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ORIGINAL PAPER

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Return period curves for extreme 5-min rainfall amounts at the Barcelona urban network

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Abstract

11

Heavy rainfall episodes are relatively common in the conurbation of Barcelona and neighbouring cities (NE Spain), usually due to storms generated by convective phenomena in summer and eastern and south-eastern advections in autumn. Prevention of local flood episodes and right design of urban drainage have to take into account the rainfall intensity spread instead of a simple evaluation of daily rainfall amounts. The database comes from 5-min rain amounts recorded by tipping buckets in the Barcelona urban network along the years 1994–2009. From these data, extreme 5-min rain amounts are selected applying the peaks-over-threshold method for thresholds derived from both 95% percentile and the mean excess plot. The return period curves are derived from their statistical distribution for every gauge, describing with detail expected extreme 5-min rain amounts across the urban network. These curves are compared with those derived from annual extreme time series. In this way, areas in Barcelona submitted to different levels of flood risk from the point of view of rainfall intensity are detected. Additionally, global time trends on extreme 5-min rain amounts are quantified for the whole network and found as not statistically significant.

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Keywords Extreme 5-min rain amounts · Peaks-over-threshold · Mean excess plot · Annual extreme time series · Return periods · GP · GLO and GEV distributions · Significant time trends · Barcelona urban network

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1 Introduction

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The rainfall intensity in the Barcelona urban area has been analysed from different points of view and at different time scales along previous years, basically with two main objectives. On one hand, to achieve a better knowledge of statistical parameters characterising the different rainfall episodes together with synoptic and mesoscale conditions taking part in their generation; on the other hand, to get an analysis of extreme rainfall episodes, at daily scale and at short time intervals of a few minutes. It has to be taken into account that short but intense episodes may cause floods. Previous analyses covering some of these main objectives include the rainfall rates at local scale (Lorente and Redaño 1990), extreme rainfall events

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(Casas et al. 2004, 2010), the daily pluviometric regime at Fabra Observatory (Barcelona) (Burgueño et al. 2004; Lana et al. 2005), spatial and temporal characteristics of the rainfall rate in the Barcelona urban network (Rodríguez et al. 2013a,b), the intensity-duration-frequency curves (Rodríguez-Solà et al. 2016) and the statistical distribution of 5-min rain amounts for the Barcelona urban area (Lana et al. 2017).

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In the present paper, two specific goals concerning extreme rainfall intensity are developed. First, peaks-over-threshold (POT) for extreme 5-min rain amounts are obtained for the set of gauges of the urban network of Barcelona. This POT approach has been usually applied to obtain extreme series of daily rainfall amounts and daily temperatures (i.e., Beguería et al. 2009; Kysely et al. 2010; Acero et al. 2011; Villarini et al. 2011; Anagnostopoulou and Tolika 2012). In here, these POT have been derived through two methodologies: 95% percentile and mean excess plot (MEP). Similar procedures were applied before to analyse the extreme duration of dry spells from partial duration series (Vicente-Serrano and Beguería-Portugués 2003; Beguería-Portugués 2005; Lana et al. 2006). Then, return period curves for extreme 5-min rain amounts are derived from their statistical distribution for every

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61 gauge. Global time trends on extreme 5-min rain amounts, 62 together with their statistical significance, are quantified for 63 the whole set of gauges. Similar time trend quantifications are 64 due to Acero et al. (2011) and Beguería et al. (2011), who 65 studied extreme daily rainfall over the whole Iberian 66 Peninsula and north-east Spain, respectively, or also to Chen 67 and Chu (2014), who studied time trends of annual maximum 68 daily precipitation in the Hawaiian Islands.

69 The contents of the paper are organised as follows. 70 “Section 2” (“Database”) briefly describes the characteristics 71 of the urban network, as well as its spatial distribution 72 throughout the city of Barcelona. “Section 3” 73 (“Methodology”) explains the 95% percentile and MEP meth- 74 odologies applied to select extreme 5-min rain amounts. The 75 statistical functions fitting better empiric distributions of ex- 76 tremes are chosen taking advantage of L-moments estimation, 77 through L-skewness-kurtosis diagrams (Hosking et al. 1985; 78 Hosking and Wallis 1997). “Section 4” (“Results”) presents 79 the characteristics of the return period curves, comparing re- 80 sults derived from annual extreme series (AES), 95% percen- 81 tile, MEP and the evaluation of global linear time trends af- 82 fecting extreme 5-min rain amounts, with their statistical sig- 83 nificance. “Section 5” (“Conclusions”) summarises the out- 84 standing results, highlighting the areas of Barcelona City sub- 85 mitted to the expected highest extreme rain intensities.

86 2 Database

87 Since 1994, a dense network of 23 high-resolution tipping buck- 88 et rain rate gauges covers the urban area of Barcelona (approx- 89 imately 100 km²) (Fig. 1 and Table1). This rain gauge network 90 has been run by CLABSA, a company that controlled the sewer 91 systems of the city. Every gauge has a collector surface of 92 400 cm², with an amount resolution of 0.1 mm. The integration 93 time applied to the rain rates measured is 1 min. The resulting 94 intensities calculated for durations shorter than 1 h could have 95 been affected by an error below 10%, whereas for durations 96 longer than 2 h the error determining the intensity is generally 97 smaller than 5% (Rodríguez et al. 2013a). The 5-min rain 98 amounts are generated from a sample of 188 rainfall episodes 99 recorded at the set of rain rate gauges since 1994 up to 2009, 100 with wide ranges of lengths and rainfall amounts.

101 Along this period, there were some anomalous mainte- 102 nance periods of the rain gauges that impeded the right rainfall 103 measure. Bearing in mind that 6 out of the 23 gauges (gauge 104 numbers 3, 4, 12, 13, 21 and 23) have not been operative for 105 some years, the return period curves have been obtained for 106 the remaining 17 gauges. Nevertheless, the best statistical dis- 107 tribution models and linear time trends on extreme 5-min rain 108 amounts are tested for all the 23 gauges. For the 17 gauges 109 selected and the 188 rainfall episodes analysed, the percentage 110 of missed 5-min rain amounts is kept below 3%. The

111 homogeneity of the rainfall time series has been verified by 112 the application of Wald-Wolfowitz run test of randomness 113 (Alhakim and Hooper 2008) and the Mann-Kendall trend test 114 (Sneyers 1990). The resulting total number of 5-min rain 115 amounts for the 188 episodes ranges from 3520 (gauge 17) 116 to 4260 (gauge 1).

117 Prior to the application of the 95% percentile and MEP to 118 obtain POT series of extreme 5-min amounts, it has to be 119 remembered that time series of 5-min amounts follow the 120 Weibull distribution, with different location, shape and scale 121 parameters for every rain rate gauge (Lana et al. 2017). It is 122 also relevant to note that the highest selected extreme 5-min 123 rain amounts within the whole urban area range from 10 to 124 20 mm/5 min. In consequence, extreme 5-min amounts above 125 these outstanding rainfall intensities are to be expected for 126 long return periods. The possible resulting floods and urban 127 drainage problems from these heavy intensities could be no- 128 table and serious, affecting the urban area of Barcelona.

129 3 Methodology

130 The procedure to obtain time series of extreme values with a 131 certain degree of reliability sometimes is not straightforward 132 nor efficient. For instance, when climatic or meteorological 133 phenomena are analysed at annual scale, AES, made from the 134 selection of the maximum annual values, is not so advisable. 135 Even having recorded several values close to the annual max- 136 imum, just the maximum value would be added to the time 137 series of annual extremes. In this way, empirical frequencies 138 of extreme values, leading to statistical distribution functions 139 and return period curves, could not be correctly quantified, 140 especially for short recording periods. An alternative to solve 141 this sampling shortcoming is the POT method. This consists of, 142 first, rearranging in increasing order all the data series and, 143 second, deciding which is the best threshold to define the opti- 144 mum set of empirical extremes. This threshold could be obtain- 145 ed as the 95% percentile for every empiric distribution or ap- 146 plying the MEP as proposed by Vicente-Serrano and Beguería- 147 Portugués (2003) and Beguería-Portugués (2005).

148 The first way is straightforward to apply. For every network 149 gauge, after disposing the data in an increasing order, only 150 those above the 95% percentile are considered as extreme 151 values. The second way (MEP) consists of plotting the mean 152 excess over a threshold against the threshold itself. It is expect- 153 ed that the MEP depicts a linear evolution up to the optimum 154 truncation threshold. Then, extreme values are defined as those 155 above this truncation level. Studies on extreme dry spell lengths 156 (Lana et al. 2006) suggest that optimum thresholds used to be 157 close to 95% percentile. Notwithstanding, from a pure empiri- 158 cal point of view, results obtained for the analysed rainfall 159 intensity will show sometimes discrepancies when thresholds 160 are derived from 95% percentile or from MEP.

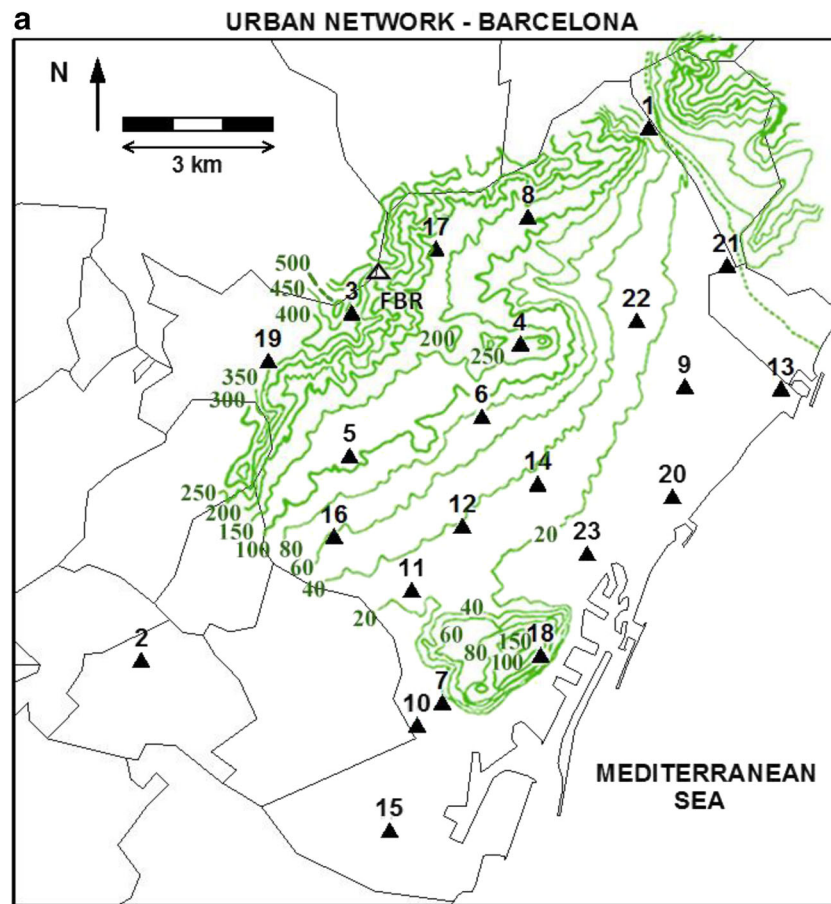


Fig. 1 a Urban network of 23 tipping bucket rain rate gauges in Barcelona (solid triangles). Topographic contour lines for the urban area are also included with altitudes above sea level ranging from 20 to 500 m.

b Examples of autocorrelations for POT series, derived from 95% percentile, declustered 95% percentile and MEP criteria. Solid lines correspond to random series autocorrelation

161 In comparison with the AES, the POT strategy is a better
 162 solution for the analysis of the extreme 5-min rain by several
 163 reasons. Incomplete samples of extreme 5-min amounts
 164 would result with AES. Quite similarly, extreme 5-min
 165 amounts would then be discarded and the selected sample
 166 would be excessively short (a length equal to the number of
 167 recording years) for a confident quantification of statistics and
 168 return period curves. Conversely, POT are not made of annual
 169 extremes. The number of extreme 5-min amounts is expected
 170 to be large enough to permit a detailed search of the optimum
 171 threshold either 95% percentile or based on the MEP.

172 A relevant question is the independence of the POT sam-
 173 ples, a necessary requirement for a right statistical modelling.
 174 The independence is required to be checked, given that the
 175 selected extremes may be consecutive in time. Then,
 176 Kendall's tau test was applied to every POT series to check
 177 the independence between the ordered samples (Kendall and
 178 Stuart 1967; Ferguson et al. 2000; Claps and Laio 2003). A
 179 detailed description of this procedure can be found in
 180 Appendix. The resulting τ parameter for every POT series is
 181 kept below the one-sided 95% test. Consequently, the inde-
 182 pendence of the ordered values is assumed. As a second test,

the autocorrelation of every POT series has been computed for
 different lags. Only for lag equal to 1, moderate signs, $\phi(1) <$
 0.45, of autocorrelation are found. It is worth mentioning that
 $\phi(1)$ obtained from MEP series are smaller than those derived
 from 95% percentile series. In consequence, the dependence of
 selected extremes is reduced when MEP option is considered.
 Two examples corresponding to gauges 1 and 6 are shown in
 Fig. 1b, where autocorrelations for 95% percentile and MEP
 criteria are compared with autocorrelation corresponding to
 random noise. In short, although some 5-min peaks may pertain
 to the same rainfall episode, this fact contributing to some cor-
 relation, the independence of POT series would be acceptable,
 especially when the MEP criterion is considered. As a third
 check, every one of the extreme series derived by considering
 a 95% threshold has been declustered by removing extremes
 below the highest extreme in the same episode. In this way, the
 hypothesis of independence is satisfied. An example of the
 declustered series autocorrelation is included in Fig. 1b. The
 procedure of declustering has not been applied to MEP series,
 given that the remaining number of extremes would be many
 times excessively short to a right determination of autocorrela-
 tion, statistical properties and return periods.

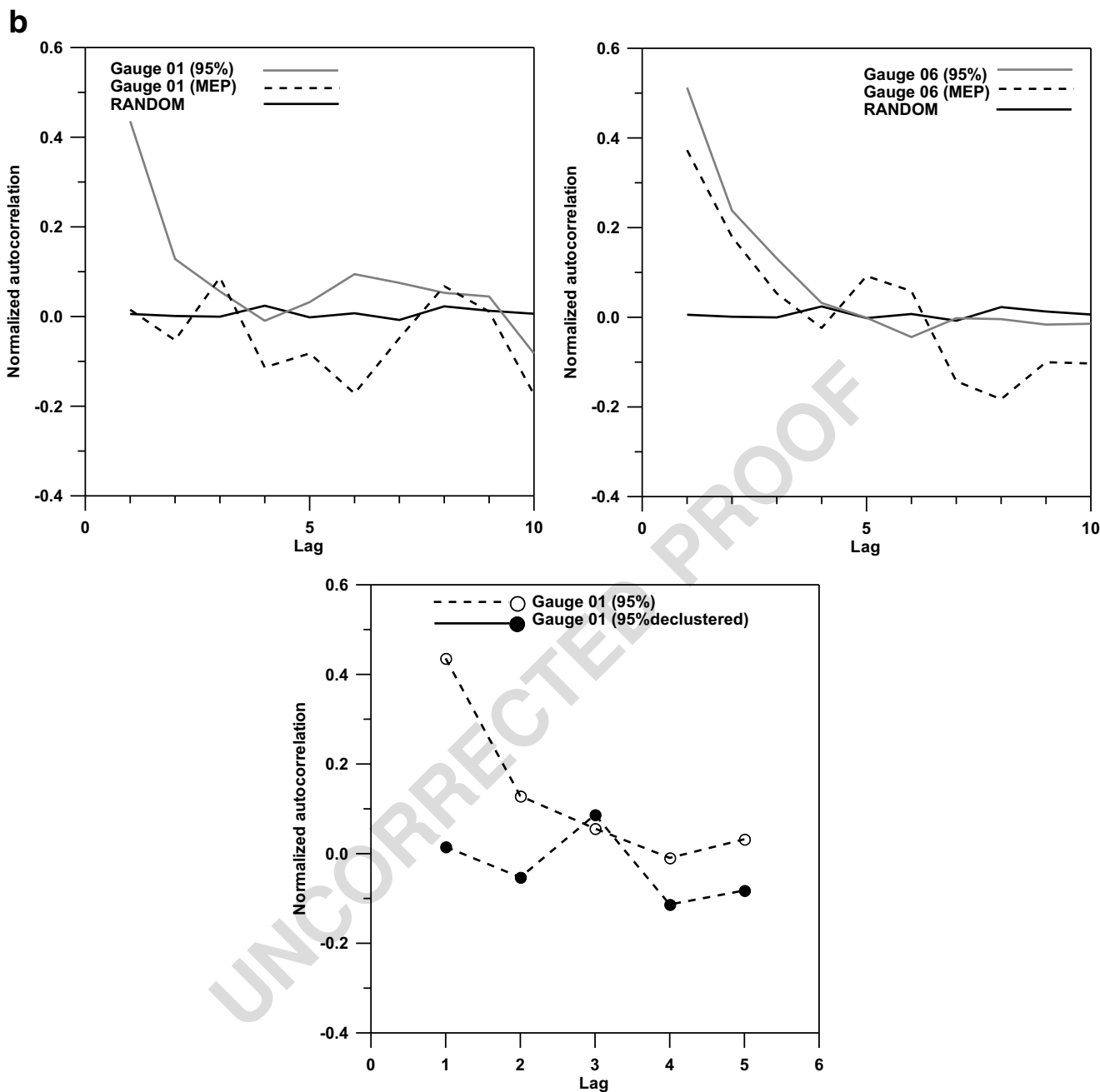


Fig. 1 (continued)

205 After obtaining the optimum set of values, the best statistical
 206 distribution can be determined by L-moments (Hosking et al.
 207 1985; Hosking and Wallis 1997). Comparisons between empirical
 208 and several theoretical L-skewness-kurtosis curves permit
 209 deciding which is the best theoretical statistical distribution of
 210 extreme 5-min amounts. The best models at the present analysis
 211 are the generalised Pareto, GP, with probability density function

214
$$f(x) = \alpha^{-1} e^{-(1-k)y} \quad (1a)$$

213
$$y = -k^{-1} \log \left\{ 1 - \frac{k(x-\delta)}{\alpha} \right\}; k \neq 0 \quad (1b)$$

216
$$y = \frac{x-\delta}{\alpha}; k = 0. \quad (1c)$$

220 with x corresponding in this case to 5-min amounts; and α ,
 221 k and δ , the scale, shape and location parameters. According to
 222 Coles (2001), the scale parameter α controls the spread of the
 223 observed distribution, in such a way that $F(x; \alpha, \kappa, \delta) = F(\frac{x}{\alpha}; 1, \kappa, \delta)$,
 224 F being the cumulative distribution of $f(x)$. Then, for larger
 225 (smaller) α , the observed distribution will be more spread out
 226 (concentrated). The location parameter δ controls the position of
 227 the distribution function along the horizontal axis, being
 228

Q4 t1.1 **Table 1** Altitude above sea level, Z , and UTM coordinates for the 23 gauges of the urban network

t1.2	Gauge	Z (m)	X (UTM)	Y (UTM)
t1.3	1	18	432572	4590189
t1.4	2	15	422530	4579549
t1.5	3	450	426690	4586494
t1.6	4	162	430034	4585878
t1.7	5	120	426648	4583627
t1.8	6	86	429270	4584410
t1.9	7	9	428485	4578698
t1.10	8	148	430181	4588414
t1.11	9	7	433279	4585023
t1.12	10	4	427987	4578247
t1.13	11	27	427879	4580946
t1.14	12	37	428911	4582279
t1.15	13	5	435184	4584975
t1.16	14	32	430373	4583077
t1.17	15	3	427443	4576149
t1.18	16	67	426341	4582030
t1.19	17	206	428357	4587775
t1.20	18	146	430431	4579649
t1.21	19	293	425042	4585529
t1.22	20	3	433035	4582822
t1.23	21	14	434117	4587439
t1.24	22	26	432334	4586332
t1.25	23	8	431351	4581678

UTM Universal Transverse Mercator

229 $F(x; \alpha, \kappa, \delta) = F(x - \delta; \alpha, \kappa, 0)$. And, the shape parameter κ af-
 230 ffects the shape of the distribution, rather than simply stretching/
 231 shrinking it (as the scale parameter does) or shifting it (as the
 232 location parameter does).

233 If δ is unknown, these parameters are given as

236 $\alpha = (1 + k)(2 + k)\lambda_2$ (2a)

239 $k = (1 - 3\tau_3)/(1 + \tau_3)$ (2b)

238 $\delta = \lambda_1 - (2 + k)\lambda_2$ (2c)

240 λ_i ($i = 1, 2, 3, 4$) are the first four L-moments; and $\tau_3 = \lambda_3/$
 244 λ_2 and $\tau_4 = \lambda_4/\lambda_2$, the L-skewness and L-kurtosis moments
 245 (Hosking and Wallis 1997). Scale, shape and location param-
 246 eters permit defining the range of validity of argument x , given
 247 by $\{\delta \leq x \leq \delta + \alpha/\kappa\}$ if $\kappa > 0$ and by $\{\delta \leq x \leq \infty\}$ if $\kappa \leq 0$.

248 In a few cases, the generalised logistic GLO distribution

$f(x) = \alpha^{-1} e^{-(1-k)y} / (1 + e^{-y})^2$ (3a)

250 is a better option with

$y = -k^{-1} \log \left\{ 1 - \frac{k(x-\delta)}{\alpha} \right\}; k \neq 0$ (3b)

$y = \frac{x-\delta}{\alpha}; k = 0$ (3c) 252

where scale, α , shape, k , and location, δ , parameters are given as 254

$\alpha = \lambda_2 \sin(\pi k) / (\pi k)$ (4a) 258

$k = -\tau_3$ (4b) 261

$\delta = \lambda_1 - \alpha \left(\frac{1}{k} - \pi / \sin(\pi k) \right)$ (4c) 260

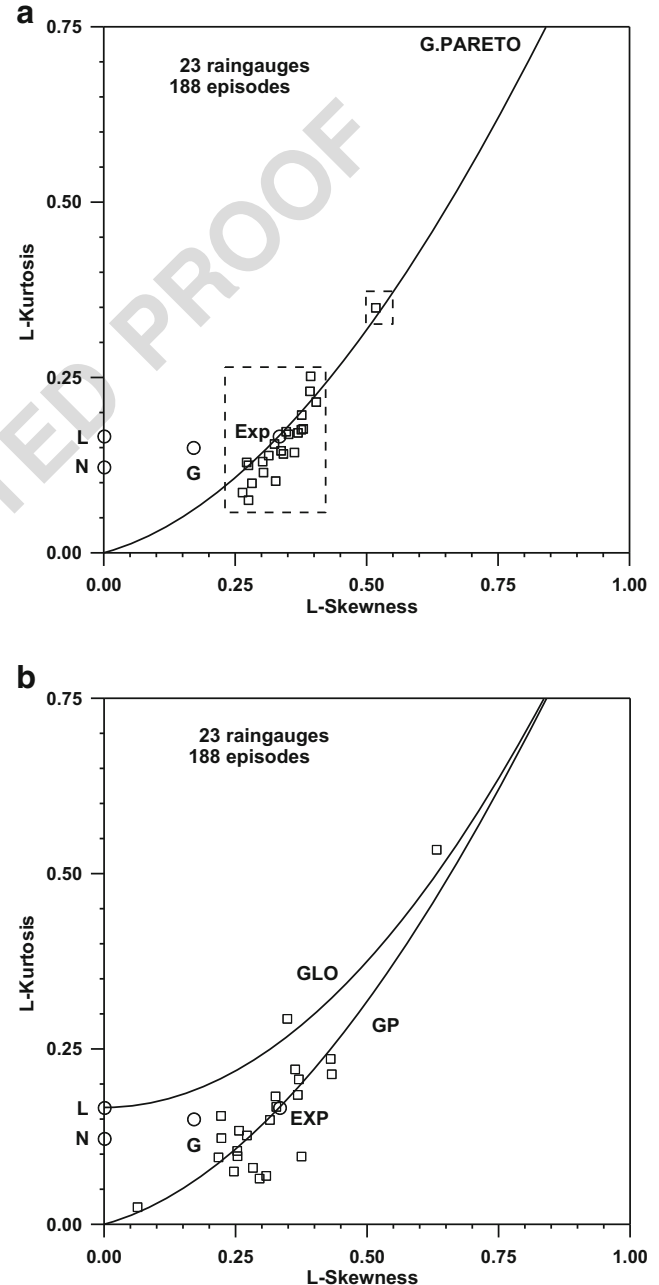


Fig. 2 L-skewness-kurtosis diagrams for statistical models and empiric τ_3 and τ_4 values for POT derived from **a** a 95% percentile modelled as a GP distribution and from **b** the MEP modelled as GP and GLO distributions. Continuous lines represent GP or GLO distributions and EXP, G, N and L correspond to exponential, Gumbel, normal and logistic models

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263 Scale, shape and location parameters now permit defining the
 266 range of validity of argument x , given by $\{-\infty \leq x \leq \delta + \alpha/\kappa\}$ if
 267 $\kappa > 0$, $\{-\infty \leq x \leq \infty\}$ if $\kappa = 0$ and $\{\delta + \alpha/\kappa \leq x \leq \infty\}$ if $\kappa < 0$.

268 After selecting the best statistical model reproducing empiric
 269 distribution of extremes, the expected annual extreme for
 270 a certain return period T_r (in years) would be

$$T_r = 1/(1-F(x_r)) \tag{5}$$

271 being $F(x_r)$ the cumulative distribution function of $f(x_r)$ and x_r
 273 the value corresponding to a return period T_r . Bearing in mind
 274 that, in agreement with the POT method, samples of extremes
 275 are not chosen with a ratio of one per year, the return period
 276 derived from Eq. (5) would be given in units of 5-min epis-
 277 odes instead of years. Assuming that the number of extreme

278 values is high enough, the substitution of T_r by $\beta \cdot T_r$ on Eq. (5),
 279 with β the average number of extreme values per year, permits
 280 interpreting x_r as the expected threshold to be exceeded for a
 281 return period given in years.

282 The expected return values x_r for the GP distribution, bear-
 283 ing in mind Eq. (5) and the average number of extreme values
 284 by year, β , can be expressed as

$$x_r = (\alpha/k) \{1 - (\beta T_r)^{-k}\} + \delta \tag{6}$$

286 Similarly, the expected return values for the GLO distribu-
 287 tion are given as

$$x_r = (\alpha/k)g(\beta T_r) + \delta \tag{7a}$$

290 with

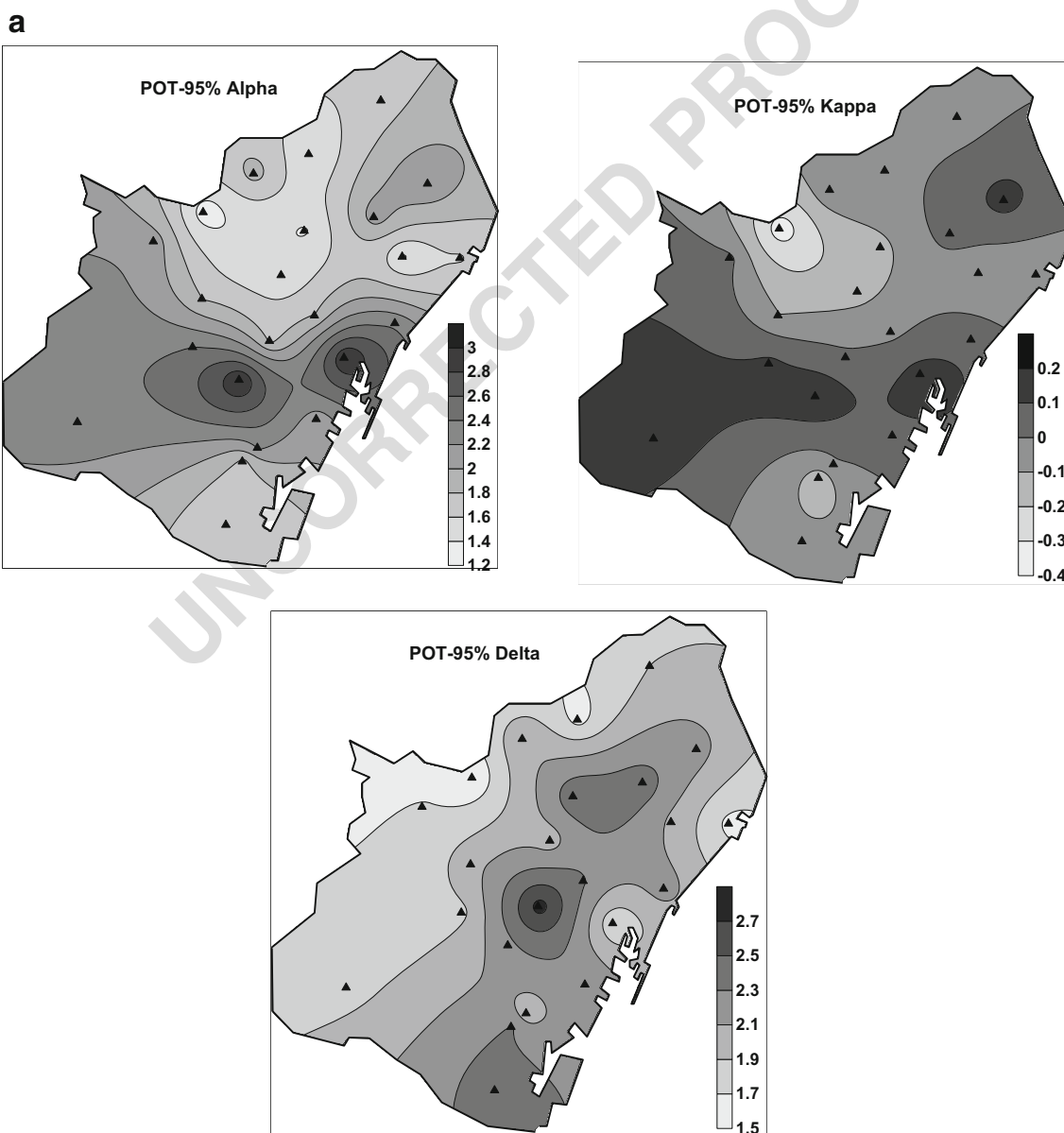


Fig. 3 Spatial distribution of parameters α , κ and δ of the GP distribution for POT derived from a 95% percentile and b the MEP

$$g(\beta T_r) = 1 - \frac{1}{(\beta T_r - 1)^k} \tag{7b}$$

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293 The return values of the extreme 5-min amounts at the network gauges are both derived from the values above 95% percentile and from the MEP by applying Eqs. 6 and 7a and 7b.

296
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298 Given that the analysed POT series are derived from wide
299 samples (from 3520 to 4260 5-min amounts depending on the
300 rain gauge), a high enough number of extreme intensities can
301 be assured. Return period curves will be expanded up to
302 75 years. Nevertheless, taking into consideration the recording
303 length of the urban rain rate network is 16 years, 5-min rain
304 amounts for return periods longer than 25 years have to be
305 carefully considered, as they have less reliability.

306 Finally, the AES are also obtained to make a complementary
307 estimation of return values applying the generalised extreme
308 value (GEV) distribution (Hosking and Wallis 1997). In
309 agreement with Lana et al. (2006), the return period values are
310 given as

$$x_r = (\alpha/k)[1-g(T_r)] + \delta \tag{8a}$$

with 311

$$g(T_r) = \left\{ -\ln \left(1 - \frac{1}{T_r} \right) \right\}^k \tag{8b}$$

α , κ and δ being the scale, shape and location parameters of the GEV distribution. 313
315

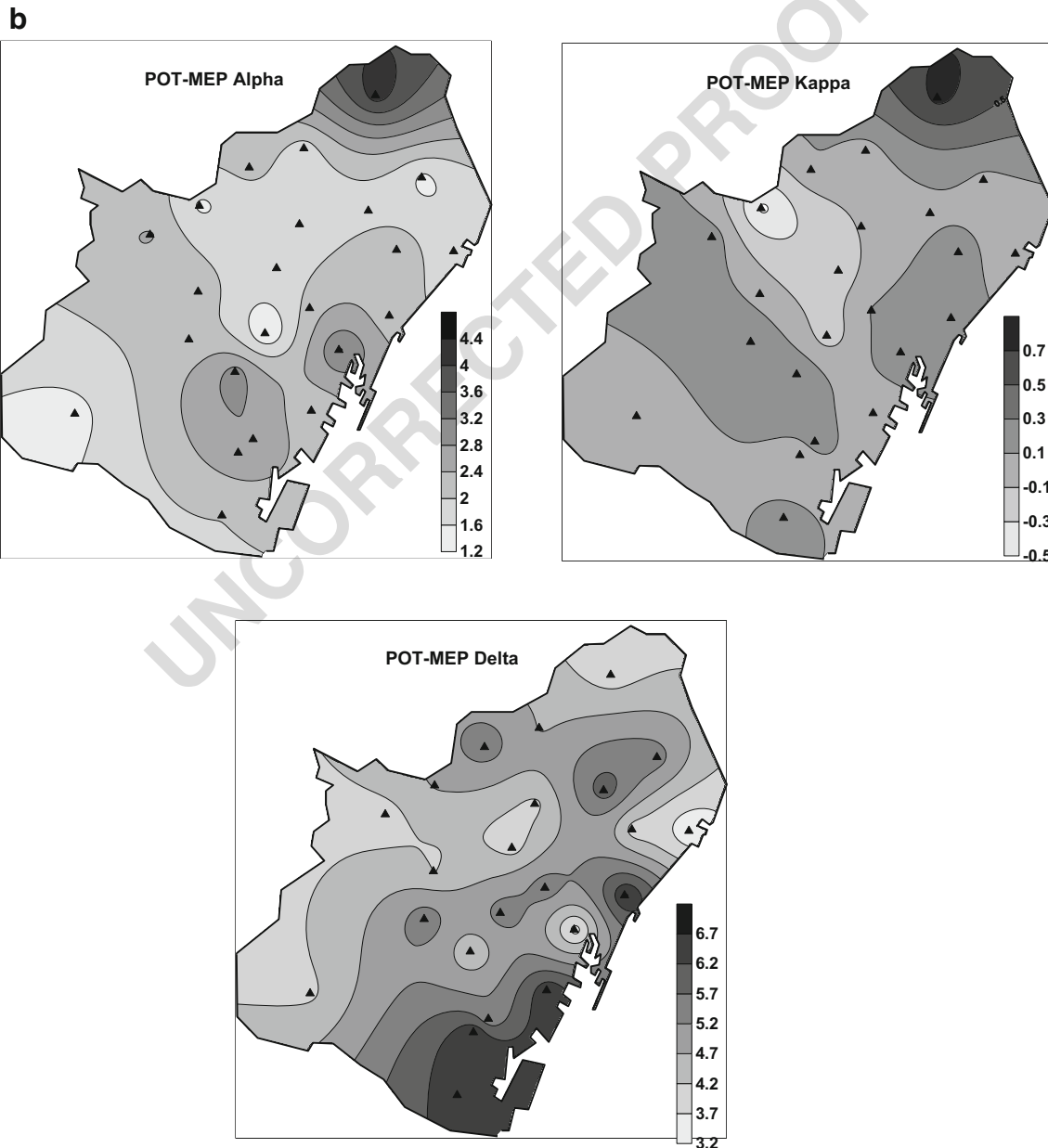


Fig. 3 (continued)

316 **4 Results**

317 **4.1 Distribution function and sampling strategy**

318 The best theoretical statistic model selection fitting the
 319 empiric distribution of extreme 5-min rain amounts is
 320 shown in Fig. 2a, b, where the L-skewness-kurtosis curves
 321 corresponding to GP or GLO models are compared with

the respective empiric values. In agreement with these
 figures, it is quite evident that all 23 sets of rain intensi-
 ties above the 95% percentile fit the GP model well. With
 respect to the MEP criterion, only two of these extreme
 series (gauges 3 and 10) would be better represented by
 the GLO instead of the GP model. Then, return period
 curves have been built for every gauge bearing in mind
 the respective best theoretical model.

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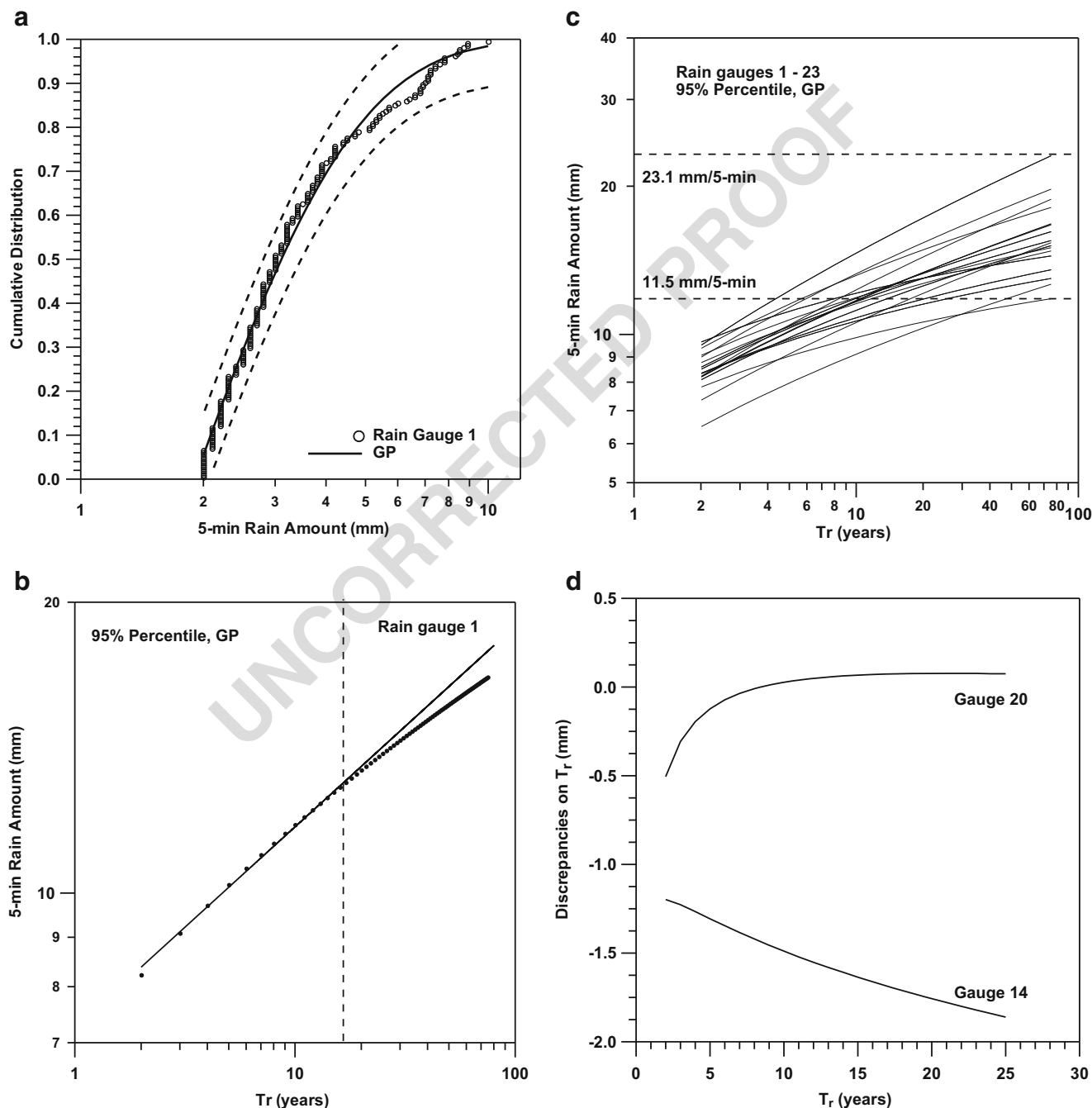


Fig. 4 a Fit of the POT by applying the 95% percentile to the GP distribution (gauge 1). Dashed lines correspond to the Kolmogorov-Smirnov 95% confidence bands and the thick continuous line represents

the GP model. b Return period curves for the same gauge. c The 17 return period curves. d Maximum positive and negative discrepancies between return periods derived from 95% percentile with and without declustering

330 Figure 3a, b shows the spatial distribution of scale, shape
 331 and location parameters for 95% percentile and MEP strategies across Barcelona. As expected, location parameter δ gives
 332 a good description of the spatial variability of the thresholds
 333 defining POT. Additionally, scale and shape parameters also
 334 show different spatial patterns when comparing 95% percentile
 335 maps with MEP maps.
 336

337 **4.2 Return period curves**

338 Figure 4a shows an example (gauge 1) of extreme 5-
 339 min amounts above the 95% percentile fitting the GP
 340 model well. Empirical extreme 5-min amounts are with-
 341 in 95% confidence bands of the Kolmogorov-Smirnov
 342 test (Benjamin and Cornell 1970; Press et al. 1992)
 343 quantified as $\pm 1.36/N^{1/2}$ taking into account that N rep-
 344 represents a large enough number of data. The correspond-
 345 ing example of return period curve is shown in Fig. 4b,
 346 where a more smooth change on the increasing evolu-
 347 tion of the return values for return periods approximate-
 348 ly close to 15 years can be observed. The whole set of
 349 return period curves is shown in Fig. 4c, where the
 350 different behaviour of extreme 5-min amount curves be-
 351 comes evident. First, whereas for $T_r=2$ years extremes
 352 exceed a range approximately from 6.5 to 9.5 mm/
 353 5 min, for a return period of 75 years, this interval
 354 changes from 11.5 to 23.1 mm/5 min. And second, the
 355 smoothing of the return value increase (Fig. 4b) is also
 356 found for the other 16 rain gauges, being defined as a
 357 relatively wide range (10–20 years) for which the slope
 358 of return period curves begins to diminish.
 359 Consequently, in spite of the relatively small urban area
 360 (about 100 km²), a different behaviour is found for ev-
 361 ery rain rate gauge, making the spatial heterogeneity of
 362 the extreme 5-min amounts on the urban area of
 363 Barcelona evident. Figure 4d shows two examples of
 364 the discrepancies on return periods between clustered
 365 and declustered 95% percentile series. While for gauge
 366 14, the maximum discrepancies are detected (−1.8 mm/
 367 5 min) for 25 years, gauge 20 is characterised by almost
 368 null differences for return periods exceeding 5 years.

369 With respect to the MEP criterion, an example for
 370 gauge 10 is shown in Fig. 5. Whereas the evolutions
 371 of MEP for other climatic data, as dry spell lengths, are
 372 characterised by a linear evolution of MEP up to a
 373 critical threshold from which this linear trend disappears
 374 (Lana et al. 2006), extreme 5-min amounts depict a
 375 different behaviour. When exceeding the critical thresh-
 376 old, the initial linearity is substituted for a different
 377 linear evolution of MEP with a clear negative slope.
 378 Figure 6a–c schematises the process to obtain the return
 379 period curves from the GP distribution when applying
 380 the MEP criterion. Figure 6a shows the POT fitting the

GP distribution for gauge 1 well as a common pattern 381
 for most of gauges, except for a few with a better fit to 382
 the GLO distribution. The return period curves also de- 383
 pict notable differences for the different gauges. As an 384
 example, Fig. 6b shows these curves for gauges 1 and 385
 14, while Fig. 6c shows the whole set of curves for the 386
 17 gauges considered. The behaviour of these curves 387
 becomes quite similar to that observed for POT selected 388
 according to 95% percentile criterion (Fig. 4c). Whereas 389
 the range of extreme values for $T_r=2$ years is quite 390
 similar to that observed in Fig. 4c, the range (from 391
 9.4 to 22.5 mm/5 min) is slightly different for $T_r=$ 392
 75 years. Again, the spatial heterogeneity of the extreme 393
 5-min amounts recorded at the urban network of 394
 Barcelona becomes quite evident. 395

The sets of POT derived from the MEP fitting GLO 396
 better instead of GP distribution stand only for a few 397
 gauges. The distribution for gauge 10 is shown in Fig. 398
 7. In agreement with this figure, the fit of empiric POT 399
 to the GLO distribution is very good. The discrepancies 400
 on the extreme 5-min amounts, when comparing 95% 401
 percentile and MEP criteria for gauge 10, are small. 402
 Whereas for a return period of 2 years this discrepancy 403
 is almost null (0.2 mm/5 min), for 75 years, it achieves 404
 a modest value of 2.5 mm/5 min. 405

Table 2 shows the return period values for 2, 5, 10 406
 and 25 years applying AES and POT (95% percentile, 407
 with and without declustering process, and MEP) strat- 408
 egies. While for 2, 5 and 10 years the absolute discrep- 409
 ancies between expected intensities depending on the 410
 sampling strategy are kept below 2.0 mm/5 min, for 411
 25 years, these discrepancies are almost null except for 412

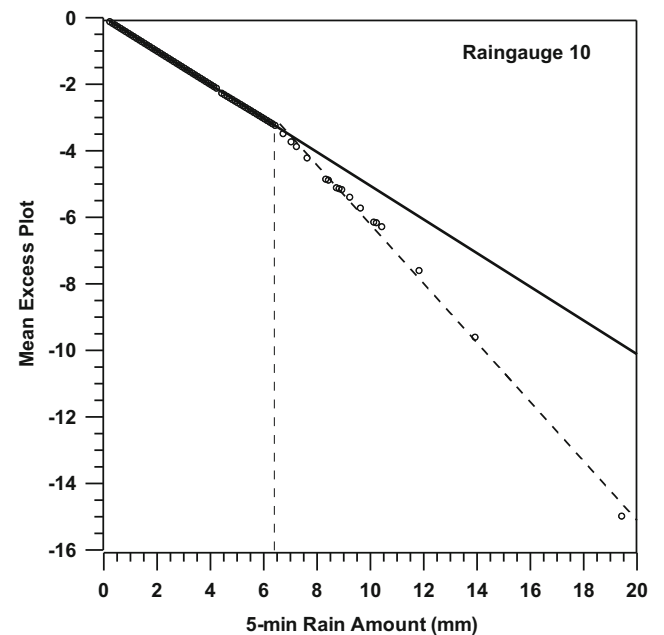


Fig. 5 MEP criterion applied to gauge 10

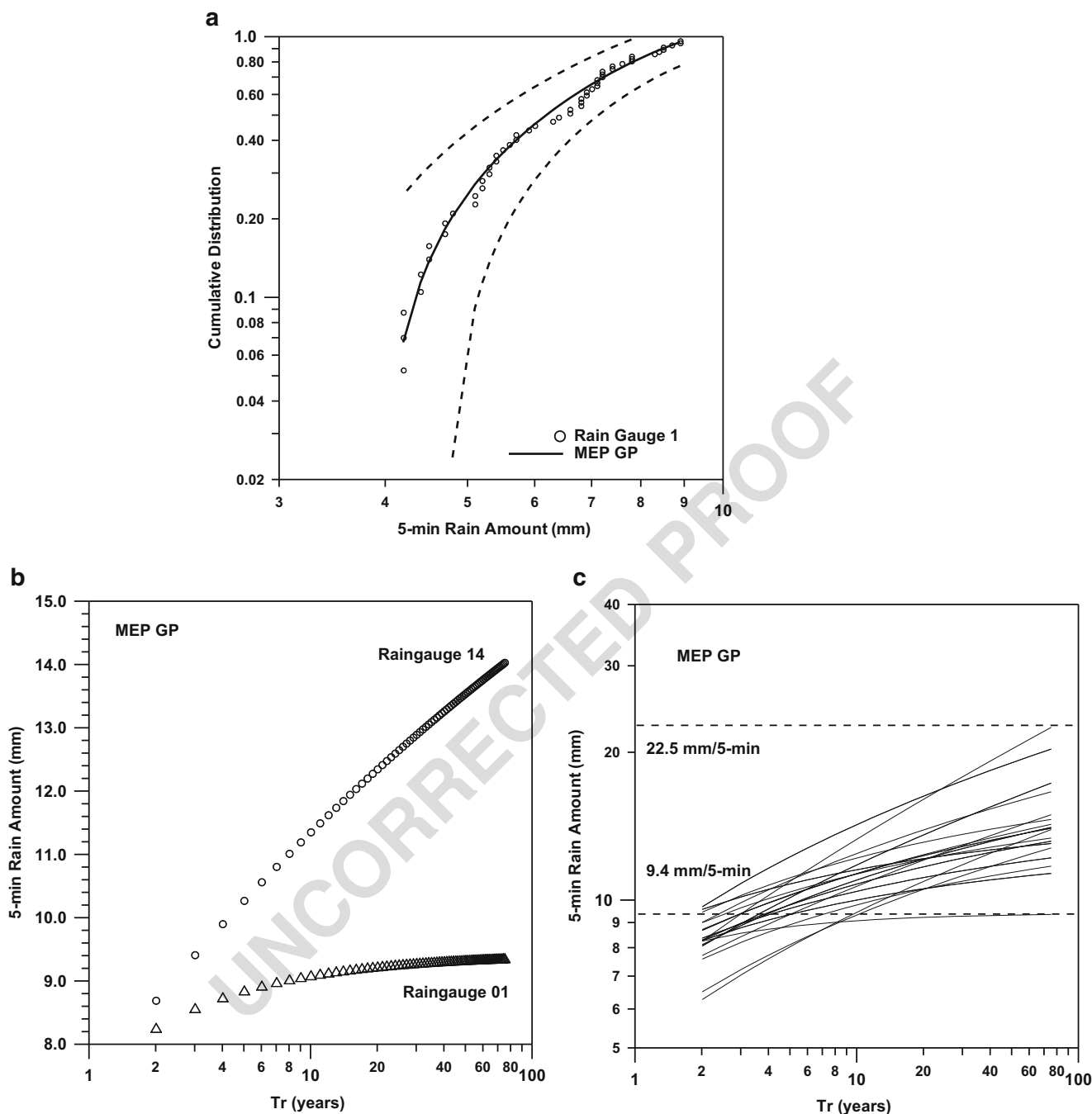


Fig. 6 a Fit of the POT by applying the MEP to the GP distribution (gauge 1). Dashed lines are the Kolmogorov-Smirnov 95% confidence bands and the thick continuous line represents the GP distribution. b Return period curves for gauges 1 and 14. c The 17 return period curves

413 gauge number 2. The largest absolute difference for this
 414 gauge (4.6 mm/5 min for 25 years) is found when compar-
 415 ing AES and POT (95% percentile) strategies. When
 416 considering declustered series derived from 95% percent-
 417 ile, 12 out of 17 return period curves depict slightly
 418 lesser 5-min rain amounts than those derived without
 419 declustering. Average discrepancies for the 2–25-year
 420 range vary from 0.1 to 1.5 mm/5 min with standard

421 deviations from 0.1 to 1.3 mm/5 min. For only five rain
 422 gauges, their discrepancies on average return period
 423 values are of opposite sign to the previous case, being
 424 slightly increased than those corresponding to the
 425 declustered series instead of those not declustered. In
 426 these cases, the average discrepancy varies from 0.1 to
 427 0.64 mm/5 min and the standard deviation from 0.14 to
 428 0.75 mm/5 min.

Return period curves for extreme 5-min rainfall amounts at the Barcelona urban network

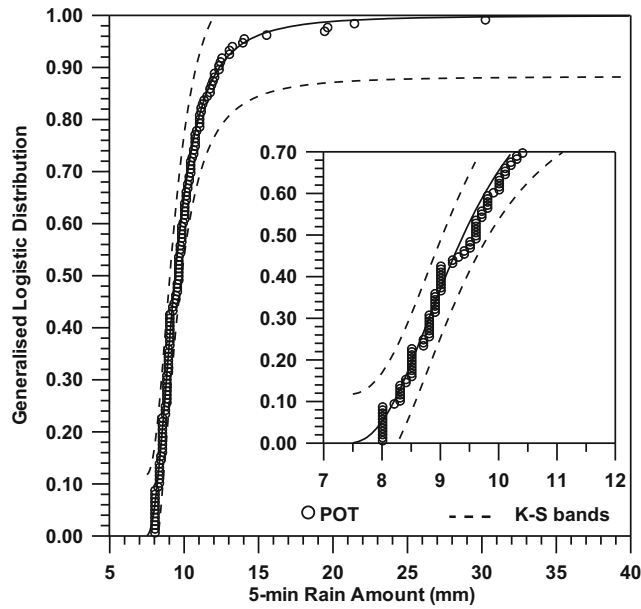


Fig. 7 Fit of the POT by applying the MEP to the GLO distribution (gauge10). Dashed lines are the Kolmogorov-Smirnov 95% confidence bands and the thick continuous line represents the GLO distribution

obtain return period curves. It is worth mentioning that discrepancies between 95% percentile and those obtained from MEP (in some cases close to 99% percentile) are a bit larger in comparison with, for instance, analysis of extreme dry spell lengths (Lana et al. 2006). In spite of these high thresholds, the number of 5-min amounts is high enough to build POT series leading to confident results, provided that the declustering process is not applied to the MEP series.

4.3 Overall linear time trends

Another relevant question is the possibility of time trends on POT series. If these trends were notably high, return period curves, based on stationary POT, could be submitted to some biases leading to over-/underestimation of predicted extreme 5-min amounts. Figure 8 shows the time evolution of extreme 5-min amounts above 6.0 mm/5 min, the threshold to be exceeded by rainfall intensities with a return period of 2 years. It can be assessed that the small negative global linear trend of -0.11 mm/5 min/year is characterised by a Mann-Kendall statistic (Mitchell et al. 1966) of -0.07 . In short, this possible small time trend is not statistically significant, given that its confidence level would be less than 5%. Consequently, it can be assumed that extreme 5-min rain amounts along the recording period would be only submitted to fluctuations and then return period curves should be accepted. It should be also considered that the number of empiric extremes shown in Fig. 8 is small but not negligible (60 values), permitting a right

Table 3 summarises the respective thresholds for the 95% percentile and MEP strategies. Systematically, thresholds derived from MEP (from 3.0 up to 6.8 mm/5 min) are higher than those obtained applying 95% percentile (from 1.5 to 2.9 mm/5 min), being their absolute difference below 2.5 mm/5 min, except for gauges 18 and 20 with discrepancies above 4.0 mm/5 min. As percentiles associated with MEP thresholds keep systematically above 95%, MEP criterion is more restrictive than 95% percentile when defining POT to

Q5 t2.1 Table 2 Extreme 5-min rain amounts (mm/5 min) obtained with the AES, 95% percentile and the MEP criteria for return periods from 2 to 25 years for the selected 17 gauges

t2.2 Gauge	$T_r = 2$ years				$T_r = 5$ years				$T_r = 10$ years				$T_r = 25$ years			
	AES	95%	95%*	MEP	AES	95%	95%*	MEP	AES	95%	95%*	MEP	AES	95%	95%*	MEP
t2.4 1	7.2	8.2	7.4	8.3	8.7	10.2	9.3	8.9	9.4	11.8	10.7	9.1	10.2	14.0	12.4	9.3
t2.5 2	7.5	7.8	7.1	7.7	10.1	9.1	8.9	9.4	12.2	9.9	10.2	10.7	15.5	10.9	11.9	12.6
t2.6 5	7.1	9.0	7.2	9.0	10.0	11.4	9.8	11.0	12.0	13.3	12.1	12.5	15.0	16.1	15.4	14.4
t2.7 6	7.0	8.2	6.5	8.3	9.7	10.5	9.1	11.0	12.0	12.4	11.2	13.3	15.7	15.1	14.3	17.1
t2.8 7	8.2	9.4	8.3	9.5	10.7	11.6	10.8	11.1	12.2	13.2	12.7	12.2	14.0	15.4	15.0	13.4
t2.9 8	6.4	6.5	5.7	6.5	8.4	8.0	7.3	8.1	9.7	9.1	8.5	9.4	11.4	10.7	10.0	10.9
t2.10 9	6.4	7.4	6.5	7.6	8.4	9.2	8.3	8.9	9.6	10.6	9.7	9.8	11.0	12.7	11.6	10.8
t2.11 10	8.3	9.5	8.4	9.7	11.9	12.3	11.5	12.3	14.6	14.7	14.1	14.3	18.3	18.2	18.0	17.0
t2.12 11	7.7	9.7	8.5	9.6	10.0	11.2	11.2	10.8	11.7	12.2	12.6	11.6	14.0	13.3	14.8	12.4
t2.13 14	7.2	8.6	7.4	8.7	9.4	10.5	9.2	10.3	10.9	11.9	10.4	11.4	13.0	13.8	12.0	12.7
t2.14 15	7.9	8.2	7.4	8.3	10.0	10.2	9.3	9.8	11.4	11.7	10.7	10.8	13.1	13.9	12.6	12.0
t2.15 16	7.5	8.3	7.5	8.3	8.9	9.7	9.4	9.4	9.9	10.7	10.9	10.0	11.3	11.8	12.6	10.7
t2.16 17	7.7	8.1	7.0	8.1	10.0	9.9	9.1	9.8	11.2	11.2	10.7	11.0	12.5	13.0	12.7	12.5
t2.17 18	7.1	8.4	7.6	8.1	9.4	9.8	9.7	10.1	11.2	10.8	11.2	11.8	13.7	12.1	13.0	14.2
t2.18 19	7.5	8.5	6.8	8.4	9.8	10.3	9.4	9.6	11.0	11.7	11.5	10.4	12.2	13.5	14.5	11.3
t2.19 20	8.6	9.1	8.6	9.0	10.6	10.7	10.6	10.4	11.6	11.9	11.9	11.3	12.7	13.4	13.5	12.4
t2.20 22	7.7	8.8	7.5	8.7	9.6	10.4	9.7	10.3	10.8	11.6	11.4	11.4	12.1	13.1	13.7	12.7

*Results obtained for declustered series are designed as 95%

t3.1 **Table 3** Five-minute rain amount thresholds, given in mm/5 min, to select POT from 95% percentile and MEP. Corresponding percentiles for the MEP option are also included

t3.2	Gauge	95% percentile (mm/5 min)	MEP (mm/5 min)	MEP (%)
t3.3	1	2.0	4.2	98.7
t3.4	2	1.9	4.2	98.2
t3.5	3	1.5	3.8	99.1
t3.6	4	2.4	4.0	98.5
t3.7	5	2.1	4.2	98.4
t3.8	6	2.0	4.2	98.8
t3.9	7	2.1	4.2	98.9
t3.10	8	1.7	4.8	99.5
t3.11	9	2.0	4.2	98.8
t3.12	10	2.4	6.1	99.4
t3.13	11	2.4	4.2	97.6
t3.14	12	2.9	4.2	98.9
t3.15	13	1.7	3.0	98.0
t3.16	14	2.3	4.2	99.1
t3.17	15	2.4	4.0	99.5
t3.18	16	2.0	4.2	99.1
t3.19	17	2.2	4.2	99.2
t3.20	18	2.4	6.6	99.6
t3.21	19	1.9	4.2	98.3
t3.22	20	2.3	6.8	99.4
t3.23	21	2.2	5.4	99.0
t3.24	22	2.5	6.0	99.1
t3.25	23	1.9	3.4	97.3

Mann-Kendall statistic quantification. Nevertheless, a sampling length of 16 years does not allow a confident extrapolation of this global time trend.

4.4 Spatial distribution of extreme 5-min rain amounts

The spatial distributions of extreme 5-min amounts for return periods of 10, 25 and 50 years are shown in Fig. 9a, b. It is worth mentioning the spatial heterogeneity of the expected intensity, with two nuclei of maximum extreme intensity (gauges 6 and 10) close to the Barcelona harbour and the Littoral chain. The spatial distribution of the return period maps may be strongly influenced by the topography of the city and neighbouring areas. For example, when eastern and south-eastern advections provide heavy rains, the nucleus of maximum extremes close to the Barcelona harbour is windward of a low hill (150 m a.s.l.), with a strong steep slope facing the coast (Fig. 1). The other nucleus of maximum extremes appears very close to the Littoral chain (500 m a.s.l.). Very likely, the same causes concerning eastern advections proposed for the first nucleus would be right for the second. With respect to areas with the lowest extremes, one of these is detected along the seaside. The other appears towards the western limit of Barcelona City, close to the lowest heights of the Littoral chain and the plain southern of the urban area. In short, the spatial variability of extreme 5-min amount regime is clearly shown in Figs. 3a, b and 9a, b.

5 Conclusions

It has been verified that most of the 23 time series of extreme 5-min rain amounts fit very well the GP distribution, whatever the criterion considered (95% percentile or MEP) to select the POT. Only for two gauges is the best fit obtained by using the GLO distribution for MEP methodology. With respect to the return period curves, some differences have been found between predicted extremes based on 95% percentile and MEP criteria. Nevertheless, except for a small number of gauges, these discrepancies are not very relevant, especially for medium and short return periods. Additionally, absolute discrepancies between AES and POT strategies are small, except for gauge number 2 and return periods of 25 and 50 years, for which these discrepancies achieve a maximum of 7.0 mm/5 min. Given that the number of recording years is low for a confident estimation of AES, return period curves derived from POT should be more confident. Even though the thresholds for 95% percentile differ from those derived from the MEP strategy (Table 3), it is worth mentioning that return period maps for 5, 10 and 25 years (Fig. 9a, b) from both strategies show very similar geographic patterns and 5-min amounts. Also, the differences between return period values

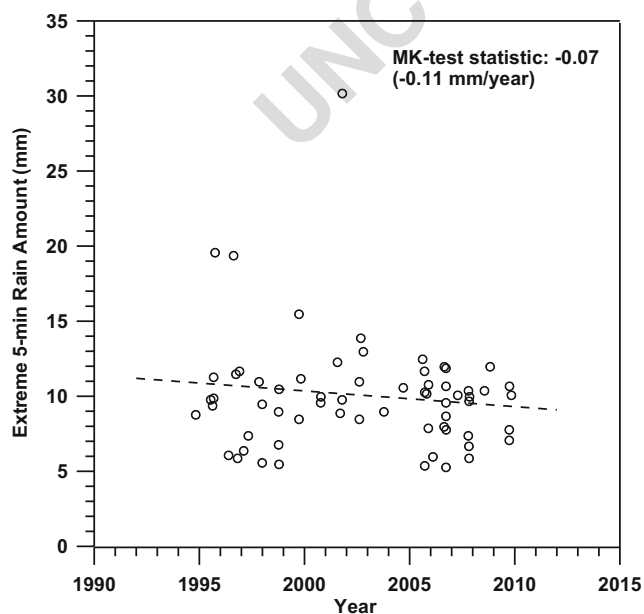


Fig. 8 Global linear time trend for extreme 5-min amounts exceeding theoretical values derived for 2 years return period

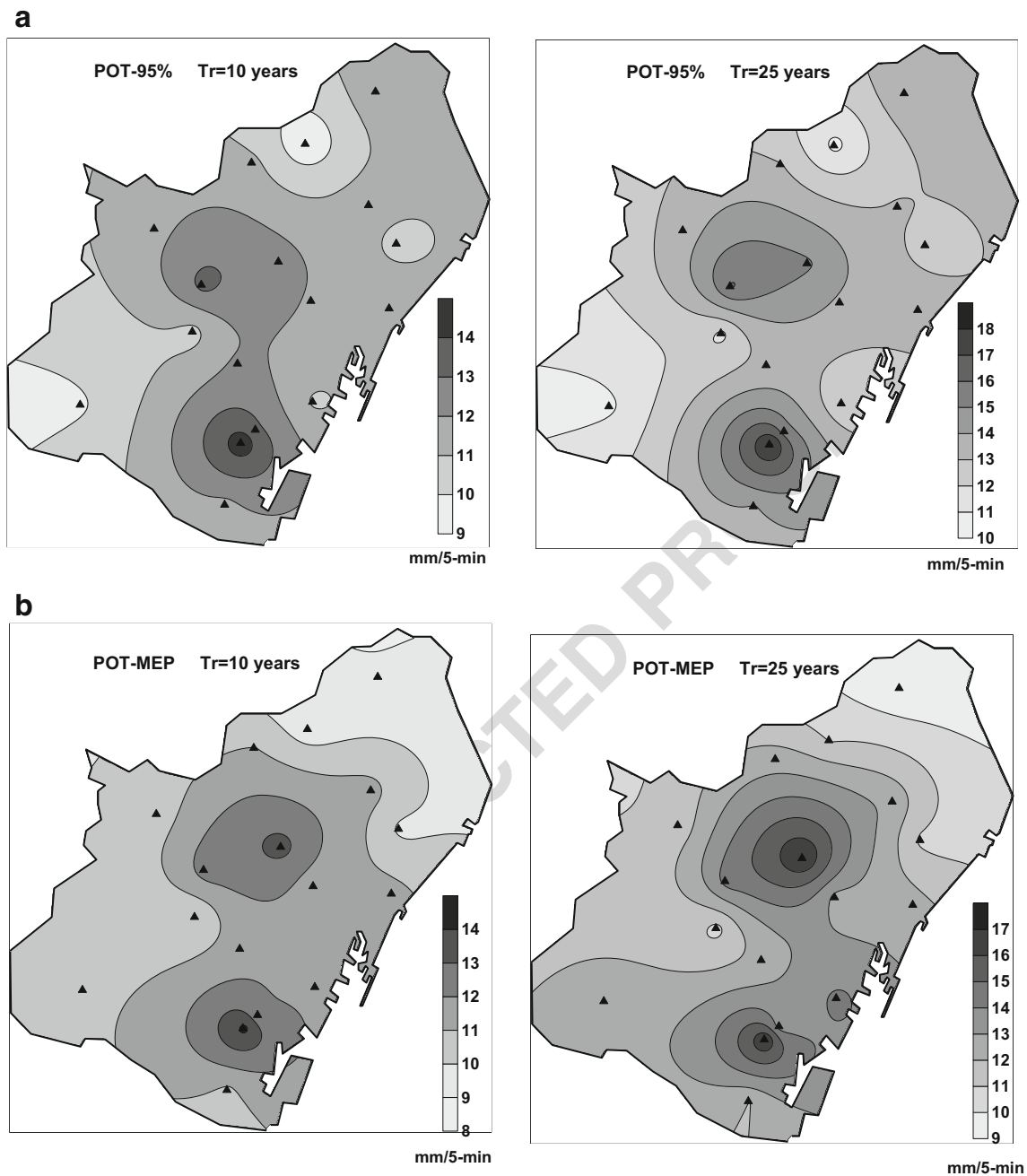


Fig. 9 Return period maps (10 and 25 years) covering the urban area of Barcelona for POT obtained by applying **a** 95% percentile and **b** the MEP. Rain rates are given in mm/5 min

516 derived from 95% percentile with and without declustering
 517 process suggest that the discrepancies are not very relevant
 518 in most cases. In consequence, two questions should be con-
 519 sidered before deducing practical consequences derived from
 520 the declustering process. On one hand, the independence of
 521 extremes should be guaranteed and the mathematical theory of
 522 statistical extreme distribution rightly applied. On the other
 523 hand, the risk of flash floods would be only partially consid-
 524 ered due to the declustering process, given that relevant 5-min
 525 rain amounts close to a declustered extreme would not be
 526 considered.

527 From an applied point of view, it is relevant that the detec-
 528 tion of maximum extremes for the three return period maps of
 529 5, 10 and 25 years (Fig. 9) can be interpreted and justified in
 530 terms of topographic patterns of Barcelona City and
 531 neighbouring areas, as also in terms of atmospheric dynamics,
 532 as convective processes and eastern and south-eastern advec-
 533 tions, which also notably contribute to rain amounts at month-
 534 ly and annual scales. The short recording period of the
 535 Barcelona network (years 1994–2009) could be a shortcoming
 536 to derive confident return period maps for long return periods.
 537 Nevertheless, relatively short periods (below 25 years) could

538 be used to quantify flood risks and improve drainage systems.
 539 For instance, for a return period of just 10 years, a great per-
 540 centage of the urban area could be affected by extreme inten-
 541 sities exceeding 11–12 mm/5 min, which would increase
 542 above 13–14 mm/5 min according to the return period map
 543 of 25 years. Finally, it has to be remembered that the global
 544 linear time trend on extreme records is negative, small and not
 545 statistically significant. In consequence, it cannot be consid-
 546 ered as a factor biasing predicted extreme 5-min amounts.
 547 Consequently, Barcelona flood risks in the near future would
 548 be inherent to the statistics of the return period curves, but not
 549 due to remarkable changes on atmospheric dynamics notably
 550 increasing or decreasing the intensity of 5-min episodes. In
 551 short, the present analysis should contribute to improving
 552 the knowledge on urban flood risks and to designing better
 553 drainage strategies to mitigate the effects of very heavy
 554 rainfalls.

Q6 555 **Appendix. Kendall- τ test of independence**

556 If a set of $\{z_i\}$, $i = 1, \dots, n$, peaks are selected from a time series
 557 and their associated ranks, $\{R_i\}$ are determined, the Kendall- τ
 558 test can be applied to verify the independence of the series,
 559 usually with a probability exceeding 95%. After obtaining the
 560 set of rank pairs $\{(R_1, R_2), (R_2, R_3), \dots, (R_{n-1}, R_n)\}$, the
 561 number of discordances n_d or, in other words, the number of
 562 pairs (R_i, R_{i+1}) and (R_j, R_{j+1}) accomplishing either $R_i < R_j$ and
 563 $R_{i+1} > R_{j+1}$ or $R_i > R_j$ and $R_{i+1} < R_{j+1}$, with $i = 1, \dots, n-1$, $j =$
 564 $1, \dots, n-1$ and $i \neq j$ leads to the empiric Kendall- τ statistic

$$\tau_{\text{emp}} = 1 - \frac{4n_d}{(n-1)(n-2)} \quad (9)$$

567
 568 **566** The null hypothesis of independent $\{z_i\}$ peaks approaches
 569 τ to a normal random variable, provided that the number of
 570 samples n exceeds 10. The expected value of τ will be

$$\langle \tau \rangle = -\frac{2}{3(n-1)} \quad (10)$$

572 and its variance

$$\sigma^2(\tau) = \frac{20n^3 - 74n^2 + 54n + 148}{45(n-1)^2(n-2)^2} \quad (11)$$

575
 576 **576** If τ_{emp} , given by Eq. (9), does not exceed

$$\tau_{0.95} = \langle \tau \rangle + 1.65\sigma(\tau) \quad (12)$$

578 the one-sided 95% test permits accepting the null hypothesis
 579 of $\{z_i\}$ independence with 95% confidence.

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