# Direct Sampling for Extreme Events Generation and Spatial Variability Enhancement of Weather Generators

Jorge Luis Guevara Diaz<sup>1</sup>, Maria Garcia<sup>1</sup>, Priscilla Avegliano<sup>1</sup>, Debora Lima<sup>1</sup>, Dilermando Queiroz<sup>1</sup>, Maysa Macedo<sup>1</sup>, Leonardo Tizzei<sup>1</sup>, Daniela Szwarcman<sup>1</sup>, Bianca Zadrozny<sup>1</sup>, Campbell Watson<sup>1</sup>, and Anne Jones<sup>2</sup>

<sup>1</sup>IBM Research <sup>2</sup>IBM Research Europe

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#### Direct Sampling for Spatially Variable Extreme Event 1 Generation in Resampling-Based Stochastic Weather 2 Generators 3

Jorge Guevara<sup>1</sup>, Maria Garcia<sup>1</sup>, Priscilla Avegliano<sup>1</sup>, Debora Lima<sup>1</sup>, 4 Dilermando Queiroz<sup>1</sup>, Maysa Macedo<sup>1</sup>, Leonardo Tizzei<sup>1</sup>, Daniela 5 Szwarcman<sup>1</sup>, Bianca Zadrozny<sup>1</sup>, Campbell Watson<sup>1</sup>, Anne Jones<sup>1</sup> 6 Corresponding author: Jorge Guevara(jorgegd@br.ibm.com) 7 <sup>1</sup>IBM Research 8 9

## **Key Points:**

10	•	Spatial variability improvement of weather generators based on resampling via the
11		Direct Sampling algorithm
12	•	Direct Sampling for extreme precipitation fields generation using control points

- and return periods 13
- Empirical validation using statistical and connectivity metrics on a dataset with 14 precipitation, temperature and cloud cover variables 15

Corresponding author: Jorge Guevara, jorgegd@br.ibm.com

#### 16 Abstract

Resampling-based weather generators simulate new time series of weather variables by 17 reordering the observed values such that the statistics of the simulated data are consis-18 tent with the observed ones. These generators are fully data-driven, easy to implement, 19 and capable of reproducing the dynamics among weather variables. However, although 20 the simulated time series is new, the weather fields produced at arbitrary time steps are 21 replicas of those found in observations, limiting the spatial variability of simulations and 22 preventing the generation of extreme weather fields beyond the range of observed val-23 ues. To address these limitations, we propose the integration of the Direct Sampling al-24 gorithm—a data-driven method for producing simulations—into resampling-based weather 25 generators. By incorporating Direct Sampling as a post-processing step on the outputs 26 of the weather generator, we enhance the spatial variability of the generated weather fields 27 and enable the generation of extreme weather fields. We introduce an approach for gen-28 erating out-of-sample extreme weather fields using Direct Sampling. This method involves 29 utilizing a set of control points in conjunction with Direct Sampling, where the values 30 of these control points are informed by return period analysis. The proposed approach 31 is validated using precipitation, temperature, and cloud cover weather fields in a region 32 of northwest India. The experimental results confirm that Direct Sampling enhances the 33 spatial variability of the weather fields and facilitates the generation of out-of-sample pre-34 35 cipitation fields that accurately adhere to the spatial statistics provided by return precipitation level maps, as well as the observed precipitation weather field employed in the 36 analysis. 37

## <sup>38</sup> Plain Language Summary

Weather generators (WG) are tools for generating artificial weather data. Appli-39 cations use WG outputs for several tasks, including risk, uncertainty, and climate change 40 analysis. WGs based on "resampling" conforms to a type of WGs that is easy to im-41 plement, understand and produce data with properties resembling historical data. How-42 ever, although those WGs generate new artificial time series, those series are sorted ver-43 sions of historical weather fields (i.e., weather data values at the spatial domain) Fur-44 thermore, those WGs can't generate weather fields with out-of-sample data values, i.e., 45 extreme weather. In this work, we research the applicability of the Direct Sampling al-46 gorithm for creating variations of the simulated weather fields by the WG, and for gen-47 erating artificial precipitation fields with extreme values. We found that Direct Sampling 48 post-processing of weather generator outputs is a simple approach to improve the vari-49 ations of weather fields and for generating extreme precipitation fields conditioned on 50 information provided by an extreme precipitation analysis. The methods exposed in our 51 work show a way to improve the design of those WGs that can benefit several applica-52 tions like the ones searching the generation of hypothetical extreme weather fields, or 53 seeking better uncertainty quantification or estimates in risk analysis tasks. 54

## 55 1 Introduction

Stochastic weather generators are tools for generating synthetic data (a.k.a statis-56 tical simulations) of weather variables such as temperature, precipitation, humidity, at-57 mospheric pressure, and wind speed at particular locations and also at daily, hourly or 58 finer temporal scales. Those simulations need to be statistically equivalent to observed 59 data – they should reflect the weather persistence, variability and reproduce the spatio-60 temporal dynamics and correlation structures among the different meteorological vari-61 ables (Ailliot et al., 2015). Figure 1 illustrates how a weather generator works, they are 62 trained using available weather data from the specific area of interest, and, optionally, 63 they can be conditioned on projections and control variables. The output of the weather 64 generator consists of time series data that exhibit statistical coherence with the weather 65



**Figure 1.** Weather generator pipeline: Weather generators use historical weather data to learn the proper underlying distribution to generate synthetic weather data statistically equivalent to observed weather data. Ideally, they can create samples conditioned on weather projections and alter their behavior due to the use of control variables.

data used in the training phase. They were first conceptualized by (Richardson, 1981) 66 and have since become widely used to produce long surrogate time series and downscale 67 future climate projections for climate impact assessments (Kilsby et al., 2007). For ex-68 ample, in hydrology, weather generators are used to create precipitation time series re-69 quired to estimate flood risk or evaluate the sensitivity of the hydrological regime to cli-70 mate change (Peleg et al., 2017). Other applications include future energy consumption 71 impact analysis (Kolokotroni et al., 2012) and crop models (Brisson et al., 2009). Stochas-72 tic weather generators are low-cost computational tools — the data generation process 73 is computationally cheap compared to climate models, which require solving complex phys-74 ical equations (Peleg et al., 2017). Moreover, they are proper tools to explore uncertainty 75 in climate (Peleg et al., 2019). 76

Stochastic weather generator types — Ailliot et al. (2015) considers there to 77 be three types of stochastic weather generators: i) single-site refers to the ones that only 78 synthesize data for a single weather station or location; ii) multisite are those that syn-79 thesize data for multiple stations or locations; iii) gridded are those weather generators 80 that produce the so-called weather fields, essentially filling the gaps within the region 81 of interest with simulated data. All three types can be univariate – e.g., they synthesize 82 only precipitation values, or multivariate – they jointly synthesize several weather vari-83 ables. Furthermore, by considering the methodological procedure behind their construc-84 tion, (Ailliot et al., 2015) suggests four categories of weather generators: resampling meth-85 ods, Box-Jenkins methodology, point process models, and hierarchical models. In this 86 line, we can also group them into parametric, nonparametric, and semiparametric weather 87 generators. 88

Parametric weather generators are those that rely on theoretical probability dis-89 tributions to model the joint distribution of weather variables — for instance, precip-90 itation is usually modeled by an exponential or gamma distribution (Todorovic & Wool-91 hiser, 1975) and extreme rainfall by mixtures of gamma distributions (Kenabatho et al., 92 2012) or Generalized Pareto distribution (Lennartsson et al., 2008). Usually, the sam-93 pling process of synthetic weather data is conditioned upon a sequence of weather states 94 sampled from a temporal occurrence model, and its variability within a region is mod-95 eled by a spatial model (Richardson, 1981; D. Wilks, 1998; Lee et al., 2010; Chen et al., 96 2012; Kim et al., 2012; Carey-Smith et al., 2014; Allard & Bourotte, 2015). 97

Nonparametric weather generators are fully data-driven and do not employ para metric probability distributions to specify the full joint probability distribution of weather
 variables. Popular methodologies for this include the use of empirical distributions (Semenov

et al., 1998), neural networks (Trigo & Palutikof, 1999), and kernel density estimators 101 (Rajagopalan et al., 1997). Further, semiparametric weather generators are those approaches 102 based on parametric and nonparametric techniques for constructing weather generators. 103 These methods improve persistence modeling issues found in nonparametric models (Apipattanavis 104 et al., 2007; Steinschneider & Brown, 2013). They also include quantile mapping to en-105 force long-term distributional shifts in weather variables hypothesized by climate change 106 scenarios, and explore more complex temporal occurrence and statistical models for im-107 proving weather generation (Steinschneider et al., 2019). 108

109 Weather generators based on resampling methods — Resampling methodologies are powerful and simpler strategies for generating synthetic weather data that 110 capture the observed statistical properties of weather data like correlation structures among 111 variables, weather persistence, and spatio-temporal variability (Rajagopalan & Lall, 1999; 112 Buishand & Brandsma, 2001). They are usually used to construct nonparametric weather 113 generators, or embedded within semiparametric weather generators. The resampling meth-114 ods' main advantage is that the resampling process is performed jointly for all the vari-115 ables and all the sites, which guarantees the spatial coherence of the synthetic weather 116 data. So, as quoted by (D. S. Wilks & Wilby, 1999) — "they can capture deviations from 117 theoretical probability distributions for the individual variables, and nonlinearities in the 118 relationships among variables". In contrast, parametric weather generators have an in-119 herent design complexity in assuming, choosing, and fitting parametric models within 120 the model pipeline process, limiting their applicability to only small temporal and spa-121 tial scales (Wilcox et al., 2021). 122

Although weather generators based on resampling can generate new weather data 123 time series, the spatial weather fields they produce are replicas or calibrated versions of 124 the observed historical data. Hence, the scope of the spatial variability of the synthetic 125 time series is limited to the resampling algorithm and the historical weather data. That 126 is an issue for the synthetic weather fields generation task. Furthermore, it is impossi-127 ble to generate hypothetical weather fields with extreme events without relying on scal-128 ing factors applied to the observed ones. Additionally, resampling methodologies strongly 129 depend on the quantity and quality of available data. 130

## 1.1 Contributions

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We propose to overcome the spatial variability and the out-sample extreme event 132 generation limitations of weather generators based on resampling by using the Direct Sam-133 pling — which is a Multi-point Geostatistics algorithm capable of generating sets of sim-134 ulations based on the patterns of a training image and conditioning data (Mariethoz et 135 al., 2010) — as a postprocessing step on the weather generator outputs. We consider weather 136 generators that produce new time series of weather fields, and they are multivariate weather 137 generators, i.e., for a given time, they produce a set of weather fields, such that each weather 138 field corresponds to a weather variable. Although the proposed methodology can work 139 with any weather generator based on resampling, we showcase our experimental anal-140 ysis using a weather generator implementation based on the works from (Rajagopalan 141 & Lall, 1999; Apipattanavis et al., 2007; Steinschneider & Brown, 2013). Thus, the pa-142 per's contributions are: 143

- The use of the Direct Sampling algorithm to improve the spatial variability of multivariate weather generators based on resampling
- Generation of weather fields with extreme events from the weather generator out-146 puts using Direct Sampling with control points informed by a return period analvsis. 148
- Experimental validation using a set of statistical and connectivity metrics and a 149 weather dataset with precipitation, temperature and cloud-cover weather fields 150 for a region in northwest India 151

## <sup>152</sup> 2 The weather generator and Direct Sampling algorithms

This section introduces the weather generator based on resampling used in the experiments and the Direct Sampling algorithm from Multi-point Geostatistics.

## 2.1 The weather generator

This work employs an implementation of the multisite and multivariable weather 156 generator presented in (Steinschneider & Brown, 2013). The weather generator begins 157 by estimating the area-averaged total annual precipitation for a target year, which serves 158 as a reference for simulating weather values at various sites in a given region. Depend-159 ing on the target year (historical or future year), the area-averaged total annual precip-160 itation can be calculated using historical observations or through the use of forecaster 161 models such as WARM (Kwon et al., 2007; Steinschneider & Brown, 2013) or ARIMA 162 (via the *weathergen R* package). The estimated area-averaged total annual precipitation 163 for the target year is then used to construct a bootstrapped sample, which contains the 164 one hundred most similar years to the target year in terms of their area-averaged total 165 annual precipitation. The bootstrapping algorithm employs the empirical distribution 166 of weighted Euclidean distances between the estimated area-averaged total annual pre-167 cipitation of the target year and the area-averaged total annual precipitation from the 168 bootstrapped sample. The weights for the distances are computed using the kernel pro-169 posed by (Lall & Sharma, 1996). 170

The weather generator next step is to use the one hundred bootstrapped years to 171 train twelve first-order homogeneous Markov chains with three states — dry, wet, and 172 extreme — i.e., a Markov Chain per month. For that purpose, the weather generator pre-173 viously labeled the area-averaged daily precipitation signal from the one hundred boot-174 strapped years with those three states based on user-provided threshold values, for in-175 stance, the label 'dry' is given to precipitation values less than 0.01 mm/day, 'wet' to 176 values greater than 0.01 mm/day but less than the 90th percentile of monthly precip-177 itation values, and 'extreme' otherwise. Thus, the weather generator simulates a state 178 sequence for a year sampling from the twelve Markov chains. The weather generator's 179 next stage is to estimate the resampling dates for the one-year state sequence. This is 180 achieved using a 1-lag K-nearest neighbors (KNN) bootstrap algorithm. The algorithm 181 assigns a date to a state  $s_t$  based on the empirical distribution of weighted distances be-182 tween the weather values corresponding to the date already assigned to state  $s_{t-1}$  and 183 all the weather values in the training dataset that correspond to the first state within 184 a similar state sequence  $s_{t'-1}, s_{t'}$ , where t' is an index within an  $\alpha$ -day window within 185 the training data. Finally, the weather generator uses the resampling dates from the pre-186 vious step to assign the weather values from the historical training data to the simula-187 tion. 188

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## 2.2 Direct Sampling algorithm

Direct Sampling is an algorithm from Multi-point Geostatistics — an area that fo-190 cuses on stochastic modeling based on training images instead of using traditional Ran-191 dom Function Theory (Mariethoz et al., 2010; Mariethoz & Caers, 2014). The main use 192 of Direct Sampling is to provide statistically coherent simulations with a structure mim-193 icking the one provided by a training image, whose main role in applications is to inform 194 and include physical reality in stochastic modeling. Some Direct Sampling and Multi-195 point Geostatistics applications on the weather domain are on conditional stochastic rain-196 fall (Wojcik et al., 2009), downscaling (Jha et al., 2013, 2015), resampling extremes (Opitz 197 et al., 2021), rainfall series generation (Benoit & Mariethoz, 2017; Oriani et al., 2014, 198 2018) and conditional weather field generation (Oriani et al., 2017). 199

The Direct Sampling algorithm starts by using a user-provided *training image* as 200 the source of patterns for creating simulation. The training image is represented by a 201 two-dimensional matrix  $\mathbf{W}$ , where the matrix indices correspond directly to the spatial 202 coordinates of the data. To construct a new image that is similar in structure to the train-203 ing image, the algorithm uses a two-dimensional empty matrix  $\mathbf{S}$  as a simulation grid. 204 Importantly, the size of  $\mathbf{S}$  does not need to be the same as that of  $\mathbf{W}$ , enabling the gen-205 eration of images of varying sizes. Moreover, the algorithm can incorporate condition-206 ing data by using a two-dimensional matrix  $\hat{\mathbf{C}}$  to store user-provided values at specific 207 locations that the simulation must obey. The conditioning data matrix  $\ddot{\mathbf{C}}$  is empty ev-208 ervwhere except for the locations with conditioning data. A *data event* for a location 209  $\mathbf{x}$  in the simulation grid  $\mathbf{S}$  is defined as the set of *n* locations around  $\mathbf{x}$  where simulated 210 point values have already been assigned We denote this set as  $d_n(\mathbf{x}, L) = \{Z(\mathbf{x}+\mathbf{h}_1), \ldots, Z(\mathbf{x}+\mathbf{h}_n)\}$ 211  $\mathbf{h}_n$ ), where L represents a set of lag vectors  $\{\mathbf{h}_1, \ldots, \mathbf{h}_n\}$  that define a neighborhood 212 around  $\mathbf{x}$ , and  $Z(\mathbf{x})$  is the simulated value for location  $\mathbf{x}$ . A data event for a location 213  $\mathbf{y}$  within the training image  $\mathbf{W}$  also uses the set of lag vectors L already computed from 214 **S** but in **W**, i.e.,  $d_n(\mathbf{y}, L) = \{Z(\mathbf{y} + \mathbf{h}_1), \dots, Z(\mathbf{y} + \mathbf{h}_n)\}$ . The Direct Sampling algo-215 rithm uses a distance function to compare the data events of the training image and the 216 simulation grid, i.e.,  $D(d_n(\mathbf{x}, L), d_n(\mathbf{y}, L))$ . Additionally, the algorithm employs a thresh-217 old value th on the distances as a criterion for assigning values to the simulation grid. 218

The Direct Sampling algorithm is executed in the following steps:

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- Define the necessary input matrices, W and Ĉ, and set the values of the parameters n, D, and the threshold th.
   Initialize the simulation grid, S, with the conditional data point values at the same
  - 2. Initialize the simulation grid,  $\mathbf{S}$ , with the conditional data point values at the same locations provided by  $\hat{\mathbf{C}}$ , and set empty values elsewhere.

3. Randomly select a location **x** with empty value from **S**, and compute the corresponding data event  $d_n(\mathbf{x}, L)$  and the set of lag vectors L.

- 4. Randomly select a location  $\mathbf{y}$  from  $\mathbf{W}$ , and compute the corresponding data event  $d_n(\mathbf{y}, L)$ .
- 5. If the distance between the two data events,  $D(d_n(\mathbf{x}, L), d_n(\mathbf{y}, L))$ , is less than or equal to the threshold *th*, assign the value of **y** from **W** to the location **x** in **S**. If there are more locations **x** with empty values to explore in **S** proceed to step 3 otherwise the algorithm ends.
- 6. If  $D(d_n(\mathbf{x}, L), d_n(\mathbf{y}, L))$  is greater than th, store the pair  $\{D(d_n(\mathbf{x}, L), d_n(\mathbf{y}, L)), \mathbf{y}\}$ in a list. If there are more locations  $\mathbf{y}$  to explore in  $\mathbf{W}$ , go to step 4. Otherwise, choose in the list the value of  $\mathbf{y}$  with the shortest data event distance and assign it to the location  $\mathbf{x}$  in  $\mathbf{S}$ .

An interesting property of this algorithm is that the pattern matching between the 236 TI and SG data events looks for a very diverse set of structures at different scales — it 237 scrutinizes for a myriad of patterns of different sizes without using predefined templates. 238 Also, it allows the use of continuous and discrete variables, co-simulation, conditioning 239 points, multiple variables, and parallel algorithms. Furthermore, the quality of the sim-240 ulations depends on the quality of the TI and the parameter settings such as the distance 241 between data events, threshold distance value, and data event size. All of that will re-242 quire a first round of sensitivity analysis to calibrate the algorithm with the best set of 243 parameters. Unfortunately, there is a positive correlation between the best parameter 244 configuration and a high computational cost, however, some solutions based on GPU and 245 parallel implementations exist (Huang et al., 2013; Cui et al., 2021). In this paper, we 246 distributed Direct Sampling algorithm instances among several CPU cores working in 247 parallel. We described this approach in the Supplemental Material. 248



**Figure 2.** Post-processing the weather field outputs from the weather generator with the direct sampling algorithm for spatial variability improvement.

## 3 Using Direct Sampling within the weather generator

This section proposes a strategy to couple the Direct Sampling algorithm within weather generators based on resampling for two tasks: 1) spatial variability improvement and 2) extreme weather scenarios generation.

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## 3.1 Improving spatial variability

Resampling-based weather generators are limited in their ability to generate weather 254 fields with spatial variability that differs from the historical training set. To overcome 255 this issue, we propose to use the Direct Sampling algorithm as a post-processing step of 256 the weather generator outputs to produce new weather field variations and hence increase 257 the weather generator spatial variability. In this sense, the Direct Sampling procedure 258 considers each weather field produced by the weather generator at time t as a training 259 image. An important aspect to take into account is that the Direct Sampling post-processing 260 procedure needs to consistently keep the original statistical properties and connectiv-261 ity structures of the original weather fields. Furthermore, the post-processed weather field's 262 time series must keep the correlated interplay dynamics among weather variables and 263 coherently retain the temporal aspect modeled by the weather generator. This aspect 264 is easily solved by using an appropriate set of conditioning points through the time and 265 space dimensions to constraint the Direct Sampling outputs. 266

Figure 2 shows the Direct Sampling post-processing of the weather fields produced 267 from the weather generator at time t. The Direct Sampling procedure uses a unique set 268 of randomly located conditional points within the spatial domain in analysis. The lo-269 cations are shared for all the weather fields and all  $t = 1, \ldots, T$ , but the values of the 270 conditional data are taken from each respective training image (i.e., each synthetic weather 271 field produced from the weather generator). The reason behind this is to guarantee sta-272 tistical coherence among all the simulated weather fields variables by Direct Sampling 273 at time t. It should be noted that each weather field generated by the weather gener-274 ator is not only used as a training image, but also as a source of conditioning data to 275 restrict simulations to adhere to specified values or patterns at selected locations. This 276 approach allows for the implicit integration of the effects of topography to some extent. 277 Also, instead of using a multivariable version of Direct Sampling, i.e. simulating several 278 variables at once, we opt for the univariate version, we chose this approach due to its sim-279 plicity. Formally, let  $\mathbf{W}$  be a matrix representing a weather field produced by the weather 280 generator. Let **S** be the matrix representing the simulation grid. Also, let I be an in-281 dex set with random locations in the spatial domain of interest. Thus for a weather field 282 **W** produced by the weather generator for a weather variable  $v \in \mathcal{V}$  at time t, construct 283 a conditional data matrix  $\hat{\mathbf{C}}$ , such that  $\{\hat{\mathbf{C}}_i = \mathbf{W}_i\}_{i \in I}$  and  $\{\hat{\mathbf{C}}_i = \phi\}_{i \notin I}$ , where  $\phi$  de-284



**Figure 3.** The extreme precipitation weather field generation pipeline: the weather generator produces a statistically consistent time series of precipitation weather fields, then, an extreme generation procedure produces an extreme precipitation weather field from a simulated target weather field.

notes the null element. Using that information, run the Direct Sampling algorithm considering **W** as the training image, and conditional data matrix  $\hat{\mathbf{C}}$  to produce a simulation **S**. Repeat the procedure for all the weather fields per weather variable  $v \in \mathcal{V}$  (i.e., precipitation, temperature, humidity, etc.) and all times t. Observe that, in hypothesis, the new weather field **S** provides a variation with statistical and structural properties similar to **W**.

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### **3.2** Generation of weather fields with extreme events

An important issue of weather generators based on resampling is the inability to 292 generate extreme weather fields outside the range of historical extremes In the case of 293 extreme precipitation, we propose a method to generate out-of-sample extreme precip-294 itation weather fields. This approach involves using Direct Sampling on a target weather 295 field, conditioned on a return level map and control points. Notably, this procedure elim-296 inates the need for quantile mapping and offers greater flexibility in producing extreme 297 precipitation events within user-defined regions of interest. In Figure 3, we present a pipeline 298 depicting the generation of weather fields with extreme precipitation values. The extreme 299 generator selects a target weather field from the simulations provided by the weather gen-300 erator and applies the aforementioned procedure to produce extreme precipitation val-301 ues, taking into account the information provided by a return precipitation level map. 302 To ensure completeness, we also generate extreme precipitations using quantile mappings 303 on Direct Sampling simulations, which are described in Supplemental Material. 304

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## 3.2.1 Direct Sampling on a target weather field conditioned on a return level map and control points

Generating extreme precipitation weather values in arbitrary areas of interest can 307 provide valuable information for downstream applications, such as flood risk analysis, 308 streamflow models, disaster management, and risk assessment. To achieve this, stake-309 holders can define the regions of interest in advance and use simulated extreme precip-310 itation values correlated with the return period analysis to inform downstream applica-311 tions. This method could enable stakeholders to better understand and manage the po-312 tential impact of extreme weather events on their communities, enhancing their resilience 313 to future natural disasters. One approach to generate extreme weather fields is to con-314 dition the Direct Sampling on a set of control points defining the locations for generat-315 ing extreme weather values. In this method, the control points' values are defined from 316 the return level map values associated with a given return period. This approach avoids 317 the need for quantile mapping and the assumption of parametric distributions, provid-318 ing the additional benefit of using control points and return level maps to condition the 319

320	generation of extreme precipitation weather values in arbitrary areas of interest. We pro-
321	pose the following procedure:
322	1. Identify a target weather field $\mathbf{W}'$ in $\mathbf{W}_t, (t = 1, \dots, T)$ .
323	2. Set the weather field $\mathbf{W}'$ as a training image.
324	3. Set the conditioning data matrix $\hat{\mathbf{C}}$ to the weather values of random locations within
325	the region of interest that we do not want to generate extreme precipitation, i.e.,
326	$\{\hat{\mathbf{C}}_i = \mathbf{W}'_i\}_{i \in \hat{I}}$ and $\{\hat{\mathbf{C}}_i = \phi\}_{i \notin \hat{I}}$ , where $\hat{I}$ is an index set of random locations
327	in the spatial domain of interest.
328	4. Set the control points data matrix $\mathbf{C}$ to (out-of-sample) extreme weather values
329	at locations where we want to generate extreme precipitation events. i.e., $\{\mathbf{C}_i =$
330	$f_i\}_{i\in I}$ and $\{\mathbf{C}_i=\phi\}_{i\notin I}$ , where f is a random process depending on a provided
331	return precipitation level map <b>M</b> and a specific location, that is, $f_i = f(i, \mathbf{M})$
332	and $I$ is an index set of locations in the spatial domain of interest where we want
333	to generate extreme weather. We call all the points $\mathbf{C}_i \neq \phi$ as control points.
334	5. Assign to the simulation grid $\mathbf{S}$ all the points in the conditioning and the control
335	points data matrices, i.e., $\{\mathbf{S}_i = \hat{\mathbf{C}}_i\}_{i \in \hat{I}}$ and $\{\mathbf{S}_i = \mathbf{C}_i\}_{i \in I}$
336	6. Run the Direct Sampling algorithm with Training Image $\mathbf{W}'$ and Simulation grid
337	$\mathbf{S}$ , and appropriate parameters as usual but if in the process of simulating a lo-
338	cation $\mathbf{x}$ in the grid $\mathbf{S}$ , a value is found in the data event belonging to the simu-
339	lation grid greater than the maximum value found in the training image, i.e., $\max d_n(\mathbf{x}, L) > d_n(\mathbf{x}, L)$
340	$\max \mathbf{W}'$ , do the following update: $\mathbf{S}_{\mathbf{x}} = \mathbf{W}'_{\mathbf{y}} - d_n(\mathbf{y}, L) + d_n(\mathbf{x}, L)$ , where $\mathbf{W}'_{\mathbf{y}}$
341	is a random point in the training image located at $\mathbf{y}$ , the overline notation denotes
342	de average and $d_n(\mathbf{y}, L)$ and $d_n(\mathbf{x}, L)$ are the data events of the training image $\mathbf{W}'$
343	and simulation grid $\mathbf{S}$ , respectively.

Observe that the main purpose of conditioning data matrix  $\hat{\mathbf{C}}$  is to guarantee spa-344 tial coherence and honor some values of the training image data. Additionally, this con-345 ditioning enables the implicit incorporation of topographical effects to a certain extent 346 within the simulations. Also, the locations in  $\mathbf{C}$  and  $\mathbf{C}$  can be selected by users or by 347 analyzing some precipitation statistics within the region of interest. The update for  $S_{\mathbf{x}}$ 348 defined in step 6, was mentioned in (Mariethoz et al., 2010) in the context of non-stationary 349 distances. Figure 4 depicts the proposed pipeline using a 100-year return precipitation 350 level map and a target precipitation weather field (training image) from the weather gen-351 erator. The region of interest is the rectangular yellow area, which defines the location 352 of the control points where Direct Sampling will generate extreme precipitation values. 353 On another hand, the conditioning points are randomly located outside the region of in-354 terest (vellow area) with values taken from the training image. The generated precip-355 itation weather field with extreme values is shown on the right. 356

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## 3.2.2 Potential applications of synthetic extreme weather generation

Extreme rainfall events can have devastating consequences on communities and in-358 frastructure, particularly in areas prone to flooding. The use of extreme rainfall gener-359 ation can simulate the effects of heavy precipitation and assist in developing effective mit-360 igation strategies. In hydrological modeling, for instance, extreme rainfall generation can 361 be used to predict the potential impacts of extreme precipitation events on streamflow 362 (Oliveira et al., 2021), water quality (Exum et al., 2018), and ecosystem health (Wang 363 et al., 2018). It can also be used to improve the design of water resources systems, such 364 as reservoirs and irrigation systems, by simulating the effects of extreme rainfall on the 365 systems' performance (Samuels et al., 2009; Woldemichael et al., 2012). Additionally, extreme rainfall generation can be applied in disaster risk reduction planning by iden-367 tifying vulnerable areas and developing effective mitigation strategies (Revi, 2008). In 368 the field of urban planning, the use of extreme rainfall generation can assist in design-369 ing resilient stormwater management systems, improving drainage infrastructure, and 370



**Figure 4.** Example workflow for generation of an extreme precipitation event using Direct Sampling conditioned on a return precipitation level map via control points. The algorithm selects a target weather field as a training image and receives two external inputs: a return precipitation level map and a set of control points within a region of interest. The control points couple the locations in the target weather field with values from the return precipitation level map. Further, a set of conditioning points are used as a way to hold the non-stationarity and connectivity properties from the original target weather field. Direct Sampling uses such information to generate a simulation of an extreme precipitation weather field.

enhancing the overall resilience of urban areas to extreme weather events (Zhou et al., 2013).



Figure 5. Map of India with case study highlighted.

## **4 Experimental Evaluation**

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## 4.1 Dataset and region of interest

The case study chosen is a region in northwest India, located at  $16.2^{\circ}$  N,  $73.9^{\circ}$  E, 375 22.2° N, 79.9° E, which contains portions of Maharashtra, Telangana, Madhya Pradesh, 376 and Karnataka states (see Figure 5). The total area comprises around  $360\,000 \text{ km}^2$  and 377 contains 3 600 latitude and longitude pairs. In this work, we use the daily *IMERG* dataset 378 (Huffman et al., 2019) and the ERA5 (single levels) (Hersbach et al., 2018). The IMERG-379 F V06 (IMERG Final Precipitation) is a run intended for research, which provides global 380 precipitation estimates at the daily interval and at  $0.1^{\circ}$  spatial resolution ( $0.1^{\circ} \times 0.1^{\circ}$ , 381 corresponding to approximately to  $10 \text{km} \times 10 \text{km}$ ). The ERA5 (single levels) is a fifth-382 generation ECMWF reanalysis product with a global range, which provides many at-383 mospheric variables at the hourly interval and  $0.25^{\circ}$  spatial resolution (atmosphere). The 384 weather variables we used were precipitation from IMERG-F, air temperature measured 385 at 2 meters above the ground from ERA5, and total cloud cover data from ERA5. To 386 align the datasets in temporal and spatial dimensions, we aggregated the ERA5 hourly 387 temperature and cloud cover to daily values by adding them up and performed a near-388 est neighbor interpolation for downscaling from  $0.25^{\circ} \times 0.25^{\circ}$  to  $0.1^{\circ} \times 0.1^{\circ}$ . The final 389 dataset covers 21 years (2001-2021) with three daily weather variables: precipitation, tem-390 perature, and total cloud cover. 391

## 4.2 Metrics

We used a series of quantitative metrics to validate how well the simulations are reproducing the structural and statistical properties of the training images. We employed the following metrics to quantify the reproduction of statistical properties:

• Quantile-quantile plot between the pixel values of the training image and the simulation

- Comparison between the empirical cumulative distribution functions (eCDF) between the pixel values of the training image and the simulation
  - Comparison between variograms (denoted by  $\gamma$ ) estimated from the training image and the simulation.



**Figure 6.** The quantile-quantile, eCDF, and Variogram metrics show how the simulation preserves some statistical properties of the training image: the distribution of pixel values and the variation of the spatial dependence.

Figure 6 shows from left to right a training image (a precipitation weather field **W** produced by the weather generator), the conditioning points **C**, the simulation grid **S** and the quantile-quantile, eCDF, and Variogram plots. For this particular simulation, those metrics agree that the simulation preserves the statistical properties of the training image's pixel values.

We used the following metrics to quantify the reproduction of connectivity properties:

- Two-point probability function (Renard & Allard, 2013; Torquato et al., 1988; 409 Torquato & Haslach Jr, 2002) — This function assumes that the input is a binary 410 image  $\mathcal{I}$ , which is a matrix with zeros and ones. It measures the probability that 411 two pixels located at  $\mathbf{x}$  and  $\mathbf{x}$ + $\mathbf{h}$  contain the value one, given a lag vector  $\mathbf{h}$ . That 412 is,  $S_2(\mathbf{h}) = P\{\mathcal{I}(\mathbf{x}) = 1, \mathcal{I}(\mathbf{x} + \mathbf{h}) = 1\}$ . If  $||\mathbf{h}|| = 0$ , then  $S_2(\mathbf{h})$  is simply the 413 probability that a pixel contains the value one, which equals the fraction of pix-414 els in the image that have the value one, i.e.,  $S_2(\mathbf{h}) = E\{\mathcal{I}(\mathbf{x} = 1)\} = \varphi$ . On 415 the other hand, if the distance between the two pixels located at  $\mathbf{x}$  and  $\mathbf{x}+\mathbf{h}$  is 416 very large (i.e.,  $||\mathbf{h}|| \to \infty$ ), then they become statistically independent. In this 417 case, the two pixels have the same probability  $\varphi$  of containing the value one, thus 418  $S_2(\mathbf{h}) = \varphi^2.$ 419 Two-Point Connectivity Function (Renard & Allard, 2013; Torquato et al., 420
- 1988; Torquato & Haslach Jr, 2002) The two-point connectivity function is de-421 signed to analyze images consisting of clusters of connected pixels. Such images 422 are represented as matrices, with positive integer values indicating cluster regions, 423 and zero values denoting areas without a cluster. Using a lag vector **h**, the two-424 point connectivity function determines the probability that two pixels at  $\mathbf{x}$  and 425  $\mathbf{x} + \mathbf{h}$  belong to the same cluster, that is  $C_2(\mathbf{h}) = P\{C(\mathbf{x}) = C(\mathbf{x} + \mathbf{h}) \neq 0\}$ . If 426  $||\mathbf{h}|| = 0$ , then  $C_2(\mathbf{h})$  is equivalent to the probability of pixels in the image within 427 a cluster, represented by  $\varphi$ . Conversely, when the distance between the two pix-428 els is large (i.e.,  $||\mathbf{h}|| \to \infty$ ), the two pixels are not connected and  $C_2(\mathbf{h}) = 0$ . 429

Figure 7, shows the two-point probability and connectivity functions in the first and second row respectively, for the training image and the simulation from Figure 6. In the case of the two-point probability function  $S_2$ , the input to the procedure is two binary images, one for the training image (Binary TI) and another one for the simulation (Binary Sim), where all the points of interest are labeled as one (yellow area) and zero otherwise. We constructed those binary images to analyze if the simulation is reproducing the connectivity properties of the training image in regions with high precip-

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Figure 7. Probability and connectivity metrics for the training image and a simulation. The first row, from left to right, displays a binary image of the training image (Binary TI) and its corresponding probability function  $S_2(TI)$ , as well as a binary image from the simulation (Binary Sim) and its probability function  $S_2(Sim)$ . These binary images mask areas with high precipitation values, and the difference between  $S_2(TI)$  and  $S_2(Sim)$  is presented, alongside the profile average of the  $S_2$  values for both training and simulation images in the X-axis, Y-axis, XY-axis, and YX-axis. The second row, from left to right, displays the clusters of high precipitation values for the training image (clusters TI) and its connectivity function  $C_2(TI)$ , as well as the cluster image for the simulation (cluster Sim) and its connectivity function  $C_2(Sim)$ . In addition, the difference between  $C_2(TI)$  and  $C_2(Sim)$  is shown, along with the profile average of the  $C_2$  values. Notably, this example demonstrates a high level of agreement between the probability and connectivity metrics for both the simulation and training images.

itation values, thus, the yellow areas correspond to the places where the precipitation 437 values exceed the 90th percentile of pixel values. With such information, we estimated 438 the two-probability functions:  $S_2(TI)$  and  $S_2(Sim)$ , for the training image and the sim-439 ulation, respectively. Notation  $\Delta x$  and  $\Delta y$  refers to the components of the lag vector **h**. 440 In this case, those components vary from 0 to 15 pixels, which corresponds to  $0.1^{\circ}$  (10km 441 approximately). We also show the difference :  $S_2(TI) - S_2(Sim)$ . Furthermore, we show 442 for completeness the profile average of each two-probability function, which we computed 443 by selecting the  $S_2$  values in the X-axis, Y-axis, XY-axis, and YX-axis, starting from the 444 center coordinates, and averaging it out. The x-axis label  $\Delta$  refers to the common vari-445 ation in directions X-axis, Y-axis, XY-axis, and YX-axis. 446

The input for the connectivity function  $C_2$  shown in the second row of Figure 7 is two binary images describing the region of interest for the training image and the simulation likewise we mentioned before. The region of interest of both binary images is clusterized (Cluster TI and Cluster Sim). Using that information we estimated the  $C_2$  function for the training image  $(C_2(TI))$  and the simulation  $(S_2(Sim))$ . The figure also shows the difference image:  $C_2(TI) - S_2(Sim)$  and the profile average.

In this paper, we utilize the two-point probability and connectivity functions to as-453 sess the fidelity of simulations in reproducing the connectivity properties across differ-454 ent precipitation levels. Specifically, we examine high precipitation values (greater than 455 the 90th percentile of pixel values), middle precipitation values (pixel values between the 456 10th and 90th percentiles), and lower precipitation values (below the 10th percentile of 457 pixel values) observed in the data. As an illustration, Figure 8 presents the metrics ob-458 tained from one hundred simulations compared to the training image depicted in Fig-459 ure 6. The first row shows the training image, the mean of the simulations, and the stan-460 dard deviation image of the simulations. The second row displays the QQ-plot, eCDF, 461

and variogram of simulations (gray lines) and the training image (blue line). The third
row shows the profile averages of the connectivity metric for the lower, middle, and higher
precipitation values. Finally, the fifth row shows the probability metrics for the lower,
middle, and higher precipitation values.

In the case of measuring the quality of simulation weather fields with extreme pre-466 cipitation values outside the range of the training image, a reference image is impera-467 tive for comparison purposes. However it is extreme difficult to have a reference weather 468 field to make comparisons. Even in the case of a reference weather field is available, it 469 470 must be coherent with the training image used, as each extreme weather field generated is a function of the training image and the return level map. In such scenarios, relying 471 on metrics is useful for informing the shift of precipitation value distribution and the vari-472 ation of connectivity properties. For instance, higher values can be expected within the 473 region of interest, while the connectivity properties should be maintained in regions with 474 low precipitation values outside the region of interest. Therefore, while it may be dif-475 ficult to obtain a reference weather field, utilizing appropriate metrics can provide mean-476 ingful insights in the process of extreme event generation. 477

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## 4.3 Spatial variability enhancement of simulated daily weather fields

This section shows the experimental validation of using Direct Sampling to improve the spatial variability of weather generators based on resampling as we described in Section 3.1. As the quality of Direct Sampling simulations depend on its parameter choices we did a sensitivity analysis using precipitation, temperature and cloud cover weather fields from the data set described in Section 4.1.

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## 4.3.1 Sensitivity analysis

The quality of Direct Sampling simulations depend on several parameter choices: 485 1) the distance function D between data events with threshold th to assign a value to 486 the simulation grid — the lower the threshold, the higher the quality of the simulation; 487 2) the number of neighbors n that define the data events size — higher values could lead 488 to poor simulation quality because the pattern in the simulation grid could not have a 489 similar pattern in the training image (in this experiment is particularly true because we 490 assume that the simulation grid is always the same size as the training image). On an-491 other hand, small values for n could lead to a narrow coverage of the structure of the 492 patterns that the Direct Sampling is looking for.; 3) the number of conditioning points 493 in this experiment we set the conditioning points to be random locations from the train-494 ing image, thus higher values could produce simulations looking very close to the train-495 ing image and lower values would break such similarity; 4) a parameter f that describes the fraction of the training image that Direct Sampling uses for performing the pattern 497 matching between the data events — a value close to 1 implies more computational cost 498 but more pattern matching evaluations between the data events. On the contrary, a value 499 close to 0 decreases the computational time at the expense of the simulation quality. To 500 avoid an extensive parameter search, in the following experiment we fixed f = 1, i.e., 501 we used the whole training image for the pattern matching search between the data events. 502 While increasing the parameter f to a value of 1 and decreasing th towards 0 can lead 503 to a higher probability of copying data from the same location of the training image into the same location of the simulation grid, resulting in lower variability, the use of con-505 trol points as conditioning data, which varies for each realization, serves as a means to 506 reintroduce variability. This approach allows us to maintain correlations among weather 507 508 variables at specific times in the simulations and consider the effects of topography, all while balancing the need for variability in our results. We used a euclidean distance func-509 tion for D with small threshold value of th = 0.001. Observe that with a small value 510 for th we tradeoff computational time vs quality, since small values for th increase the 511 quality of the simulations but increment the computational cost. Furthermore, we fixed 512



**Figure 8.** The statistical and connectivity metrics validate the quality of the simulations. The figure depicts the average and standard deviation images of one hundred simulations and a comparison between the simulation metrics and the training image metrics. The first row presents the training image, along with the mean and standard deviation images of the simulations. In the second row, the QQ-plot, eCDF, and variogram of the simulations (gray lines) are contrasted against the training image (blue line). The third row displays the profile averages of the connectivity metric, computed for the lower, middle, and higher precipitation values. Finally, the fifth row illustrates the probability metrics for these same precipitation levels.

the value of conditioning points to one hundred which roughly corresponds to 3% of the training image locations. Therefore, we constrain the sensitivity analysis only to the values of the *n* parameter.

For this experiment, we randomly selected one hundred precipitation, temperature, 516 and cloud cover weather fields from the dataset satisfying the criteria that they do not 517 have constant information, i.e., avoiding dry days in precipitation or no clouds in cloud 518 cover weather fields — we set such weather fields as training images. Then, we used Di-519 rect Sampling to produce one hundred simulations per weather field, totalizing ten thou-520 sand simulations per each of the three weather variables. For each training image, we 521 computed the curves produced by the metrics: QQ-plot, eCDF, Variogram,  $S_2$  and  $C_2$ 522 and we did the same for its respective one hundred simulations. For instance, Figure 8, 523



Figure 9. Sensitivity analysis for the Direct Sampling parameter N using several metrics for simulated precipitation weather fields. Each box plot represents a distribution of mean squared errors between the simulations and the training image metrics.

shows the case of one precipitation weather field that we used as a training image, the
 mean and the standard deviation images from the one hundred simulations, the curves
 produced by the metrics: QQ-plot, eCDF, Variogram, and the profile averages for the
 connectivity metrics at three different quantile intervals.

Figure 9 shows the results of a sensitivity analysis of Direct Sampling simulations 528 of precipitation weather fields as a function of the n parameter (x-axis) and the metrics 529 discussed so far. Each box plot represents the empirical distribution of the mean square 530 errors (MSEs) computed between the curves (produced by the metrics) of the simula-531 tions and the training images. Thus, each box plot represents the empirical distribution 532 of ten thousand MSE values. The MSE for the connectivity metrics  $S_2$  and  $C_2$  was es-533 timated between the pixel values from images  $S_2(TI)$  and  $S_2(Sim)$ , and  $C_2(TI)$  and  $C_2(Sim)$ 534 (see Figure 7). We observed that the best value n in common for all the statistical met-535 rics (QQ-plot, eCDF and Variogram) is when n = 16 or n = 8. In the case of the  $S_2$ 536 and  $C_2$  connectivity metrics, the structure and connectivity properties of low precipi-537



Figure 10. Precipitation, temperature, and cloud cover time series produced by the weather generator and the post-processed weather fields by the Direct Sampling algorithm labeled as *Simulation*. Temperature and cloud cover simulations are denoised because their original training images are pixelated and tend to generate artifacts

- tation values precipitation below the 10th percentile of the distribution of pixel val-538 ues of the training image — is well reproduced by the simulations because the very small 539 MSE values. In this sense, a value of n = 16 is good for reproducing the structure and 540 connectivity properties of middle precipitation values ( above the 10th percentile but less 541 than the 90th percentile of the distribution of pixel values of the training image ), and 542 n = 8 or n = 4 for reproducing the structure and connectivity properties of high pre-543 cipitation values (above the 90th percentile of the distribution of pixel values of the train-544 ing image). A similar sensitivity analysis reveals that good choices for temperature are 545 when n = 4 and for cloud cover n = 16. 546
- 547 548

## 4.3.2 Results on daily precipitation, temperature and cloud cover generation

In this experiment, we used the weather generator to simulate precipitation, temperature, and cloud-cover weather field time series. Then, we applied Direct Sampling on those weather fields to generate variations of those weather variables. Figure 10 shows



Figure 11. Cross-correlation results between each pair of variables.

seven consecutive days of weather fields produced by the weather generator. The rows 552 labeled as *precipitation*, *temperature* and *cloud-cover* show the time series of weather fields 553 produced by the weather generator, which are the training images used by Direct Sam-554 pling. The rows labeled as *simulation* show the simulations produced by the Direct Sam-555 pling. Based on the sensitivity analysis, we used N = 16 for precipitation and cloud-556 cover and N = 4 for temperature with one hundred randomly located conditioning points, 557 such that the same locations are shared among all the weather variables at time t. More-558 over, the temperature and cloud-cover weather fields are low-quality pixelated images 559 with dominant low-frequency components. Therefore, Direct Sampling will produce sim-560 ulations with some pixelation and noise artifacts. We applied a denoising process as sug-561 gested in the Direct Sampling literature (Meerschman et al., 2013). In this case, we used 562 the information of the four neighbors around each pixel to determine if that pixel is a 563 potential noise. Simulations results in Figure 10 shows the denoised results. 564

We estimated cross-correlation maps between each pair of weather field variables: 565 precipitation vs. temperature, precipitation vs. total cloud cover, and temperature vs. 566 total cloud cover, to measure how well the simulations honored the multivariate depen-567 dency among the variables. To this end, we sampled one hundred days from the histor-568 ical data and selected the respective precipitation, temperature, and total cloud cover 569 weather fields. For each day, we computed a cross-correlation map for each pair of ob-570 served weather field variables using  $\mathbf{G}_{i,j} = \sum_{u=-k}^{k} \sum_{v=-k}^{k} \mathbf{H}_{u,v} \mathbf{W}_{i+u,j+v}$ , where the 571 pair  $\mathbf{H}$  and  $\mathbf{W}$  represent the combinations precipitation vs. temperature, or precipita-572 tion vs. total cloud cover, or temperature vs. total cloud cover. Also, the  $\mathbf{H}$  and  $\mathbf{W}$  are 573 the centering matrix versions of the original weather fields. Figure 11 shows the distri-574 bution of the values of the cross-correlation maps for the observed weather fields as a 575 blue box-plot. We also computed cross-correlation maps from the simulations provided 576 by the Direct Sampling. In this case, for each day, we generated one hundred simulations 577 of the three weather variables, and we computed the correlation maps as before. Fig-578 ure 11 shows the distribution of the values of the cross-correlation maps for the simu-579 lations. Each box plot in this case has the distribution of ten thousand cross-correlation 580 map values. From the results we observed that the distribution of the cross-correlation 581 values for precipitation vs temperature is quite similar, and for the case of precipitation 582 vs total cloud cover and temperature vs total cloud cover are within the expected range 583 of the distribution of the observed ones. 584

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## 4.4 Generation of precipitation weather fields with extreme events

In this experiment, we generated precipitation weather fields with extreme events using the approach described in Section 3.2. For this, we used the IMERG precipitation dataset as described in 4.1 to train the weather generator. We also estimated the return precipitation level maps for 100, 250, and 500-year return period events. Figure 12 shows



**Figure 12.** Distribution of the extreme daily precipitation grouped by month in the region under analysis, for the period 2001-2020.

the empirical distribution of daily precipitation values above the 99.9th percentile and grouped by month for the period 2001-2020 — observe that historical extreme precipitation values surpass the 400 mm/day for July and August months, which correspond to the Moonson period in central India.

## 4.4.1 Return precipitation level map estimation

The return period is a common risk measure used in the climate domain to assess 595 the probability of extreme events and potential failures (Brunner et al., 2016; Vogel & 596 Castellarin, 2017). However, empirical estimation of events with long return periods can 597 be difficult due to limited data. To address this, we utilized Extreme Value Theory (De Haan 598 & Ferreira, 2007) to generate return level maps for 100, 250, and 500-year return peri-599 ods based on only 20 years of data. Our approach used a block-maxima sampling method 600 collecting the most extreme precipitation events of each year and then using these sam-601 ples to calibrate the parameters of a Generalized Extreme Value distribution (GEV) with 602 the Maximum Likelihood method. The resulting return precipitation level maps are pre-603 sented in Figure 13.



Figure 13. Return precipitation level maps for 100, 250 and 500 years of return periods.

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Figure 14. Extreme precipitation generation using the Direct Sampling and control points located in the yellow area of the ROI, conditioned on a 100, 250 and 500-year return precipitation level maps. Each control point's value is uniformly sampled from an interval that is defined by the maximum precipitation value in the image and the value at the location of the control point on the return precipitation level map

## 4.4.2 Conditioning the Direct Sampling on a return precipitation level map and control points

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In this section, we show the use of the Direct Sampling conditioned on control points 607 and return level maps as described in Section 3.2.1 to produce extreme precipitation weather 608 fields. Figures 14 and 15 show the generation of extreme precipitation weather fields: the 609 first-left column of images are the target weather fields produced by the weather gen-610 erator based in some criteria, in this experiment, we arbitrarily selected those figures. 611 Each row of Figures 14 and 15 contain the results of conditioning the Direct Sampling 612 on the three precipitation level maps -100, 250, and 500 -year return precipitation lev-613 els — depicted in Figure 13. The yellow areas in the second, fourth, and sixth columns 614 of images depict the ROIs: a rectangle, two rectangles, and a more complex shape es-615 timated by selecting the areas from the original target image with more than 90th per-616 centile of precipitation values. Each ROI contains a set of control points, in practice, users 617 can define arbitrary locations for those control points within the ROI. In this experiment, 618 the control points were randomly located. Observe that the value that each control point 619 could take is defined by the random process f (Section 3.2.1). For instance, Figure 14 620 shows the case where the control point values are estimated by defining a random vari-621 able  $f_i$  uniformly distributed with limits given by the maximum value presented in the 622 training image, and the return precipitation level map value for the location i of the con-623 trol point. On the other hand, Figure 15 shows the case where we define  $f_i$  to be the pre-624 cipitation value at the same location within the return level precipitation map, i.e.,  $f_i =$ 625  $\mathbf{M}_i$ . The third, fifth, and seventh columns from Figures 14 and 15 show the generated 626 precipitation weather fields with extreme precipitation values correlated with the infor-627 mation provided by the return precipitation level map within the ROI. The color bars 628 on the right side of the plot inform the precipitation values in mm/day, where its max-629 imum value is given by the 95th percentile of the whole return precipitation level map 630 in analysis. 631

Notice that the statistical and structural properties of the resulting simulation in the region outside the ROI will be correlated with those in the training image because



Figure 15. Extreme precipitation generation using the Direct Sampling and control points located in the yellow area of the ROI, conditioned on a 100, 250 and 500-year return precipitation level maps. Each control point value is the value at the control point location in the return precipitation level map.

of the use of the conditioning points. To analyze how the extreme generation alters the 634 statistical and connectivity metrics of the original training image, we show in Figure 16 635 the results of comparing the statistical and connectivity properties from one hundred sim-636 ulations of extreme precipitation weather field generation for the case where each con-637 trol point value is the value at the control point location in the return precipitation level 638 map, vs. the statistical and connectivity properties from the original training image. In 639 this case, we used as a training image a precipitation weather field that contains a max-640 imum precipitation value of 409.9 mm/day (depicted in Figure 16), and an ROI defined 641 by the rectangle shown in the second column of Figure 15. Also, we used the return pre-642 cipitation level map corresponding to 500-year RP shown in Figure 13. This return pre-643 cipitation level map contains, within the ROI, maximum and average precipitation val-644 ues of 1029, 5 mm/day and 340 mm/day respectively. 645

The first row of Figure 16 shows the mean and standard deviation images of one 646 hundred simulations. It is possible to observe that — on average — Direct Sampling gen-647 erates higher values within the ROI, and it generates lower values outside the ROI, also 648 the variability of values is lower outside the ROI than within the ROI. The QQ-plot and 649 the eCDF metrics show how the distribution of precipitation values is shifted upwards 650 to match the maximum precipitation value within the ROI location in the return pre-651 cipitation level map (1029, 5 mm/day). The variogram reflects the increase in variabil-652 ity as a function of a lag, due to generated extreme precipitation values. The connec-653 tivity metrics  $C_2$  and  $S_2$  show an increase in the connectivity metric values for high pre-654 cipitation values, i.e., the probability of having a path between two random points within 655 the area of high precipitation is bigger, and there is a decrease in the probability of con-656 nectivity of low precipitation values, which makes sense because the algorithm is increas-657 ing the precipitation values within the ROI. The connectivity metrics also show that the 658 connectivity properties of the middle precipitation values are well preserved by the sim-659 ulations. 660

To provide a contrast between the proposed extreme weather generation approach and a more traditional method such as quantile mappings, we also employed the latter



**Figure 16.** Analysis of the extreme precipitation fields generated with Direct Sampling using statistical and connectivity metrics.

on the results of Direct Sampling simulations to generate extremes. This is described in the Supplemental Material for completeness.

## **5 Conclusions**

Weather generators based on resampling are powerful tools for generating new time 666 series of weather data such that the simulated weather data has similar statistics to the 667 original one. Those weather generators are easy to implement, do not rely on paramet-668 ric distributions, and are fully data-driven. They will always generate new time series 669 by assembling copies of weather fields found in the original dataset in such a way that 670 it is possible to reproduce the monthly, seasonal, or annual statistics found in the ob-671 servations. They perfectly reproduce the interplay dynamics among weather variables 672 in the spatial domain, because of the resampling process. However, the spatial variabil-673 ity is constrained to the choices made by its resampling strategy. Furthermore, the out-674 of-sample extreme weather field generation is no longer possible because the resampling 675 is limited to the observations by definition. In this work, we show how those issues can 676 be addressed by including the Direct Sampling algorithm as part of those weather gen-677

erators. Direct Sampling is an algorithmic approach based on pattern matching for pro-678 ducing simulations from a training image with similar statistical properties. Such an al-679 gorithm is conceptually simple to understand and implement, and it can be conditioned 680 on a set of conditioning points in such a way that the simulations respect the information provided by those points. We propose to improve the spatial variability of the sim-682 ulations provided by weather generators based on resampling by post-processing with 683 the Direct Sampling algorithm, each simulated weather field produced by the weather 684 generator. To keep the coherence among the interplay dynamics of weather fields, we share 685 the locations of the random conditioning points among all the weather fields at each timestep. 686 We also propose to use Direct Sampling jointly with return period analysis for gener-687 ating out-of-sample extreme weather fields in specific locations. We conducted a series 688 of experiments using precipitation, temperature and cloud-cover weather data to demonstrate the spatial variability enhancement and precipitation data for generating extreme 690 precipitation events in a region in north-west India. Our experimental results show that 691 the presented approach can be useful in practice for improving the spatial variability and 692 out-of-sample weather field generation of weather generators based on resampling. Fu-693 ture work will include extreme generation in a multivariate setting, the use of physics 694 as a validation metric, and the analysis of the relationship between the sampling frequency 695 of control points within the training image and the spatial distribution of extremes. 696

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## 703 Appendix A Open Research

The weather data used for the experiments described in the study are 1) the IMERG 704 dataset (Huffman et al., 2019) available at NASA Earthdata via https://doi.org/10 705 .5067/GPM/IMERGDF/DAY/06 This dataset is intended for public access and use. No li-706 cense information was provided (All NASA-produced data from the GPM mission is made 707 freely available for the public to use); and 2) the ERA5 (Hersbach et al., 2018) data set 708 available at Copernicus via https://doi.org/10.24381/cds.adbb2d47 with license avail-709 able at https://apps.ecmwf.int/datasets/licences/copernicus/. We used Python 710 version 3.9.13 (van Rossum, 1995) with license available at https://docs.python.org/ 711 3/license.html for a Python implementation of the weather generator https://github 712 .com/IBM/IBMWeatherGen/, and for a Python implementation of the Direct Sampling 713 routine at https://wp.unil.ch/gaia/mps/ds-matlab/. There is also an open-source 714 implementation of the Direct Sampling algorithm called QuickSampling (Gravey & Ma-715 riethoz, 2020), which is known for its fast performance. We used Matplotlib 3.5.1 with 716 license at https://matplotlib.org/stable/users/project/license.html and Seaborn 717 0.11.2 with license at https://github.com/mwaskom/seaborn/blob/master/LICENSE 718 .md for creating the Figures. Statistical analysis were carried out with Statsmodels 0.13.2 719 with license at https://www.statsmodels.org/ and connectivity metric analysis with 720 GooseEYE https://gooseeye.readthedocs.io/ with license available at https://github 721 .com/tdegeus/GooseEYE/blob/main/LICENSE. 722

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