

1 A stochastic rainfall model that can reproduce important rainfall properties across the timescales from
2 several minutes to a decade

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7 Abstract

8 A stochastic rainfall model that can reproduce various rainfall characteristics at timescales between 5
9 minutes and one decade is introduced. The model generates the fine-scale rainfall time series using a
10 randomized Bartlett-Lewis rectangular pulse model. Then the rainstorms are shuffled such that the
11 correlation structure between the consecutive storms are preserved. Finally, the time series is
12 rearranged again at the monthly timescale based on the result of the separate coarse-scale monthly
13 rainfall model. The method was tested using the 69 years of 5-minute rainfall data recorded at
14 Bochum, Germany. The mean, variance, covariance, skewness, and rainfall intermittency were well
15 reproduced at the timescales from 5 minutes to a decade without any systematic bias. The extreme
16 values were also well reproduced at timescales from 5 minutes to 3 days. The past-7-day rainfall
17 before an extreme rainfall event, which is highly associated with the extreme flow discharge was
18 reproduced well too. The rainstorm shuffling approaches introduced here may be adopted as a
19 standard procedure in combination with any Poisson cluster rainfall model. The methods are simple
20 and parsimonious, yet significantly reduce the systematic underestimation of rainfall variance at
21 coarse scales, and improve the reproduction of skewness, and extreme rainfall depths values at a range
22 of time-scales, thereby addressing well-known shortcomings of Poisson cluster rainfall models.

23

24 Keywords: Poisson cluster rainfall model; rainfall variability; timescale; holistic approach

Highlights

- A novel stochastic rainfall model based on Poisson cluster model was invented.
- The model shuffles generated rainstorms to account for short-term rainfall memory.
- The model shuffles monthly rainfall to account for long-term rainfall memory
- The model accurately reproduces observed rainfall properties from 5min to 10yr timescale.
- Due to this strength, the model can be used to assess the risks of a variety of disasters.

1 A stochastic rainfall model that can reproduce important rainfall properties across the timescales from
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29 1. Introduction

30 Most natural and anthropogenic systems react sensitively to a distinct range of rainfall temporal
31 variability. Fine-scale rainfall temporal variability (e.g. several minutes to a day) influences flash
32 floods (Singh, 1997; Oh et al., 2016; Anh et al., 2019) and subsequent transport of contaminants
33 (Marshall et al., 2000) and sediments (Tucker et al., 2000). Coarse-scale rainfall variability (e.g.
34 several days to years) influences water shortage (Gommes and Petrassi, 1996), human health (Patz et
35 al, 2005; Kovats et al, 2003), food insecurity (Ayoub, 1999) and the corresponding human adaptation
36 (Barbier et al, 2008) and migration (Afifi et al, 2015, Milan and Roano, 2014), as well as human
37 adaptation strategies to recurring floods (Yu et al., 2014).

38 For this reason, most of the current system management strategies are established based on
39 rainfall models designed to reproduce the rainfall variability at a limited range of time scales.
40 However, the *real* natural and anthropogenic phenomena are the consequences of complex
41 interactions of various components that are influenced by rainfall variability at a wide range of
42 timescales. Therefore, a thorough understanding of the systems and comprehensive system
43 management plans may only be achieved by employing a modelling framework that encompasses all
44 relevant components based on one single rainfall model that captures the variability at all relevant
45 timescales.

46 However, most rainfall models have an intrinsic limitation derived from their fundamental
47 assumptions that do not precisely reflect the complex physical rainfall generation process, so they can
48 reproduce the variability only within a limited range of timescales. For example, models based on the
49 autoregressive process (Mishra and Desai, 2005; Modarres and Ouarda, 2014; Yoo et al., 2016) are
50 good at reproducing the observed rainfall variability at timescales greater than 1 month, and the
51 Markov chain models (Haan et al., 1976; Kwon et al., 2009), alternating renewal processes
52 (Bernardara et al., 2007), and generalized linear models (Coe and Stern, 1982; Beecham et al., 2014;
53 Chander and Wheeler, 2002) cannot reproduce the observed variability at timescales finer than 1 day.

54 Poisson cluster rainfall models can reproduce the rainfall variability at timescales ranging from
55 several minutes to several days (Marani et al., 2000; Park et al., 2019).

56 Several studies tried to overcome this issue by coupling multiple rainfall models. Koutsoyiannis
57 (2001) suggested a novel coupling algorithm combining two seasonal autoregressive models with
58 different temporal resolutions. He argued that the recursive application of the algorithm can produce a
59 rainfall time series preserving the first- to the third-order moments of the observed rainfall at hourly to
60 daily timescales. Menabde and Sivapalan (2000) combined the coarse-scale alternating renewal
61 process model with a fine-scale multiplicative cascade model. Their model reproduced the scaling
62 behaviour of extreme events up to a temporal resolution of 5 minutes. Fatichi et al. (2011) combined
63 an autoregressive model with a Poisson cluster rainfall model (Rodriguez-Iturbe et al., 1987, 1988).
64 Their composite model showed improved performance in reproducing the interannual rainfall
65 variability that the latter often fails to capture. Kim et al. (2013a) disaggregated the monthly rainfall
66 that is drawn from a Gamma distribution using the Poisson cluster rainfall model. They found that
67 their composite approach helps reproduce not only the rainfall variability at hourly through yearly
68 timescales, but also the statistical behaviour of rainfall annual maxima and extreme values at
69 timescales ranging from 1 to 24 hours. Paschalis et al. (2014) combined a Markov chain model or
70 Poisson cluster rainfall model for large timescales (e.g. daily) and a multiplicative random cascade
71 model for fine timescales (e.g. minute), which outperformed the individual models across a wide
72 range of scales. Park et al. (2019) suggested a method to combine the Seasonal Auto-Regressive
73 Integrated Moving Average (SARIMA) model for monthly rainfall generation and the Poisson cluster
74 rainfall model for hourly rainfall generation. Their model successfully reproduced the mean, variance,
75 covariance, and proportion of dry periods of the observed rainfall at 1 hourly to yearly timescales at
76 15 locations across the United States.

77 Another research avenue addressing this topic stems from the recognition that the statistical
78 distribution characterizing observations at a given timescale are distinct from one another. Papalexiou
79 et al. (2018) suggested an algorithm of disaggregating a coarse time series into any finer temporal

80 aggregation level while keeping the statistical properties of both fine and coarse timescales. Their
81 algorithm replaces the observations at coarse timescales with a set of randomly placed blocks. Here,
82 the blocks are randomly drawn from a normal distribution. They employed the unique parametric
83 algorithm of Papalexiou (2018) for the transformation between the parent normal distribution and the
84 distribution of the target variable. Their model successfully disaggregated the 30 years of monthly
85 precipitation observed at a ground gauge in Kentucky, USA, to an hourly one while preserving
86 moments of order one to three of the depth distribution, as well as the proportion of dry periods at all
87 intermediate timescales.

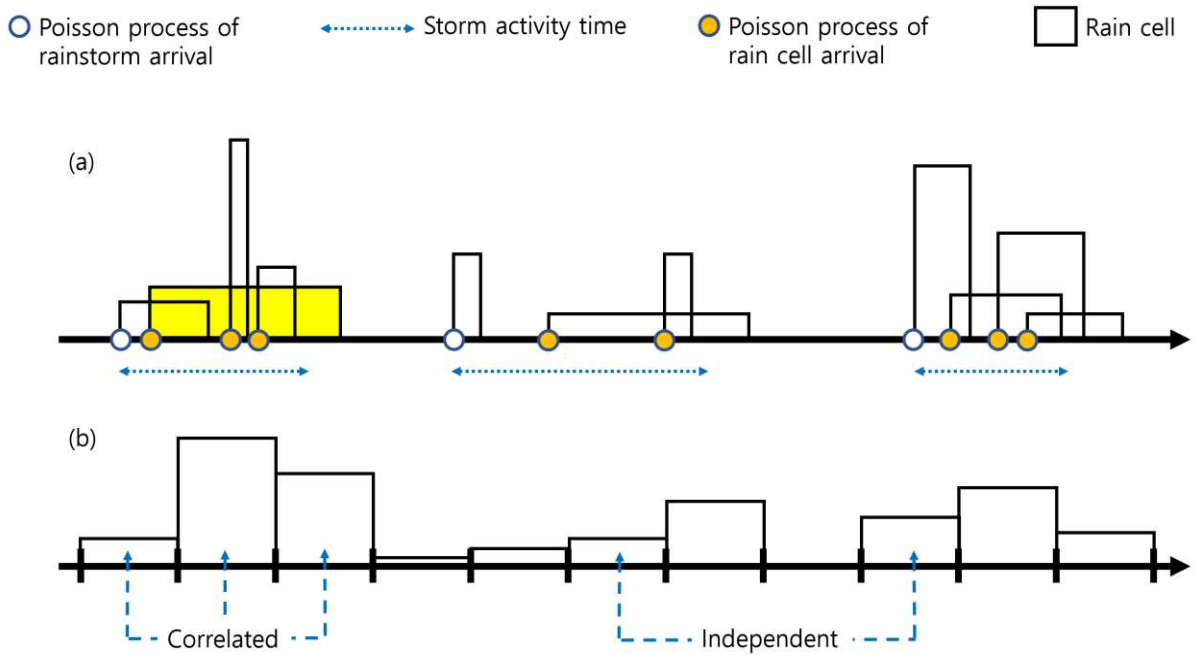
88 The aim of this study is to show how one can preserve the main advantage of Poisson-cluster
89 models (Rodriguez-Iturbe et al., 1987; 1988; Cowpertwait 1991; Onof and Wheater, 1993;
90 Cowpertwait 1995; Kaczmarska et al., 2014; Onof and Wang, 2019), i.e. their storm-cell structure
91 emulating the organisation of observed rainfall, while reproducing statistics over a similar range of
92 scales. Poisson cluster rainfall models generate the rainfall time series with the assumption that the
93 rainstorms arriving according to a Poisson process contain a series of rainfall cells with random
94 depths and durations (Figure 1). This unique approach of conceptualizing rainfall based on the
95 physical storm structure ensures that the model reproduces many statistical properties of the observed
96 rainfall at timescales ranging from several minutes to several days (Olsson and Burlando, 2002). The
97 performance of the model has been validated using rainfall data across the world, with a variety of
98 climatological characteristics (Onof et al., 2000; Koutsoyiannis and Onof, 2001; Cowpertwait et al.,
99 2007; Burton et al., 2008; Kim et al., 2013; Kim et al., 2016).

100 However, Poisson cluster rainfall models have an intrinsic limitation in reproducing the rainfall
101 variability at time scales coarser than several days, which leads to the underestimation of extreme
102 values at large time scales. Before further investigating this matter, note that the variance of a time
103 series at a coarse time scale consists of the two distinct components coming from the independence
104 and the correlation of the fine-scale records according to the following equations:

$$\begin{aligned}
\text{Var}(Y_k^{(nh)}) &= \sum_{i=(k-1)n+1}^{kn} \text{Cov}(Y_i^{(h)}, Y_i^{(h)}) + \sum_{i=(k-1)n+1}^{kn} \sum_{j=(k-1)n+1, j \neq i}^{kn} \text{Cov}(Y_i^{(h)}, Y_j^{(h)}) \\
105 \quad &= n\text{Var}(Y_1^{(h)}) + 2 \sum_{i=(k-1)n+1}^{kn} \sum_{j=(k-1)n+1, j > i}^{kn} \text{Cov}(Y_i^{(h)}, Y_j^{(h)}) \quad (1)
\end{aligned}$$

106 , where $Y_i^{(h)}$ represents i^{th} value in a stationary rainfall time series at the aggregation interval h and n
107 represents the degree of time series aggregation.

108



109

110 Figure 1. (a) Schematic of the Poisson cluster rainfall model. (b) aggregated time series over a given
111 temporal interval. The aggregated values sharing the same rain cell (e.g. shaded in yellow) are
112 correlated with each other while those not sharing the same rain cell are independent with each other.

113

114 Note that the second term of the right-hand side of the equation represents the correlation between *all*
115 fine-scale records for time lags smaller than or equal to the relevant coarse scale. If this correlation is
116 underestimated by a model, the variance of the coarse-scale time series, the left-hand side of Equation
117 1, will be also underestimated. To see why this might be the case, consider Figure 1b, which shows
118 the aggregated time series of the storm and the cell structure modelled by the Poisson cluster rainfall

119 models (Figure 1a). The figure shows that the values in the aggregated time series will be correlated
120 with each other if they share the same rain cell (shaded in yellow colour in Figure 1a). On the contrary,
121 they will be independent if the values do not share the same rain cell. This happens in particular when
122 these cells belong to different non-overlapping storms (the probability of storms overlapping is tiny).
123 This means that Poisson cluster rainfall models have the inherent limitation of not being able to
124 reproduce the fine-scale correlation¹ between rainfall values observed at distant times that is observed,
125 for instance with monsoon rainfall (Singh et al., 1981), soil moisture recycling (Eltahir, 1998;
126 Entekhabi et al., 1996; Kim and Wang, 2007) and as a result of large-scale global atmospheric
127 circulation (Mooley and Parthasarathy, 1984; Carvalho et al., 2004; Berkelhammer et al., 2010).
128 Equation (1) shows that this leads to the underestimation of the variance at coarse timescales.

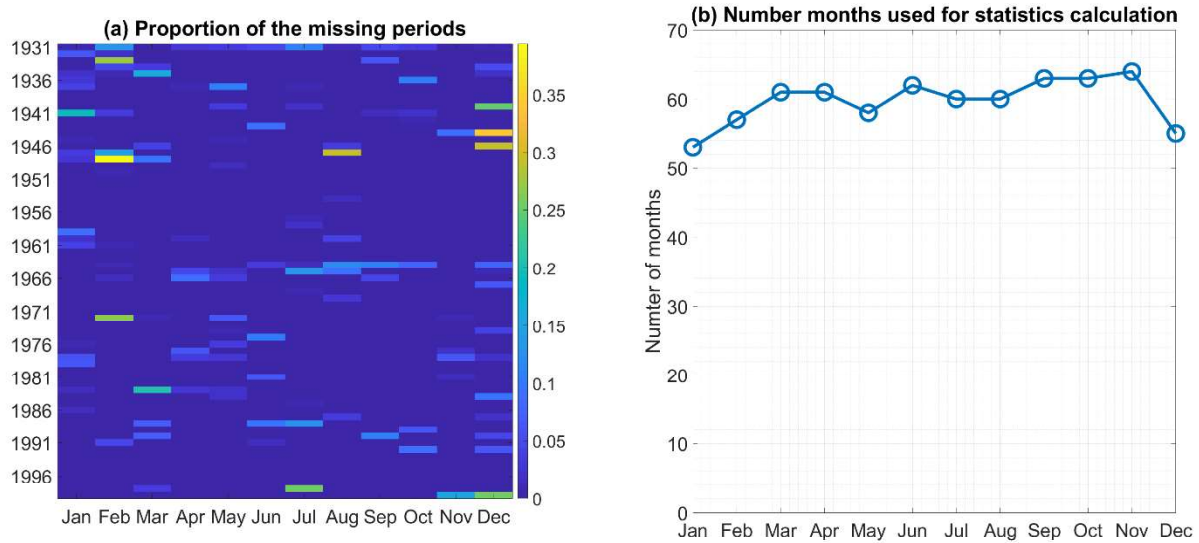
129 This investigation also leads to the conjecture that, if Poisson cluster rainfall models are
130 adjusted so that they can account for the correlations between rainfall values observed at distant times,
131 the issue of underestimating large timescale rainfall variability will be resolved. The rainfall model
132 being proposed here was developed based on this principle. The model is composed of three sub-
133 modules each of which is designed to reproduce the rainfall correlation over a range of timescales (i.e.
134 5 minutes to a couple of days, a couple of days to one month, and one month to a decade) reflecting
135 the realistic storm features associated with internal storm structure, summer monsoon, soil moisture
136 recycling, and the large scale global atmospheric circulations. The separation of these ranges of
137 timescales is loosely connected to observed breaks in the scaling behaviour of rainfall detected by
138 multiscaling analyses of rainfall depths (e.g. de Lima and Grasman, 1999; Marani, 2005). The
139 proposed model was tested with 69 years of 5-minute rainfall records observed in Bochum, Germany.

140 2. Methodology

141 2.1. Data Description

¹ This is also true of coarse-scale correlations; here we initially focus upon fine-scale correlations. Below, we will see how one can also increase correlation at coarser scales.

142 This study used the 69 years of 5-minute rainfall data observed at Bochum, Germany for the
 143 period between January 1st, 1931 and December 31st, 1999. The mean monthly rainfall displays a clear
 144 seasonality and varies from 54cm in March to 82cm in July. The data have approximately 1 percent of
 145 missing periods that are distributed over the years and the calendar months (Figure 2a). The months
 146 with the missing periods greater than 0.1 percent were excluded from the analysis.



147
 148 Figure 2. Proportion of the missing periods varying with calendar months and year of the 5-minute
 149 Bochum rainfall data.

150 2.2. Model Description

151 The first module generates the fine-scale rainfall time series using a randomised Bartlett-Lewis
 152 rectangular pulse version of the Poisson cluster rainfall model. Then, the second module shuffles the
 153 sequence of the rainstorms to reflect the rainfall variability at time scales ranging from a couple of
 154 days to one month. The third module rearranges the adjusted sub-monthly rainfall so that it can reflect
 155 the observed rainfall statistics at time scales coarser than one month.

156 2.2.1. Module 1: Fine scale rainfall generation

157 For the generation of fine-scale (e.g. sub-hourly) rainfall, this study uses a recent version of the
 158 Randomised Bartlett-Lewis Rectangular Pulse (RBLRP) model of Kaczmarska et al. (2014) since it
 159 has been shown to outperform other types of Bartlett-Lewis models (ibid.; Onof and Wang, 2019).

160 Unlike the non-randomised BLRP model (Rodriguez-Iturbe et al., 1987) and the traditional
161 randomised RBLRP model (Rodriguez-Iturbe et al., 1988), the RBLRP_x model introduces an the
162 inverse correlation between rainfall cell duration and intensity, in line with the observed behaviour of
163 intense convective rainfall lasting several minutes and milder frontal rainfall lasting for several days.
164 The model generates rainfall based upon the following sequences:

165 (1) A series of rainstorms arrives in time according to a Poisson process. The parameter of the
166 Poisson process is λ [1/T].

167 (2) The temporal scaling factor η [1/T] is a gamma distributed random variable with shape and
168 rate parameters ν [-] and α [1/T] respectively. This scaling factor is used as parameter of the
169 exponential distribution of cell durations and to determine the distributions of rainstorm
170 activity duration, rain cell depth, and rainfall cell arrival. All these random variables are
171 mutually independent, which implies in particular that total storm rainfalls are mutually
172 independent.

173 (3) For each rainstorm and conditionally upon η , the storm activity time is an exponentially
174 distributed random variable with parameter $\eta\phi$, where ϕ [-] is a model parameter.

175 (4) For each rainstorm and conditionally upon η , rain cells arrive according to a truncated
176 Poisson process with the parameter $\eta\kappa$ where κ [-] is a model parameter. The truncation is
177 defined by the storm activity duration: rain cells can arrive only before the termination of the
178 storm activity duration.

179 (5) Each rain cell is assigned a duration which is an exponentially distributed random variable
180 with parameter η [1/T].

181 (6) Each rain cell is assigned an intensity that is a random variable whose distribution could e.g.
182 be exponential, gamma or Pareto. Its mean is $\eta\iota$ where ι [L] is a model parameter. In the
183 present study, we choose the Gamma distribution with shape parameter ω [-] and scale
184 parameter η/ω .

185 The model is thus characterised by the following seven parameters: λ [1/T], ν [-], α [1/T], τ [L], ϕ
186 [-], κ [-], and ω [-].

187 The parameters of the RBLRP_x model (the “RBL” model hereafter for simplicity) are calibrated
188 such that the statistics of the synthetically generated rainfall approximate those of the observed
189 rainfall. Kaczmarek et al. (2014) derived the analytical expression of the first- to the third-order
190 central moments of the synthetically generated rainfall, and Onof and Wang (2019) further developed
191 the equations to extend the search domain of the parameter α ($\alpha < 1$), which improved reproduction of
192 both extreme and standard statistics at fine timescales (e.g. hourly and sub-hourly). The analytical
193 expression of the proportion of dry (or wet) periods derived by Rodriguez-Iturbe et al. (1988) was also
194 included in the calibration.

195 A variant of the particle swarm optimization algorithm (Cho et al., 2011) was used to identify the
196 parameters which minimise the following objective function:

$$\text{OF} = \sum_{i=1}^n w_i [\widehat{M}_i - M_i]^2 \quad (1)$$

197

198 ,where \widehat{M}_i and M_i for $i = 1, \dots, n$ respectively represent the n modelled and observed rainfall
199 statistics selected for use in the calibration, and w_i for $i = 1, \dots, n$ represent the weight factors
200 given to each statistic.

201 The M_i s used for the calibration in this study are the mean, variance, covariance, skewness,
202 and proportion of wet periods at 5-, 10-, 15-, 30-, 60-, 120-, 240-, 480-, 960-, 1440-minute
203 aggregation, so n is 50 (5 different statistics x 10 aggregation intervals). The calibration was
204 performed separately for each calendar month. The weight factors w_i may be determined in various
205 manners depending on the purpose for which the synthetic rainfall is to be used (Kim et al., 2012). In
206 this study, each weight factor w_i is determined as the inverse of the variances of the corresponding
207 observed property M_i : i.e.. using the following equation:

$$w_i = \frac{m}{\sum_{y=1}^m [M_i^y - \overline{M}_i]^2} \quad (2)$$

208

209 , where M_i^y represents the i^{th} statistic of a given calendar month of year y ; \overline{M}_i represents
 210 the mean of M_i^y over the years; and m represents the number of years of observation.

211 This entails that statistics with greater inter-annual variability have less weight. This choice
 212 has been shown to define an optimal generalized method of moments (Jesus and Chandler, 2011)

213 Table 1. Parameters of the RBL model for the calibration period (1930-1964).

Month	λ	ν	α	ι	ϕ	κ	ω	OF(Eq.1)
1	0.001294	0.004906	1.0650	0.0259	0.000142	0.02771	2.9804	3.9014
2	0.001129	0.005375	1.1289	0.0278	0.000109	0.02125	0.6163	2.2788
3	0.001482	0.013439	1.0958	0.0449	0.000425	0.03662	0.7988	3.0768
4	0.000960	0.003882	1.0510	0.0485	0.000081	0.01000	0.5993	3.8287
5	0.001343	0.005118	1.0390	0.0395	0.000324	0.03772	0.1980	3.8751
6	0.001819	0.065766	1.2424	0.0101	0.004000	1.84105	0.0100	5.9534
7	0.001693	0.031617	1.1690	0.0100	0.002943	1.39931	0.0129	5.9653
8	0.000717	1.000000	1.1447	1.0001	0.004000	0.03517	0.4096	3.2342
9	0.000585	0.452496	1.0485	1.0005	0.001000	0.01000	1.0179	6.9052
10	0.001153	0.009338	1.1275	0.0547	0.000221	0.02268	0.7556	3.0301
11	0.000814	0.001761	1.0459	0.0254	0.000029	0.01000	1.5975	9.1794
12	0.001359	0.010000	1.0788	0.0397	0.000241	0.03020	0.5082	4.4151

214

215

216 2.2.2. Module 2: Rainstorm shuffling

217 This module shuffles the rainstorms generated by the RBL model. Figure 3 describes the
 218 shuffling process. The rainstorms are shuffled based on the following sequence:

- 219 (1) While generating the fine-scale rainfall in the Module 1, the time of the rainstorm occurrence
 220 and the set of rain cells contained in each of the rainstorms are stored in the database.

- 221 (2) Empty the original time series except for the occurrence times of the rainstorms.
- 222 (3) Randomly select a rainstorm from the database and place it at the location of the first
 223 rainstorm occurrence. Here, each of the rainstorms has the same probability of being selected.
 224 The selected storm is then excluded from the database.
- 225 (4) Another storm is chosen from the database and placed at the next storm occurrence location.
 226 Here, the probability P_i of the rainstorm i being selected, is given by the following equation:

$$P_i = \frac{1}{\sum_{k=1}^{n_i} S_k} \cdot S_i \quad (4)$$

$$\text{where } S_i = \left[\frac{1}{|\log(Q_i/Q_{prev})|} \right]^\delta \quad (5)$$

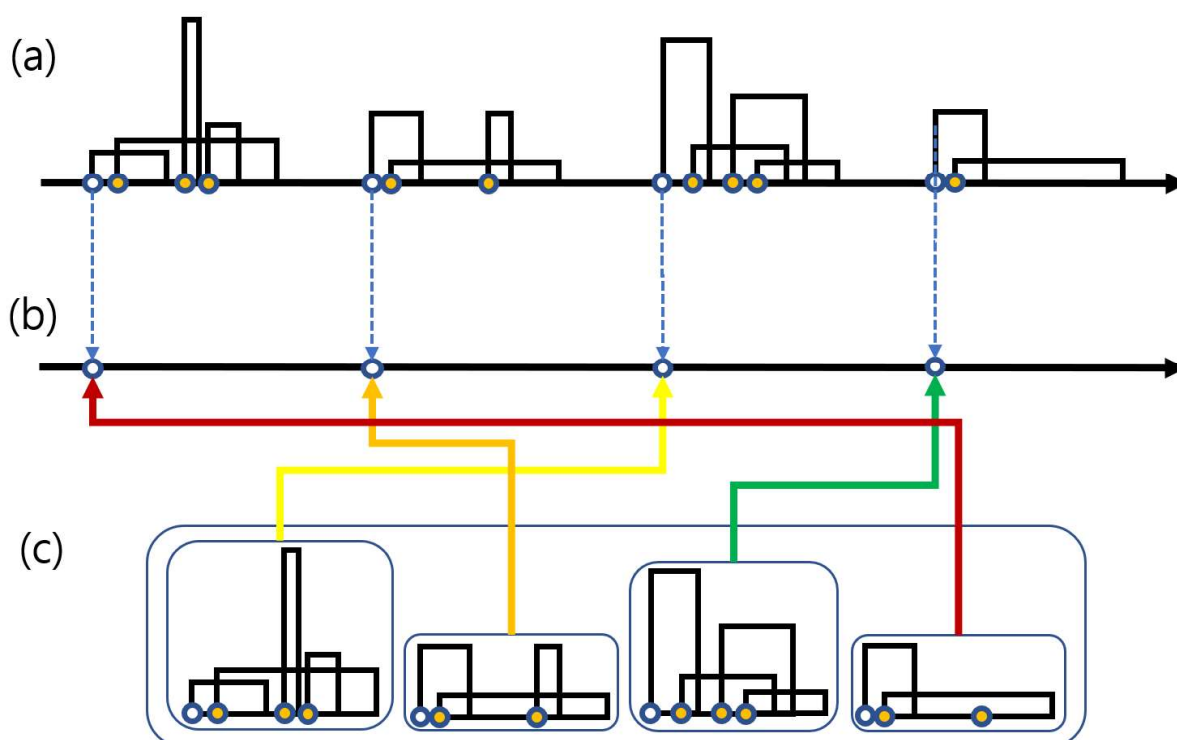
227 and Q_i and Q_{prev} represent the total depths of the i^{th} rainstorm and that of the previously
 228 selected rainstorm respectively. Q_i is calculated as follows:

$$Q_i = \sum_{j=1}^{n_c} (I_{i,j} \cdot D_{i,j}) \quad (6)$$

229 , where $I_{i,j}$ and $D_{i,j}$ represent the intensity and the duration of the rain cell, respectively,
 230 and the first and the second subscripts are the indices corresponding to the rainstorm and the
 231 rain cell respectively. For example, $D_{i,j}$ represents the duration of the j^{th} rain cell contained
 232 in the i^{th} rainstorm. n_c represents the total number of rain cells contained in the rainstorm.
 233 S_i represents the similarity between the i^{th} rainstorm and the previously selected rainstorm.
 234 n_i is the number of rainstorms remaining in the database at stage i of the process. δ is a
 235 model parameter to be calibrated. The selected storm is then excluded from the database.

236 (5) Step (4) is repeated until the entire storm occurrence places in the time series are filled with
 237 selected rainstorms.

238



239

240 Figure 3. The schematic of the storm shuffling algorithm of Module 2. (a) The original fine scale
 241 rainfall time series. (b) The rainstorms are removed from the original time series, but the times of the
 242 rainstorm occurrence in the time series are kept. (c) The rainstorms are randomly selected and placed
 243 back into the timeseries. Here, rainstorms with a depth resembling that of the previously selected
 244 rainstorm have greater probability of being selected, according to the probability defined in step (4).

245 Probability P_i (Equation 5) is designed to reflect the similarity in the depths of successive
 246 rainstorms characterising the observed rainfall. After this shuffling, it is therefore more likely that
 247 storms with relatively similar total depths follow one another. This algorithm amounts to altering the
 248 RBL model by replacing the assumption of storm independence, with that of a dependence between
 249 consecutive total storm rainfalls defined by the conditional probabilities P_i . The other assumptions of
 250 the RBL model remain valid.

251 The rainstorms occur at times defined by the storm arrival Poisson process of the RBL model,
 252 and each of the selected rainstorms selected for relocation at each rainstorm occurrence time has of
 253 course already been generated in the simulation of the RBL model (see Section 2.2.1). Hence, the

254 statistical properties of the wet-dry process as well as of the marginal depth distribution (mean,
255 variance, skewness) at scales finer than the typical storm duration are largely unaffected by this
256 reshuffling. For larger scales, all but the mean depth will be altered. However, the alteration is small
257 as shown in Figure... The autocorrelation structure is also affected by the shuffling process, at least
258 for scales and time-lags whose product exceeds the typical storm duration, but again the effect is
259 small as seen in Figure ...

260 Note that the probability P_i could be adjusted so as to reflect the similarity of not only depth but
261 also duration of storms. This would, for instance, enable this reshuffling process to enable the
262 generated rainfall to reflect the rainfall characteristics of the monsoon season, during which long-
263 duration rainfall events successively occur.

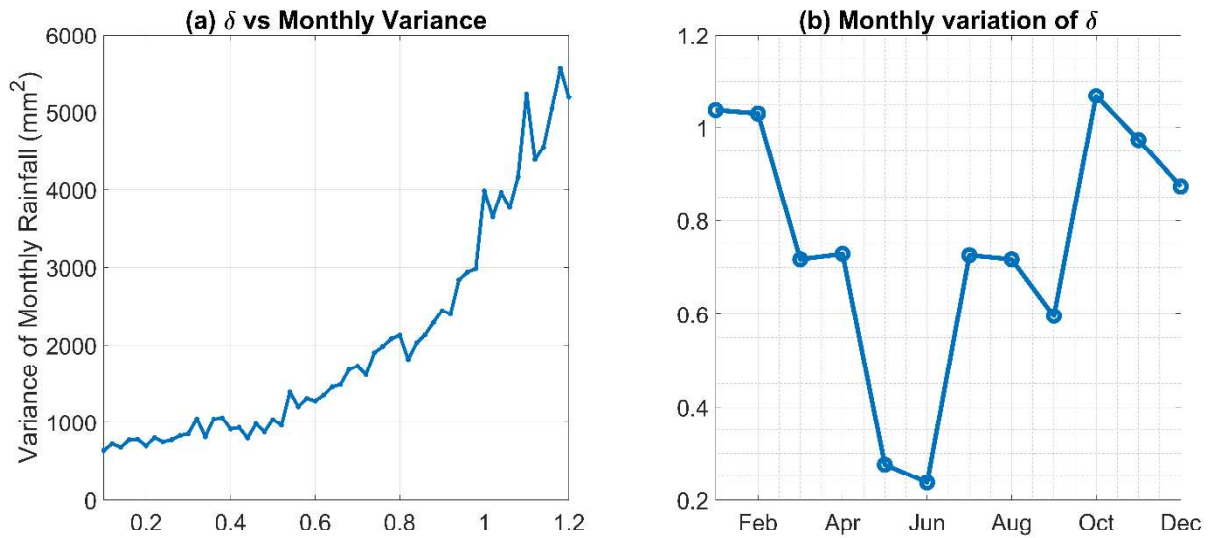
264 Model parameter δ represents the impact of the degree of similarity between the successive
265 rainstorms, as characterised by the modulus of the logarithm of the ratio of their total depths $|\log(Q_i/Q_{prev})|$. It is calibrated separately from the RBL parameters so that the monthly variance of the
266 shuffled synthetic rainfall time series resembles that of the observed rainfall. An analytical approach
267 to the calibration could not be implemented due to the absence of the equation representing the
268 monthly variance of the shuffled synthetic rainfall. Therefore, the pattern search optimization
269 algorithm (Audet and Dennis, 2002) was used to minimize the objective function that is numerically
270 calculated in the following manner:
271

- 272 (1) 300 months of 5-minute rainfall time series are generated using Module 1.
- 273 (2) The original synthetic rainfall time series is shuffled based on a given value of δ .
- 274 (3) The shuffled 5-minute rainfall time series is aggregated to monthly rainfall, and the variance
275 of the aggregated monthly rainfall is calculated.
- 276 (4) The objective function value is calculated as the absolute value of the difference between the
277 observed monthly rainfall variance and the synthetic monthly rainfall variance.

278

279 Figure 4a shows the relationship between δ and the variance of the shuffled synthetic rainfall
280 aggregated to the monthly level. The parameter of July of the study area was used to generate the fine-

281 scale rainfall. The figure a general increase of the variance as a function of δ . This is because, as δ
 282 increases, a greater value of P_i is assigned to the rainstorms with the depth similar to the previous
 283 rainstorm, so the greater δ value, the more similar rainstorms flock together, which increases the
 284 occurrence of both wet and dry months, thereby increasing the monthly variance.

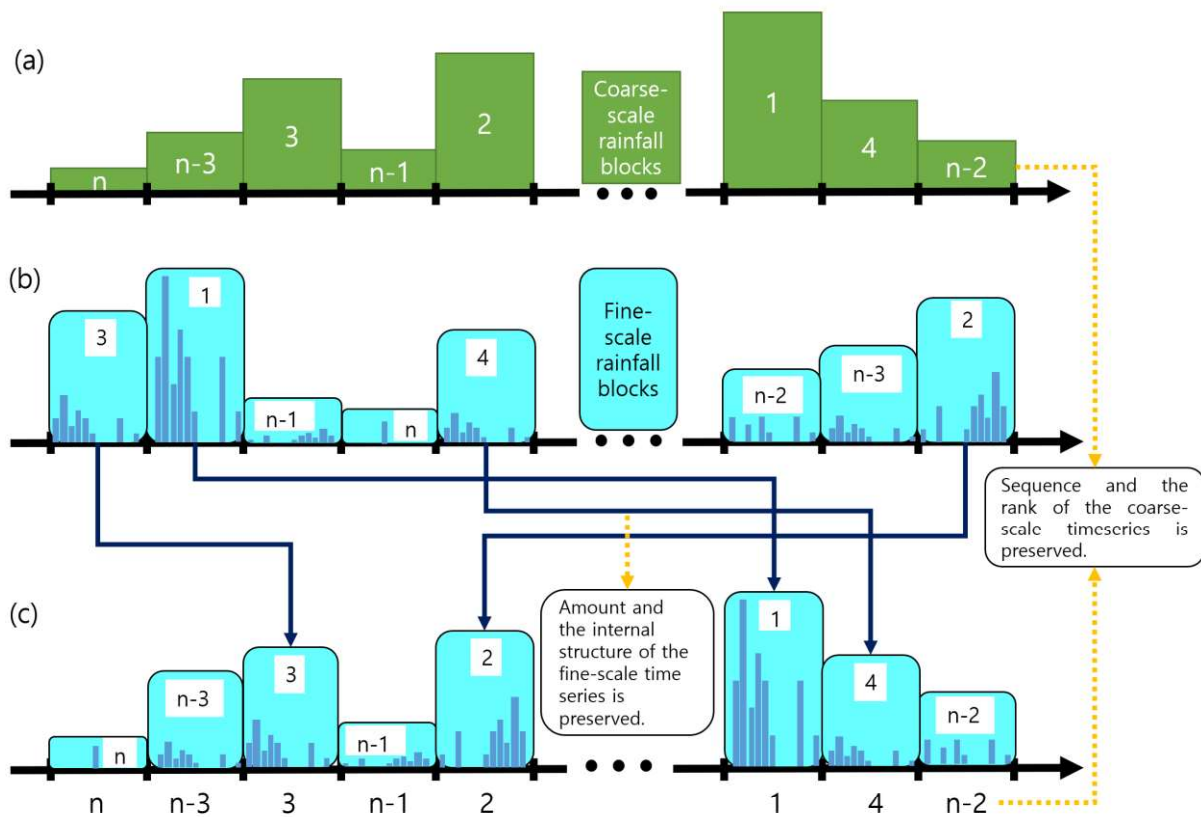


285
 286 Figure 4. Relationship between δ and the variance of the monthly rainfall depth.

287

288 Note that the two variables do not have a smooth relationship because the variance shown in the
 289 y-value is calculated from the stochastically generated rainfall. For this reason, the pattern-search
 290 optimisation algorithm was employed, to identify the optimal parameters in the objective function
 291 surface with random sampling noise. Figure 4b shows the calibrated δ for each of the calendar
 292 months. This exhibits a clear seasonal trend. Since greater δ values represent greater inter-storm
 293 correlations, this result reveals that consecutive summer rainfall events of the study area are less likely
 294 to resemble one another in terms of total storm depth, and vice versa for the winter rainfall events,
 295 which is to be expected.

296



298

299 Figure 5. The schematic of Module 3 of the model. (a) A monthly rainfall time series is generated
 300 using a coarse-scale model (e.g.the SARIMA model). (b) The Fine scale time series is segmented into
 301 monthly blocks. (c) The final time series is composed by adopting the sequence and rank of the
 302 coarse-scale time series and the amount and the internal structure of the fine-scale time series.

303

304 Figure 5 describes the process involved in Module 3. This module rearranges the stochastically
 305 generated rainfall time series so that it can account for the variability at timescales greater than 1
 306 month following the steps described below:

307 (1) The monthly rainfall time series is generated for the same length as the fine-scale rainfall
 308 time series using a separate coarse-scale rainfall model. Any coarse scale model can be used.
 309 Here, we call each of the monthly rainfalls generated by the coarse-scale model, a “coarse-
 310 scale rainfall block” (Figure 5a).

311 (2) The shuffled synthetic fine-scale rainfall time series is segmented into different calendar
312 months and years. Here, we call each segment as “fine-scale rainfall block” (Figure 5b).

313 (3) The quantile matching between the fine-scale rainfall blocks and the coarse-scale rainfall
314 blocks is performed based on the total rainfall depth for each of the months of a given
315 calendar month. For example, the fine-scale rainfall block with the n^{th} greatest depth is placed
316 in the location of the coarse-scale rainfall block with the n^{th} greatest depth of the same
317 calendar month. This process is repeated for all 12 calendar months (Figure 5c).

318 This study uses the Seasonal Auto-Regressive Integrated Moving Average (SARIMA) model for
319 monthly rainfall generation. The model structure is as follow:

$$320 \text{ARIMA}_{(p,d,q)(P,D,Q)} = \text{ARIMA}_{(0,0,0)(3,0,3)}$$

321 ,where p and P represent the degrees of the nonseasonal and seasonal autogressive polynomials
322 respectively; q and Q represent the non-seasonal and seasonal moving average polynomials
323 respectively; and d and D represent the non-seasonal and seasonal degrees of differencing in the linear
324 time series. Note that the optimal model structure of $(p,d,q)(P,D,Q) = (0,0,0)(3,0,3)$ is only valid for
325 the monthly rainfall data investigated in this study. They were determined through an optimization
326 process to minimize the Akaika Information Criterion (AIC) in the parameter space where p , d , q , P ,
327 D , and Q discretely vary between 0-2, 0-2, 0-2, 0-9, 0-1, and 0-9, respectively.

328 The shuffling algorithm suggested here adopts the sequence and the ranks from the blocks of the
329 coarse-scale time series while it borrows the amount and the temporal structure from the fine scale
330 rainfall time series internal to the blocks. Here, the key to a seamless coupling between the two
331 models is whether the marginal distribution of the amounts of fine scale rainfall aggregated to the
332 monthly level match the distribution of the amounts of monthly rainfall generated by the coarse scale
333 model, at least up to the second-order. While the means of both distributions are identical because
334 they are reproduced by the RBL model at all time-scales, Module 2 ensures a match at the second-

335 order because the parameter δ of Module 2 is calibrated so as to preserve the variance of observed
336 monthly rainfall, which the SARIMA model of Module 3 is also designed to reproduce.

337 For convenience, we define the names of the models depending on the level of processing as follows:

338 (1) RBL: The Randomized Bartlett-Lewis model (Module 1 only)

339 (2) RBL-S: The RBL model with Module 2 (rainstorm shuffling algorithm)

340 (3) RBL-S2: The RBL model with Module 2 and Module 3 (both rainstorm shuffling and
341 monthly rainfall shuffling algorithm)

342 2.3. Model application and validation

343 500 years of synthetic rainfall data were generated. Both the standard statistics and the extreme
344 values were compared at timescales from 5-minutes to a decade.

345 3. Results and discussions

346 3.1. Reproduction of standard statistics.

347 Figure 5 compares the statistics of the observed (x) and the synthetic (y) rainfall at timescales
348 ranging from 5 minutes to 6 years. The coloured triangles and grey discs represent the result of the
349 RBL-S2 and the RBL models, respectively. The colours of the triangles and the brightness of the grey
350 discs represent different aggregation intervals. Each colour has 12 triangles or discs representing each
351 calendar month. For this, the time series of a given calendar month for consecutive years were
352 constituted (e.g. January 1930, January 1931,..., January 1963 for the calibration period), then the
353 time series were aggregated to a given timescale, from which statistics were calculated. For this
354 reason, the timescales of 1, 3, and 6 months shown in this plot are 1, 3, and 6 years, respectively,
355 which is denoted in the colour legend.

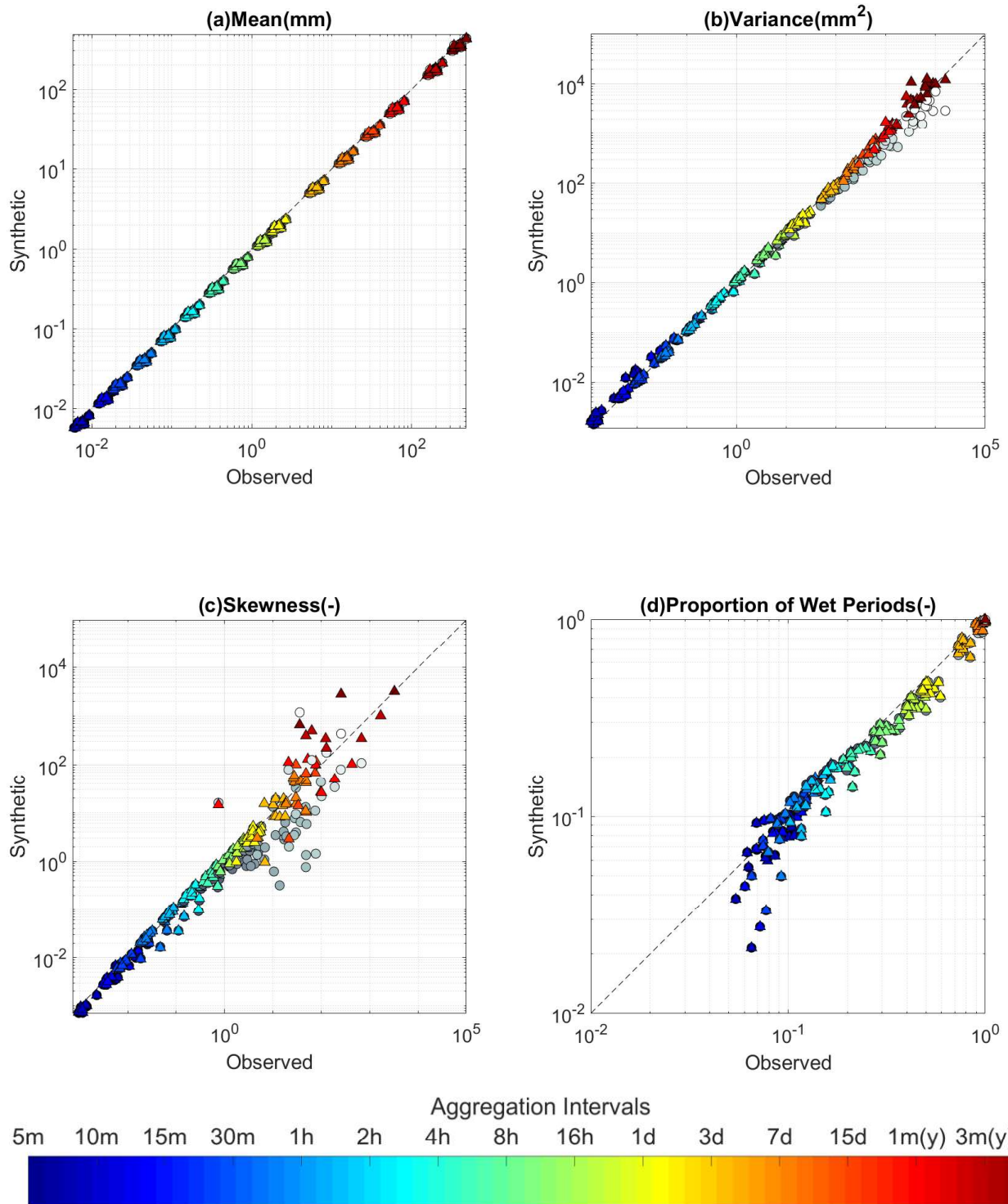
356 The mean rainfall is well reproduced regardless of the model type (and if this is true at one scale,
357 it is true at all scales). The variance is well reproduced by both models at sub-hourly scales. The RBL

358 model underestimates the variance for aggregation intervals exceeding approximately one hour and
359 the degree of underestimation increases with the increase of the aggregation interval. The RBL-S2
360 model does not underestimate variances for any scales from 5 minutes to 6 years. This result suggests
361 that the model also successfully reproduces the rainfall correlation structure across the timescales.

362 While the RBL model underestimates the skewness at time scales exceeding ~ 1 hour, the RBL-S2
363 model significantly reduces the degree of underestimation. This is because the rainstorm shuffling
364 algorithm of the RBL-S2 model makes the similar rainstorms flock together in the time series, which
365 produces more of both smaller and greater rainfall depth values when the time series is aggregated to
366 the coarser level. This not only increases the variance but also thickens both the head and tail part of
367 the rainfall depth distribution increasing the skewness.

368 3.2. Correlation structure

369 Figure 6 compares the correlation structure of the time series of February rainfall. The red, blue,
370 and black lines are the Auto-Correlation Function (ACF) corresponding to the observed rainfall, the
371 synthetic rainfall generated by the RBL model, and the synthetic rainfall generated by the RBL-S2
372 model, respectively. The ACFs of the time series aggregated into 5 minutes, 30 minutes, 1 hour, 4
373 hours, 1 day, and 3 days are shown. The autocorrelation function (ACF) of the observed rainfall does
374 not converge to 0 even at lag values corresponding to approximately 2 weeks (Figure 6e and 6f). This
375 gradual decaying trend of the ACF could not be reproduced by the RBL model, of which the ACF
376 converges to 0 at the lag values corresponding to approximately 2 days. This value roughly coincides
377 with the inter-storm arrival time (λ^{-1}) which varies between 1.3 days (November) and 2.8 days
378 (February). This is because, as the lag of the ACF increases, the rainfall values from independent
379 rainstorms are considered in the calculation of the autocorrelation coefficient (See Figure 1b), which
380 abruptly decreases the ACF value. Conversely, the RBL-S2 model successfully reproduces the
381 gradual decaying tendency of the observed ACF. This is because the correlation between the rainfall
382 values sampled from consecutive rainstorms tends to persist even though the lag of the ACF becomes
383 longer than the inter-storm arrival time.



384

385

386 Figure 5. Mean, variance, skewness, and proportion of wet periods of the observed(x) and synthetic (y)
 387 rainfall time series. The coloured triangles and grey circles represent the RBL-S2 and the RBL models
 388 respectively. The colours of the triangles and the brightness of the grey circles represent different
 389 aggregation intervals.

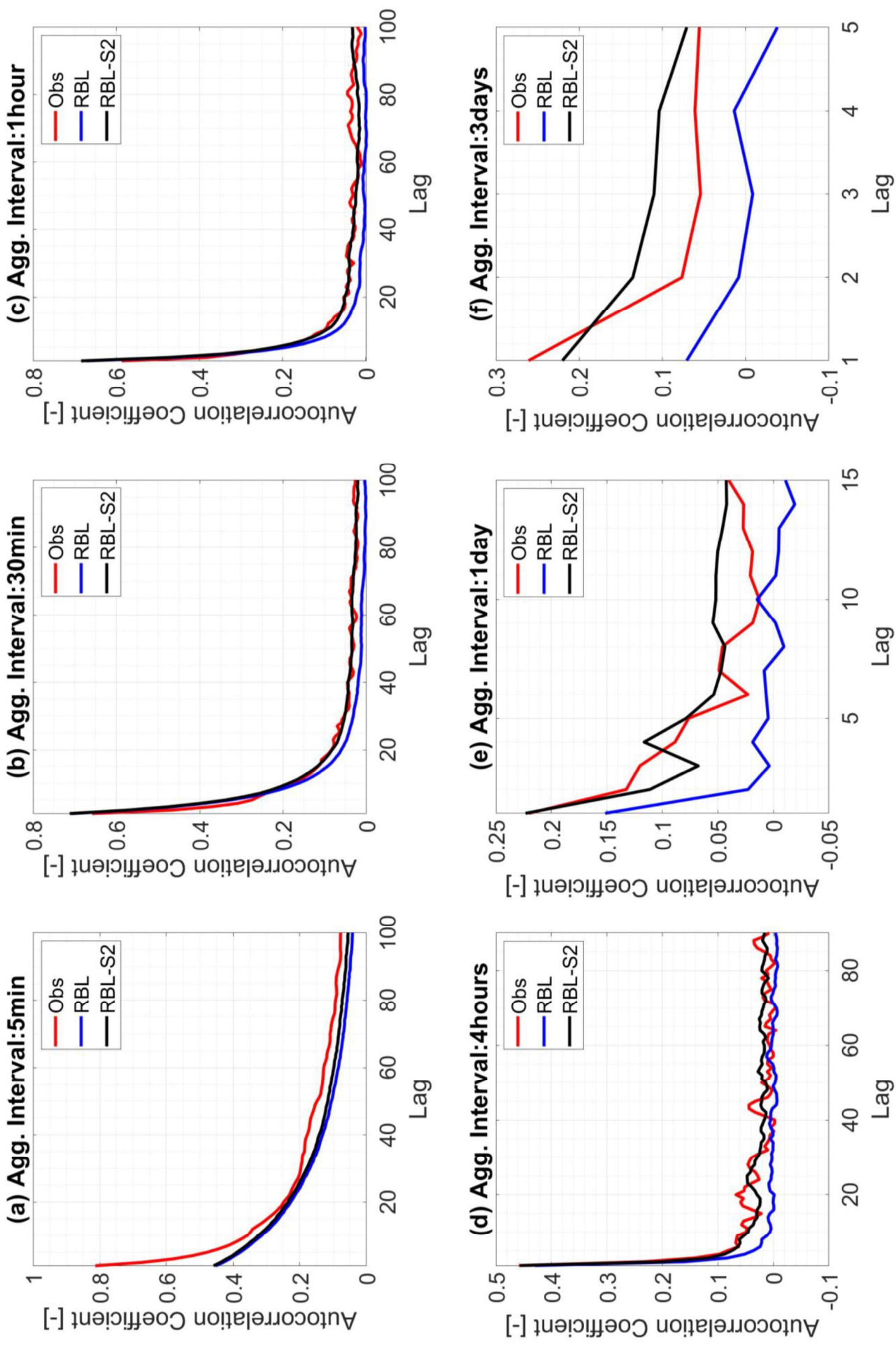
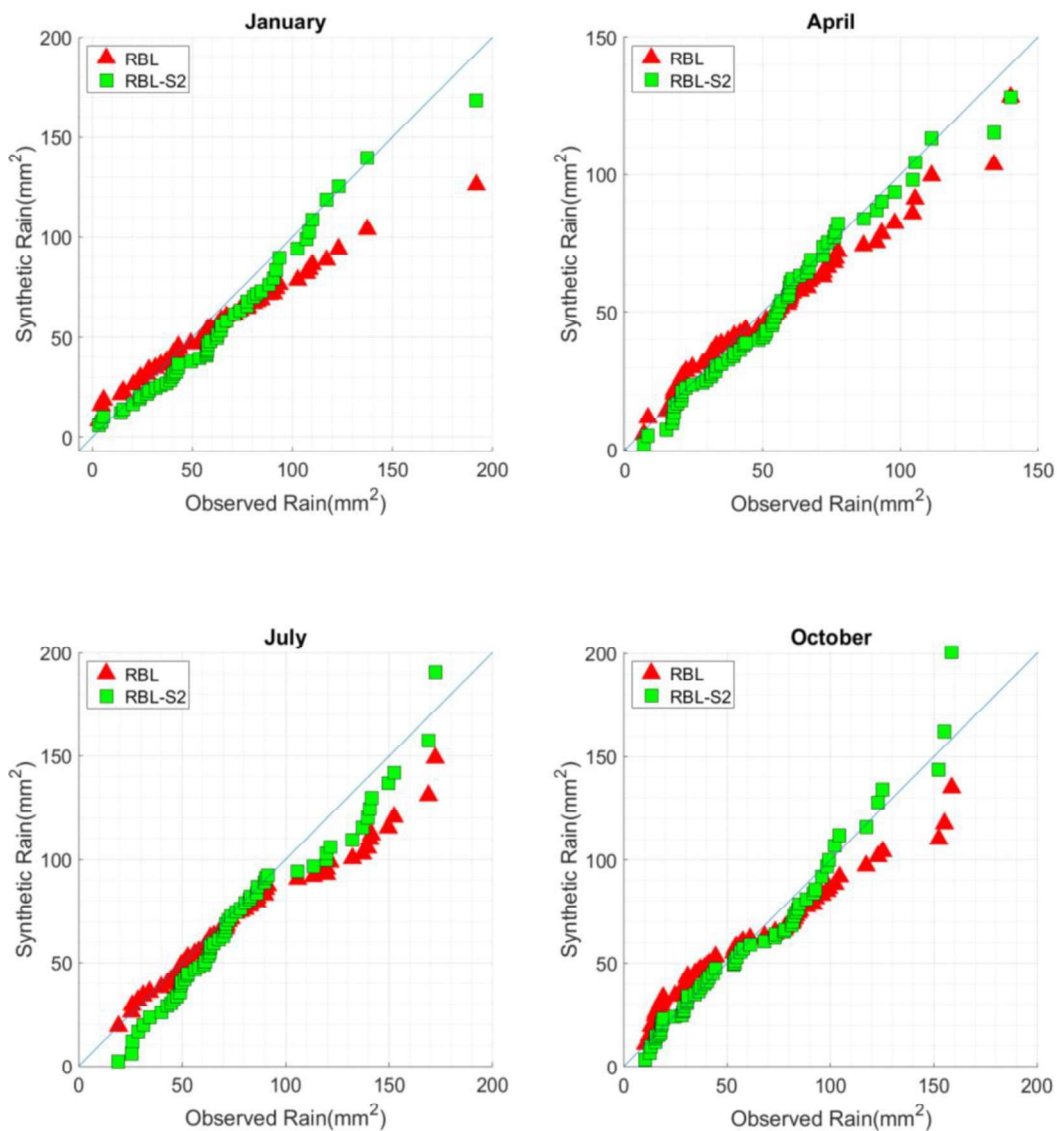


Figure 6. Autocorrelation function (ACF) of the observed and the synthetic rainfall time series of February. ACF plots with the aggregation interval of 5min, 30min, 1hour, 4hours, 1day, and 3days are shown.

393 3.3. Interannual variability

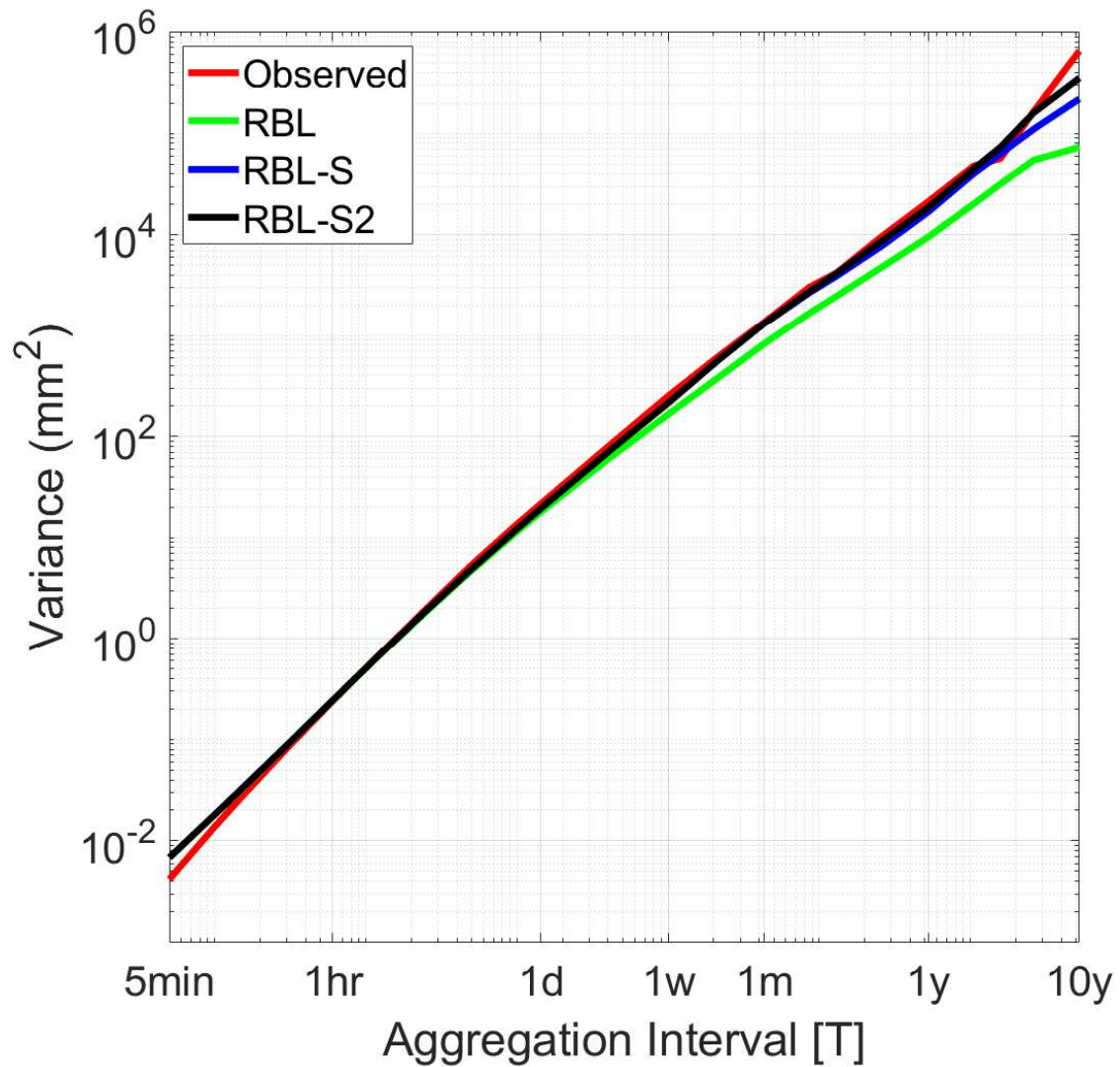
394 Figure 7 compares the quantiles of observed (x) and synthetic (y) monthly rainfall of January,
395 April, July, and October. For all months, the RBL model overestimates the low monthly rainfall
396 values (dry period wetter than the observation) and underestimates the high monthly rainfall values
397 (wet period drier than the observation). The RBL-S2 model resolves this problem. This is also
398 because the rainstorm shuffling algorithm makes large rainstorms flock together with large rainstorms
399 and small rainstorms with small rainstorms, so the months with extremely large and low rainfall occur
400 in sequence more frequently than the case of the RBL model where a series of rainstorms have
401 independent characteristics.



403 Figure 7. Comparison of the observed rainfall quantiles (x) and the synthetic rainfall quantiles (y) for
404 January, April, July, and October monthly rainfall.

405 3.4. Variance across the timescales

406 The primary purpose of this study is to develop a rainfall model that can reproduce the rainfall
407 variability at all hydrologically relevant timescales so it can simultaneously be applied to all
408 components of the modelling system. Figure 8 compares the variances of the observed and the
409 synthetic rainfall at aggregation intervals ranging between 5 minutes to a decade. While the RBL
410 model underestimates the variance at timescales greater than approximately 1 day, the RBL-S model
411 successfully reproduces the variances at time scales from 5 minutes to 6 months, but it also
412 underestimates the variance at the timescale exceeding 6 months. The RBL-S2 model successfully
413 reproduces the rainfall variability at timescales from 5 minutes to a decade. This is because the model
414 reflects the rainfall variability at the large timescale (e.g. 1 to 10 years) that the SARIMA model of
415 Module 3 reproduces.



416

417 Figure 8. Variances of observed and the synthetic rainfall across the timescales ranging from 5
 418 minutes to 2 years. The results based on the RBL, RBL-S, and RBL-S2 models are shown.

419

420 3.5. Extreme Values

421 Figure 9 shows the relationship between annual maximum rainfall depths and recurrence

422 intervals for both observed and synthetic rainfall. The x-axis was scaled based on the Gumbel

423 transformation yielding the reduced variate. The blue dots represent the observed rainfall and the red

424 and the green solid line represents the synthetic rainfall generated by the RBL and the RBL-S2 model.

425 Both models successfully reproduce the observed extreme values without a significant trend of over-

426 or underestimation at sub-hourly timescales. This is a significant improvement compared to the

427 previous studies which found that the Poisson cluster rainfall models tend to systematically

428 underestimate the extreme values. They attributed the causes to the parsimonious nature of the model
429 (Kim et al., 2013, Park et al., 2019), the model calibration scheme in which skewness of the rainfall
430 depth distribution is not considered (Cowpertwait, 1998; Kaczmarscka et al., 2014; Onof and Wang,
431 2019), and the intrinsic limitation of the exponential distribution from which rain cell intensity values
432 are drawn (Onof and Wang, 2019). The latter study found that the calibration scheme significantly
433 affects the reproduction of extreme values, and suggested considering cell depth distributions other
434 than the exponential.

435 As opposed to the RBL model of this study that considered the skewness in the calibration
436 process and the Gamma rain cell distribution, the model based on the exponential rain cell distribution
437 with no consideration of skewness (blue dashed lines in Figure 9) underestimated the 30-year rainfall
438 by 38 percent and 41 percent at the 5 minute and 1 hour timescale, respectively. The one that
439 considered the skewness but based on the exponential rain cell intensity (black dashed lines in Figure
440 9) underestimated the same values by 18 percent and 25 percent, respectively.

441

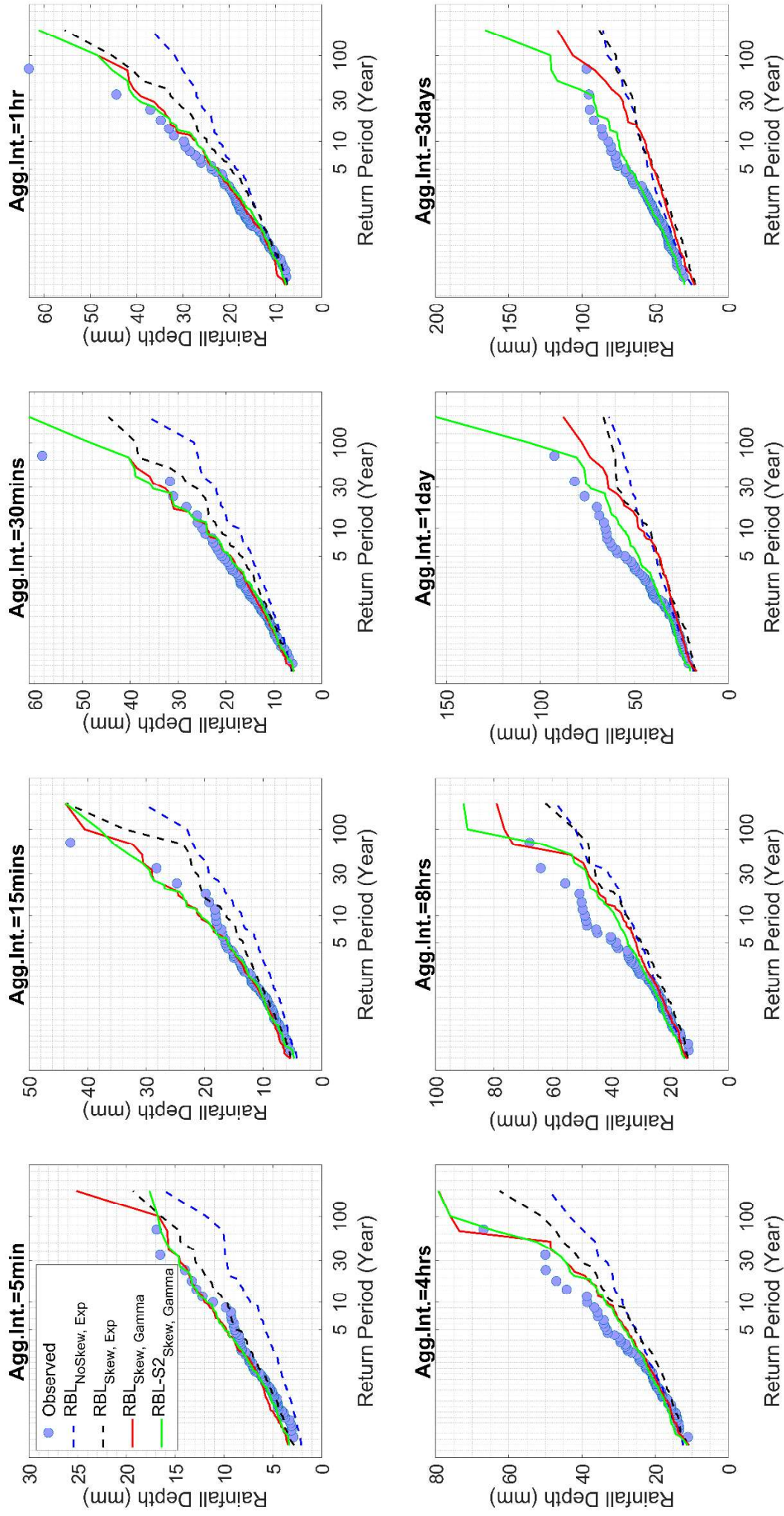


Figure 9. The relationship between the annual maximum rainfall depth and the recurrence interval at the timescales between 5 minutes and 3 days. The blue dots represent the observed data for the whole observation period (1930-1999), The red and green solid lines represent the synthetic rainfall generated by the RBL model and the RBL-S2 model of this study. The black dashed line represents the synthetic rainfall generated by the RBL model based on the exponential rain cell intensity and with skewness included in the parameter calibration. The blue dashed line represents the synthetic rainfall based on the exponential rain cell intensity and no consideration of skewness in the parameter calibration.

450 The extreme values at timescale between 4 hours and 1 day were underestimated by all models at the
451 range of the recurrence interval between 5 years and 30 years. This trend of underestimation was
452 reduced at the recurrence intervals exceeding 30 years. This is associated with the fundamental model
453 structure of Poisson cluster models (See Figure 1a). Indeed, first, note that the average duration of the
454 rainstorms according to the model structure ranges between 1.9 hours and 4.5 hours according to the
455 equations derived by Onof (2003) and the parameter values in Table 1:

456 For a rainstorm to reproduce extreme rainfall at timescales that are much finer than the
457 rainstorm duration (e.g. 5 minutes through 1 hour), it takes at most a couple of rain cells with very
458 high intensity to overlap with each other. However, at timescales greater than this, it takes consecutive
459 rainstorms to contain several rain cells with very high intensity, which happens with a low probability.

460 While the RBL model systematically underestimates the extreme rainfall at timescales of one
461 day and more, the RBL-S2 model significantly eliminates this underestimation. The reason is as
462 follows: First, note that the average inter-arrival time of rainstorms (λ^{-1}) ranges between 1.2 days and
463 2.7 days according to Table 1. Therefore, it is probable that time windows exceeding 1 day are likely
464 to contain more than one rainstorm, so at this coarse timescale, the extreme rainfall depth is likely to
465 be represented by more than a single storm. But the RBL model is less likely to have consecutive
466 large rainstorms because the rainstorms are independent according to the model fundamental structure
467 (See Section 2.2.1). On the contrary, the RBL-S2 model has an algorithm to induce the extreme
468 rainstorms to gather together in the time series and fit in the time window yielding the extreme rainfall
469 close to the observed one.

470 Figure 10 compares the past-168 hour (i.e. 7 days) rainfall of the annual maximum rainfall of the
471 observed (x) and synthetic (y) rainfall. For convenience, we call this value the “P7 rainfall”. This
472 value is important for the continuous hydrologic modelling studies in which antecedent moisture
473 condition before the extreme events significantly influences the peak flow values. Several studies
474 showed that the extreme rainfall does not always lead to the extreme flow discharge because of the

475 varying antecedent soil moisture conditions (Briaud et al., 2009; Verhoest et al., 2010; Camici et al.,
476 2011).

477 The RBL model systematically underestimated the P7 rainfall at the timescales between 5
478 minutes and 1 day. At the 3 day timescale, the value was well reproduced. The RBL-S2 model
479 reduces the degree of underestimation of the P7 rainfall. This is also associated with the storm
480 shuffling algorithm making similarly large storms gather together. It also suggests that the observed
481 extreme rainfall events tend to occur during wet atmospheric and land surface conditions.

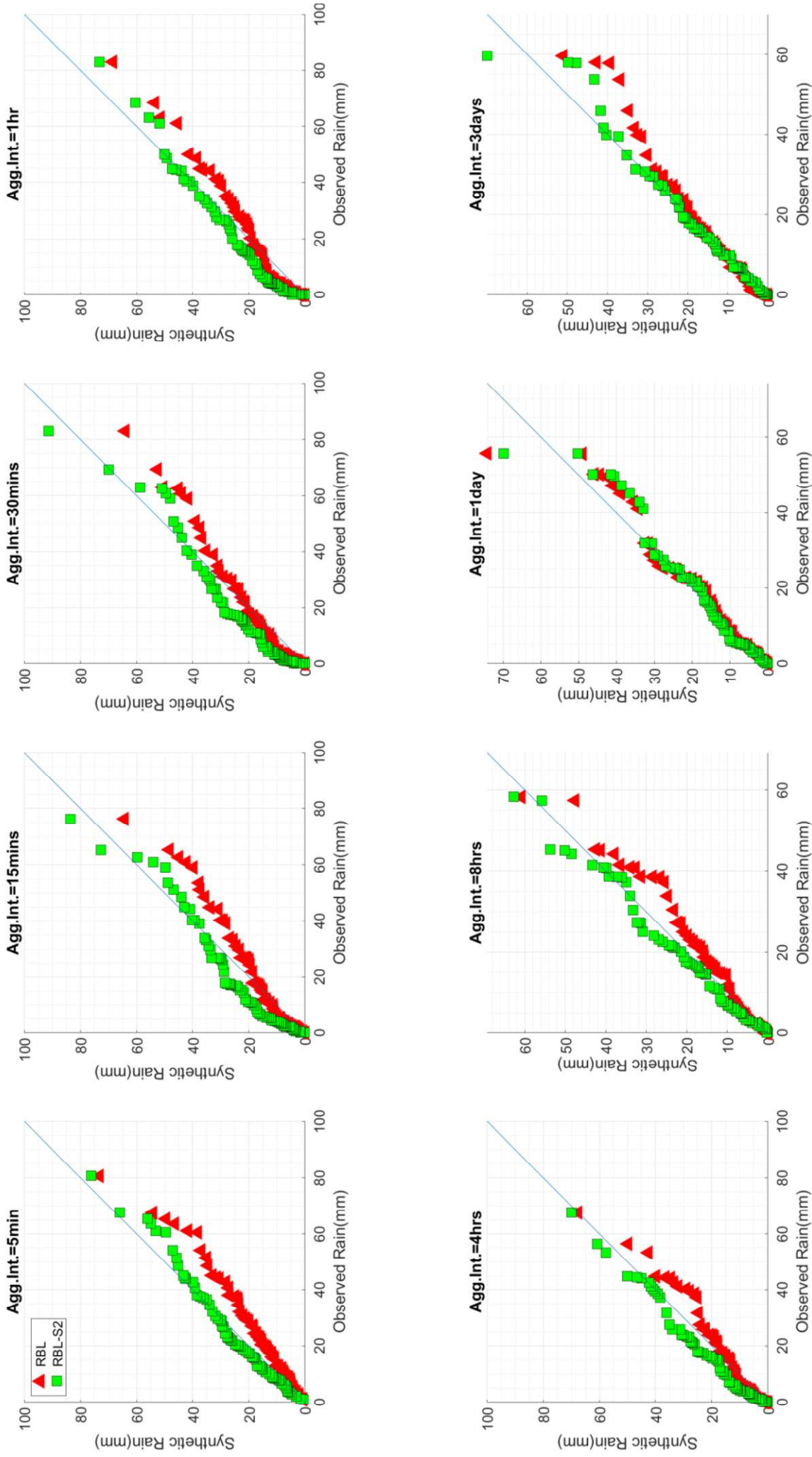


Figure 10. The Quantile-Quantile plot of the past-168hour (7days) rainfall of the annual maximum rainfall based on the RBL model and the RBL-S2 model.

485 4. Conclusion

486 Even though rainfall persistence or “memory” has been widely investigated (Koutsoyiannis, 2003;
487 Ralph et al., 2006; Seneviratne et al., 2010; van der Ent and Savenije, 2011), its implications in
488 practical applications have received relatively less attention. As Equation 1 suggests, the rainfall
489 memory causes the large rainstorms to cluster together with large rainstorms and the small rainstorms
490 with small rainstorms. This entails the occurrence of very large or small rainfall depths at coarser
491 timescales which govern the design of the hydrologic system and hydraulic structures. Therefore, a
492 good rainfall model must correctly reproduce the rainfall memory and the corresponding temporal
493 correlation structure at a wide range of timescales.

494 This study proposed a stochastic rainfall model with algorithms designed to reflect the rainfall
495 memory existing at different timescales. In this approach, first, a series of rainstorms are generated
496 based on the traditional Poisson cluster rainfall model. Second, the generated rainstorms are
497 rearranged so that rainstorms with similar depth cluster together. Third, this rainfall time series is
498 rearranged again at the monthly timescale to reflect the rainfall correlation at timescales equal to and
499 coarser than a month. The suggested model was validated using 69 years of 5-minute rainfall data
500 observed at Bochum, Germany. The model successfully reproduced the mean, variance, correlation
501 structure and skewness of rainfall depths, the proportion of wet/dry periods, as well as the extreme
502 values at timescales from 5 minutes to a decade. On the other hand, the traditional Poisson cluster
503 rainfall model performed well in terms of all these statistics simultaneously only for timescales not
504 exceeding the inter-storm arrival time (approximately 1 to 3 days). The suggested model reproduced
505 well the past-7-day rainfall before an extreme rainfall event that the traditional model systematically
506 underestimated. The difference in the performance of the two models shows the importance of
507 designing stochastic rainfall models to include rainfall memory at a large range of timescales.

508 The strength of the suggested model from a practical viewpoint is that it can be applied to provide
509 the input rainfall data not only to a wide range of modelling studies addressing, for example, urban
510 flood, landslides, and droughts but also to the studies assessing the compound impacts of the disasters

511 simultaneously occurring at different timescales (Chen et al., 2011). We expect that the model will
512 gather more attention as the hydrologic societies started to recognize the hydrologic, human, and
513 environmental systems from a holistic viewpoint and interpreting them based on continuous and
514 dynamic simulations (Wagener et al., 2010, Kim et al., 2018).

515

516 Software Kit

517 The software kit that implements the methodology of this study can be downloaded at the following
518 website: <http://www.letitrain.info/LetItRainDesktop.zip>

519

520 Acknowledgement

521 This study was supported by the Basic Research Laboratory Program (NRF 2015-041523, 50 %
522 grant) and the Basic Science Research Program (NRF 2018R1B5A2089503, 50% grant) through the
523 NRF of Korea funded by the Ministry of Education.

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