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A NEW METHODOLOGY FOR FLOOD FREQUENCY ANALYSIS WITH OBJECTIVE DETECTION AND MODIFICATION OF OUTLIERS/INLIERS

By

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Champaign, Illinois

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ABSTRACT: Prerequisites for deriving satisfactory estimates of design floods are the objective detection and modification of outliers/inliers at desired levels of significance and a versatile technique of flood frequency analysis. Objective detection and modification of outliers/inliers has been accomplished by developing statistics for outliers/inliers at both the high and low end of the flood spectrum. An inlier at the high end is defined as a variate (generated or observed) which is lower than indicated by the trend of the rest of the data, and an inlier at the low end is higher than indicated by the rest of the data. The tests developed in this study can be used to check for outliers/inliers at different levels of significance, such as 0.01, 0.05, 0.1, 0.2, 0.3, and 0.4.

Three transformations for converting an observed flood series to an approximately normally distributed series were tested on flood series at 28 gaging stations in Illinois. The transformations considered were the power, Wilson-Hilferty, and 3-parameter log transformation. Analyses of the transformed series indicate that power transformation is the best of the three tested. The observed flood series is converted to a quasi normally-distributed series with the power transformation and, then, the statistical tests are applied for detection and modification of any outliers/inliers at various levels of significance.

Flood frequency methodologies (normal distribution after power transformation, log Pearson type III distribution, and mixed distribution) were tested on flood series observed at 37 gaging stations in Illinois. These analyses indicate that 1) regionalization of skew values alone, as recommended by the Water Resources Council in their Bulletin 17, is not a satisfactory solution to flood frequency problems, 2) the outlier criterion as recommended in Bulletin 17 is too severe, 3) an observed flood series needs to be checked for both inliers and outliers, 4) the power transformed series can have kurtosis lower or higher than 3 (it is 3 for a normal distribution) and the kurtosis correction can be applied if the transformed series is symmetrical, 5) the 37 power-transformed series exhibited asymmetry insofar as 5th and higher order odd moments were not zero, 6) only the mixed distribution can account for asymmetry displayed by the transformed series, and 7) the mixed distribution applied to series after detection and modification of outliers yields design flood estimates which exhibit regional consistency.

The versatile flood frequency analysis with the mixed distribution, coupled with objective detection and modification of outliers at various levels, provides a very satisfactory solution to the flood frequency problem. The method has been written as an efficient computer program.

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INTRODUCTION

"An accurate estimate of the flood potential is a key element to an effective nationwide flood damage abatement program. To obtain both a consistent and accurate estimate of flood losses requires development, acceptance and widespread application of a uniform, consistent and accurate technique for determining flood-flow frequencies."

The above excerpt from the Foreword of Bulletin 17A of the Hydrology Committee, U.S. Water Resources Council, stresses the need of a uniform, consistent and accurate technique for flood frequency analyses. From their analyses and research in the last two decades, the Council published bulletins (1967, 1976, and 1977) containing guidelines for determining flood frequency. They have recommended the fitting of log-Pearson type III, or LP3, distribution to observed annual flood peaks. The method of moments is used to determine the statistical parameters of the distribution from station data. Generalized relationships are used to define the skew coefficient for short record stations. Methods are proposed for treatment of some flood record problems encountered. The problem of outliers is recognized and it is dealt with in respect to outliers at both the low and high end. For the existence of low outliers, the criterion is

$$
\left|\frac{x-\bar{x}}{s}\right| > [2.5 + 1.2 \log {n \choose 10}](1 - 0.4 s_r) \tag{1}
$$

in which $x = \log Q$, Q is an annual flood, x and s are the mean and standard deviation of log-transformed floods, n is the sample size, and g_r is the regional skew coefficient. The generalized skew coefficient for Illinois (with the exception of the lower portion of southern Illinois) is -0.4

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(figure 1). The test statistic or the left-hand side of equation 1 needs to be greater than 3.45 and 3.87 for $n = 25$ and 50, respectively. Use of this criterion is equivalent to rejection at the 1 percent level of significance. When one or more outliers are identified, they are deleted from the record and the remaining record is treated as an incomplete record. If a high outlier is suspected, a comparison with historical flood data and flood information at nearby sites is made. If such information is available, a plotting position is assigned to each outlier and the procedure for historic floods is used; otherwise the outlier is retained as it is in the basic computations.

Previous Study

A study on the regional and sample skew values in flood-frequency analyses and the effect of outliers on the distribution parameters was conducted at the State Water Survey (Singh, 1980). In this study, the storm, basin, stream, soil, floodplain, and other relevant factors were investigated for 62 basins in areas drained by the Sangamon, Rock, and Little Wabash Rivers in Illinois (figure 1), to understand the variation in skew values from a number of annual flood series. Various flood frequency analyses were conducted for the annual flood series at each of the 62 study basins. The main conclusions drawn from this study were: 1) the criterion for a low outlier, as given in Bulletin 17A of the Water Resources Council, is too severe and needs modification $-$ it yielded no outliers in any of the 62 series; 2) one or two very low floods greatly decrease the skew value and distort the fitted distribution curve — such low floods were found in about 30 percent of the flood series analyzed; 3) a high outlier can be confirmed

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Figure 1. Study basins and physiographic divisions in Illinois, and skew coefficients from Bulletin 17A

by statistics of the storm producing it; 4) some better tests need to be developed for identifying or perceiving low and high outliers; 5) the methodology developed in this study for modifying outliers is generally satisfactory — this methodology depends on specifying the floods perceived as outliers by the analyst; 6) the modification of outliers developed for the LP3 changes both the standard deviation and skew, and regionalization of both the parameters may be needed instead of the skew alone; 7) the observed floods should be plotted using the best statistical plotting position instead of the commonly used Weibull plotting position, for checking the fit of the derived distribution curve with the observed data; 8) the standard deviation and skew appear to be correlated with basin and stream characteristics; 9) a change in the flow-section characteristics when river discharge begins inundating the floodplain introduces a new storage element that can affect the distribution shape of the observed floods; and 10) the distribution parameters (mean, standard deviation, and skew) below the junction of two major tributaries are affected greatly by the degree of concurrency of tributary flood peaks in time and flow magnitude.

The most important conclusions from this study were the need for developing tests to detect outliers/inliers at various levels of significance and better flood-frequency methods, and the inappropriateness of regionalizing skew values and using them in flood-frequency analyses without consideration of atypical hydrologic and hydraulic conditions.

Present Study

The main objectives of the study presented in this report are: 1. Development of statistical tests for outliers and inliers: An

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inlier at the high end is a flood which is lower than indicated by the trend of the rest of the data and an inlier at the low end is a flood which is higher than indicated by the rest of the data (figure 2). These tests should check for outliers/inliers at different levels of significance, such as 0.01, 0.05, 0.1, 0.2, 0.3 and 0.4.

2. The statistical tests will be developed for the normally distributed series because of fewer number of distribution parameters. The observed flood series will be transformed to a series distributed as N (μ, σ^2) . The available tranformations will be tested to choose the best.

3. Various methods of analyzing floods will be reviewed and their advantages and disadvantages examined. Their theoretical development, practical use, and any basic assumptions will be considered.

4. The flood-frequency methods will be computerized in a general package which will include testing for inliers/outliers and modification of any inliers/outliers detected at various significance levels. The results obtained with the use of 30 or more annual flood series from the Rock, Sangamon, and Little Wabash River sub-basins will be compared to determine the best method.

All of the objectives of this study have been met. Statistical tests for outliers/inliers at various levels of significance have been developed from extensive use of random number generators. The transformation technique that consistently and efficiently converts an observed flood series to a normally distributed series has been found. A new flood frequency methodology has been developed. It is much better than the others tested. The methodology yields flood estimates at various recurrence intervals with outliers/inliers detected and modified at various levels of significance.

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Figure 2. Definition sketch for low and high outliers and inliers

Acknowledgments

This study was jointly supported by the Division of Water Resources of the Illinois Department of Transportation and the Illinois State Water Survey. Bruce Barker of the Division of Water Resources served in a liaison capacity during the course of this study.

Ganapathi Ramamurthy, part-time graduate research assistant, helped in analyses of various transformation methods. John W. Brother, Jr. supervised the preparation of illustrations.

STATISTICAL TESTS FOR OUTLIERS AND INLIERS

An outlier in a set of data is defined as an observation or subset or observations, which appears to be inconsistent with the remainder of that set of data (Barnett and Lewis, 1978). The inconsistency can be interpreted as the observation being either significantly higher or lower at the high end (or lower or higher at the low end) than the value indicated by the rest of the data; the observation will be termed as an outlier or an inlier, respectively. The outlier can depart considerably from the assumed underlying distribution curve but the inlier departs by a lesser amount because the next observation can replace an inlier. In conventional flood-frequency analyses, it has been a matter of subjective judgment on the part of the analyst whether or not he picks up some observation for scrutiny. As stated earlier in the text, the criterion given for outlier detection in Bulletin 17 of the U.S. Water Resources Council is too severe. Literature search did not show the existence of statistical tests for checking outliers (at higher than 5% level) and inliers at different probability levels of their occurrence. The development of suitable statistical tests, detailed hereafter in this section, was an important part of this study.

Generation of Normally Distributed Random Numbers

Four methods or algorithms for generating normally distributed random numbers were tested extensively regarding their suitability, stability, and effectiveness in generating such numbers. A brief background of these methods is given here.

$$
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$$

Box and Muller Method (BAMM)

Box and Muller (1958) presented a method of generating normally distributed random numbers, X_1 and X_2 , with zero mean and unit variance:

$$
X_1 = (-2 \ln U_1)^{\frac{1}{2}} \cos 2\pi U_2
$$
 (1)

$$
X_2 = (-2 \ln U_1)^{\frac{1}{2}} \sin 2\pi U_2
$$
 (2)

in which U_1 and U_2 are random numbers drawn from a uniform or rectangular distribution function, U (0, 1), and ln is the natural logarithm. X_1 and X_2 are a pair of independent random variables such that

$$
f(X_1, X_2) = f(X_1) f(X_2)
$$
 (3)

According to Box and Muller, this scheme should generate normal random numbers which are more reliable in the two extreme tails of the distribution. *The Polar Method (PLRM)*

Box, Muller, and Marsaglia (Knuth, 1969) presented a method, commonly known as the polar method, for calculating two independent normally distributed variables, X_1 and X_2 , from two independent random numbers from a uniform distribution, $U(0,1)$. Computation of these variables follows the procedure (Knuth, 1969) given below.

- 1) Generate two independent random variables, U_1 and U_2 , uniformly distributed between 0 and 1. Set V_1 + 2U₁-1 and V_2 + 2U₂-1. Then, V_1 and V_2 are uniformly distributed between -1 and +1.
- 2) Set $S \leftarrow V_1^2 + V_2^2$
- 3) If $S > 1$, return to step 1.
- 4) Set X_1 and X_2 according to the following two equations:

$$
x_1 = v_1 \sqrt{(-2 \ln S)/S} \tag{4}
$$

$$
X_2 = V_2 \sqrt{(-2 \ln S)/S}
$$
 (5)

According to Knuth, the polar method is easy to computerize and has essentially perfect accuracy.

Inverse Normal Function Method (INFM)

International Mathematical Statistics Library (IMSL) has a normal or Gaussian random deviate generator which interprets the random numbers distributed as $U(0, 1)$ to be cummulative probabilities and computes the corresponding normal deviates through an inverse normal function subroutine. The subroutine computes X. so that:

$$
U_{i} = Gauss (X_{i})
$$

= $\frac{1}{\sqrt{2\pi}} \int_{-\alpha}^{X_{i}} \exp(-\frac{t^{2}}{2}) dt$ (6)

Central Limit Theorem Method (CLTM)

The normally distributed random numbers can also be generated by the application of the central limit theorem. It states that the sum of a large number of components tends to the normal distribution as the number of components (regardless of their initial distribution) increases without limit (Ang and Tang, 1975). Therefore, the sum of a fixed number of uniform deviates on the interval (0, 1) should be distributed as gaussian. According to Cramer (1946), the mean and standard deviation of $f_n = \sum_{i=1}^{n} U_i$ are $n/2$ and $\sqrt{n/12}$, and f approaches the normal deviate rapidly as n increases. To generate standard normal deviates distributed as N $(0, 1)$, n must be 12 for unit variance, and then $f_n = \sum_{i=1}^{n} U_i$ - 6 for zero mean. Then, the deviate f_n constitutes normal deviate X.

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Evaluation of Random Number Generators

Suitability of the random number generators was evaluated by two methods: the consistency of the statistics derived from 10 samples of generated normal random deviates of size 1,000 to 50,000 and the consistency of the statistics derived from 20 to 1000 samples of size 15 to 100.

Random sampling distribution theory aids in finding distribution parameters of the 3 statistics (mean, variance or standard deviation, and skew their population values are 0, 1, and 0) being used in comparative evaluation of the 4 algorithms. Denoting mean, standard deviation and skew by \bar{x} , s, and g, the expected value and variance of the 3 statistics are given by the following equations (Cramer, 1946):

$$
F(s) = 1
$$
 (9)

$$
Var(s) = \frac{1}{s}
$$
 (10)

$$
\frac{2n}{2}
$$

$$
E(s^*) = 1 \tag{11}
$$

$$
Var(s^{2}) = \frac{2}{n-1} \text{ or } \frac{2}{n} \text{ as } n \text{ becomes large}
$$
 (12)

$$
E(g) = 0 \tag{13}
$$

Var(g)
$$
\frac{6n (n-1)}{(n-2)(n+1)(n+3)}
$$
 or $\frac{6}{n}$ as n becomes large (14)

A. Consistency of Statistics with Sample Size 1000 to 50,000

The intent was to investigate the variation of the mean and standard deviation of some statistics from the respective population values with respect to the length of the generated sequences from each of the 4 algorithms. The procedure, applied to each algorithm, can be considered in 4 steps.

- 1) Generate a sequence of 50,000 deviates.
- 2) Compute statistics: mean, standard deviation, and skewness for each of the 12 sample sizes of $1,000$, $2,000$, , and $50,000$ deviates from the beginning of the sequence.
- 3) Repeat steps 1 and 2 10 times, giving 10 values of the 3 statistics for each of the 12 sample sizes.
- 4) Compute the mean and standard deviation from the 10 values of each statistic for each of the 12 sample sizes.

$$
AV(s \text{tattice}) = \sum_{i=1}^{10} (statistic)_{i}/10
$$
 (15)
10
STD(s \text{tattice}) =
$$
\sum_{i=1}^{10} ((statistic)_{i} - AV(s \text{tattice}))^{2}/9]^{0.5}
$$
 (16)

The AV in equation 15 can be compared with expected values from equations 7, 9, 11, and 13 which are 0, 1, 1, and 0. The STD in equation 16 corresponds to \sqrt{Var} . The STD values for the 3 statistics and 12 sample sizes are

given below.

Evaluation of Statistics

Mean: The expected value of the mean of the random deviates, $N(0, 1)$, is zero according to equation 7. The values of AV of the mean from the 4 algorithms are plotted with respect to sample size in figure 3a. It is evident that PLRM and CLTM yield AV vs n curves that are closer to zero than the other two. The values of STD of the mean are graphed in figure 3b together with the curve corresponding to equation 8, i.e., $STD(\bar{X}) = \sqrt{1/n}$. The curves from PLRM and INFM lie below the equation 10 curve, practically for the whole range of n.

Standard Deviation: The expected value of the standard deviation, s, of the random deviates, $N(0, 1)$, is 1 according to equation 9. The values of AV of standard deviation from the 4 algorithms are plotted with respect to sample size in figure 4a. The curves show that PLRM is the best, closely followed by CLTM and BAMM. However, the STD curves together with the $\sqrt{\frac{1}{2n}}$ curve (figure 4b) show that INFM is the best, PLRM and CLTM are equally good, and BAMM is the worst. The overall rating, considering both AV and STD, in the decreasing order of preference is PLRM, CLTM, INFM, and BAMM.

Skewness: The expected value of the skew for deviates, $N(0, 1)$, is zero according to equation 13. The values of AV of the skew from the 4 algorithms are plotted with respect to sample size in figure 5a. It is evident that CLTM and BAMM are better than PLRM which is better than INFM. The comparison of STD curves with $\sqrt{6/n}$ curve (figure 5b) shows that all algorithms are similar for n larger than 10,000.

B. Consistency of Statistics with Sample Size 15 to 100

The aim was to analyze the variation in the mean and standard deviation of \bar{x} , s^2 , and g for small sample sizes but with the number of samples

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Figure 3. AV(X) and STD(X) versus sample size

Figure 4. AV(s) and STD(s) versus sample size

Figure 5. AV(g) and $STD(g)$ versus sample size

i

varying from 20 to 1000. The procedure applied to each of the 4 algorithms can be considered in 4 steps.

- 1) Generate a sequence of 50,000 to 75,000 deviates.
- 2) Dissect the sequence into sizes of 15, 25, 40, 50, 75, and 100 resulting in 20, 50, 100, 300, 500, and 1000 samples of all sizes with some exceptions.
- 3) Compute 3 statistics, mean \bar{x} , variance s^2 , and skewness g for each sample.
- 4) Compute the mean and standard deviation or variance of each of the 3 statistics for each of the 6 number of samples of size 15, 25, 40, 50, 75, and 100.

The values of AV, STD, and Var of the three statistics for different sample sizes and number of samples were calculated from the 4 algorithms. The expected values and standard deviations or variances of the 3 statistics were also computed from equations 7, 8, and 11 to 14.

Evaluation of Statistics

The evaluation of AV and STD or VAR of mean, variance, and skew for 20, 50, 100, 300, 500, and 1000 samples of sizes 15, 25, 40, 50, 75, and 100 is explained by the example of sample size 15 in Table 1. The best rating is 4 assigned to AV, STD, OR VAR from samples closest to the E , \sqrt{Var} or Var from equation 7, 8 and 11 to 14 for the value of n under consideration. The ratings for 6 values of N (where N is the number of samples of size n) are added to give the total. It is evident from Table 1 that BAMM consistently underestimates statistics AV(X), AV(s^2), and AV(q). The combined overall ratings (sum of the 6 totals) for the BAMM, PLRM, INFM, and CLTM are 63, 109, 95, and 93, respectively. The BAMM algorithm does not perform as well as others.

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17 23 11 9
*refers to the rating, 4 is the highest and 1 is the lowest

N denotes the number of samples of size n which is 15 in this table

The information contained in Table 1 for sample size 15 is given for all the sample sizes 15, 25, 40, 50, 75 and 100 for the evaluation of AV, STD or VAR of the mean, variance, and skew in Table 2. The overall ratings for the 4 algorithms are:

Thus, the PLRM algorithm seems to be the best in generating normal random numbers, with statistical attributes closely resembling samples drawn from a population distributed as N $(0,1)$. This algorithm was used in developing departure distribution tables for detection of any outliers and/or inliers at the low and/or high end of the observed flood series.

Determination of Departure Distributions

Departure is defined here as the standard normal deviate corresponding to the plotting position of the high or low point of the series under consideration, minus the sample standard deviate for that point. The magnitude of these departures for outliers and inliers at the two extreme ends of the series needs to be determined at various probability levels. The theoretical departure distribution depends on m, n, and α in the general plotting position formula:

$$
p = \frac{m - \alpha}{n + 1 - 2\alpha} \tag{17}
$$

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Table 2. Evaluation of AV, STD or VAR of X, s, and g for Sample Sizes 15 to 100

Note: 1000 samples of certain sample sizes were not generated or processed.

 $\sim 10^{-1}$

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in which a is a shift parameter, m is the rank, and n is the sample size. Such distributions have been derived in this study by generating large samples of departures for different m, n, and a>ranking them in an ascending order of magnitude, and determining the magnitude of departure at various probability levels and rank of outlier or inlier.

Generation of Departures

The following procedure was used in generating departures:

- 1) Generate 100,000 standard normal deviates with each of the four algorithms and dissect them into 1000 samples of 100 deviates each.
- 2) Pick one sample for each n (i.e., 10, 15, 20, 25, 30, 40, 50, 60, 75, and 100) starting from the beginning of each sample of size 100; this gives 1000 samples of 10 different sizes from 10 to 100.
- 3) Rank each of the 1000 samples of n size in an ascending order of magnitude and store 1000 values of the 5 lowest and 5 highest deviates in 10 series; each series corresponds to a high or low point. There are 10 series for each of the 10 sizes of n, and the size of each series is 1000.
- 4) Normalize each series by subtracting the mean from each deviate and dividing by the standard deviation.

5) Compute departures from 1000 normalized deviates in a series: Departure, $\Delta_{k,i}$ = ith theoretical standard normal deviate -kth normalized deviate for high/low location i (18) in which ith theoretical standard normal deviate equals that which corresponds to the probability from equation 17 with m = i $(i=1, 2, ..., 5$ and $n-4, n-3, ..., n)$ and $n = 10, 15, ..., 100$;

$$
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$$

and for the kth normalized deviate $k = 1, 2, \ldots, 1000$; and with proper a values determined in steps 6 through 8.

- 6) In order to determine the appropriate value of α for different i and n values, generate 1000 departures by the step 5 with each of the following 6 values of α — 0.00, 0.25, 0.32, 0.38, 0.43, and 0.50. Compute the means of 1000 departures for each of the 6 values of a.
- 7) Interpolate the α values which make the means zero. These values of a were practically the same for the generating algorithms PLRM, INFM, and BAMM (values from CLTM were consistently lower) for the first highest and first lowest (similarly for the second highest and second lowest, and so on) rank for a given value of n. The results at the end of this step are given below:

8) Plot the a values versus n for the 5 ranks and draw smooth curves. The values from the smooth curves are as shown on the next page.

Compute departures from 1000 normalized deviates for each of the 100 series(5 series for low and 5 series for high ranks for each of the 10 sample sizes) developed from the PLRM algorithm in step 4 and use the a values derived in step 8 to compute $\Delta_{k,i}$ in step 5, then go to step 10.

- 10) Rank the 1000 departures in each of the 100 series, and obtain values of departures corresponding to probability, or rank/1000, equal to 0.01, 0.02, 0.05, 0.10, 0.15, 0.20, 0.25, 0.30, 0.35, 0.40, 0.45, 0.50, 0.55, 0.60, 0.65, 0.70, 0.75, 0.80, 0.85, 0.90, 0.95, 0.98 and 0.99. These departures are defined as $(\Delta)_{1,m,n}$ where the subscript 1 denotes the number of probability levels 1 to 23; m refers to rank of low values 1 to 5 and high values 6 to 10, 1 is the lowest and 10 is the highest; and n denotes the sample size number 1 to 10, 1 for size 10 and 10 for size 100.
- 11) Generate 40 samples of departures $(\Delta)_{1,m,n}$ from 40 generated sequences of 100,000 standard normal deviates each with the PLRM

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algorithm. The mean of each of the 2300 departures $(1 \times m \times n =$ $23 \times 10 \times 10$ or 2300) was obtained from the corresponding 40 values for each $(\Delta)_{1,\mathfrak{m},\mathfrak{n}}$. The mean departures are designated as (Δ) _{1, $\mathfrak{m}, \mathfrak{n}$}.

Development of Compact Departure Table

Barnett and Lewis (1978) give critical values for 1% and 5% tests of discordancy for a single outlier in a normal sample, using the deviation from the sample mean divided by the sample standard deviation as the test statistic. The corresponding test statistic is deviate corresponding to the plotting position of the higher outlier minus the departure $(\overline{\Lambda})_{1,m,n}$. The comparison of the test statistics is given below:

Test statistics developed in this study for $p = 0.01$ and $p = 0.05$ are practically the same as given by Barnett and Lewis. However, the test statistics for inliers are not available in the literature. The test statistics for outliers of rank 2 to 5 and at other than 0.01 and 0.05 values of p are also not available in the literature.

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The table of 2300 departures, $(\bar{\Delta})_{1,m,n}$, was reduced to a compact table containing only 230 values. The following procedure was used in developing the compact table.

1. It was considered desirable to restrict the number, NO, of inliers/ outliers at both the low and high end of flow spectrum, in relation to the sample size.

2. For the 5th outlier/inlier, the mean departure for n in the range of 40 to 100 was obtained by calculating the mean of $\overrightarrow{(\Delta)}_{1,m,n}$ for $n = 6$, 7, 8, 9, and 10 (or for n = 40, 50, 60, 75, and 100). Similarly, for the 1st outlier/inlier the mean departure for n in the range of 15 to 100 was obtained with $n = 2$, 3 , 4 , 5 , 6 , 7 , 8 , 9 , and 10 (or for $n = 15$, 20 , 25 , 30, 40, 50, 60, 75, and 100). This reduces the departure table to $(\overline{\Delta})_{1,m}$ in which $1 = 1$, 2 , ..., 23 and $m = 1$, 2 , ..., 10 . The resulting compact table of departures is shown in Table 3.

The standard deviation of departures for a particular range of n was calculated in a similar manner as the mean departure for that range in step 2. The standard deviations are given in Table 4. For p = 0.3 or 0.7, recommended for detection and modification of outliers/inliers in the later part of this report, the standard deviation varies from 0.0008 to 0.0061 and 0.0013 to 0.0050 for low and high outliers, respectively, and from

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TABLE 3. DEPARTURES AT DIFFERENT PROBABILITY LEVELS FOR LOW AND HIGH OUTLIERS

Note: 15-100, , 40-100 denote the range of sample size, n

TABLE 4. STANDARD DEVIATION OF DEPARTURES AT DIFFERENT PROBABILITY LEVELS

Note: 15-100, 40-100 denote the range of sample size, n

0.0015 to 0.0021 and 0.0014 to 0.0025 for low and high inliers, respectively. These small values of standard deviation justify the use of a compact table. However, the table of 2300 departures can be as easily used in the computer program, if so desired.

The distributions of departures for the lowest 5 events are graphed in figure 6 and for the highest 5 events in figure 7.

Figure 6. Distributions of departures for the low end

Figure 7. Distributions of departures for the high end

METHODS OF NORMALIZING DATA

The tests for determining outliers/inliers can be easily developed and applied for normally distributed samples because of the minimum number of distribution parameters, i.e., the mean and the standard deviation. Three methods of transforming an observed flood series to a series distributed as N (μ, σ²), where u is the mean and σ² is the variance, were tested extensively on flood series observed at 28 gaging stations in Illinois. The methods are: power transformation, Wilson-Hilferty transformation, and 3-parameter lognormal transformation.

Power Transformation

Box and Cox (1964) suggested a transformation for normalizing a data set:

$$
y_{\underline{i}} = \frac{Q_{\underline{i}}^{\lambda} - 1}{\lambda}, \lambda \neq 0
$$
 (1)

and

$$
y_{i} = \log Q_{i}, \lambda = 0 \tag{2}
$$

in which Q_i is the annual flood from a sample of size n, λ is a constant of transformation, and $i = 1, 2, ..., n$. It is a general power transformation and the logarithmic, reciprocal and square-root transformations can be considered as its special cases. The constant λ can be obtained with one of the following three criteria:

1. Maximum log-likelihood (ML) estimator of λ , when $\lambda \neq 0$, can be obtained from (Singh, 1980)

$$
L_{\text{max}}(\lambda) = -1/2 \text{ n} \log \hat{\sigma}_{y}^{2}(\lambda) + \log J(\lambda; Q)
$$
 (3)

and $\log J(\lambda; Q) = (\lambda - 1) \sum_{i=1}^{n} \log Q_i$ (4) A plot of L_{max} (λ) versus λ can indicate the ML estimate of λ. A computer algorithm was developed for determining $L_{max}(\lambda)$.

2. Zero coefficient of skew criterion can be met by computing the skew g for y series with different values of λ ,

$$
g = n \sum_{i=1}^{n} (y_i - \bar{y})^3 / [(n-1)(n-2) s_y^3]
$$
 (5)

in which \overline{y} and s_y are the mean and standard deviation of the y series. Value of λ which makes $q = 0$ can be interpolated from the λ values giving a little positive and a little negative g. A computer program for calculating λ which yields g equal to zero was added to the ML algorithm.

3. Minimization of |g| + |5th| criterion is based on the premise that 3rd and higher order odd moments are zero in the case of a theoretical normal distribution. A computer program was added to the ML algorithm for calcualting λ value which minimized the sum of the absolute values of the skew and the 5th,

$$
5\text{th} = n^3 \sum_{i=1}^n (y_i - \bar{y})^5 / [(n-1)(n-2)(n-3)(n-4) s_y^5]
$$
 (6)

Wilson-Hilferty Transformation

A standard deviate, x, can be calculated from Q, \overline{Q} , and s_o:

$$
x_{i} = \frac{\log Q_{i} - (\log Q)}{s (\log Q \text{ series})}
$$
 (7)

If the underlying distribution is log-Pearson type III, or LP3, x is the gamma standard deviate that can be converted to the normal standard deviate by the
Wilson and Hilferty (1931) transformation

$$
y_{i} = \frac{6}{g} \left[\left(\frac{gx_{i}}{2} + 1 \right)^{1/3} + \frac{g^{2}}{36} - 1 \right]
$$
 (8)

A computer program was developed for converting the Q series to x series, and for calculating the skew of the x series. Two subprograms were added to obtain values of g (with the first estimate equal to sample g for the x series) so that the y series has zero skew and to obtain a value of g that minimized the sum of the absolute values of g and 5th of the y series. These subprograms used a reiterative procedure to obtain satisfactory values of g to meet zero skew and min [|g| + |5th|] criteria.

Three-Parameter Lognormal Transformation

The following transformation was considered for normalizing the data,

$$
y_{i} = \log (Q_{i} + a)
$$
 (9)

in which a is a constant, positive, negative or zero. By a fast-converging reiterative process, the value of a was determined for the following three criteria:

- 1. skew $q = 0$
- 2. minimize [|g| + |5th|]
- 3. kurtosis = 3.0

A computer program was developed for calculating the values of a to meet the above criteria.

Test Data and Results

Annual flood series at 28 gaging stations from a previous report (Singh, 1980) were used in testing the suitability of the three transformations.

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These stations were selected and arranged in three categories:

- I. 14 gaging stations with flood series having no significant high or low outliers/inliers.
- II. 7 gaging stations with flood series having outliers/inliers at the high end.
- III. 7 gaging stations with flood series having outliers/inliers at the low end.

The 28 stations are listed in Table 5 together with observed high and low floods and their modified values as determined in a previous study (Singh, 1980). Category I flood series has no significant high or low outliers/ inliers but one outlier/inlier at either low or high end was considered for checking any effect of minor modification in values of these outliers/inliers. For both categories II and III, one and two outliers/inliers were considered separately.

Power Transformation Results

The results are presented in Table 6. Criteria A, B, and C denote $g = 0$, ML estimate, and min $[|q| + |5th|]$, respectively. The TS1 and TS2 are test statistics, given by

$$
\text{TS1} = \frac{\text{n}}{\text{i}^2} \left(\Delta Z_{\text{i}} \right)^2 \text{ with } \alpha = 0 \tag{10}
$$

$$
TS2 = \frac{n}{\sum_{i=1}^{S} (\Delta Z_i)^2}
$$
 with $\alpha = 0.38$ (11)

$$
\Delta Z_{i} = (Z_{o})_{i} - (Z_{c})_{i}
$$
 (12)

 $(Z_{c})_{i} = (y_{i} - \bar{y}) / y_{s}$ (13)

TABLE 6. Evaluation of Normalization of a Flood Series by Power Transformation

TABLE 6 . continued

TABLE 6. (concluded)

* Criterion used for deriving λ

$$
\left(\mathbf{p}_{\mathbf{0}}\right)_{i} = \frac{i - \alpha}{n + 1 - 2\alpha} \tag{14}
$$

and $\left(\frac{z}{a}\right)_i$ is obtained from $\left(\frac{p}{a}\right)_i$ by **a** $p \rightarrow 2$ subroutine for normal distribution. Category I: The following inferences can be made from the results in Table 6 for flood series without significant high or low outliers/inliers.

1. TS2 is lower than TS1 for about 50% of the basins. A lower value of the test statistic shows an overall better fit.

2. For a basin, the TS1 or TS2 values for the three criteria A, B, and C are quite close to each other with (or without) modification of any outliers/ inliers.

3. Minimum values of the 5th are obtained with the criterion that minimizes [|g| + |5th|].

4. For a given basin, the values of λ for the three criteria are not much different from each other, but the ML estimate of λ is generally somewhat smaller than those with $q = 0$ and min $[|q| + |5th|]$.

5. The values of λ for the three cases: with no modification of any outlier/inlier, with modification of highest inlier/outlier, and with modification of lowest outlier/inlier, are not much different from each other when the flood series are well behaved, i.e., they do not have significant high and low outliers/inliers.

Category II: The following inferences can be made from the results in Table 6 for flood series with high outliers/inliers.

1. TS2 is lower than TS1 for about two-thirds of the basins. A lower value of the test statistic shows an overall better fit. Thus, the use of $\alpha = 0.38$ seems better than $\alpha = 0.00$.

2. For a basin, the TS1 or TS2 values for the three criteria A, B, and C are rather close to each other with (or without) modification of

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outliers/inliers. However, for a given criterion, these values vary considerably from each other when obtained with and without modification of outliers/inliers for three basins, each with a rather severe high outlier; e.g., in the case of basin 3 and criterion A, TS2 decreases from 2.636 with no modification of outliers, to 0.880 with modification of H1, and to 0.478 with modification of H1 and H2. The TS1 or TS2 values, after modification of H1 and H2, lie in the general range of 0.4 to 1.0, the same as for category I.

3. Minimum values of the 5th are obtained with the criterion that minimizes [|g| + |5th|].

4. For a given basin, the values of X for the three criteria, after modification of outliers/inliers, are not much different from each other but the ML estimate of X is more often somewhat smaller than those with the other criteria.

5. The value of X changes with modification of any outlier/inlier and the magnitude of change depends on the severity of the outlier/inlier.

Category III: The following inferences can be made from the results in Table 6 for flood series with low outliers/inliers.

1. TS2 is generally less than TS1 with and without modification of any outliers/inliers. A lower value of the test statistic indicates an overall better fit. Thus, the use of $a = 0.38$ seems better than $a = 0.00$.

2. For a basin, the TS1 or TS2 values for the three criteria A, B, and C are rather close to each other with (or without) modification of outliers/ inliers. However, for a given criterion, these values vary considerably from each other when obtained with and without modification of outliers/inliers for three basins, each with 1 or 2 rather severe low outliers. The TS1

$$
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$$

or TS2 values, after modification of L1 and L2, lie in the general range of 0.4 to 1.0, the same as for categories I and II.

3. Minimum values of the 5th are obtained with the criterion that minimizes [|g| + |5th|].

4. For a given basin, the values of λ for the three criteria, after modification of outliers/inliers, are not much different from each other.

5. The value of λ changes with modification of any outlier/inlier and the magnitude of change depends on the severity of the outlier/inlier.

Wilson-Hilferty Transformation Results

The results are presented in Table 7. Criteria A, B, and C denote transformation as expressed by equation 8 (g_s = skew of x series in equation 7 and $q =$ skew of y series in equation 8); iterative modification of q_s so that g becomes zero (g_s equals the value of g used in equation 8 so that skew of y series becomes zero); and iterative modification of g_s so that [|g| + |5th|] of y series becomes minimum, respectively. The 5th, TS1, and TS2 are the same as defined under power transformation or earlier.

Category I. The following inferences can be made from the results in Table 7 for flood series without significant high or low outliers/inliers.

1. TS1 is lower than TS2 for about 50% of the basins. A lower value of the test statistic shows an overall better fit.

2. The TS1 or TS2 values for the three criteria A, B, and C are quite close to each other with (or without) modification of any outliers/inliers in the case of 11 basins, but for 3 basins these values are considerably higher with A than with B or C.

$$
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$$

TABLE 7. Evaluation of Normalization of a Flood Series by Wilson-Hilferty Transformation

TABLE 7. continued

TABLE 7. (concluded)

* Criterion used for deriving gs.

3. The values of the 5th with criterion A are generally much higher than with ML estimate of λ. Though the criterion C minimized values of the 5th, it decreases skew very significantly (-1.154 and -1.176) below zero for two basins.

4. The values of g for the three criteria are significantly different from each other for 4 out of the 14 basins.

5. The absolute values of g with Wilson-Hilferty transformation are considerably higher than with the ML estimate of λ . Thus, the power transformation brings a flood series closer to the normal distribution than the Wilson-Hilferty transformation.

Category II. The following inferences can be made from the results in Table 7 for flood series with high outliers/inliers.

1. TS2 is lower than TS1 for about two-thirds of the basins.

2. For USGS No. 05 576500 with a significant high outlier, the Wilson-Hilferty transformed series yields $q = 3.179$ compared to 0.107 with the power transformation and ML estimate of λ . The absolute value of q for other basins is also somewhat higher than with the power transformation.

3. Values of the 5th with Wilson-Hilferty transformation are higher than with the power transformation.

4. The values of g for a given criterion but considering no modification and modification of H1 or H1 and H2 differ significantly for two basins out of seven. With power transformation, there are no significant differences.

Category III. The following inferences can be made from the results in Table 7 for flood series with low outliers/inliers.

1. TS2 is generally less than TS1. A lower value of test statistic indicates a better overall fit. Thus, the use of $a = 0.38$ seems better than

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 $\alpha = 0.00$.

2. The absolute value of g for the y series with the Wilson-Hilferty transformation is generally higher than with the power transformation.

3. Minimum values of the 5th are obtained with the criterion that minimizes [|g| + | 5th|].

Three-Parameter Lognormal Transformation

The results are presented in Table 8. Criterion A corresponds to a value of a which reduces skew of y series (equation 9) to zero; criterion B denotes the value of a that minimizes $[|g| + |5th|]$; and criterion C refers to the value of a which makes kurtosis equal to 3.0. The 5th, TS1, and TS2 have been defined earlier. It is evident from Table 8 that no results are obtained for nine basins out of a total of 28 basins analyzed. This transformation is not suitable for converting a flood series to approximately a normal distribution.

Category I: Some inferences of interest are:

1. Making the kurtosis = 3.0 (criterion C) increases tremendously the absolute values of g and 5th, and to some extent TS1 and TS2.

2. Out of 14 basins with flood series having no significant low or high outliers/inliers, results for all the criteria and modification were obtained for only seven basins.

Category II: Inferences for Category I apply to this category also.

Category III. The same remarks as for Category II apply to this category. Complete results are obtained, however, for five out of seven basins.

Selection of Transformation

The power transformation is considered the best of the tested

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TABLE 8. Evaluation of Normalization of a Flood Series by 3-Parameter Lognormal Transformation

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TABLE 8. continued

TABLE 8. (concluded)

* Criterion used for deriving a

transformations for converting an observed flood series so that it approximates a normally distributed series. The pertinent reasons are:

1. Power transformed series are more stable and consistent even when some outliers/inliers are present.

2. Power transformed series derived with λ from any of the three criteria have similar statistical properties. The maximum log-likelihood method of determining λ . can be used and it is free from bias that may be attributed to $g = 0$ and min [|g| + |5th|] criteria.

3. Overall results obtained from the flood series analyzed with the power transformation are much better than from the Wilson-Hilferty transformation. The 3-parameter lognormal transformation is unsuitable for general use.

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METHODS OF ESTIMATING DESIGN FLOODS

Estimation of various recurrence-interval floods was performed basically with three methods: power transformation, log-Pearson type III, and mixed distribution. The background and rationale of these methods are investigated.

Power Transformation Method

1. The observed annual flood series, Q_i , is normalized using the power transformation to yi series

$$
y_{i} = (Q_{i}^{\lambda} - 1)/\lambda \qquad \lambda \neq 0 \tag{1}
$$

in which the parameter *λ* is determined by the maximum log-likelihood method.

2. The mean, \overline{y} , and standard deviation, s_y , of the normalized series are calculated from

$$
\overline{y} = \frac{1}{n} \sum_{i=1}^{n} y_i
$$
\n
$$
s_y = \sqrt{\sum_{i=1}^{n} (y_i - \overline{y})^2 / (n-1)}
$$
\n(3)

3. For a desired recurrence interval of T years, the probability of nonexceedance is $(1 - 1/T)$. A standard normal deviate z_T corresponding to this probability is obtained from a p-to-z subroutine (or it can be interpolated from a normal probability table).

4. The T-yr flood is computed from

$$
Q_T = (\lambda y_T + 1)^{1/\lambda}, \text{ where } y_T = \overline{y} + z_T s_y \tag{4}
$$

Effect of Kurtosis

The y. transformed series has a skew very close to zero but the kurtosis, kt, may not equal 3 as for a normal distribution:

kt =
$$
\frac{n^2 \sum_{i=1}^{n} (y_i - \overline{y})^i}{(n-1) (n-2) (n-3) s_y^4}
$$
 (5)

The normal distribution is compared with the symmetric platykurtic (kt<3) and symmetric leptokurtic (kt>3) distributions in figure 8. The normal distribution function can be modified to express these variations. The following description is based on Box and Tiao (1973).

The standard normal distribution function may be written as

$$
p(x) = k \exp(-\frac{1}{2} |x|^q)
$$
 with $q=2$ (6)

By allowing q to take values other than 2 with the following expression

$$
q = 2/(1+\beta); \qquad -1 < \beta \leq 1,
$$
 (7)

the class of exponential power distribution functions can be written in the general form

$$
p (y | \theta, \phi, \beta) = k \phi^{-1} exp (-\frac{1}{2} \left| \frac{y - \theta}{\phi} \right|^{2/(1+\beta)})
$$
 (8)

$$
k^{-1} = \Gamma(1 + \frac{1+\beta}{2}) 2^{1+\frac{1}{2}(1+\beta)}
$$
 (9)

in which $-\infty$ $y < \infty$, $\phi > 0$, $-\infty$ ∞ ∞ , and $-1 < \beta \le 1$. In equation 9, 0 is a location parameter and \emptyset is a scale parameter. It can be shown that

$$
E(y) = \Theta \tag{10}
$$

Var(y) =
$$
\sigma^2
$$
 = 2^(1+\beta) $\left\{\frac{\Gamma[3/2 (1+\beta)]}{\Gamma[1/2 (1+\beta)]}\right\}$ ϕ^2 (11)

The parameter 3 can be regarded as a measure of kurtosis indicating the extent of variation from the normal distribution. In particular, the distribution is normal and double exponential when β=0 and β=1, respectively, and the distribution tends to the rectangular distribution as

Figure 8. Platykurtic (β < 0) and leptokurtic (β > 0) distributions

 $β$ tends to -1. The kurtosis, kt, and $β$ are related by the following expression \mathcal{L}

$$
kt = \frac{\Gamma[5/2 (1+\beta)] \Gamma[1/2 (1+\beta)]}{\{\Gamma[3/2 (1+\beta)]\}^2}
$$
 (12)

Values of kt corresponding to various 3 values, as obtained from equation 12 are:

The kurtosis effect correction can be made in the Q_T values by modifying the z_T values. These z_T values were computed by numerical integration of equation 8 with θ=0 and ø=1. These are given in Table 9 for 41 values of β lying in the range -1 * to +1 and 6 values of T: 10, 25, 50, 100, 500, and 1000 years (or corresponding p values of 0.90, 0.96, 0.98, 0.99, 0.998, and 0.999). The various recurrence-interval floods can, thus, be computed with and without correction for kurtosis. For Q_T without correction for kurtosis, the z_T values are taken for kt=3.0. In the case of correction for kurtosis, the β value is interpolated for the sample kt, and the corresponding z_T are taken from Table 9 and used in equation 4.

	\sim 1 1 U L INGUALIGIIUG IIILGIVAI, ι, ا 7						
g	10	25	50	100	500	1000	
-1.00	1.386	1.593	1.663	1.697	1.725	1.729	
-0.95	1.384	1.592	1.665	1.708	1.762	1.777	
-0.90	1.378	1.594	1.679	1.736	1.817	1.841	
-0.85	1.372	1.600	1.699	1.769	1.875	1.908	
-0.80	1.366	1.608	1.721	1.803	1.935	1.977	
-0.75	1.360	1.618	1.744	1.839	1.996	2.047	
-0.70	1.355	1.629	1.768	1.875	2.056	2.117	
-0.65	1.350	1.640	1.792	1.911	2.117	2.187	
-0.60	1.345	1.651	1.815	1.946	2.178	2.257	
-0.55	1.340	1.661	1.838	1.982	2.238	2.328	
-0.50	1.335	1.672	1.861	2.016	2.298	2.398	
-0.45	1.330	1.682	1.883	2.050	2.358	2.468	
-0.40	1.326	1.691	1.904	2.083	2.418	2.538	
-0.35	1.321	1.700	1.925	2.116	2.477	2.608	
-0.30	1.315	1.709	1.945	2.148	2.535	2.677	
-0.25	1.310	1.717	1.965	2.179	2.594	2.747	
-0.20	1.305	1.725	1.984	2.210	2.651	2.816	
-0.15	1.299	1.732	2.002	2.240	2.709	2.885	
-0.10	1.293	1.739	2.020	2.269	2.766	2.954	
-0.05	1.288	1.745	2.037	2.298	2.822	3.022	
0.00	1.282	1.751	2.054	2.326	2.878	3.090	
0.05	1.275	1.756	2.070	2.354	2.934	3.158	
0.10	1.269	1.761	2.085	2.381	2.989	3.226	
0.15	1.263	1.765	2.100	2.407	3.044	3.293	
0.20	1.256	1.770	2.114	2.433	3.098	3.361	
0.25	1.249	1.773	2.128	2.458	3.152	3.428	
0.30	1.243	1.776	2.141	2.482	3.205	3.494	
0.35	1.236	1.779	3.154	2.506	3.258	3.561	
0.40	1.229	1.782	2.166	2.529	3.311	3.627	
0.45	1.222	1.784	2.178	2.552	3.363	3.692	
0.50	1.214	1.786	2.189	2.574	3.414	3.758	
0.55	1.207	1.787	2.200	2.596	3.465	3.823	
0.60	1.200	1.788	2.210	2.617	3.516	3.888	
0.65	1.192	1.789	2.220	2.637	3.566	3.952	
0.70	1.185	1.789	2.229	2.657	3.616	4.016	
0.75	1.177	1.790	2.238	2.677	3.665	4.080	
0.80	1.169	1.789	2.247	2.695	3.714	4.143	
0.85	1.162	1.789	2.255	2.714	3.762	4.206	
0.90	1.154	1.788	2.262	2.732	3.810	4.269	
0.95	1.146	1.787	2.269	2.749	3.857	4.331	
1.00	1.138	1.786	2.276	3.766	3.904	4.393	

Values of z_T for Recurrence Interval, T, of

Log-Pearson Type III Distribution Method

The Water Resources Council (1976, 1977) has recommended the following technique for fitting the log-Pearson type III, LP3, distribution to an observed annual flood series, Q_i , and for computing floods at desired recurrence intervals.

1. Compute mean $\overline{\mathbf{x}}$

$$
\overline{x} = \sum_{i=1}^{n} x_i/n
$$
 (13)

in which $x = \log_{10} Q$ and n = number of years or sample size.

2. Compute standard deviation, s

$$
s = \left[\sum_{i=1}^{n} (x_i - \overline{x})^2 / (n-1)\right]^{0.5}
$$
 (14)

3. Compute skew coefficient, g

$$
g = n \sum_{i=1}^{n} (x_i - \overline{x})^3 / [(n-1)(n-2) s^3]
$$
 (15)

4. Compute flood of recurrence interval T years, Q_T

$$
\log Q_{\rm T} = \overline{x} + \text{ks} \tag{16}
$$

in which k is a factor that is a function of g and the selected recurrence interval (or exceedance probability). Values of k can be obtained from a table.

Because of the errors inherent in estimating the third moment from a small sample, a regional analysis is recommended for deriving a suitable value of regional skew coefficient, g_r . The weighted skew, g_w ,

$$
g_w = g w + (1 - w) g_r \tag{17}
$$

is used with sample \overline{x} and s; the weight w equals (n-25)/75. When n equals or exceeds 100, w equals unity.

Mixed Distribution Method

This is based on the mixed distribution concept and considers the observed floods (or their logarithms) to belong to two populations with means μ_1 and μ_2 , variances σ_1^2 and σ_2^2 and relative weights *a* and **l**-*a* of the two component distributions which may be both lognormal, normal, or any other distribution type, or a mixture of two types. The mixed distribution method developed from various studies (Singh, 1968; Singh and Sinclair, 1972; and Singh, 1974) is based on the following equations:

$$
p\{x\} = a p_1\{x\} + (1-a) p_2\{x\} \qquad 0 \le a \le 1
$$
 (18)

$$
p_1\{x\} = \frac{1}{\sigma_1 \sqrt{2\pi}} \int_{-\infty}^{x} \exp\left[-\frac{(x'-\mu_1)^2}{2\sigma_1^2}\right] dx'
$$
 (19)

$$
p_2(x) = \frac{1}{\sigma_2 \sqrt{2\pi}} \int_{-\infty}^{x} exp \left[-\frac{(x' - \mu_2)^2}{2\sigma_2^2} \right] dx'
$$
 (20)

in which p is the probability of being equal to or less than x. The component distributions are taken as log-normal $(x = log Q)$ in the above equations. The mixed distribution parameters are linked to sample μ , σ^2 , and g values according to the following equations (Cohen, 1967):

$$
\mu = a\mu_1 + (1-a)\mu_2 \tag{21}
$$

$$
\sigma^2 = a\sigma_1^2 + (1-a)\sigma_2^2 + a(1-a)(\mu_2 - \mu_1)^2
$$
 (22)

$$
g = [3a(1-a)(\mu_1 - \mu_2)(\sigma_1^2 - \sigma_2^2) + a(1-a)(1-2a)(\mu_1 - \mu_2)^3]/\sigma^3
$$
 (23)

Evaluation of Parameters

The distribution parameters for the mixed distribution were obtained by using the Generalized Reduced Gradient Method, a nonlinear programming algorithm; the computer program for which was available from the University of Illinois. Two nonlinear objective functions, i.e., minimization of $\sum(\Delta z)^2$ and $\sum|\Delta z|$, Δz equals the difference between the standard deviate corresponding to the observed probability equal to $(m - 0.38) / (n + 0.24)$ and that fitted corresponding to p from equation 18, were considered subject to the following constraints:

$$
1 = a_1 + a_2 \tag{24}
$$

$$
\mu = a_1 \mu_1 + a_2 \mu_2 \tag{25}
$$

$$
\sigma^2 = a_1 \sigma_1^2 + a_2 \sigma_2^2 + a_1 a_2 (\mu_2 - \mu_1)^2
$$
 (26)

$$
g\sigma^3 = a_1 m_1 (3\sigma_1^2 + m_1^2) + a_2 m_2 (3\sigma_2^2 + m_2^2)
$$
 (27)

$$
kt\sigma^{4} = a_{1}(3\sigma_{1}^{4} + 6m_{1}^{2}\sigma_{1}^{2} + m_{1}^{4}) + a_{2}(3\sigma_{2}^{4} + 6m_{2}^{2}\sigma_{2}^{2} + m_{2}^{4})
$$
 (28)

in which $m_1 = \mu_1 - \mu$, $m_2 = \mu_2 - \mu$, $a_1 = a$, and $a_2 = 1 - a$. Use of $\Sigma |\Delta z|$ was found to give more consistent solutions than $\Sigma(\Delta z)^2$.

The asymmetry of the power-transformed or log-transformed flood series, as evidenced by the kt being lower or higher than 3 and by the 5th moment being significantly different from zero, is accommodated easily by the mixed distribution concept.

Various Recurrence-Interval Floods

These floods are calculated by a reiterative process. For the desired recurrence interval, value of p is obtained from $(1 - 1/T)$. Starting from a given or assumed value of x , z_1 and z_2 are calculated from:

$$
z_1 = \frac{x - \mu_1}{\sigma_1}
$$
 and $z_2 = \frac{x - \mu_2}{\sigma_2}$ (29)

The corresponding p_1 and p_2 are obtained from the z-to-p subroutine. The p is calculated from p_1 and p_2 with equation 18. If this p is equal

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to, or within a specified tolerance of, the p corresponding to the desired recurrence interval, the value of x yields the logarithm of Q_T . Otherwise, by an iterative process, a value of x is determined that meets the p criterion.

NEW FLOOD-FREQUENCY METHODOLOGY

A new flood frequency methodology has been developed and computerized. It detects objectively the outliers and inliers at various probability levels and modifies them if needed. The computer program prints 2- to 1000-yr floods from power transformation, both with and without kurtosis correction, from log-Pearson type III distribution, both with sample skew and weighted skew, and from the mixed distribution, for levels 0, 1, 2, 3, 4, 5, and 6. The level 0 corresponds to processing of data without any testing for outliers and/or inliers. Levels 1 through 6 correspond to outlier-inlier probability pairs of .01, .99; .05, .95; .10, .90; .20, .80; .30, .70; and .40, .60. The relevant information on statistics of the three methods and the given and modified values of outliers/inliers are also printed at all the levels. The salient features of this new methodology are described in the rest of this section.

Compact Departure Table, Probability Levels and Windows

A compact departure table, containing the test value, at 6 probability levels is given in Table 10. The low 1 through 5 denote the lowest to the 5th low value from the low end and the high 1 through 5 denote the highest to the 5th high value from the high end. Considering level 1 and low 1, a departure ∆ of -0.689 or less (in the algebraic sense) will indicate an inlier at 1% or less nonexceedance probability (or 99% or higher exceedance probability), and a departure of 1.029 or more will indicate an outlier at 99% or higher nonexceedance probability (or 1% or lower exceedance probability) . Similarly, for level 1 and high 1, a departure of 0.679 or more

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Note: $15 - 100$, , and $40 - 100$ denote the range of sample size n in years.

indicates an inlier at 99% or higher nonexceedance probability (or 1% or lower exceedance probability), and a departure of -1.054 or lower (in the algebraic sense) indicates an outlier at 1% or lower nonexceedance probability (or 99% or higher exceedance probability). Thus, the probability pairs for outliers and inliers have the connotation of the same relative severity.

The concept of the levels and windows is clarified in figure 9 in which departures for the high 1 are plotted on normal probability paper. For the outliers, window 1 contains ∆ values ≤-1.054, window 2 contains ∆ values such that $-1.054 < \Delta \le -0.683$, and so on for windows 3 through 6. For the inliers, window 1 contains \triangle values \geq 0.679, window 2 contains \triangle values such that $0.679 > \Delta \ge 0.529$, and so on for windows 3 through 6. The departures for the low 1 are plotted on normal probability paper in figure 10. If some outliers and/or inliers are found in window 1, the same are modified to respective values at level 1, and the procedure is followed sequentially from one window to the other. If no outliers and/or inliers are detected in a particular window, no modifications are done, and the program moves to the next window after developing and printing distribution statistics and flood estimates.

Plotting Position

The plotting position for the observed floods has been a matter of considerable controversy. A general formula for computing plotting position (Harter, 1971) is:

 $p = (m - a)/(n - a - b + 1)$ (1)

in which m is the rank order of flood values arranged in an ascending order

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Figure 9. Levels and windows for the outliers/inliers at the high end

Figure 10. Levels and windows for the outliers/inliers at the low end

of magnitude, p is the probability of nonexceedance, and a and b depend on the distribution. For a symmetrical distribution, a equals b, and equation 1 can be rewritten as:

$$
p = (m - \alpha) / (n + 1 - 2\alpha) \tag{2}
$$

The commonly used Weibull plotting position

$$
p = m/(n+1) \tag{3}
$$

is obtained by putting $\alpha = 0$. However, an α value of about 0.38 (Cunnane, 1978; Blom, 1958) is the best for the normal distribution. Cunnane states that the Weibull plotting formula is exact when the distribution is uniform and that the Gringorten formula, with $\alpha = 0.44$, is satisfactory for exponential distributions.

In calculating ∑|∆z| for evaluating the mixed distribution parameters by the nonlinear programming algorithm, the ∆z is obtained from

∆z =(z corresponding to standard normal deviate for observed

probability p)-(z fitted from the mixed distribution with

$$
p = ap_1 + (1 - a) p_2 \tag{4}
$$

The observed probability p is obtained from

$$
p = \frac{m - 0.38}{n + 0.24}
$$
 (5)

in which $a = b = \alpha = 0.38$.

The Flow Chart

The detection and modification of outliers and/or inliers as well as flood frequency analysis follow the flow chart given in figure 11. Some relevant explanations to clarify the methodology and the computer program are given in the following few pages. The sequence numbers correspond to the numbers attached to various boxes in the flow chart.

Figure 11. Flow chart for the computer program for flood frequency analyses

Figure 11. —Continued

Figure 11. —Continued

 \overline{a}

 \sim

1.) Number of low as well as high floods, NO, can be provided as an input information or computed from some expression such as $NO = [n/10]$ where n equals the number of floods in the sample series and $NO = 5$ for $n \geq 50$.

2.) Standard normal deviate of rank m, z_m , is computed by converting probability p , obtained from

$$
p_m = (m - \alpha) / (n + 1 - 2\alpha)
$$
 (2)

with a interpolated from the smoothed a values for the rank m and sample size n (see step 8 of Generation of Departures, p. 22 to 23) to z with the p-to-z subroutine, assuming standard normal distribution.

3.) The parameter ٨ is computed by the maximum log-likelihood method from the given flood series.

4.) The given flood series is transformed to y series by

$$
y_i = \frac{Q_i^{\lambda} - 1}{\lambda}
$$
, i = 1, 2, ..., n (6)

and the process is termed normalization by power transformation.

5.) The y series is standardized to Y series with

$$
Y_{i} = \frac{y_{i} - \overline{y}}{y_{s}}
$$
 (7)

in which $\frac{1}{x}$ and y_s are the mean and standard deviation of the transformed series, y.

6.) The departures, ∆m for NO values at the low end, as well as at the high end, are obtained from

$$
\Delta_{\mathbf{m}} = z_{\mathbf{m}} - Y_{\mathbf{m}} \qquad \text{for } \mathbf{m} = 1, \ldots, \text{NO} \tag{8}
$$

7.) Outliers and inliers, if any, are detected in each of the 6 windows according to 6 probability levels using ∆_m and test values in Table 10.

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8.) The floods corresponding to 2-, 10-, 25-, 50-, 100-, 500-, and 1000-year recurrence intervals are computed with three methods: 1) power transformation with and without kurtosis correction; 2) log-Pearson type III distribution, with sample as well as with weighted skew; and 3) mixed distribution; without any modification of outliers and/or inliers, i.e. with window 0.

9.) Modification process is illustrated in figure 12 as an example. Consider 2 low and 2 high values (N0=2) as candidates for outliers. No outliers are detected in window 1; 1 high and 1 low outliers are detected in window 2; and 2 high and 1 low outliers are detected in windows 3 through 6. The values of Y_m for the detected outliers and/or inliers in a window are changed to $(z_m \text{ minus departure})$ values for that window. This gives the new Y series in which the Y outlier/inlier values have been replaced by the corresponding threshold values.

10.) The new Y series is destandardized with \vec{y} and $y_{\bf g}$ from equation 7, to get new y series.

$$
y = \overline{y} + y_{s} Y \tag{9}
$$

The new y series is detransformed with A from step 3 for the previous Q series, to obtain the new Q series (with values of Q changed only for the outliers/inliers).

11.) The new value of X is computed for the new or modified Q series. With this X, the modified Q series is transformed to y series, which in turn is standardized to Y series, and values of departures are obtained for the NO points at both low and high end.

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Figure 12. An example of outlier/inlier modification

An Example

The new methodology of detection and modification of any outliers/inliers and flood frequency analysis is explained by an actual example of observed floods for the Sangamon River at Oakford (USGS No. 05 583000, drainage area 5093 sq miles, $n = 62$ years).

Ranked discharge, Q, data in cfs

According to Singh (1980), the maximum flood of 123,000 cfs which occurred on May 20, 1943 was caused by a 50-year storm, covering most of the basin, over very wet antecedent soil moisture conditions, giving a runoff factor of 2.2 times that for the next 4 high floods caused by 10- to 25-year storms .

This gaging station also suffers from junction problem caused by two major tributaries. Salt Creek and Sangamon River join 9 miles upstream of Oakford. Drainage areas above the gaging stations on these tributaries are 1804 square miles (5 miles upstream of confluence) and 2618 square miles (49 miles upstream of confluence), respectively. The relevant

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statistics for the first 5 top floods for the concurrent record of 1942-1979 at Oakford and corresponding floods at Greenview (Salt Creek) and Riverton (Sangamon River) are given below.

For the flood peaks from Greenview and Riverton to coincide at Oakford, the peak at Riverton should occur a day before that at Greenview and the peak at Greenview should occur about 6 hours before that at Oakford. Concurrent maximum floods at Greenview and Riverton produce the maximum flood at Oakford. An analysis of all the floods at the 3 stations indicates that for floods exceeding a 2-year flood, there is only one chance out of 5 that the tributary floods will be in phase to produce a high flood at Oakford.

Statistics of Q data

Series	Mean	\sim s	g	kt	5th moment
	25480	17821	2.739	16.573	93.480
log Q	4.311	0.307	-0.562	3.421	-3.027

It is evident that log transformation makes the series much closer to normal.

Parameter for power transformation (determined by the maximum log-likelihood method),

Power transformed series, $y = (Q^{\lambda} - 1)/\lambda$

Fifty- to 1000-year floods with correction for sample kurtosis (3.820, which is greater than 3.00) become progressively higher than those with no kurtosis correction as the recurrence interval increases.

Window 1

Inliers detected: 3rd and 4th high points

After 2 iterations, the modified values of standardized series, Y, are

Y values (L1 to L5): -2.157, -2.074, -1.883, -1.676, -1.623

Y values (H5 to H1): 1.160, 1.226*, 1.336*, 1.565, 3.191

The H3 or Y_{60} is modified as explained below.

 Y_{60} is increased from 1.228 so that it just gets into the next (or the second) window by making it equal to 1.739 (theoretical standard normal deviate) - 0.407 (departure for H3, window 1) \times (1-0.01); or 1.336. Factor 0.01 reduces the number of iterations and just caries H3 or Y_{60} into the next lower window.

Modified data after destandardization and detransformation:

Q (L1 to L5): 3,480, 3,800, 4,630, 5,670, 5,960 Q (H5 to H1): 44,700, 46,403 49,331, 55,900, 123,000 ₩ previous values (44,700)(45,500)

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```
New X value = 0.252

Power transformed data:

y (L1 to L5): 27.011, 27.706, 29.323, 31.067, 31.510

y (H5 to H1): 54.981, 55.539, 56.464, 58.398, 72.109 Statistics of y series:

Y (H5 to H1): 1.159, 1.226, 1.335, 1.564, 3.190 New departures are:

∆ (L1 to L5): -0.185, 0.116, 0.144, 0.095, 0.169

∆ (H5 to H1): 0.294, 0.355, 0.403, 0.394, -0.848

A check with test departures shows no inliers/outliers in window 1.

Design floods with modified Q series (window 1)

Windows 2 through 6

Outliers are modified similarly for the successive windows 2 through 6. The results of this analyses are presented in Table 11 (contains

* High & low floods considered for outlier detection and modification

100-year floods for windows 0 through 6, successive modification of low and high values and sample statistics) and in Table 12 (contains 2-, 10-, 25-, 50-, 100-, 500-, and 1000-year floods for the various methods for windows 0 through 6; 0 window corresponds to no modification of Q values). The observed and modified floods (5th window) as well as the fitted mixed distribution curve are shown in figure 13.

TABLE 12. Sample Computer Output with the New Methodology

STATION NO. 5583000 SANGAMON RIVER AT OAKFORD DRAINAGE AREA 5093.0 Sq Mi Years of Record 62 (1910-1979)

VARIOUS RECURRENCE-INTERVAL FLOODS

 $# = level number$

Figure 13. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Sangamon River at Oakford

FLOOD FREQUENCY ANALYSES

The developed flood frequency methods were applied to 37 observed annual flood series for drainage basins with area varying from 11 to 9551 square miles and with records of about 20 to 67 years. The gaging stations and drainage basins above these stations lie in the major river basins of the Sangamon, Rock, and Little Wabash Rivers. The information on USGS gaging station number; the name of the stream and the gaging station; length of record, n, in years; the drainage area, A, in square miles; the main channel length, L, in miles; and the main channel slope, S, in ft/mi are given in Table 13 for each of the 37 basins.

With the computer program developed in this study, flood frequency analyses were carried out with the power transformation (with and without correction for kurtosis), with the log-Pearson type III, or LP3, distribution (with sample as well as with weighted skew), and with the mixed distribution, MD, method. These analyses indicated that the MD flood estimates derived in window 5, after detection and modification of any outliers/inliers, were generally satisfactory. Therefore, some results of analyses are presented only for windows 0 (in which no outlier/inlier detection and modification is attempted) and 5. Window 5 implies that outliers/inliers occurring on the average more often than in 3 samples out of 10 are not modified. Even with the small-sample bias, derivation of distribution parameters from the observed flood series, and acceptance of these parameters as representative of population parameters, the window 5 is believed to yield not only satisfactory flood estimates but also satisfactory distribution parameters.

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Table 13. Study Basins and Pertinent Data

Sensitivity of NO

The number of outliers/inliers, NO, that may be checked at each end of the ranked flood series was obtained from $\lceil n/10 \rceil$; NO = 5 for n > 50. Frequency analyses were made with this NO as well as with other higher or lower numbers of outliers/inliers, designated as $NO₁$ and $NO₂$. The 100-year floods obtained in window 5 from LP3 with sample skew and from MD for 2 or 3 values of NO are given in Table 14 for 28 basins. The 100-year floods for window 0 as well as window 5 with NO are given for all the 37 basins. It is evident from the flood values for different values of NO in window 5 that these floods do not differ from each other very much, except in some cases where the observed flood series indicates more outliers/inliers than given by NO.. and NO . The NO can be used as a limiting guide in general. If the number of outliers/inliers is less than NO, the floods which are not outliers/inliers will not be detected or modified.

In the case of Salt Creek near Rowell in the Sangamon Basin (No. 10 and USGS No. 05 578500 in Table 14), NO = $[37/10]$ or 3. The 4 lowest and 4 highest floods together with any modification of these floods with NO = 3 and $NO₁ = 1$ are given below:

L1 L2 L3 L4 H4 H3 H2 H1 Observed flood, cfs 829 1040 1090 1310 10,300 10,600 12,400 24,500 Modified, $NO_1 = 1$ 762 Modified, NO = 3 754 982 12,677 15,481 Because of the detection of 2 higher inliers, H2 and H3, the 100-year flood of 24,849 cfs with NO = 3 is higher than 23,068 cfs with NO₁ = 1 with the MD method. Similar results are obtained for a 1000-year flood — 41,562 cfs with NO = 3 and 37,849 cfs with NO₁ = 1.

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Table 14. 100-Year Floods with Different Values of NO

Another example is the [Kishwaukee R](Kishwauk.ee)iver near Belvidere in the Rock River Basin (No. 5 and USGS No. 05 438500). The relevant data with NO = 4 , $NO_1 = 2$, and $NO_2 = 1$ are:

The 100-year floods with number of outliers/inliers equal to 4, 2, and 1 are 14,240, 13,831, and 12,708 cfs, respectively, with the MD method. It is evident that NO = 4 includes practically all outliers/inliers, and that NO = 3 would have given similar results as $NO = 4$.

LP3 and MD Statistics

The distribution parameters for LP3 and MD, before and after modification of outliers/inliers (at level or window 0 and 5, respectively) are given in Table 15 for the 37 basins. The LP3 distribution can simulate 3 shapes on lognormal probability paper — convex, straight, and concave for positive, zero, and negative skew, respectively $-$ as shown in figure 14. It cannot simulate symmetrical distributions with kurtosis \neq 3 but the PT method with kurtosis correction is satisfactory in such cases. However, if the distribution is not symmetrical and if the cumulative distribution exhibits an S-curve shape, the mixed distribution method, MD, provides satisfactory flood estimates. The MD becomes a normal distribution when $\mu_1 = \mu_2$ and $\sigma_1 = \sigma_2$. Some of the diverse shapes that can be simulated or fitted by the MD are shown in figure 14. The dotted lines indicate the two component

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3 03 380500 LI,HO,HI 3.886 .334 -.394 .108 3.454 3.939 .357 .290 3.887 .336 -.467 .612 3.781 4.053 .364 .190 4 03 381500 L0,L1,H04.147 .234 -.126 .519 4.131 4.164 .293 .143 4.151 .216 .306 .633 4.199 4.067 .235 .143

* LI , LO, HI , and HO denote low inlier, low outlier, high inlier, and high outlier respectively.

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Figure 14. Probability curves for LP3 and MD

distributions and the solid curve the mixed distribution. The S-curve shapes can, to some extent, be caused or accentuated by the existence of outliers/inliers.

LP3 Statistics

It is generally felt that modification of any outliers/inliers in an observed flood series would change skew significantly. However, with the exception of 3 basins, the values of skew obtained without any modification of outliers/inliers and with modification of outliers/inliers detected up to level 5 or in window 5 are not much different from each other for the remaining 34 basins. The exceptions are: 05 579500, Lake Fork near Cornland, with a very low outlier, g changes from -0.730 in window 0 to 0.140 in window 5; 03 380475, Horse Creek near Keenes, a very high outlier, g changes from 0.729 in window 0 to -0.493 in window 5; and 03 381500, Little Wabash River at Carmi, with low outlier and inlier and a high outlier, g changes from -0.126 in window 0 to 0.306 in window 5.

Modification of high outlier(s) and/or low inlier(s) has the effect of making the skew value smaller in the algebraic sense, and the modification of high inlier(s) and/or low outlier(s) makes the skew value larger. The change in skew from window 0 to 5 can be explained generally by the type of outliers/inliers.

According to the U.S. Water Resources Council Bulletin 17, the regional skew for the 37 basins analyzed is about -0.4 . The number of basins with lower and higher skew and the minimum and maximum values of skew in a major river basin are given on the next page (from information for window 5 in Table 15).

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than 60 years of record are:

Again, a regional skew value of -0.4 is not indicated by the above 6 longterm stations.

MD Statistics

The mixed distribution has two component distributions, the parameters of mean and standard deviation carry subscripts 1 and 2, and the weight of the first distribution is given by a . The mean, μ_1 , of the first component distribution is smaller than μ_2 for the second distribution. The general shape of mixed distribution can be categorized from figure 14 with the relative values of σ_1 and σ_2 . Some distortions in these shapes can be caused by unequal weight of the two component distributions. A brief summary

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of the MD statistics is given below:

* for window 0 and in parentheses for window 5.

The flood series with $\sigma_1 > \sigma_2$ will have shapes similar to MD(2) and MD(5) and with $\sigma_1 < \sigma_2$ will resemble MD(3) and MD(6) in figure 14. The probability curves are affected largely by $\Delta \mu$ (or $\mu_1 - \mu_2$), $\Delta \sigma$ (or $\sigma_1 - \sigma_2$), and *a.* A few points of interest regarding the mixed distribution and kurtosis are

1. With
$$
\mu_1 = \mu_2
$$
 and $a = 0.5$

$$
\mu = 0.5 \ (\mu_1 + \mu_2) = \mu_1 = \mu_2 \tag{1}
$$

$$
\sigma^2 = 0.5 \left(\sigma_1^2 + \sigma_2^2 \right) \tag{2}
$$

$$
g = 0 \tag{3}
$$

$$
kt = 1.5 \left(\sigma_1^4 + \sigma_2^4 \right) / \sigma^4 \tag{4}
$$

in which kt is the kurtosis. The simulated distributions are symmetrical with kurtosis = 3 with σ_1/σ_2 or $\sigma_2/\sigma_1 = 1$, kt = 4.92 for a ratio of 3 or 1/3, and kt =6.0 for a ratio of infinity or zero.

2. With $\sigma_1 = \sigma_2$ and $a = 0.5$ $\mu = 0.5 (\mu_1 + \mu_2)$ (5)

$$
\sigma^{2} = 0.5(\sigma_{1}^{2} + \sigma_{2}^{2}) + 0.25(\Delta \mu)^{2} = \sigma_{1}^{2} + 0.25(\Delta \mu)^{2}
$$
 (6)

$$
g = 0 \tag{7}
$$

$$
k = [12 \sigma_1^4 + 6 \sigma_1^2 (\Delta \mu)^4] / 4\sigma^4 \tag{8}
$$

in which σ ₂ is replaced by σ ₁. The simulated distributions are symmetrical and yield kurtosis = \leq 3 depending on the ratio of $\Delta \mu$ / σ_1 , keeping the mixed distribution unimodal.

The probability distributions for cases 1 and 2 correspond to MD(4) and $MD(1)$, respectively, in figure 14 . Only in these special cases, the kurtosis correction with the PT method may yield flood estimates comparable to those from the MD. However, the asymmetry of the observed flood distributions for the 37 study basins, in terms of mixed distribution parameters varying from those for cases 1 and 2, indicates that flood estimates from the MD will be better than from the PT with kurtosis correction (based on the assumption of symmetrical distribution).

Ratios of Q_{100}/Q_2 and Q_{1000}/Q_2

Ratios of a 100-year flood, Q_{100} , to a 2-year flood, Q_2 , and 1000-year flood, Q_{1000} , to Q_2 both for windows 0 and 5 and with LP3 sample skew and MD methods are given in Table 16. These ratios are plotted with respect to drainage area on a log-log paper in figures 15 and 16 for the Sangamon and in figures 17 and 18 for the Rock River basins for drainage areas exceeding 100 square miles.

Ratios for the Sangamon Basin

The ratios Q_{100}/Q_2 from LP3 in figure 15 indicate considerable scatter whereas they lie along two trend curves (one for the Salt Creek basins and

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Table 16. Ratios Q_{100}/Q_2 and Q_{1000}/Q_2

Figure 15. Q₁₀₀/Q₂ versus drainage area, Sangamon River Basin

Figure 16. Q_{1000}/Q_2 versus drainage area, Sangamon River Basin

Figure 17. Q_{100}/Q_2 versus drainage area, Rock River Basin

Figure 18. $\frac{1000}{9}$ versus drainage area, Rock River Basin

the other for the Sangamon River basins) for the MD and window 5. The curves represent a decrease in the value of the ratio with increase in drainage area. Similar results are shown by the Q_{1000}/Q_2 plots in figure 16. The trend curves steepen as the drainage area becomes less than 200 square miles.

Ratios for the Book Basin

The ratios of Q_{100}/Q_2 and Q_{1000}/Q_2 , in figures 17 and 18, show that the MD method with window 5 indicates satisfactorily the decrease in these ratios with drainage area. However, the decrease is much smaller than in the Sangamon Basin. The trend curves steepen as area decreases below 200 square miles. The ratios with LP3 show considerable scatter.

Some Specific Examples

Examples of various types of outliers/inliers are discussed. The fitted probability curves with the MD and window 5, and computer output tables showing the modification of outliers/inliers from one window to the next are used to explain each example.

1. Lake Fork near Cornland: Low Outlier

The results obtained with the computer program are given in Table 17. It contains the 100-year flood estimates from five methods; observed and modified floods for NO points; statistics with PT, LP3, and MD methods for all the windows 0 through 6 ; and $2-$ to $1,000$ -year floods with the five methods for all the windows. The three high floods are not perceived as outliers or inliers up to window 5. The lowest flood is perceived as a significant low outlier but the next two floods as rather insignificant low outliers. The

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* High & low floods considered for outlier detection and modification

STATION NO. 5579500 LAKE FORK NEAR CORNLAND DRAINAGE AREA 214.0 Sq Mi Years of Record 32 (1948-1979) VARIOUS RECURRENCE-INTERVAL FLOODS $METHOD$ **f** Flood in cfs for Recurrence Intervals (Years) 2 10 25 50 100 500 1000 PT, kt=3.0 0 1,976 4,748 6,306 7,508 8,736 11,703 13,033 PT, sample kt 1,976 4,579 6,428 8,036 9,838 14,824 17,334 LP3, sample skew 2,042 4,681 5,915 6,758 7,531 9,092 9,676 weighted skew 1,965 4,862 6,486 7,722 8,964 11,864 13,114 MD, mixed dist. 1,912 4,731 6,580 8,139 9,860 14,527 16,866 PT, kt=3.0 1 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 2 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 3 1,965 4,742 6,340 7,589 8,878 12,039 13,475 PT, sample kt 1,965 4,587 6,460 8,097 9,942 15,096 17,719 LP3, sample skew 2,006 4,707 6,095 7,099 8,068 10,187 11,046 weighted skew 1,970 4,788 6,362 7,559 8,763 11,578 12,796 MD, mixed dist. 1,911 4,729 6,582 8,148 9,878 14,567 16,916 PT, kt=3.0 4 1,919 4,716 6,514 8,011 9,639 13,974 16,099 PT, sample kt 1,919 4,633 6,600 8,347 10,361 16,184 19,274 LP3, sample skew 1,920 4,716 6,511 8,004 9,625 13,932 16,040 weighted skew 1,989 4,589 6,023 7,112 8,209 10,787 11,908 MD, mixed dist. 1,911 4,707 6,547 8,106 9,820 14,478 16,810 PT, kt=3.0 5 1,896 4,688 6,632 8,337 10,277 15,854 18,798 PT, sample kt 1,896 4,654 6,672 8,496 10,624 16,994 20,485 LP3, sample skew 1,897 4,685 6,611 8,290 10,188 15,583 18,397 weighted skew 2,006 4,504 5,871 6,907 7,950 10,400 11,468 MD, mixed dist. 1,929 4,632 6,383 7,852 9,458 13,790 15,945 PT, kt=3.0 6 1,873 4,630 6,806 8,903 11,510 20,391 25,966 PT, sample kt 1,873 4,663 6,755 8,697 11,035 18,563 23,023 LP3, sample skew 1,886 4,628 6,655 8,500 10,666 17,232 20,872 weighted skew 2,034 4,412 5,696 6,666 7,641 9,927 10,923
MD, mixed dist. 1,963 4,528 6,149 7,493 8,951 12,826 14,730 1, 963 4, 528 6, 149 7, 493 8, 951 12, 826 14, 730

 $# = level number$

Figure 19. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Lake Fork near Cornland

three lowest floods of 152, 548, and 680 cfs are modified to 443, 594, and 704 cfs, respectively, in window 5. The modification of low outliers changes $Q₁₀₀$ and $Q₁₀₀₀$ estimates of 7,531 and 9,676 cfs in window 0 to 10,188 and 18,397 in window 5 (because of sample skew changing from -0.730 to 0.140) with the LP3 and sample skew. The mean and standard deviation change from 3.269 and 0.341 to 3.285 and 0.298.

The PT statistics show that the power transformation reduces skew close to zero and the kurtosis decreases from 4.045 in window 0 to 3.162 in window 5; the kurtosis for a theoretical normal distribution is 3.0. Flood estimates with the PT are higher/lower with sample kurtosis than with kt=3.0 if sample kurtosis is higher/lower than 3.0. The PT 100-year flood estimate with kt=3.0 increases from 8,736 in window 0 to 10,277 in window 5. With sample kt, it increases from 9,838 cfs to 10,624 cfs.

The MD flood estimates are rather insensitive to modification of low outliers. The 100-year flood changes from 9,860 cfs in window 0 to 9,458 cfs in window 5 and a 1000-year flood changes from 16,866 cfs to 15,945 cfs. The MD statistics show that the effect of the first component distribution is negligible, the weight being a maximum of 0.013, and that the distribution is practically normal (which is indicated by the LP3 in between windows 4 and 5). The MD method seems to be the best for analyzing observed flood series with low outliers. The observed floods as well as the modified low floods in the 5th window and the probability curve fitted by the MD method are shown in figure 19.

2. Rock River at Rockton: Low and High Inliers

The results obtained with the computer program are given in Table 18.

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STATION NO. 5437500 ROCK RIVER AT ROCKTON DRAINAGE AREA 6363.0 Sq Mi Years of Record 40 (1940-1979) LEVEL NO. 0 12 3 4 5 6 METHOD 100-Year Flood in cfs Power Transform, PT With kt = 3.0 34,432 34,432 34,432 34,432 34,465 34,544 35,249 With sample kt 30,933 30,933 30,933 30,933 31,137 31,740 33,100 Log Transform LP3, Sample skew 35,881 35,881 35,881 35,881 35,910 35,900 36,330 LP3, Weighted skew 34,512 34,512 34,512 34,512 34,698 35,185 35,997 Mixed Distrib., MD 32,527 32,527 32,527 32,527 32,461 32,411 33,772 Type No. Observed and Modified Floods in cfs Low $1*$ 5,400 5,400 5,400 5,400 5,183 4,692 4,258 2* 6,340 6,340 6,340 6,340 6,222 5,821 5,451 3* 6,340 6,340' 6,340 6,340 6,340 6,340 6,267 4* 6,880 6,880 6,880 6,880 6,880 6,880 6,880 5 7,450 High 5 23,800 4* 24,300 24,300 24,300 24,300 24,300 24,300 24,300 3* 25,400 25,400 25,400 25,400 25,400 25,400 25,874 2* 25,700 25,700 25,700 25,700 26,247 27,048 28,076 1* 30,000 30,000 30,000 30,000 30,000 30,434 31,950 METHOD STATISTICS Values of Statistics PT mean 58.809 58.809 58.809 58.809 63.875 79.332 79.342 std dev 8.686 8.686 8.686 8.686 9.801 13.388 13.733 skew -.051 -.051 -.051 -.051 -.052 -.054 -.047 kurtosis,kt 2.190 2.190 2.190 2.190 2.218 2.310 2.459 5th moment -.007 -.007 -.007 -.007 -.047 -.120 -.095 lambda .310 .310 .310 .310 .322 .353 .353 LP3 mean 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 4.128 std dev .200 .200 .200 .200 .201 .206 .212 sample skew -.258 -.258 -.258 -.258 -.276 -.329 -.368 kurtosis,kt 2.211 2.211 2.211 2.211 2.259 2.414 2.617 5th moment -1.187 -1.187 -1.187 -1.187 -1.365 -1.921 -2.460 MD weight 'a' .291 .291 .291 .291 .329 .460 .485 mu1 3.877 3.877 3.877 3.877 3.896 3.955 3.972 mu2 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.231 4.242 4.272 4.270 sigmal .091 .091 .091 .091 .108 .150 .173 sigma2 .128 .128 .128 .128 .124 .114 .124 Test Stat 2.827 2.827 2.827 2.827 2.688 2.575 2.370

STATION NO. 5437500 ROCK RIVER AT ROCKTON DRAINAGE AREA 6363.0 Sq Mi Years of Record 40 (1940-1979) VARIOUS RECURRENCE-INTERVAL FLOODS METHOD $\#$ Flood in cfs for Recurrence Intervals (Years) 2 10 25 50 100 500 1000 PT, kt=3.0 0 13,866 23,613 28,125 31,335 34,432 41,335 44,224 PT, sample kt 13,866 24,099 27,333 29,272 30,933 34,121 35,304 LP3, sample skew 13,703 23,886 28,818 32,392 35,881 43,774 47,115 weighted skew 13,822 23,716 28,264 31,464 34,512 41,152 43,859 MD, mixed dist. 14,543 23,392 27,184 29,892 32,527 38,517 41,082 PT, kt=3.0 1 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 2 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 3 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 4 13,876 23,662 28,174 31,379 34,465 41,331 44,199 PT, sample kt 13,876 24,128 27,426 29,419 31,137 34,456 35,692 LP3, sample skew 13,710 23,947 28,880 32,443 35,910 43,720 47,010 weighted skew 13,816 23,796 28,388 31,619 34,698 41,402 44,134 MD, mixed dist. 14,487 23,489 27,231 29,890 32,461 38,286 40,768 PT, kt=3.0 5 13,898 23,783 28,295 31,484 34,544 41,312 44,125 PT, sample kt 13,898 24,195 27,677 29,842 31,740 35,490 36,899 LP3, sample skew 13,732 24,096 29,006 32,515 35,900 43,412 46,530 weighted skew 13,794 24,005 28,714 32,028 35,185 42,054 44,850 MD, mixed dist. 14,296 23,747 27,415 29,968 32,411 37,869 40,167 PT, kt=3.0 6 13,903 24,091 28,763 32,071 35,249 42,291 45,221 PT, sample kt 13,903 24,413 28,314 30,829 33,100 37,720 39,512 LP3, sample skew 13,762 24,392 29,385 32,930 36,330 43,803 46,875 weighted skew 13,791.24,350 29,249 32,703 35,997 43,170 46,091 MD, mixed dist. 14,189 24,067 28,137 31,002 33,772 40,026 42,688

 $\#$ = level number

The NO equals [40/10] or 4. However, in going from window 0 to 5, only two low inliers, L1 and L2, are detected and these are modified from their original values of 5,400 and 6,340 cfs to 4,692 and 5,821 cfs, respectively. Two high inliers, H1 and H2, are detected and are modified from 30,000 and 25,700 cfs to 30,434 and 27,048 cfs. Generally, the modification of low inliers should decrease the skew and of high inliers should increase the skew. With the LP3, the skew decreases from -0.258 in window 0 to -0.329 in window 5. Because of a small change in skew (as well as mean and standard deviation), the 100- and 1000-year floods of 35,881 and 47,115 cfs in window 0 change to 35,900 and 46,530 cfs in window 5, with LP3 and sample skew.

The PT statistics show that the power transformation reduces skew close to zero but the kurtosis changes from 2.190 in window 0 to 2.310 in window 5. Thus, the flood estimates with sample kurtosis are considerably smaller than with kt=3.0. However, the 100- and 1000-year flood estimates with kt=3.0 are close to those with LP3 and sample skew.

The MD flood estimates are rather insensitive to modification of inliers as are the estimates with the PT and LP3. The 100- and 1000-year floods change from $32,527$ and $41,082$ cfs in window 0 to $32,411$ and $40,167$ cfs in window 5. Flood estimates from the five methods are summarized below:

The MD statistics in window 5 show that neither $v_1 = u_2$ nor $\sigma_1 = \sigma_2$.

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Figure 20. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Rock River at Rockton

Thus, the flood series is asymmetrical. Plots in figures 17 and 18 show that MD estimates for this basin lie on the well-defined regional curve for Q_{100}/Q_2 and Q_{1000}/Q_2 . Thus, the flood estimates with the MD are considered better than with other methods. The observed floods as well as the modified floods in the 5th window and the probability curve fitted by the MD method are shown in figure 20.

3. Flat Branch near Taylorville: Low Outliers and Inlier

The results obtained with the computer program are given in Table 19. The NO equals [30/10] or 3. In going from window 0 to 5, two low ouliers, L1 and L2, and a low inlier, L3, are detected and modified from their original values of 457, 660, and 1,770 cfs to 460, 841, and 1,370 cfs, respectively. Only one high oulier, H2, is detected in window 5 and it is modified from 11,300 cfs to 11,032 cfs which is relatively an insignificant modification. The LP3 sample skew changes from -0.803 in window 0 to -0.717 in window 5, the standard deviation from 0.329 to 0.325, and the mean remains unchanged. Because of a slight increase in skew (in the algebraic sense), the 100- and 1000-year floods are 13,468 and 16,691 cfs in window 0 and 13,871 and 17,697 cfs in window 5. In this example, the effects of low outlier and inlier practically balance each other.

The PT statistics indicate a skew very close to zero and a kurtosis of 3.256 in window 0 and 3.154 in window 5. Accordingly, the flood estimates with the sample kt are somewhat higher than with $kt = 3.0$, and the high flood estimates are higher than those with the LP3 and sample skew.

The MD statistics indicate a weight of only 0.06 to 0.05 for the first component distribution with a mean of 2.739 which is much smaller than

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STATION NO. 5574500 FLAT BRANCH NEAR TAYLORVILLE DRAINAGE AREA 276.0 Sq Mi Years of Record 30 (1950-1979) LEVEL NO. 0 1 2 3 4 5 6 METHOD 100-Year Flood in cfs Power Transform, PT With kt = 3.0 14,564 14,564 14,599 14,623 14,688 14,643 15,015 With sample kt 15,002 15,002 15,007 15,005 15,020 14,921 14,816 Log Transform LP3, Sample skew 13,468 13,468 13,549 13,616 13,821 13,871 15,148 LP3, Weighted skew 16,633 16,633 16,679 16,725 16,575 16,351 15,151 Mixed Distrib., MD 16,192 16,192 16,219 16,228 16,379 16,294 15,948 Type No. Observed and Modified Floods in cfs Low 1* 457 457 457 457 457 460 695 2* 660 660 660 660 745 841 1,054 3* 1,770 1,770 1,649 1,551 1,440 1,370 1,324 4 1,850 5 1,860 High 5 7,540 4 8,620 3* 9,400 9,400 9,400 9,400 9,400 9,400 9,267 2* 11,300 11,300 11,300 11,300 11,300 11,032 10,612 1* 13,000 13,000 13,000 13,000 13,000 13,000 13,000 METHOD STATISTICS Values of Statistics PT mean 45.450 45.450 45.152 45.127 42.291 40.590 23.845 std dev 11.452 11.452 11.389 11.417 10.400 9.748 4.281 skew -.016 -.016 -.019 -.020 -.020 -.022 -.025 kurtosis,kt 3.256 3.256 3.235 3.218 3.185 3.154 2.908 5th moment -.558 -.558 -.543 -.519 -.500 -.513 -.237
1ambda - .337 .337 .336 .336 .325 .318 .223 lambda .337 .337 .336 .336 .325 .318 .223 LP3 mean 3.560 3.560 3.559 3.558 3.559 3.560 3.568 std dev .329 .329 .330 .331 .328 .325 .302 sample skew -.803 -.803 -.796 -.790 -.747 -.717 -.400 kurtosis,kt 4.302 4.302 4.252 4.208 4.108 4.046 3.159 5th moment -8.841 -8.841 -8.647 -8.479 -8.072 -7.872 -3.496 MD weight 'a' .060 .060 .061 .063 .053 .051 .055 mu1 2.739 2.739 2.743 2.747 2.699 2.712 2.868 mu2 3.612 3.612 3.612 3.612 3.607 3.606 3.608 sigma 1 .196 .196 .194 .192 .137 .135 .005 sigma2 .259 .259 .260 .260 .263 .263 .258 Test Stat 2.483 2.483 2.387 2.310 2.187 2.150 3.145

STATION NO. 5574500 FLAT BRANCH NEAR TAYLORVILLE DRAINAGE AREA 276.0 Sq Mi. Years of Record 30 (1950-1979)

VARIOUS RECURRENCE-INTERVAL FLOODS

 $\#$ = level number

Figure 21. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Flat Branch near Taylorville

 μ_2 = 3.612. The σ_1 is also smaller than σ_2 . Because of the small value of *a* and the large difference in μ_1 and μ_2 , the effect of the first component distribution is felt only in the beginning position of the fitted distribution as shown in figure 21. The LP3 cannot fit such a probability curve and the PT method may not be precise because the power transformed series is not exactly symmetrical (5th moment is not close to zero). Therefore, the flood estimates with the MD method are considered better than with the others.

4. Horse Creek near Keenes: High Outlier

The results obtained with the computer program are given in Table 20. The NO equals [19/10] or 1. Only one high outlier is indicated and it is modified from its value of 17,100 cfs to 9,170 cfs in the 4th window and 7,889 cfs in the 5th window. The LP3 statistics show that skew changes from 0.729 to -0.493 and standard deviation from 0.231 to 0.188 in going from window 0 to 5. The $100-$ and 1000 -year floods are $17,873$ and $35,635$ cfs in window 0 and $8,858$ and $10,756$ cfs in window 5. Though the second highest observed flood in 19 years is 5,890 cfs, the 100- and 1000-year flood estimates are much lower than the observed flood of 17,100 cfs.

The PT statistics indicate a decrease in kurtosis from 4.004 in window 0 to 2.885 in window 5 and the corresponding 5th moment values are 2.264 and 0.877. The MD estimates of 100- and 1000-year floods are 19,893 and 36,193 cfs in window 0 and 8,476 and 11,823 cfs in window 5.

 Because the flood estimates seem rather low and because a 19-year record is quite close to a 20-year record, analyses were made with $NO = 2$. The results are presented in Table 21. A summary of the flood estimates is:

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STATION NO. 3380475 HORSE CREEK NEAR KEENES DRAINAGE AREA 97.2 Sq Mi Years of Record 19 (1960-1979) VARIOUS RECURRENCE-INTERVAL FLOODS METHOD $\#$ Flood in cfs for Recurrence Intervals (Years) 2 10 25 50 100 500 1000 PT, kt=3.0 0 3,775 7,895 10,928 13,771 17,246 28,927 36,270 PT, sample kt 3,775 7,613 11,190 15,146 20,839 48,257 73,728 LP3, sample skew 3,702 8,017 11,265 14,275 17,873 29,158 35,635 weighted skew 4,121 7,536 9,093 10,174 11,191 13,353 14,211 MD, mixed dist. 3,429 8,385 12,512 16,017 19,893 30,634 36,193 PT, kt=3.0 1 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 2 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 3 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 4 3,918 6,635 7,908 8,820 9,704 1.1,688 12,525 PT, sample kt 3,918 6,596 7,944 8,941 9,931 12,224 13,216 LP3, sample skew 3,906 6,676 7,981 8,913 9,813 11,813 12,645 weighted skew 3,937 6,630 7,837 8,674 9,464 11,156 11,835 MD, mixed dist. 4,034 6,256 7,823 9,051 10,308 13,414 14,846 PT, kt=3.0 5 3,972 6,309 7,284 7,947 8,565 9,881 10,409 PT, sample kt 3,972 6,323 7,269 7,903 8,488 9,719 10,208 LP3, sample skew 3,926 6,420 7,481 8,197 8,858 10,225 10,756 weighted skew 3,898 6,462 7,607 8,401 9,150 10,756 11,401 MD, mixed dist. 4,081 6,196 7,002 7,672 8,476 10,758 11,823 PT, kt=3.0 6 3,999 6,156 7,009 7,577 8,099 9,185 9,613 PT, sample kt 3,999 6,193 6,967 7,460 7,900 8,783 9,121 LP3, sample skew 3,930 6,310 7,277 7,915 8,491 9,649 10,085 weighted skew 3,879 6,386 7,503 8,278 9,009 10,576 11,207 MD, mixed dist. 4,102 6,135 6,985 7,583 8,159 9,445 9,987

 $\mathbf{\#}$ = level number

STATION NO. 3380475 HORSE CREEK NEAR KEENES DRAINAGE AREA 97.2 Sq Mi Years of Record 19 (1960-1979)

VARIOUS RECURRENCE-INTERVAL FLOODS

= level number

Figure 22. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Horse Creek near Keenes

With $NO = 2$, the changes in distribution statistics are less than with NO = 1. Also, the flood estimates are more in line with those indicated by storm frequency and runoff conditions (Singh, 1980). The observed floods as well as the modified floods in the 5th window and the probability curve fitted by the MD method are shown in figure 22.

5. *Sangamon River near Oakley: High Inlier*

The results obtained with the computer program are given in Table 22. The NO equals [27/10] or 2. Only one high inlier is indicated and it is modified from its value of 16,000 cfs in window 0 to 20,085 cfs in window 5. An insignificant low inlier is also indicated. The value changes from 2,390 cfs to 2,321 cfs in window 5. The LP3 statistics show that skew increases from 0.398 to 0.486 and standard deviation from 0.250 to 0.258 in going from window 0 to 5. The 100- and 1000-year floods, with LP3 and sample skew, increase from $25,630$ and $46,891$ cfs in window 0 to $28,136$ and $54,588$ cfs in window 5.

The PT statistics indicate an increase in kurtosis from 2.202 in window 0 to 2.311 in window 5 and the corresponding 5th moment values are 0.322 and 0.403. The 100- and 1000-year flood estimates with PT and sample kurtosis are 23,346 and 35,558 cfs for window 0 and 27,145 and 48,531 cfs for window 5. The flood estimates with kurtosis = 3.0 are much higher. The MD

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STATION NO. 5572500 SANGAMON RIVER NEAR OAKLEY DRAINAGE AREA 774.0 Sq Mi Years of Record 27 (1951-1977) LEVEL NO. 0 1 2 3 4 5 6. METHOD 100-Year Flood in cfs Power Transform, PT With kt = 3.0 32,191 32,191 32,191 32,191 34,458 36,775 38,599 With sample kt 2.3,346 23,346 23,346 23,346 24,824 27,145 30,550 Log Transform LP3, Sample skew 25,630 25,630 25,630 25,630 26,685 28,136 30,069 LP3, Weighted skew 18,472 18,472 18,472 18,472 18,840 19,357 20,109 Mixed Distrib., MD 21,888 21,888 21,888 21,888 22,929 24,557 26,840 Type No. Observed and Modified Floods in cfs Low 1* 2,390 2,390 2,390 2,390 2,390 2,321 2,191 2* 2,660 2,660 2,660 2,660 2,660 2,660 2,565 3 3,020 4 3,020 5 3,120 High 5 11,800 4 13,200 3 13,700 2* 15,300 15,300 15,300 15,300 15,300 15,300 15,619 1* 16,000 16,000 16,000 16,000 17,766 20,085 22,841 METHOD STATISTICS Values of Statistics PT mean 2.409 2.409 2.409 2.409 2.282 2.225 2.287 std dev .017 .017 .017 .017 .014 .013 .015 skew .093 .093 .093 .093 .098 .097 .086 kurtosis,kt 2.202 2.202 2.202 2.202 2.232 2.311 2.455 5th moment .322 .322 .322 .322 .388 .403 .325 lambda -.402 -.402 -.402 -.402 -.427 -.439 -.426 LP3 mean 3.755 3.755 3.755 3.755 3.755 3.755 5.757 3.758 3.759
266. 258. 258. 250. 250. 250 std dev .250 .250 .250 .250 .253 .258 .266 sample skew .398 .398 .398 .398 .439 .486 .528 kurtosis,kt 2.309 2.309 2.309 2.309 2.395 2.551 2.773 5th moment. 1.997 1.997 1.997 1.997 2.373 2.934 3.612 MD weight 'a' .378 .378 .378 .378 .385 .362 .391 mu1 3.523 3.523 3.523 3.523 3.531 3.536 3.558 mu2 3.896 3.896 3.896 3.896 3.898 3.885 3.889 120. 197. 1983. 1089 .089 .089 .089 .089
253. 255. 216. 207. 207. 207. 207. 207. 1082. sigma2 .207 .207 .207 .207 .216 .235 .253 Test Stat 2.955 2.955 2.955 2.955 2.654 2.331 2.132

= level number

Figure 23. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Sangamon River near Oakley

estimates are 21,888 and 32,290 and 24,557 and 38,116 cfs, respectively. The Q_{100}/Q_2 and Q_{1000}/Q_2 curves in figures 15 and 16 show that the regional estimate lies somewhere in between the MD values for windows 0 and 5, and that estimates by LP3 with sample skew and PT are much higher. The observed floods as well as the modified floods in the 5th window and the probability curve fitted by the MD method are shown in figure 23.

6. Skillet Fork near Wayne City: High Outlier and High Inliers

The results obtained with the computer program are given in Table 23. The NO equals [51/5] or 5. Only one high outlier is indicated but there are 4 high inliers as shown in figure 24. Two rather insignificant low inliers are also detected. The high outlier and inliers are modified as shown below:

The LP3 statistics show a minor change in skew, from -0.394 to -0.467 and in standard deviation from 0.334 to 0.336. The 100- and 1000-year floods change from 36,719 and 54,194 cfs in window 0 to 35,593 and 50,946 cfs in window 5. The change is rather small.

The PT statistics show that kurtosis decreases from 3.495 in window 0 to 2.884 in window 5 and the 5th moment decreases from 1.317 to -0.056. The corresponding 100- and 1000-year flood estimates with PT and sample kurtosis change from 40,644 and 69,165 cfs to 35,230 and 51,250 cfs. The MD estimates change from 39,943 and 66,909 cfs to 37,723 and 71,302 cfs.

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STATION NO. 3380500 SKILLET FORK NEAR WAYNE CITY DRAINAGE AREA 464.0 Sq Mi Years of Record 51 (1929-1979) LEVEL NO. 0 12 3 4 5 6 METHOD 100-Year Flood in cfs Power Transform, PT With kt = 3.0 37,886 37,886 38,215 38,322 36,859 35,883 35,682 With sample kt 40,644 40,644 40,896 40,468 37,167 35,230 34,286 Log Transform LP3, Sample skew 36,719 36,719 37,068 37,322 36,275 35,593 35,852 LP3, Weighted skew 36,642 36,642 36,897 37,165 36,782 36,498 36,454 Mixed Distrib., MD 39,943 39,943 40,276 40,421 40,856 37,723.36,132 Type No. Observed and Modified Floods in cfs Low 1* 858 858 858 858 858 858 927 2* 1,450 1,450 1,450 1,450 1,450 1,450 1,471 3* 2,110 2,110 2,110 2,110 2,110 2,110 2,071 4* 2,860 2,860 2,860 2,842 2,654 2,518 2,415 5* 3,040 3,040 3,040 3,040 2,955 2,828 2,727 High 5* 18,000 18,000 18,000 18,482 19,240 19,593 19,895 4* 18,500 18,500 19,103 19,874 20,761 21,157 21,487 3* 20,000 20,000 20,778 21,673 22,760 23,188 23,579 2* 22,800 22,800 23,022 24,162 25,597 26,139 26,641 1* 51,000 51,000 51,000 49,290 41,984 37,862 35,540 METHOD STATISTICS Values of Statistics PT mean 19.883 19.883 19.560 20.012 24.431 28.125 28.459 std dev 3.123 3.123 3.050 3.172 4.321 5.340 5.421 skew .007 .007 .005 .002 -.011 -.020 -.027 kurtosis,kt 3.495 3.495 3.471 3.370 3.055 2.884 2.758 5th moment 1.317 1.317 1.197 .906 .243 -.056 -.173 lambda .158 .158 .155 .159 .194 .218 .220 LP3 mean 3.886 3.886 3.887 3.888 3.888 3.887 3.887 std dev .334 .334 .334 .336 .336 .336 .335 sample skew -.394 -.394 -.388 -.389 -.437 -.467 -.444 kurtosis,kt 3.599 3.599 3.583 3.526 3.375 3.301 3.135 5th moment -3.744 -3.744 -3.705 -3.814 -4.412 -4.679 -4.173 MD weight 'a' .108 .108 .098 .135 .206 .612 .598 mu1 3.454 3.454 3.425 3.472 3.618 3.781 3.763 mu2 3.939 3.939 3.937 3.953 3.958 4.053 4.070 sigma1 .357 .357 .349 .337 .367 .364 .350 sigma2 .290 .290 .292 .287 .288 .190 .202 Test Stat 6.254 6.254 6.121 5.830 5.243 4.708 4.249

 $# = level number$

Figure 24. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Skillet Fork near Wayne City

For this basin, the effect of a rather high outlier is largely balanced by 4 high inliers. The 100-year flood estimates with different methods are very close but the 1000-year flood with the MD is about 1.3 to 1.4 times that from the others. The top flood of $51,000$ cfs was caused by a 2-3 day storm producing about 10 inches of catchment rainfall; the estimated recurrence interval is 300 to 500 years. The MD gives a 500-year flood of 59,361 cfs and the observed top flood of 51,000 cfs would correspond to somewhat higher than a 300-year flood.

7. Kishwaukee River near Perryville: Low Inlier and High Inlier

The results obtained with the computer program are given in Table 24. The NO equals $[40/4] = 4$. One significant and one insignificant low inliers and one insignificant low outlier, and one significant and three less significant high inliers are shown in figure 25.

The LP3 statistics show a minor change in skew, from -0.541 to -0.601 , and in standard deviation, from 0.282 to 0.301. The 100- and 1000-year floods are 24,980 and 32,832 cfs in window 0 and 26,412 and 34,545 cfs in window 5, with the sample skew. Modification of low inliers generally reduces the skew and of high inliers increases the skew. When both low and high inliers are present, the opposite effects are cancelled to some extent.

The PT statistics show that kurtosis increases from 1.912 in window 0 to 2.254 in window 5 and the absolute value of the 5th moment decreases from 0.685 to 0.373. A summary of 100- and 1000-year floods with different methods is given on the next page.

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STATION NO. 5440000 KISHWAUKEE RIVER NEAR PERRYVILLE DRAINAGE AREA 1099.0 Sq Mi Years of Record 40 (1940-1979) LEVEL NO. 0 12 3 4 5 6 METHOD 100-Year Flood in cfs Power Transform, PT With kt = 3.0 22,164 22,164 22,409 22,593 23,519 24,682 25,953 With sample kt 18,562 18,562 18,864 19,261 20,577 22,140 23,939 Log Transform LP3, Sample skew 24,980 24,980 25,179 25,232 25,741 26,412 27,034 LP3, Weighted skew 26,385 26,385 26,515 26,822 27,682 28,698 29,960 Mixed Distrib., MD 18,665 18,665 18,663 18,930 20,605 22,608 25,516 Type No. Observed and Modified Floods in cfs Low 1* 2,020 2,020 2,020 1,789 1,483 1,281 1,096 2* 2,080 2,080 2,080 2,080 2,080 1,980 1,787 3* 2,340 2,340 2,340 2,340 2,340 2,340 2,299 4* 2,360 2,360 2,360 2,360 2,403 2,505 2,582 5 2,620 High 5 14,800 4* 14,800 14,800 14,800 14,800 14,958 15,702 16,492 3* 15,200 15,200 15,200 15,200 16,000 16,884 17,842 2* 16,400 16,400 16,400 16,400 17,393 18,514 19,732 1* 16,700 16,700 17,449 18,199 19,690 21,285 23,078 METHOD STATISTICS Values of Statistics PT mean 224.414 224.414 201.455 198.579 154.926 118.079 95.519 std dev 71.137 71.137 62.554 62.003 46.616 33.925 26.616 skew -.158 -.158 -.152 -.148 -.130 -.108 -.088 kurtosis,kt 1.912 1.912 1.936 1.983 2.110 2.254 2.426 5th moment -.685 -.685 -.633 -.603 -.491 -.373 -.268 lambda .534 .534 .519 .517 .482 .443 .412 LP3 mean 3.855 3.855 3.855 3.854 3.855 3.856 3.856 std dev .282 .282 .283 .286 .293 .301 .311 sample skew -.541 -.541 -.533 -.556 -.580 -.601 -.641 kurtosis,kt 2.244 2.244 2.246 2.330 2.517 2.726 2.999 5th moment -2.744 -2.744 -2.699 -2.959 -3.496 -4.093 -4.940 MD weight 'a' .524 .524 .543 .563 .578 .609 .619 mu1 3.638 3.638 3.649 3.661 3.676 3.702 3.720 mu2 4.094 4.094 4.100 4.103 4.099 4.094 4.077

* High & low floods considered for outlier detection and modification

sigma1 .215 .215 .220 .234 .258 .285 .316 sigma2 .086 .086 .082 .082 .098 .108 .115 Test Stat 3.651 3.651 3.393 2.847 2.102 2.027 2.381

STATION NO. 5440000 KISHWAUKEE RIVER NEAR PERRYVILLE DRAINAGE AREA 1099.0 Sq Mi Years of Record 40 (1940-1979)

VARIOUS RECURRENCE-INTERVAL FLOODS

 \mathbf{F} = level number

Figure 25. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Kishwaukee River near Perryville

When both low and high inliers are present, the flood estimates are less sensitive to the modification of inliers for LP3 than with the MD.

8. Sangamon River at Riverton: Low Outliers and High Outliers

The results obtained with the computer program are given in Table 25. The NO equals [67/10] or a maximum of 5. Four low outliers and three high outliers (out of which H1 is a very significant high outlier) are shown in Figure 26. The modified values for these outliers in window 5 are also shown in the figure.

The LP3 statistics show that the skew decreases from -1.227 in window 0 to -1.386 in window 5 and the standard deviation decreases from 0.312 to 0.291. With sample skew, the 100- and 1000-year floods of 38,917 and 42,416 cfs in window 0 are replaced by 33,931 and 35,780 cfs, which are much lower than the observed flood of 68,700 cfs.

The PT statistics indicate that kurtosis and 5th moment decrease from 4.538 and 3.513 in window 0 to 3.231 and 0.141 in window 5. The 100- and 1000-year floods change from 54,386 and 84,445 cfs in window 0 to 41,641 and 53,410 cfs in window 5, with sample kurtosis. However, the corresponding MD estimates change from 53,173 and 123,725 cfs in window 0 to 44,041 and 63,018 cfs in window 5. Thus, only the 5th window 1000-year flood with

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STATION NO. 5576500 SANGAMON RIVER AT RIVERTON DRAINAGE AREA 2618.0 Sq Mi Years of Record 67 (1908-1979) LEVEL NO. 0 1 2 3 4 5 6 METHOD 100-Year Flood in cfs Power Transform, PT With kt = 3.0 48,573 48,573 46,552 45,177 42,341 40,858 39,667 With sample kt 54,386 54,386 50,740 48,344 43,952 41,641 39,735 Log Transform LP3, Sample skew 38,917 38,917 37,621 36,719 34,823 33,931 34,489 LP3, Weighted skew 46,750 46,750 45,577 44,685 42,686 41,370 40,746 Mixed Distrib., MD 53,173 53,173 49,872 47,912 45,146 44,041 42,643 Type No. Observed and Modified Floods in cfs Low 1* 1,040 1,040 1,040 1,040 1,040 1,040 1,280 2* 1,830 1,830 1,830 1,830 1,860 2,177 2,668 3* 2,540 2,540 2,540 2,540 2,778 3,151 3,640 4* 2,840 2,840 2,902 3,141 3,523 3,931 4,407 5* 4,260 4,260 4,260 4,260 4,260 4,599 5,060 High 5* 30,600 30,600 30,600 30,654 30,984 30,984 30,372 4* 32,900 32,900 32,900 32,900 32,900 32,900 31,786 3* 41,000 41,000 41,000 40,501 37,018 35,097 33,594 2* 44,200 44,200 44,200 44,200 40,418 37,998 36,154 1* 68,700 68,700 60,108 54,410 47,205 43,513 40,834 METHOD STATISTICS Values of Statistics PT mean 122.449 122.449 171.779 217.877 373.890 475.065 518.865 std dev 32.354 32.354 48.749 64.479 119.821 154.829 166.183 skew .088 .088 .063 .042 .007 -.016 -.034 kurtosis,kt 4.538 4.538 4.137 3.873 3.468 3.231 3.022 5th moment 3.513 3.513 2.265 1.474 .631 .141 -.123. lambda .408 .408 .453 .484 .553 .583 .594 LP3 mean 4.144 4.144 4.143 4.143 4.142 4.144 4.148 std dev .312 .312 .310 .307 .300 .291 .276 sample skew -1.227 -1.227 -1.280 -1.313 -1.381 -1.386 -1.254 kurtosis,kt 5.791 5.791 5.802 5.841 5.968 6.069 5.498 5th moment -15.139 -15.139 -15.893 -16.532 -17.963 -19.160 -16.481 MD weight 'a' .281 .281 .264 .242 .163 .159 .166 mu1 3.904 3.904 3.877 3.847 3.704 3.719 3.753 mu2 4.238 4.238 4.239 4.237 4.228 4.225 4.227 sigma1 .442 .442 .433 .426 .384 .379 .338 sigma2 .166 .166 .168 .173 .185 .182 .176 Test Stat 4.054 4.054 4.062 3.972 3.569 3.674 4.127

STATION NO. 5576500 SANGAMON RIVER AT RIVERTON DRAINAGE AREA 2618.0 Sq Mi Years of Record 67 (1908-1979) VARIOUS RECURRENCE-INTERVAL FLOODS $METHOD$ $\#$ Flood in cfs for Recurrence Intervals (Years) 2 10 25 50 100 500 1000 PT, kt=3.0 0 15,289 30,867 38,233 43,494 48,573 59,888 64,613 PT, sample kt 15,289 29,673 38,860 46,378 54,386 74,834 84,445 LP3, sample skew 16,070 30,244 34,683 37,090 38,917 41,665 42,416 weighted skew 15,424 31,891 38,665 42,988 46,750 53,758 56,174 MD, mixed dist. 15,757 28,378 35,849 43,004 53,173 97,011 123,725 PT, kt=3.0 1 PT, sample kt LP3, sample skew SAME AS ABOVE weighted skew MD, mixed dist. PT, kt=3.0 2 15,374 30,264 37,105 41,932 46,552 56,718 60,918 PT, sample kt 15,374 29,405 37,632 44,081 50,740 67,003 74,340 LP3, sample skew 16,119 29,784 33,867 36,022 37,621 39,941 40,551 weighted skew 15,439 31,529 37,997 42,070 45,577 51,997 54,171 MD, mixed dist. 15,757 28,300 35,391 41,698 49,872 85,042 107,980 PT, kt=3.0 3 15,429 29,823 36,311 40,854 45,177 54,615 58,489 PT, sample kt 15,429 29,182 36,746 42,513 48,344 62,162 68,247 LP3, sample skew 16,150 29,429 33,273 35,264 36,719 38,781 39,309 weighted skew 15,452 31,224 37,462 41,356 44,685 50,713 52,731 MD, mixed dist. 15,715 28,304 35,194 41,009 47,912 74,905 93,932 PT, kt=3.0 4 15,520 28,842 34,617 38,597 42,341 50,390 53,649 PT, sample kt 15,520 28,516 34,876 39,467 43,952 54,017 58,260 LP3, sample skew 16,189 28,604 31,963 33,638 34,823 36,424 36,812 16, 189 28, 604 31, 963 33, 638 34, 823 36, 424 36, 812 weighted skew 15,460 30,479 36,213 39,727 42,686 47,927 49,642 MD, mixed dist. 15,540 28,240 34,844 39,911 45,146 58,361 64,829 PT, kt=3.0 5 15,563 28,268 33,682 37,388 40,858 48,271 51,256 PT, sample kt 15,563 28,114 33,816 37,819 41,641 49,985 53,410 LP3, sample skew 16,187 28,077 31,249 32,822 33,931 35,421 35,780 weighted skew 15,477 29,872 35,292 38,596 41,370 46,260 47,854 MD, mixed dist. 15,515 27,798 34,155 39,022 44,041 56,752 63,018 PT, kt=3.0 6 15,572 27,739 32,881 36,389 39,667 46,648 49,452 PT, sample kt 15,572 27,728 32,897 36,432 39,735 46,800 49,641 LP3, sample skew 15,990 27,804 31,278 33,117 34,489 36,504 37,042 weighted skew 15,403 29,196 34,548 37,886 40,746 45,961 47,726 MD, mixed dist. 15,525 27,384 33,423 37,995 42,643 54,073 59,419

 $\mathbf{\#}$ = level number

Figure 26. Observed and modified floods and the fitted mixed distribution curve (window 5) for the Sangamon River at Riverton

MD is close to the observed top flooded 68,700 cfs. The other methods yield estimates varying from 35 to 53 thousand cfs.

When the sample skew is very small in the algebraic sense, the LP3 flood estimates of 500, 1000, or higher recurrence-interval floods are not much higher than the 100-year flood. The Sangamon River at Riverton has flood data for 67 years. The MD estimates are considered better than those from the other four methods. However, the MD flood estimate in window 0 for high recurrence-interval floods can be very high. The MD does give good results after the outliers/inliers have been modified.

CONCLUSIONS

The main objectives of this study were: 1) the development of satisfactory tests for detecting outliers and inliers at various levels of significance in the two extreme tails of a suitably transformed flood series; 2) the extensive testing of available transformations in converting a number of observed flood series to series distributed approximately as N $(\mu,\,\sigma^2$) and to determine the best transformation for general use; 3) the development and computerization of a flood-frequency methodology that not only detects and modifies outliers/inliers at different levels but also computes 2-year to 1000-year floods at those levels with the power transformation, log-Pearson type III, and mixed distribution methods; and 4) the overall conceptualization, theoretical basis, testing, and validation of a versatile and accurate new flood frequency method. These objectives have been met satisfactorily by the research, analyses, and comparative studies contained in this report. Some main conclusions, derived from this study, are given below.

1. An extensive testing of four methods or algorithms, for generating normally distributed random numbers, regarding their suitability, stability, and effectiveness in generating such numbers has indicated the Polar Method by Box, Muller, and Marsaglia to be the best.

2. Departure has been defined as the standard normal deviate corresponding to the plotting position of the high or low point of the series under consideration, minus the sample standard deviate for that point. The higher the absolute value of the departure, the more severe is the outlier/ inlier. The distribution of the departures for up to 5 points on both the

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high and the low end of various sample sizes has been determined from thousands of generated series. Both an extensive and a compact departure table have been developed for general testing of outliers at 0.01, 0.05, 0.10, 0.20, 0.30, and 0.40 levels of significance. Departures for only 0.01 and 0.05 levels are available in the literature for the top outlier and these are within 0.01 of the departures developed in this study. However, the statistical tests for inliers at any significance level and for outliers at 0.10 to 0.40 levels of significance and for up to five outliers/ inliers are not available in the literature at the present time. The developed departures allow a step-by-step detection and modification of outliers/inliers at various levels.

3. Generally, the literature has dealt with outliers $-$ a flood significantly higher than that indicated by the trend of the rest of the data at the high end, or a flood significantly lower than that indicated by the rest of the data at the low end. The introduction and designation of inliers — a flood lower than that indicated by the rest of the data at the high end or higher than that indicated at the low end — in this study is a welcome addition and fills the information gap. Statistically, both outliers and inliers can occur. However, the absolute value of departure for an inlier is generally less than that for an outlier because the inlier cannot be less than the next lower flood in ranked series at the high end or more than the next higher flood at the low end.

4. Transformation of an observed flood series to an approximately normally distributed series is necessary for checking any outliers/inliers with statistical tests developed in this study. Three transformations power, Wilson-Hilferty, and 3-parameter lognormal — were tested on 28 flood

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series. The results indicate that the power transformation is superior to the others in terms of yielding consistent and satisfactory statistical parameters for the transformed series. Values of g in Table 26 for the power transformed series are very close to zero and those for the 5th are considerably lower than the values with log transformation only (e.g., for LP3) .

5. Flood frequency methods have been put together in a computer program. These methods include power transformation method with kurtosis equal to 3.0 as for a normal distribution as well as with sample kurtosis, log-Pearson type III method with the sample skew as well as the weighted skew, and the mixed distribution. The kurtosis correction with the power transformation method is satisfactory if the transformed series approximates a symmetrical distribution. The relevant distribution statistics and measures of goodness of fit with the observed flood series and with the series after modification of outliers/inliers at various levels, as well as the 2-year to 1000-year floods at various levels, are presented in a tabular format. The output enables the analyst to follow the detection and modification of outliers/ inliers at various levels and to choose the level he thinks is the best to use for a particular basin.

6. Results of flood frequency analyses of 37 observed flood series in Illinois indicate the following:

a) Absolute value of skew, g, with the power transformation (Table 26) is <0.05, 0.05 to 0.10, and 0.10 to 0.20 for 21, 8, and 8 basins in window 0 and for 19, 12, and 6 basins in window 5, respectively. The power transformation reduces the skew close to zero.

b) Kurtosis with the power transformation (Table 26) is < 3 for 26 basins and >3 for 11 basins in window 0, and <3 for 28 basins and >3 for

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Table 26. Values of g, kt, and 5th with Power and Log Transformation

Table 26. Concluded

9 basins in window 5. The values range from 1.912 to 2.939 and 3.079 to 4.538 in window 0 and from 2.205 to 2.936 and 3.013 to 3.676 in window 5. The kurtosis range decreases in window 5 becuase of the modification of any outliers and inliers.

The modification of outliers/inliers reduces significantly the absolute value of the 5th. The transformed series in window 5 are closer to normal distribution than are those in window 0.

d) The kurtosis correction with the power transformation method is reasonably valid if the 3rd and higher odd moments are close to zero. Though the values of g are close to zero for a majority of the transformed series, the 5th moment is not. Thus, the power transformed series are generally asymmetrical. The asymmetry is considered in the mixed distribution method.

e) The mixed distribution parameters a , μ_1 , μ_2 , σ_1 , and σ_2 for the 37 study basins in Table 15 and window 5 show that $0.4 \le a \le 0.6$ for 12 basins, $|\sigma_1 - \sigma_2| \leq 0.05$ for 1 out of 12 basins with *a* varying from 0.4 to 0.6 and $\lceil \mu_2 - \mu_1 \rceil \leq 0.25$ for none out of 12 basins. Thus, the conditions of $a - 0.5$ and $\mu_1 = \mu_2$ or $a = 0.5$ and $\sigma_1 = \sigma_2$ are not satisfied. The analysis of power transformed series with or without correction for kurtosis is not the best solution because of the apparent asymmetry exhibited by the transformed series. The mixed distribution is the better answer to the problem.

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f) Plots of Q_{100}/Q_2 and Q_{1000}/Q_2 versus drainage area for the Sangamon and Rock River basins, with floods estimated from the mixed distribution and window 5, are well-defined and indicate a decrease in the ratio with increase in drainage area, except for areas less than 200 square miles. For smaller areas, the trend line steepens considerably. Corresponding data points with the LP3 and sample skew exhibit considerable scatter.

g) The flood estimates with the mixed distribution are generally found to be very satisfactory in window 5.

h) In the case of extreme high outliers, the storm statistics for the top 3 to 4 floods may be used in confirming the severity of the outlier with the methodology developed in a previous report (Singh, 1980).

i) The mixed distribution is highly versatile in simulating various observed distribution shapes. The method coupled with the detection and modification of outliers/inliers may perhaps be the best available at the present.

j) The regionalization of skew as recommended by the Water Resources Council and the use of LP3 may not be the best solution for the floodfrequency problem. The analyses presented in this report, together with the values of g in windows 0 and 5, do not suggest that regionalization of skew is worthwhile.

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