

# Identifying discontinuities of flood frequency curves

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## Highlights:

- We develop an automated method to detect discontinuities of flood frequency curves
- We test it on observed and physically-based theoretical flood frequency curves
- We discuss the reliability of the physically-based approach to detect discontinuities

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## Abstract

Discontinuities in flood frequency curves, here referred to as flood divides, hinder the estimation of rare floods. In this paper we develop an automated methodology for the detection of flood divides from observations and models, and apply it to a large set of case studies in the USA and Germany. We then assess the reliability of the PHysically-based Extreme Value (PHEV) distribution of river flows to identify catchments that might experience a flood divide, validating its results against observations. This tool is suitable for the identification of flood divides, with a high correct detection rate especially in the autumn and summer seasons. It instead tends to indicate the emergence of flood divides not visible in the observations in spring and winter. We examine possible reasons of this behavior, finding them in the typical streamflow dynamics of the concerned case studies. By means of a controlled experiment we also re-evaluate detection capabilities of observations and PHEV after discarding the highest maxima for all cases where both empirical and theoretical estimates display flood divides. PHEV mostly confirms its capability to detect a flood divide as observed in the original flood frequency curve, even if the shortened one does not show it. These findings prove its reliability for the identification of flood divides and set the premises for a deeper investigation of physiographic and hydroclimatic attributes controlling the emergence of discontinuities in flood frequency curves.

## 1 Introduction

Despite considerable efforts to achieve reliable estimation of rare floods, these events are still among the most common natural disasters (Wallemacq & House, 2018). The evaluation of their hazard is however crucial for several applications, including the design of hydraulic structures, risk planning and mitigation, and computation of premiums in the insurance industry. Appraisal of the flood hazard is especially difficult when the magnitude of the rarer floods can take values which are several times to orders of magnitude larger than commonly observed floods, resulting in a marked uprise of the flood frequency curve beyond certain return periods (Rogger et al., 2012; Smith et al., 2018).

Cognitive biases often lead to downplay the occurrence of such extreme events (B. Merz et al., 2015, 2021), although the scientific literature repeatedly signalled the pervasiveness of these behaviors terming them in various ways. In fact, heavy-tailed distributions of floods (Farquharson et al., 1992; Bernardara et al., 2008; Villarini & Smith, 2010), inversions of

41 concavity and step changes in flood magnitude-frequency curves (Rogger et al., 2012; Guo  
42 et al., 2014; Basso et al., 2016) and large values of the ratios between the maximum flood of  
43 record and the sample flood with a specified recurrence time (Smith et al., 2018) and between  
44 empirical high flow percentiles (Mushtaq et al., 2022) are all manifestations of a marked  
45 increase of the magnitude of the rarer floods highlighted by means of different approaches.  
46 To further stress the common nature of all these phenomena, in this study we favor none  
47 of the previous locutions and instead label them as *flood divides*. The term was chosen to  
48 highlight the existence of a discharge threshold which marks the rise of progressively larger  
49 floods (red square in Figure 1d) and thus distinguishes between common and increasingly  
50 extreme floods that may occur in river basins.

51 Rogger et al. (2012) investigated marked uprisings (i.e., discontinuities in the slope) of  
52 flood frequency curves, which they called step changes, by leveraging information collected  
53 from field surveys in two small alpine catchments to calibrate a distributed deterministic  
54 rainfall-runoff model. They suggested that step changes occur when a threshold of the  
55 catchment storage capacity is exceeded, and performed a synthetic experiment (Rogger  
56 et al., 2013) to examine the effect of catchment storage thresholds and combined multiple  
57 controls (e.g., the temporal variability of antecedent soil storage and the size of the saturated  
58 regions) on the return period of the step change.

59 Guo et al. (2014) and Basso et al. (2016) instead linked different shapes of flood fre-  
60 quency curves and a marked growth of the magnitude of the rarer floods to the catchment  
61 water balance. The former justified these features through the aridity index (i.e., the ra-  
62 tio between mean annual potential evaporation and precipitation, Budyko (1974)), showing  
63 that flood frequency curves characterized by increasing aridity index are steeper. The latter  
64 explained them by means of the persistency index (i.e., the ratio between mean catchment  
65 response time and runoff frequency, Botter et al. (2013)) and highlighted that the concavity  
66 of the flood frequency curve changes from downward to upward shifting from persistent to  
67 erratic regimes, thus causing the emergence of flood divides.

68 Smith et al. (2018) computed the ratio between the maximum flood of record and the  
69 sample 10-year flood for thousands of gauges across the USA, finding large values for a  
70 substantial amount of them. Different flood-generating processes (R. Merz & Blöschl, 2003;  
71 Berghuijs et al., 2014; Tarasova et al., 2020) or mixtures of flood event types (Hirschboeck,

1987; Villarini & Smith, 2010; Smith et al., 2018) were indicated by other studies as possible causes of these marked increases of the magnitude of the rarer floods.

Finally, a rather common approach to study this phenomenon consists in evaluating the shape parameter of Generalized Extreme Value distributions fitted to observed annual maximum series (Farquharson et al., 1992; Bernardara et al., 2008; Villarini & Smith, 2010; Smith et al., 2018). Notwithstanding the drawbacks of such a parametric approach applied in association with limited records of annual maxima, these studies highlighted the ubiquitous occurrence of flood divides and flood distributions characterized by thick upper tails, as indicated by widespread positive values of the shape parameter. Moreover, Smith et al. (2018) showed that the values of the shape parameter significantly increase with longer data records. Their findings thus suggest that uprisings of flood frequency curves may be the norm rather than rare conditions, pointing to the limited data record as the reason for the latter belief.

Although former research hints at the ubiquitousness of flood divides in flood frequency curves and provide indications of their possible drivers, a quantitative methodology to identify flood divides, which is robust to sampling uncertainty and tested in a large set of case studies, is still lacking. The relevance of our study is thus twofold: (i) we develop such a methodology for the detection of flood divides and evaluate their emergence across the US and Germany, in a large set of catchments with contrasting physio-climatic features; (ii) we examine the reliability of a process-based stochastic framework for the estimation of flood frequency curves to detect flood divides and infer their occurrence, benchmarking its results against observations.

## 2 Methodology and Data

### 2.1 The Physically-based Extreme Value distribution of river flows

#### 2.1.1 Theoretical framework

The PHysically-based Extreme Value (PHEV) distribution of river flows is a parsimonious mechanistic-stochastic formulation of flood frequency curves (Basso et al., 2016, 2021) that stems from a rigorous mathematical description of catchment-scale daily soil moisture and streamflow dynamics in river basins (Laio et al., 2001; Porporato et al., 2004; Botter et al., 2007). In this framework, daily precipitation is represented as a marked-Poisson process

102 with frequency  $\lambda_P [T^{-1}]$  and exponentially-distributed depths with average value  $\alpha [L]$ . Soil  
 103 moisture decreases due to evapotranspiration and is replenished by precipitation events that  
 104 eventually trigger runoff pulses when an upper wetness threshold is crossed. These pulses,  
 105 which feed water to a hydrologic storage, are also a Poisson process with frequency  $\lambda < \lambda_P$   
 106  $[T^{-1}]$  and an exponential distribution of magnitudes with mean  $\alpha [L]$ . A non-linear (i.e.,  
 107 power-law) storage-discharge relation epitomizes the hydrological response of the catchment  
 108 and encompasses the joint effect of different flow components (Brutsaert & Nieber, 1977;  
 109 Basso, Schirmer, & Botter, 2015).

110 The above-summarized mechanistic-stochastic description of runoff generation pro-  
 111 cesses allows for expressing the probability distributions of daily flows (Botter et al., 2009)  
 112 and peak flows (i.e., local flow peaks occurring as a result of streamflow-producing rainfall  
 113 events) as a function of a few physically meaningful parameters (Basso et al., 2016). It  
 114 also enables classifying hydrologic regimes according to their typical streamflow dynamics,  
 115 which are summarized by the persistency index (Botter et al., 2013). This is defined as the  
 116 ratio between runoff frequency and mean catchment response time. An erratic regime (low  
 117 persistency index), which is commonly found during dry seasons, very hot humid seasons  
 118 with intense evapotranspiration or in fast responding catchments, is characterized by peri-  
 119 ods between the arrival of runoff-producing rainfall events which are longer than the typical  
 120 duration of flow pulses. Conversely a persistent regime (high persistency index), typically  
 121 occurring in cold-humid seasons and lowland catchments, is characterized by frequent rain-  
 122 fall events and a rather constant water supply to the catchment.

123 Considering that peak flows in a given reference period (e.g., a season) are Poisson  
 124 distributed and postulating their independence yield the probability distribution of flow  
 125 maxima (i.e., maximum values in a specified timespan). The return period is finally obtained  
 126 as the inverse of the exceedance cumulative probability of flow maxima, thus providing an  
 127 expression of the flood frequency curve which reads (Basso et al., 2016):

$$T_r(q) = \frac{1}{1 - \exp[-\lambda\tau D_j(q)]} \quad (1)$$

128 where  $\tau [T]$  is the duration in days of the reference period used in the analyses;  $D_j(q) =$   
 129  $\int_q^\infty p_j(q) dq$  is the exceedance cumulative probability of peak flows;  $p_j$  is the probability  
 130 density function of peak flows,  $p_j(q) = Cq^{1-a} \exp(\frac{\lambda q^{1-a}}{K(1-a)} - \frac{q^{2-a}}{\alpha K(2-a)})$ ;  $\alpha$  and  $\lambda$  are the

131 aforementioned parameters describing Poisson-distributed runoff events,  $a$  and  $K$  are the  
132 parameters of the power-law storage-discharge relation, and  $C$  is a normalization constant.

### 133 **2.1.2 Parameter Estimation**

134 The four parameters of PHEV ( $\alpha$ ,  $\lambda$ ,  $a$ ,  $K$ ) are rather straightforward to estimate  
135 at the catchment scale. They are indeed directly derived from the observed time series  
136 of precipitation and streamflow:  $\alpha$  is computed as the mean daily rainfall depth in rainy  
137 days, while  $\lambda$  (frequency of streamflow-producing rainfall) as the ratio between the long  
138 term mean daily flow  $\langle q \rangle$  and  $\alpha$  (Botter et al., 2007). The parameters of the power-law  
139 storage-discharge relation (i.e., the recession exponent  $a$  and coefficient  $K$ ) are estimated  
140 through hydrograph recession analysis (Brutsaert & Nieber, 1977) following the approach  
141 proposed by Biswal and Marani (2010). Finally, the recession coefficient is not directly used  
142 as input in Eq. (1), but it is replaced by its maximum likelihood estimation on the observed  
143 seasonal flood frequency curve (Basso et al., 2016).

## 144 **2.2 Identification of Flood Divides**

145 To identify flood divides, we adopt the method proposed by Rogger et al. (2013): a flood  
146 divide is defined as the sharpest bend of the flood frequency curve, here considered in terms  
147 of rescaled streamflow maxima (i.e., seasonal maxima divided by the long term mean daily  
148 flow,  $\langle q \rangle$ ) as a function of the return period, the latter represented in logarithmic scale.  
149 We develop a methodology dedicated to its identification from both empirical estimates of  
150 the flood frequency curve obtained by means of Weibull plotting position and PHEV.

151 The resulting approach, which can be employed without depending on subjective eval-  
152 uation, is detailed in the following.

- 153 1. The curvature of the flood frequency curve, of which we show an example in Figure  
154 1, is computed as  $\log Tr'' / (1 + \log Tr'^2)^{(3/2)}$  (where the apex indicates the derivation  
155 operation with respect to the rescaled streamflow) for both the observations and  
156 PHEV. In the former case, we use the method developed by Jianchun et al. (1994)  
157 for computing derivatives in non-equally spaced points, while for PHEV we employ  
158 the Python routine from the Scipy library (*misc.derivative*), which uses a central  
159 difference formula with spacing  $dx$  to compute the  $n^{th}$  derivative at a specified point.

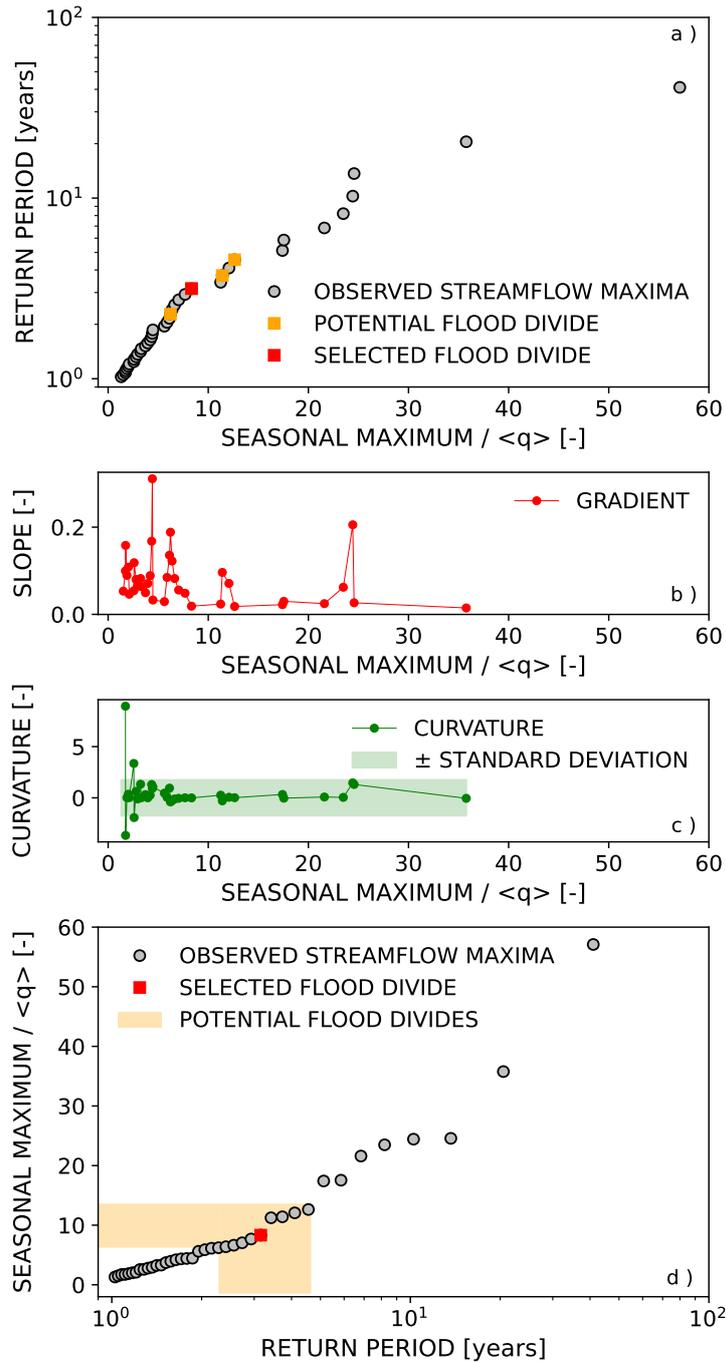


Figure 1: Exemplary application of the proposed methodology to detect flood divides to the Rott river at Kinning, Bavaria (ID: 18801005), in the summer season. a) Visualization of how the approach is actually applied, i.e., expressing the logarithm of the return period as a function of the rescaled seasonal maxima (gray filled circles). Potential flood divides (i.e., all the points with a p-value of the Mann-Whitney U-test lower than 0.05) are represented by orange squares, while the selected one (i.e., the one exhibiting the minimum p-value of the Mann-Whitney U-test and Cohen's  $d$  greater than 0.4) is depicted with a red square. b) First derivative computed on observations. c) Curvature computed on observations, with the shaded area representing twice its standard deviation. d) Standard representation of the flood frequency curve, namely observed maxima as a function of the logarithmic value of the return period (gray filled circles). The red square indicates the selected flood divide, while the orange shaded area represents the range of potential flood divides.

- 160 2. As the noise associated to computing the curvature on a discrete and rather sparse  
161 set of points (seasonal maxima) might lead to identification errors, a heuristic filter is  
162 applied on the curvature calculated from observations: only points on the right-hand  
163 side of the last value of the curvature exceeding the range  $\pm\sigma$  (where  $\sigma$  indicates the  
164 standard deviation of the curvature itself) are considered (Figure 1c);
- 165 3. The Mann-Whitney U-test (Mann & Whitney, 1947) is applied on the values of the  
166 first derivatives on the left and right-hand sides of each potential flood divide identified  
167 at point 2 to check if their distributions are statistically different at a significant level  
168 equals to 0.05 (in other words, if the slope of the curve significantly differs between  
169 the left and right-hand side of the flood divide); the effect size is then computed by  
170 means of the Cohen's  $d$  (Cohen, 1974) to evaluate if the magnitude of the difference is  
171 relevant (Sullivan & Feinn, 2012). For PHEV, this step is performed on a dense set of  
172 values, equally spaced with an interval  $\Delta q = 0.05$  up to a value of rescaled streamflow  
173 equal to 200, i.e., 200 times the long-term average streamflow. The relative increment  
174 of the slope between the left and right-hand side of a potential PHEV flood divide is  
175 also evaluated within the observational range.
- 176 4. We finally identify as flood divide the point for which the p-value of the Mann-  
177 Whitney test is the lowest, provided that the Cohen's  $d$  is greater than 0.4 (moderate  
178 effect size; Gignac and Szodorai (2016); Lovakov and Agadullina (2021)) and the slope  
179 increment exceeds a value of 1%.

180 Figure 1 visually exemplifies the application of the developed approach for flood divides  
181 detection to the flood frequency curve of the Rott river at Kinning, Bavaria (ID: 18801005),  
182 in the summer season. In Figure 1a the flood frequency curve is represented with switched  
183 axes (i.e., the logarithm of the return period is represented on the y-axis whereas the rescaled  
184 seasonal maxima on the x-axis), as streamflow is the independent variable in Eq. (1). The  
185 red square in Figure 1a-d represents the selected flood divide, i.e., the one associated to  
186 the lowest p-value of the Mann-Whitney U-test applied to the distributions of the first  
187 derivatives (Figure 1b) and fulfilling the additional criterion on the Cohen's  $d$ . We also  
188 show points that are initially analyzed as potential flood divides (i.e., all the points with a  
189 Mann-Whitney p-value lower than 0.05, orange squares in Figure 1a).

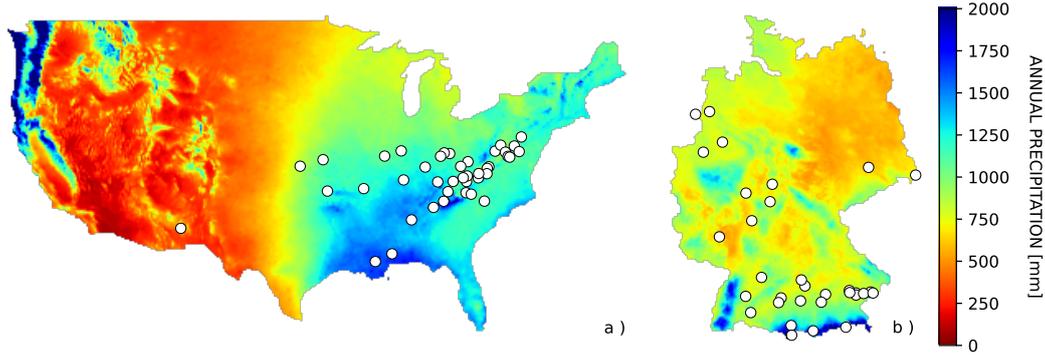


Figure 2: Select river basins (white filled circles) from the (A) MOPEX and (B) German datasets. The background of the maps represents 30-years annual precipitation normals (1981-2010 for the US and 1991-2020 for Germany).

### 190 2.3 Datasets

191 We use daily rainfall and streamflow time series from the Model Parameter Estimation  
 192 Experiment (MOPEX) dataset (Duan et al., 2005; Schaake et al., 2006) and from Germany  
 193 (Tarasova et al., 2018), performing all analyses in a seasonal time frame to account for  
 194 the seasonality of rainfall and runoff (Allamano et al., 2011; Baratti et al., 2012). To  
 195 assure that PHEV suitably represents the key processes of streamflow generation in the  
 196 set of case studies, we only consider catchments with low human impact, weak or absent  
 197 inter-seasonal snow dynamics (Botter et al., 2013; Wang & Hejazi, 2011) and hydrograph  
 198 recession properties which are independent of the peak flow (Basso et al., 2021). Similarly  
 199 to previous studies (R. Merz et al., 2020), we as well restrict our analysis to cases for which  
 200 the root mean square error (RMSE) between the predicted and observed flood frequency  
 201 curve is limited (i.e., lower than 0.3), as a fairly accurate estimation of the flood frequency  
 202 curve is a precondition to investigate if PHEV is able to correctly identify flood divides  
 203 and whether their occurrence is affected by physio-climatic catchment attributes. RMSE  
 204 is here calculated as  $\sqrt{\left[\sum_{i=1}^N (\log Tr_{ds} - \log Tr_{PHEV})^2\right] / N}$ , where  $Tr_{ds}$  and  $Tr_{PHEV}$   
 205 are empirical and PHEV estimates of the return periods of seasonal maxima, and N is the  
 206 number of values in their observed sample. This selection yields a set of 101 case studies  
 207 (i.e., catchment-season combinations), divided into 23, 29, 23 and 26 cases respectively in  
 208 the spring, summer, autumn and winter seasons. Their catchment areas vary between 43  
 209 and 9052 km<sup>2</sup> (median: 865 km<sup>2</sup>). The locations of their outlets are displayed in Figure 2.

### 3 Results and Discussion

We apply the methodology for the identification of flood divides introduced in the previous section to each observed and analytic seasonal flood frequency curve, thus allowing for evaluating the flood divide detection of PHEV against observations, which we consider as benchmark (Figure 3). The bar plots in Figure 3 show the percentages of case studies for which a flood divide is identified from both PHEV and the observational records (true positives, dark green color), those which display a flood divide neither in the empirical nor in the analytic flood frequency curves (true negatives, light green), the percentages of cases where a flood divide is detected from the observations but not from the analytical model (false negatives, red), and those where the analytical model has foreseen the occurrence of a flood divide which is not confirmed by the available observations (false positives, orange). The existence of both true positives and true negatives emphasizes the capability of PHEV to mimic varied observed shapes of flood frequency curves (Basso et al., 2016) and to identify both the presence and the absence of a flood divide.

The bar plots in Figure 3a and 3b differ for the criteria applied in the flood divide identification methodology. In Figure 3a only the controls on the p-value of the Mann-Whitney U-test mentioned in Section 2.2 are considered, whereas the additional requirements on the effect size and slope increment are as well used in Figure 3b. True positives (dark green) prevail in the summer and autumn seasons of Figure 3a, amounting to about 60% of the cases. False positives constitute instead a sizable share of the cases in spring and winter. When more stringent requirements for the identification of flood divides are used, by accounting for the mentioned additional criteria, the percentage of true positives decreases (Figure 3b, dark green). A few cases of those shifting category become true negatives, indicating that the slope of the flood frequency curve does not substantially increases on the right-hand side of the potential flood divide, thus not representing a noteworthy hazard. Most of them however become false positives (orange color in Figure 3b) as the identified changes of the slope of the flood frequency curve are not substantial according to the limited amount of available observations, whereas PHEV confirms the existence of a flood divide thanks to its evaluation in an unlimited number of points. Consistent results are also found when considering different significant levels for the Mann-Whitney test: the strictest the level the highest the share of cases shifting between true and false positives, which once again points to the unfeasibility of detecting flood divides with confidence from plain observations.

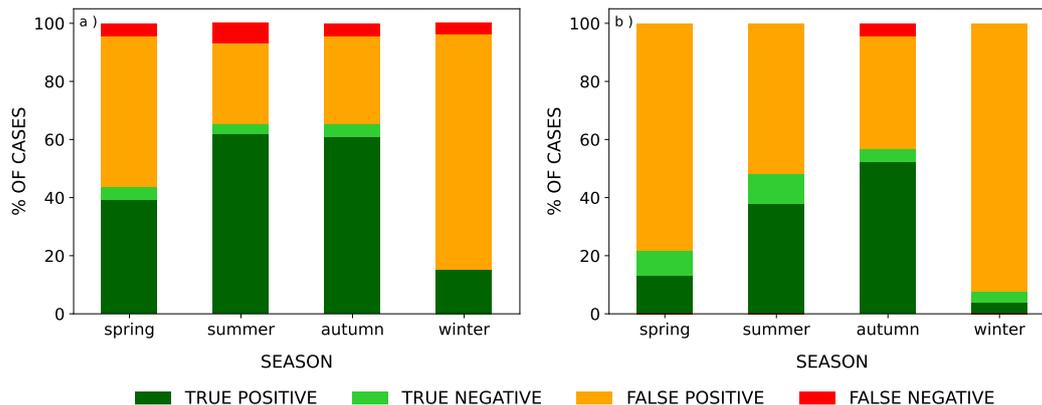


Figure 3: Performance of the PHysically-based Extreme Value (PHEV) distribution of river flows in the detection of flood divides when only the controls on the Mann-Whitney U-test are considered (see Section 2.2, panel a) and when the whole methodology for detecting flood divides is applied (see Section 2.2, panel b). Percentages are calculated on the overall number of case studies, which amount to 23, 29, 23 and 26 cases respectively in the spring, summer, autumn and winter seasons. True positives (dark green color) and true negatives (light green) indicate coherence between PHEV and observations, i.e., flood divides are either detected or not from both PHEV and the observed records. These constitute a large number of cases in summer and autumn. False positives (orange) and false negatives (red) represent the cases in which either PHEV detects a flood divide that was not identified by the observations or the observations display a flood divide which is not detected by PHEV. The reasons for the presence of false positives are further investigated in the study and clarified in the text and figures.

242 The predominance of false positives in spring and winter (orange color in Figure 3)  
 243 calls for further investigation of their causes. We therefore hypothesize that PHEV, by  
 244 leveraging the embedded mechanistic description of hydro-climatic dynamics taking place in  
 245 watersheds and the information gained from analyzing daily rainfall and streamflow series,  
 246 might indicate the possible emergence of flood divides that are not yet displayed by the  
 247 observed flood frequency curves. In fact, these empirical estimates are likely affected by  
 248 small sizes of the samples of large events (i.e., those on the right-hand side of each potential  
 249 flood divide, see Figure 1a) and by the specific character of catchments, which may have a  
 250 more or less enhanced propensity to exhibit extreme floods and thus display them in a limited  
 251 data record. We then perform the following experiment to test this hypothesis. We consider  
 252 the set of true positives (i.e., the 27 cases for which both PHEV as well as the observed flood  
 253 frequency curve show a flood divide) and retain only maxima with return periods below 5  
 254 years (see an explanatory example in Figure 4a, where the maxima retained are represented  
 255 by gray filled circles with blue contours). In so doing, we approximately discard in each case  
 256 the largest ten points and their corresponding years of occurrence. Thereby, fictitious flood  
 257 frequency curves only comprising maxima with smaller magnitudes (and return periods)

258 are created, thus reproducing the conditions we hypothesized as possible reasons of the  
259 emergence of false positives. We then apply the usual methodology for identifying flood  
260 divides on these fictitious flood frequency curves and the corresponding shortened data  
261 records.

262 PHEV detects a true flood divide (i.e., true positives) in 81% of the cases even when  
263 the largest points are removed, whereas the observations only in 40%. The maps in Figure  
264 4b and 4c summarize this result: half circles are colored either in green, if a flood divide  
265 is successfully detected from the shortened flood frequency curve, or in red in the opposite  
266 case. The left half of the circle depicts the detection capability of PHEV, while the right side  
267 the results obtained from the observations. It can be easily seen that most left halves of the  
268 circles are colored in green and most of the right ones are instead red, thus indicating a high  
269 success rate of PHEV and a significantly lower one of observations in inferring the emergence  
270 of flood divides from shortened records. A similar result is obtained by discarding maxima  
271 with return period greater than 10 years (i.e., discarding about five-six points instead of the  
272 highest ten), when PHEV correctly detects 85% of true flood divides in comparison to a  
273 correct detection rate from observations of 60%. The outcome of this experiment strongly  
274 suggests that the detected false positives (orange color in Figure 3) indeed arise because of  
275 the statistical uncertainty of limited data records and the capability of PHEV to infer the  
276 occurrence of flood divides from short series rather than by its inability to correctly identify  
277 inflection points which were detected (or not) in the observed flood frequency curves.

278 A physical explanation of the reason why some observational series might not exhibit a  
279 flood divide which shall be expected is provided by considering typical streamflow dynamics  
280 occurring for distinct river flow regimes, here characterized by means of the persistency  
281 index (Botter et al., 2013). When streamflow values weakly oscillate around their mean  
282 (persistent regimes), the probability of occurrence of relatively large flows is very low, and  
283 extreme events are unlikely to be captured by short time series. On the contrary, erratic  
284 regimes are composed of a sequence of high flows interspersed in between prolonged periods  
285 of low flows. Events which are several times (i.e., order of magnitudes) higher than the  
286 average flow are thus more likely to occur in these regimes (Basso, Frascati, et al., 2015). In  
287 the context of this study, false positives shall therefore mostly occur for persistent regimes,  
288 as such large events enabling detection of flood divides from empirical flood frequency curves  
289 are less likely to have been observed during the available data record.

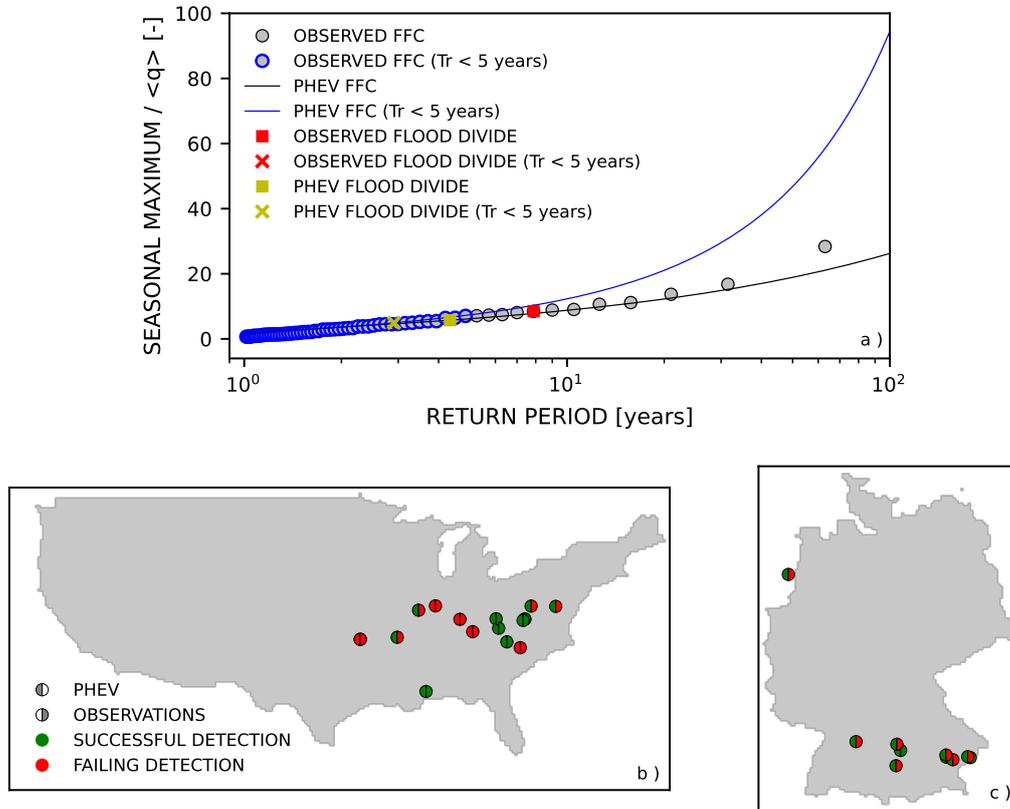


Figure 4: Visual explanation and results of an experiment aimed at testing hypotheses on the emergence of false positives. a) Gray dots with black (blue) contour represent the complete (shortened, until a return period of 5 years) observed seasonal maxima series of the Wörnitz river at Harburg, Bayern (ID:11809009), in the summer season. The solid black (blue) line displays the analytic flood frequency curve (i.e., PHEV) whose parameters are estimated from the complete (shortened) time series. The red (yellow) square indicates the flood divide detected from the observations (by PHEV) using the complete series, while the corresponding crosses (the red one is not visible in the plot as no flood divide was detected after shortening the observations) represent the observed and analytic flood divides detected on the shortened flood frequency curve. b-c) Locations of the true positives in the US (panel b) and Germany (panel c). The left (right) half of the circles represent PHEV (observations) ability to detect a flood divide when the shortened flood frequency curves (i.e., maxima characterized by return period below 5 years) are used. The green (red) colored halves indicate successful (failing) detection. Remarkably, most of the left halves are green (PHEV detects true flood divides even from the shortened series in the majority of the cases), whereas most of the right ones are red (flood divides are not always identified from observations when the shortened records are used).

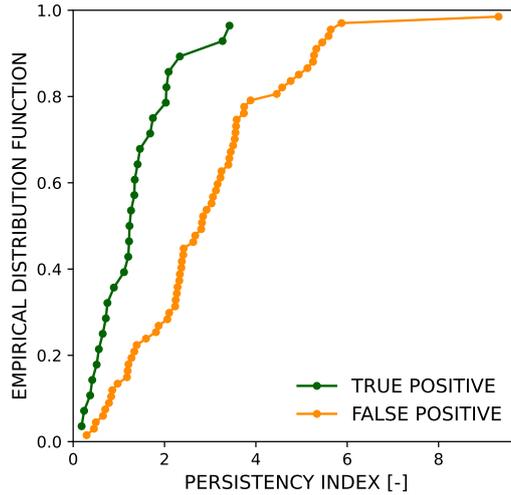


Figure 5: Empirical cumulative distribution functions of the persistency index for true positive (dark green) and false positive (orange) cases. The distributions are significantly different in a statistical sense (the p-value of the 2-samples Kolmogorov-Smirnoff test is lower than 0.01.)

290 In Figure 5 we compare the cumulative distributions of the persistency index for the  
 291 sets of true positives (dark green) and false positives (orange) to verify whether this is the  
 292 case. The distributions clearly differ and false positives mostly occur for persistent regimes.  
 293 This qualitative evaluation is validated by applying the 2-sample Kolmogorov-Smirnoff test,  
 294 which evaluates if two samples come from the same distribution (null-hypothesis): in this  
 295 case we can reject the null-hypothesis at the 0.01 significance level, meaning that the two  
 296 samples are drawn from different distributions and false positives are significantly more likely  
 297 to occur for persistent regimes. Remarkably, the seasons characterized by the larger portion  
 298 of false positives are spring and winter, during which regimes tend to be more persistent.

299 The physical explanation provided here of the different telling power of streamflow data  
 300 for rivers characterized by distinctively different streamflow dynamics agrees with the results  
 301 of previous research. For example, Botter et al. (2013) showed less variable streamflow  
 302 distributions across years in erratic regimes compared to persistent ones, which determines  
 303 higher representativeness of their estimates in the former case for a given length of the data  
 304 record. Smith et al. (2018) also demonstrated that upper tail ratios grow with the length  
 305 of data and, for a given data length, are larger (i.e., flood divides are more often identified)  
 306 in arid and semiarid regions than in humid ones. Their results jointly suggest that, given  
 307 similarly long data records, the typical (erratic) flow dynamics of drier areas enable more  
 308 reliable characterization of the whole range of values possibly spanned by streamflow and

309 of the presence or absence of flood divides according to the physical explanation provided  
310 above.

## 311 **4 Concluding Remarks**

312 In this work we examine the occurrence of marked uprisers of flood frequency curves  
313 (termed flood divides), which are pivotal for a correct estimation of river flood hazard. We  
314 develop a robust methodology to identify them from observational records and models, and  
315 evaluate the capability of the PHysically-based Extreme Value distribution of river flows  
316 (PHEV) to reliably detect flood divides.

317 Results show that PHEV is consistently able to recognize the presence/absence of flood  
318 divides in a large set of case studies from the US and Germany. Possible reasons for the  
319 occurrence of a sizeable number of false positives are investigated by accounting for both the  
320 statistical uncertainty of relatively short observational records and the typical hydro-climatic  
321 variability of different river basins, which affects the information content of these limited data  
322 series. To this end, we perform a controlled experiment in which we remove the highest flow  
323 maxima in the flood frequency curves of the true positive cases and repeat the flood divide  
324 detection analysis on the shorter series, showing that PHEV can foresee the emergence of  
325 flood divides even if the shortened observations do not display it. The result supports claims  
326 of the dependability of flood divides initially classified as false positives. An investigation of  
327 the intrinsic dynamics of streamflows in the set of true and false positives further elucidates  
328 the issue. The majority of cases for which false positives are detected feature markedly  
329 persistent regimes that, by their nature, rarely exhibit large extreme flow values. The  
330 limited length of the available observed time series might be thus constraining the possibility  
331 to observe expected flood divides, analogously to what occurs when we artificially reduce  
332 the size of the observational sample.

333 The present analysis, performed on a wide set of catchments characterized by different  
334 hydroclimatic features, reveals PHEV as a reliable tool to identify and foresee the occurrence  
335 of flood divides and consequently unveil the propensity of rivers to large floods. The method  
336 is especially relevant in data scarce conditions, although limitations linked to the domain  
337 of applicability of this tools exist and have been recalled in this work. The study lays  
338 the foundations for a better comprehension of climate and landscape controls of observed  
339 marked rises of the magnitude of the rarer floods, which is the subject of ongoing research.

## Acknowledgments

This work is funded by the Deutsche Forschungsgemeinschaft (DFG, German Research Foundation) - Project Number 421396820 'Propensity of rivers to extreme floods: climate-landscape controls and early detection (PREDICTED)' and Research Group FOR 2416 'Space-Time Dynamics of Extreme Floods (SPATE)'. The financial support of the Helmholtz Centre for Environmental Research - UFZ is as well acknowledged. We thank the Bavarian State Office of Environment (LfU, <https://www.gkd.bayern.de/de/fluesse/abfluss>) and the Global Runoff Data Centre (GRDC) prepared by the Federal Institute for Hydrology (BfG, <http://www.bafg.de/GRDC>) for providing the discharge data for Germany. The MOPEX dataset is available at [https://hydrology.nws.noaa.gov/pub/gcip/mopex/US\\_Data/](https://hydrology.nws.noaa.gov/pub/gcip/mopex/US_Data/). 30-year normal precipitation gridded data for the US are provided by the PRISM Climate Group, Oregon State University, <http://prism.oregonstate.edu> (downloaded on June, 1st 2021); 30-year normal precipitation gridded data for Germany are provided by the Deutsche Wetter Dienst (DWD) at [https://opendata.dwd.de/climate\\_environment/CDC/grids\\_germany/multi\\_annual/precipitation/](https://opendata.dwd.de/climate_environment/CDC/grids_germany/multi_annual/precipitation/)

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