the COSMO-LEPS forcing even though it deteriorates the Europe-wide mean. This is an important finding because it means that in some areas there is a positive contribution to forecast performance even though the spatio-temporal mean is negative, and thus forcings to EFAS cannot be discounted purely on a spatio-temporal mean of performance.

Table 3. Relative contribution of the NWP forcings to EFAS forecast performance for the 5 optimization methods and 4 evaluation measures. Positive numbers represent a positive contribution to the forecast performance (i.e. this forcing is making the forecasts better) and negative numbers represent a negative contribution to the forecast performance (i.e. this forcing is making the forecasts worse). Direct intercomparison of the values is not possible because they are different optimization-evaluation combinations, but larger values indicate better performance and larger standard deviations indicate greater space-time variability across forecasts and river catchments.

Optimization Method	DWD					ECMWF-Highres					ECMWF-ENS					COSMO-LEPS				
	1	2	3	4	5	1	2	3	4	5	1	2	3	4	5	1	2	3	4	5
CRPSSm (*10)	3 ± 1	2 ± 2	1 ± 2	1 ± 2	0 ± 2	2 ± 1	2 ± 2	1 ± 2	1 ± 2	1 ± 2	4 ± 1	3 ± 2	2 ± 2	2 ± 2	2 ± 2	−1 ± 1	−1 ± 3	1 ± 2	1 ± 3	0 ± 3
SEDIS (*1000)	4 ± 11	0 ± 11	2 ± 5	2 ± 11	3 ± 283	4 ± 10	6 ± 10	5 ± 5	5 ± 12	1 ± 218	3 ± 14	8 ± 12	5 ± 6	6 ± 11	18 ± 208	−6 ± 15	−11 ± 12	−7 ± 13	−9 ± 17	262 ± 734
Hit Rate Skill (*1000)	7 ± 33	0 ± 33	2 ± 32	2 ± 35	−13 ± 31	10 ± 20	14 ± 23	5 ± 10	6 ± 16	−8 ± 16	3 ± 27	15 ± 27	3 ± 9	5 ± 15	−5 ± 15	−21 ± 53	−24 ± 25	−9 ± 24	−13 ± 30	7 ± 21
Relative Value (*100)	4 ± 12	3 ± 11	0 ± 8	0 ± 7	6 ± 10	2 ± 7	2 ± 8	0 ± 3	0 ± 3	6 ± 7	0 ± 8	0 ± 9	0 ± 3	0 ± 3	6 ± 6	3 ± 20	1 ± 12	5 ± 9	6 ± 9	−5 ± 8



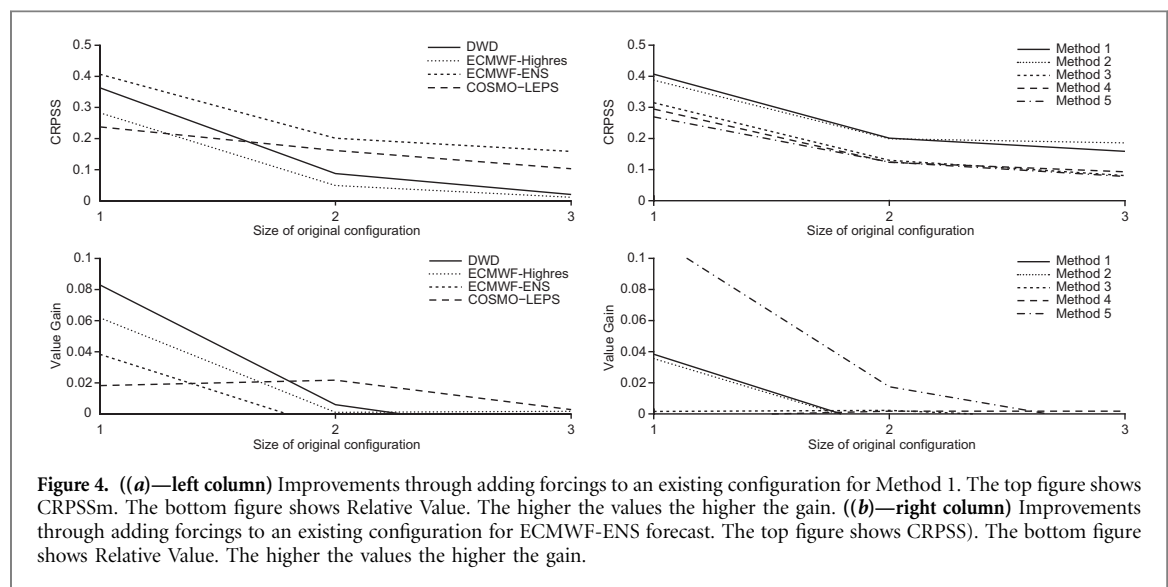
If the analysis considers river catchments individually and looks for a maximum value from any of the catchments (rather than the mean over all catchments) then for Relative value and method 3 the following values are achieved: 33 (DWD), 17 (ECMWF-Highres), 22 (ECMWF-ENS), 100 (COSMO), which are significantly larger than the numbers in table 3. There are thus very strong spatial dependencies in the scores achieved for different combinations of forcings. There are also variations depending on the optimization method and the evaluation methods used. To highlight this figure 3 shows for each EFAS river catchment, the NWP forcing with the maximum positive contribution to EFAS forecast performance for the CRPS (a) and the Value (b). Each colour represents a different forcing and the spatial variability across the catchments is clearly shown. Considering the dark red colour which represents the DWD forcing as an example, those catchments in which EFAS forecasts improve the most when the DWD is added are shaded. Although there is some overlap between figures 3(a) and (b) in this shading, there are also substantial differences in the catchments shaded. This indicates that there would be significant gains to be achieved in flood forecast performance by using particular forcing combinations for individual river catchments, and also that these gains should be evaluated in terms of both skill and value as the results differ substantially. The resulting patterns are necessarily complex because of the spatial variability in the hydrological regimes of the river catchments as they respond to the variations in the performance of the numerical weather forecasts (i.e. river discharge responds non-linearly to changes in rainfall and varies between catchments). The

impact of spatial variability in the optimal forcing combinations for EFAS should be explored further in future research.

3.3. Which NWP forcing most improves forecast performance when added to an existing configuration?

To evaluate which forcing is the most beneficial when added to an existing configuration, the Add One In Comparison (AOIC) method is used. Figure 4 shows the improvements in forecast performance when a forcing is added to an existing configuration. First, it should be noted that these results demonstrate the value of multi-forcing ensembles. With increasingly large configurations the skill and the value continues to increase (i.e. the lines are not horizontal), although this effect is smaller for Relative Value (bottom row) than for CRPSS (top row). This is true for the addition of all forcings and for all optimization methods. This supports the implementation of a multi-forcing framework and suggests it provides an improved predictive distribution than a single forcing approach. It also suggests that the monetary benefit of the EFAS as calculated by Pappenberger *et al* (2015) would be lower without the full multi-forcing ensemble.

Figure 4(a) (left column) shows the improvements in CRPSSm and Relative Value from adding an additional forcing to an existing configuration (for all optimization methods). As would be expected, the larger the multi-forcing ensemble the less added value an individual forcing has. ECMWF-ENS contributes considerably more in terms of CRPSSm performance than any other NWP model. In terms of relative value gain the picture is less clear, with DWD and ECMWF-Highres adding the most value to the multi model



system. This suggests that model diversity is of greater importance for improving the hit rate but ensemble size is more important for improving the CRPS. Figure 4(b) compares the different optimization methods focusing on the ECMWF-ENS forcing. Method 1 and 2 perform similarly, considerably outperforming method 3 and 4 in CRPSSm as well as Relative Value. Additional skill gain in CRPSSm and Relative Value is very similar in a system which uses 3 or 4 forcings (size of original configuration 2 or 3). Given the substantial resource and political costs of adding any additional forcing into a continental scale flood forecasting system in terms of implementation and maintenance, one conclusion from these results could be that adding a 4th forcing is not worthwhile. However given the high correlation in the physics between the ECMWF models, additional diversity by incorporating other NWP forcings remains an attractive option (Hagedorn *et al* 2012).

4. Conclusions

This work has demonstrated that when evaluating the impacts of scientific and technical improvements to flood early warning systems the correlation between the skill of forecast variables and the value of warnings is not high and an evaluation strategy that considers both components is necessary. This will also be true for other earth system modelling and forecasting systems.

Here a new skill-value strategy has been tested on multi-forcing optimization of the European Flood Awareness System (EFAS). The full multi-forcing ensemble achieves a good flood forecast performance in both skill of river discharge forecasts and value of warnings and this configuration is recommended for operational forecasting and warning at the European Scale, but spatial variations are evident when looking at individual river catchments. Optimization of forecasts based on value rather than skill alters the

optimal forcing combination and the forecast performance. Results indicate that a multi-model forcing framework provided an improved predictive distribution over a single model approach. In this evaluation adding more than 2 NWP to a multi-forcing ensemble only brought small benefits in terms of score values, although, it should also be remembered that achieving diversity in NWP forcing models is also important for improving forecast hits, and the ensemble size is important for improving forecast skill. It should also be noted that the full multi-forcing framework brings the most benefit in forecast performance which indicates that the monetary benefit of the EFAS would be lower without the full multi-forcing ensemble.

Where possible the use of a full suite of skill-value evaluation methods is strongly recommended. Those evaluating modelling and forecasting systems with only one skill based evaluation method due to computational or other resource constraints, should consider the diversity of performances found in this study and that system skill may not reflect system value.

Acknowledgments

The authors wish to acknowledge funding from the 'IMPRES' EC Horizon 2020 project (641811). Open data policy note: The data from the European Flood Awareness System are available to researchers upon request (subject to licensing conditions). Please visit www.efas.eu for more details.

References

- Adams T E and Pagano T C 2016 *Flood Forecasting: A Global Perspective* (Cambridge, MA: Academic)
- Ajami N K, Duan Q, Gao X and Sorooshian S 2006 Multimodel combination techniques for analysis of hydrological simulations: application to distributed model intercomparison project results *J. Hydrometeorol.* **7** 755–68

- Barredo J I 2009 Normalised flood losses in Europe: 1970–2006 *Nat. Hazards Earth Syst. Sci.* **9** 97–104
- Bartholmes J C, Thielen J, Ramos M H and Gentilini S 2009 The European flood alert system EFAS—part 2: statistical skill assessment of probabilistic and deterministic operational forecasts *Hydrol. Earth Syst. Sci.* **13** 141–53
- Carsell K M, Pingel N D and Ford D T 2004 Quantifying the benefit of a flood warning system *Nat. Hazards Rev.* **5** 131–40
- Cloke H L and Pappenberger F 2008 Evaluating forecasts of extreme events for hydrological applications: an approach for screening unfamiliar performance measures *Meteorol. Appl.* **15** 181–97
- Collier C G 2016 *Flow Forecasting, in Hydrometeorology* (Chichester, UK: Wiley)
- Coughlan de Perez E *et al* 2016 *Action-based flood forecasting for triggering humanitarian action Hydrol. Earth Syst. Sci.* **20** 3549–60
- Dale M, Ji Y, Wicks J, Mylne J, Pappenberger F and Cloke H L 2013 Applying probabilistic flood forecasting in flood incident management. Technical Report—refined decision-support framework and models, Project: SC090032, Environment Agency, Bristol, UK
- EC 2014 Amendment to Council Regulation (EC) NO 2012/2002 establishing the European Solidarity Fund (<http://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32014R0661&from=EN>) Union, T.E.P.a.t.C.o.t.E. (Ed.), 27.6.2014. Official Journal of the European Union, Brussels
- ECWMF 2014 EFAS Bulletin December 2013—January 2014, (www.efas.eu/download/efasBulletins/2014/bulletin_dec-jan_14.pdf)
- Eleftheriadou E, Giannopoulou I and Yannopoulos S 2015 The European Flood Directive: Current implementation and technical issues in transboundary catchments, Evros/Maritsa example *European Water* **52** 13–22 2015
- Emerton R E *et al* 2016 Continental and global scale flood forecasting systems *WIREs Water* **3** 391–418
- Ferro C A T and Stephenson D B 2011 Extremal dependence indices: improved verification measures for deterministic forecasts of rare binary events *Weather Forecast* **26** 699–713
- Girons Lopez M, Di Baldassarre G and Seibert J 2017 Impact of social preparedness on flood early warning systems *Water Resour. Res.* **53** 522–34
- Gneiting T, Raftery A E, Westveld A H and Goldman T 2005 Calibrated probabilistic forecasting using ensemble model output statistics and minimum CRPS estimation *Mon. Weather Rev.* **133** 1098–118
- Grimm E P, Gneiting T, Berrocal V J and Johnson N A 2006 The continuous ranked probability score for circular variables and its application to mesoscale forecast ensemble verification *Q. J. R. Meteorol. Soc.* **132** 2925–42
- Guha-Sapir D, Below R and Hoyois P 2013 EM-DAT: International Disaster Database—www.emdat.be—Université Catholique de Louvain—Brussels—Belgium
- Hagedorn R, Buizza R, Hamill T M, Leutbecher M and Palmer T N 2012 Comparing TIGGE multimodel forecasts with reforecast-calibrated ECMWF ensemble forecasts *Q. J. R. Meteorol. Soc.* **138** 1814–27
- Hersbach H 2000 Decomposition of the continuous ranked probability score for ensemble prediction systems *Wea. Forecasting* **15** 559–70
- Kauffeldt A, Halldin S, Pappenberger F, Wetterhall F, Xu C-Y and Cloke H L 2015 Imbalanced land-surface water budgets in a numerical weather prediction system *Geophys. Res. Lett.* **42** 4411–7
- North R, Trueman M, Mittermaier M and Rodwell M J 2013 An assessment of the SEEPS and SEDI metrics for the verification of 6 h forecast precipitation accumulations *Met. Apps.* **20** 164–75
- Pagano T C *et al* 2014 Challenges of operational river forecasting *J. Hydrometeorol.* **15** 1692–707
- Pappenberger F, Bartholmes J, Thielen J, Cloke H L, Buizza R and de Roo A 2008 New dimensions in early flood warning across the globe using grand-ensemble weather predictions *Geophys. Res. Lett.* **35** L10404
- Pappenberger F, Ramos M H, Cloke H L, Wetterhall F, Alfieri L, Bogner K, Mueller A and Salamon P 2015a How do I know if my forecasts are better? Using benchmarks in Hydrological ensemble prediction *J. Hydrol.* **522** 697–713
- Pappenberger F, Cloke H L, Parker D J, Wetterhall F, Richardson D S and Thielen J 2015b The monetary benefit of early flood warnings in Europe *Environ. Sci. Policy* **51** 278–91
- Pappenberger F, Thielen J and Del Medico M 2011 The impact of weather forecast improvements on large scale hydrology: analysing a decade of forecasts of the European Flood Alert System *Hydrol. Process.* **25** 1091–113
- Robertson D E, Shrestha D L and Wang Q J 2013 Post-processing rainfall forecasts from numerical weather prediction models for short-term streamflow forecasting *Hydrol. Earth Syst. Sci.* **17** 3587–603
- Salamon P 2014 Major Update of the European Flood Awareness System—Executive Summary (www.efas.eu/download/home/major_update_1-14pdf) (Accessed: 4 February 2017)
- Saltelli A A, Ratto M, Andres T, Campolongo F, Cariboni J, Gatelli D, Saisana M and Tarantola S 2008 *Global Sensitivity Analysis: The Primer* (Hoboken, NJ: Wiley) p 304
- Smith P, Pappenberger F, Wetterhall F, Thielen J, Krzeminski B, Salamon P, Muraro D, Kalas M and Baugh C 2016 On the operational implementation of the European Flood Awareness System (EFAS) *Tech. Memo.* **778**
- Smith P J, Pappenberger F, Wetterhall F, Thielen J, Krzeminski B, Salamon P, Muraro D, Kalas M and Baugh C A 2015 On the operational implementation of the European flood awareness system *Flood Forecasting: A Global Perspective* ed T E Adams and Pagano TC (New York: Academic)
- Stephens E, Coughlan de Perez E, Kruczkiewicz A, Boyd E and Suarez P 2015a Forecast-based Action (<http://r4d.dfid.gov.uk/Output/201429/>) University of Reading, Reading, UK
- Stephens E, Day J J, Pappenberger F and Cloke H 2015b Precipitation and floodiness *Geophys. Res. Lett.* **42** 10316–23
- Thibault A and Anctil F 2015 Assessment of a multimodel ensemble against an operational hydrological forecasting system *Canadian Water Resources Journal/Revue canadienne des ressources hydriques* **40** 272–84
- Thielen J, Bartholmes J, Ramos M H and de Roo A 2009 The European Flood Alert System—part 1: concept and development *Hydrol. Earth Syst. Sci.* **13** 125–40
- Van Der Knijff J M, Younis J and De Roo A P J 2010 LISFLOOD: a GIS-based distributed model for river basin scale water balance and flood simulation *Int. J. Geogr. Inf. Sci.* **24** 189–212
- Wanders N, Karssen D, de Roo A, de Jong S M and Bierkens M F P 2014 The suitability of remotely sensed soil moisture for improving operational flood forecasting *Hydrol. Earth Syst. Sci.* **18** 2343–57
- Webster P J, Jian J, Hopson T M, Hoyos C D, Agudelo P A, Chang H, Curry J A, Grossman R L, Palmer T N and Subbiah A R 2010 Extended-range probabilistic forecasts of ganges and brahmaputra floods in Bangladesh *BAMS* pp 1493–514
- Wetterhall F *et al* 2013 HESS opinions ‘forecaster priorities for improving probabilistic flood forecasts’ *Hydrol. Earth Syst. Sci.* **17** 4389–99
- Zia A and Wagner C H 2015 Mainstreaming early warning systems in development and planning processes: multilevel implementation of sendai framework in indus and sahel *Int. J. Disaster Risk Sci.* **6** 189
- Zsótér E, Pappenberger F, Smith P, Emerton R E, Dutra E, Wetterhall F, Richardson D, Bogner K and Balsamo G 2016 Building a multimodel flood prediction system with the TIGGE archive *J. Hydrometeorol.* **17** 2923–40