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Robust calibration of a water and pesticide transfer model at the catchment scale

Katarina Radišić¹²
Claire Lauvernet¹, Arthur Vidard²

¹INRAE, RiverLy, Lyon-Villeurbanne

²Univ. Grenoble-Alpes, Inria, CNRS, Grenoble-INP, LJK

Context: Pesticide transfer dynamics

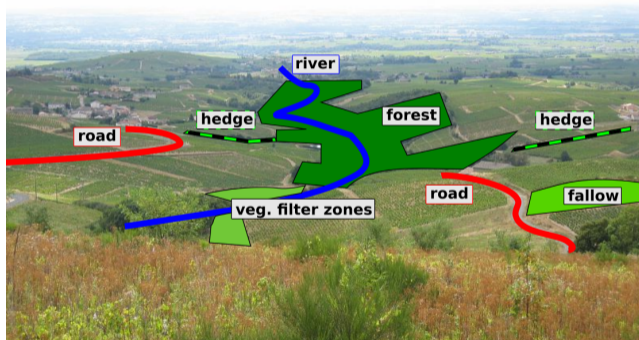
Landscape features speed up or slow down pesticide transfer from the plots to the river.



⇒ The configuration of the catchment influences the water quality.

Context: Pesticide transfer dynamics

Landscape features speed up or slow down pesticide transfer from the plots to the river.



⇒ The configuration of the catchment influences the water quality.

Context: PESHMELBA model

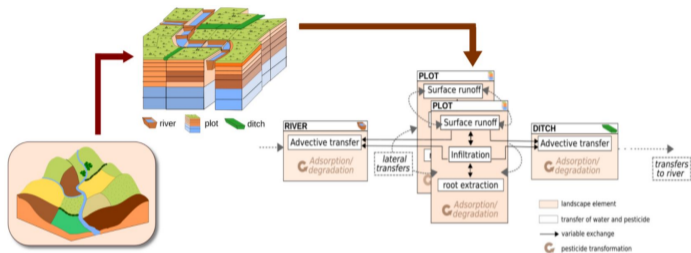


Figure: PESHMELBA model, [7].

- not all **parameters** can be measured
- → **calibration** of parameters through field observations

- calibration sensitive to **forcing uncertainties**

- process-oriented, physically-based, coupling with landscape features
- simulates water and pesticide transfers on an agricultural catchment
- distributed model, numerous parameters to calibrate

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- Stochastic emulator \hat{f}_s
 - Fitting
 - Generate new trajectories
 - Validation vs f_s

Robust calibration with \hat{f}_s

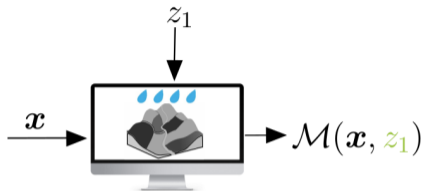
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Moisture profiles

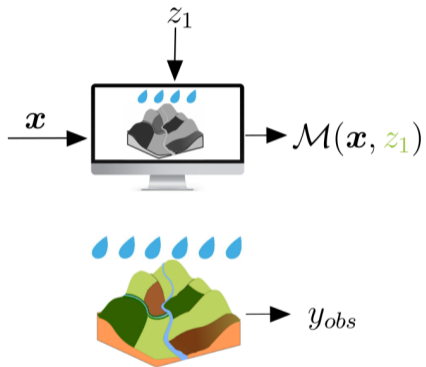
Results

- Fit and validate \hat{f}_s
- Robust calibration with different thresholds c
- Compare robust calibration with classic approach

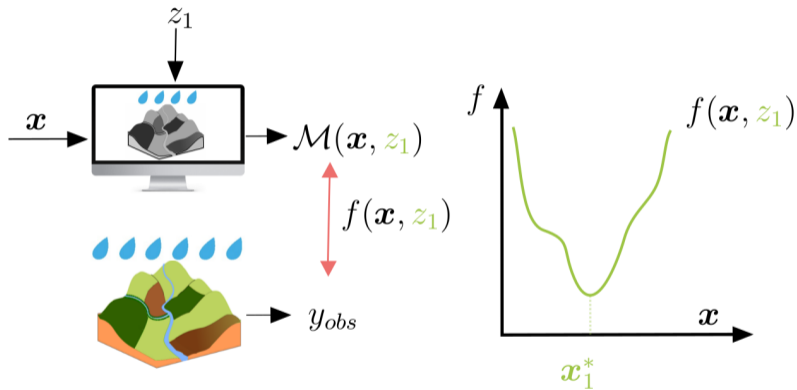
Introduction: Classic calibration



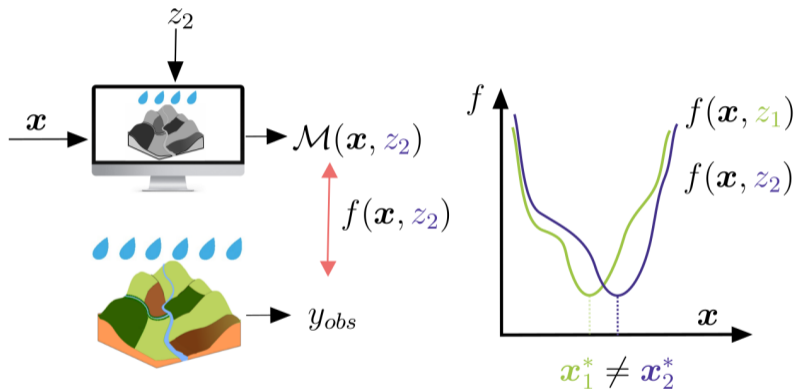
Introduction: Classic calibration



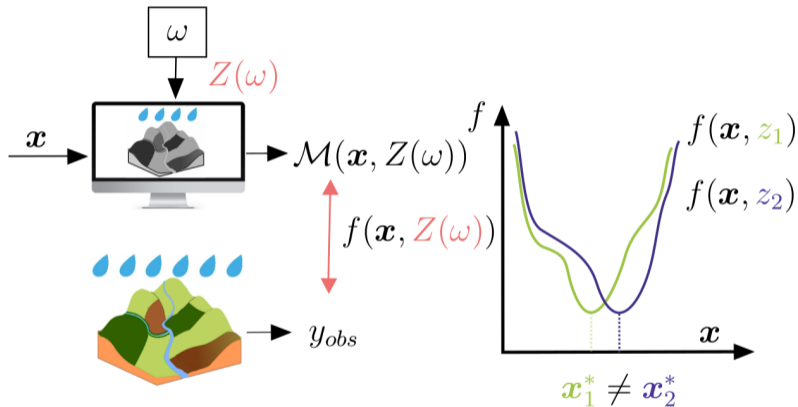
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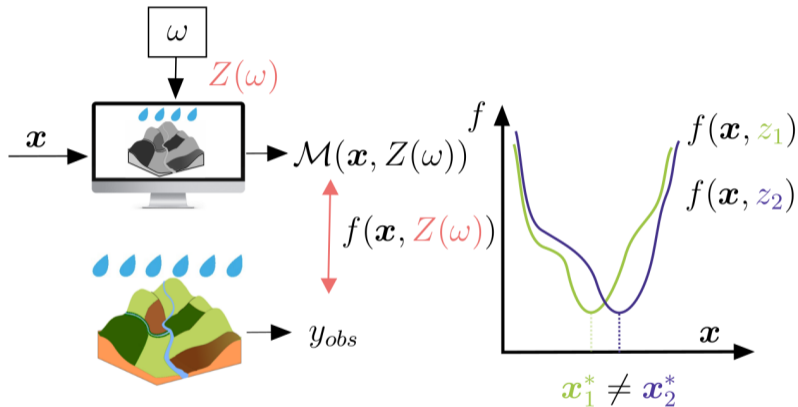
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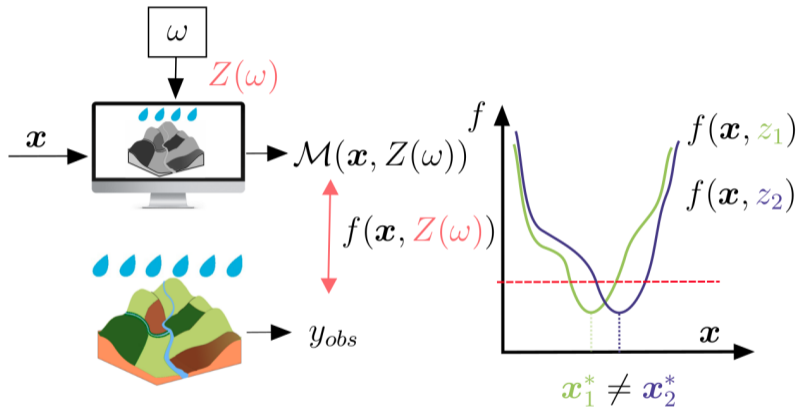


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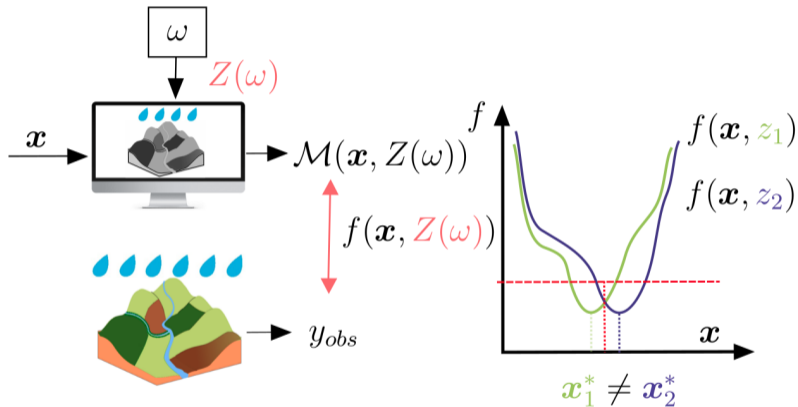
Calibration robuste : satisfait des conditions d'optimalité sous un ensemble de forçages

Introduction: Classic calibration



Calibration robuste : satisfait des conditions d'optimalité sous un ensemble de forçages

Introduction: Classic calibration



Robust calibration: satisfies optimality conditions under a set of forcings

Introduction: Robust calibration

1. Find \mathbf{x}_{robust}^* minimizing a QoI: the mean \mathbb{E} , the variance $\mathbb{V}ar$, or Pareto of the two [2, 6].
2. other definitions of robustness, excursion sets, relative regret [1, 8].

→ a thing in common : **computationally expensive**

- metamodel on the QoI of interest, or
- metamodel on the entire $\mathcal{D}_X \times \Omega$,

→ however the parametrization of Ω is highly model specific [5].

Our approach:

- take a non-intrusive approach in the space Ω [9, 4]
- estimate a stochastic emulator $\hat{f}_s(\mathbf{x}, \omega) \approx f_s(\mathbf{x}, \omega)$ over the whole space $\mathcal{D}_X \times \Omega$ [3]

→ use $\hat{f}_s(\mathbf{x}, \omega)$ to estimate different \mathbf{x}_{robust}^*

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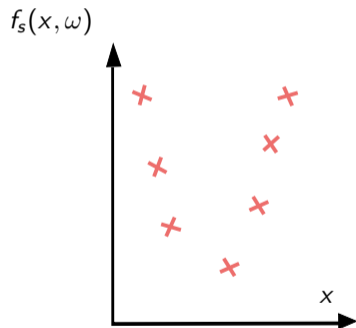
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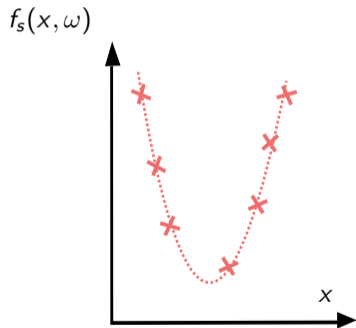
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Methodology: Polynomial chaos expansion (PCE)



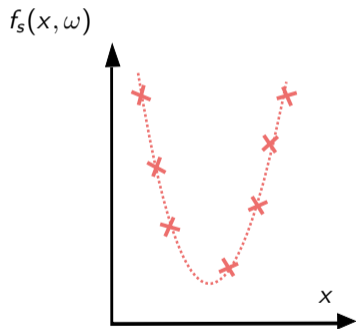
$$f_s(x, \omega_1) \approx$$

Methodology: Polynomial chaos expansion (PCE)



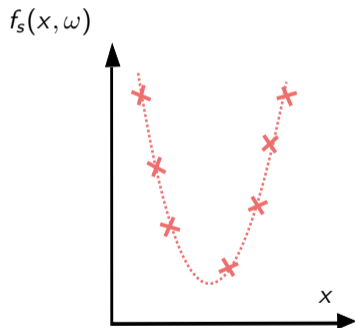
$$f_s(\mathbf{x}, \omega_1) \approx f_{PCE}^{(1)}(\mathbf{x})$$

Methodology: Polynomial chaos expansion (PCE)



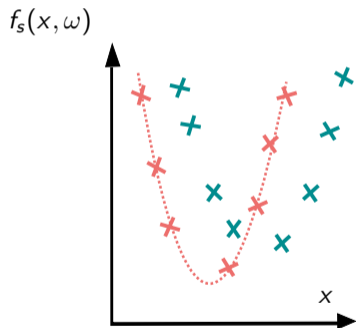
$$f_s(\mathbf{x}, \omega_1) \approx f_{PCE}^{(1)}(\mathbf{x}) = \sum_{\alpha \in \mathcal{A}} c_{\alpha} \psi_{\alpha}(\mathbf{x})$$

Methodology: Polynomial chaos expansion (PCE)



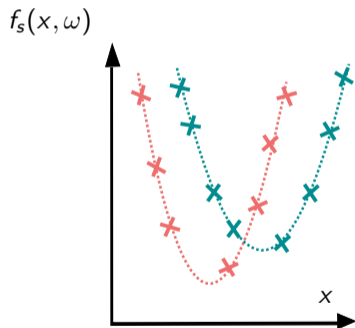
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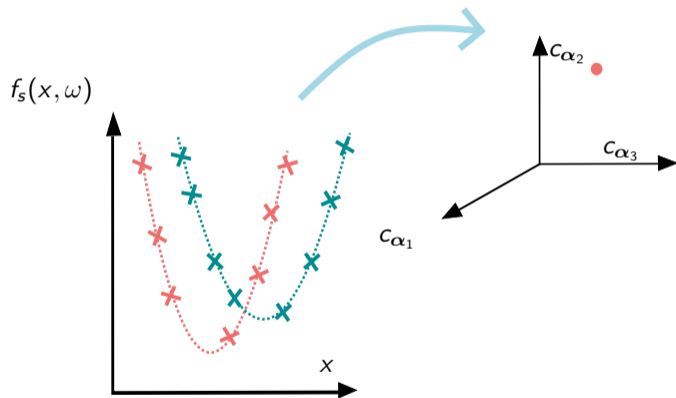
Methodology: Polynomial chaos expansion (PCE)



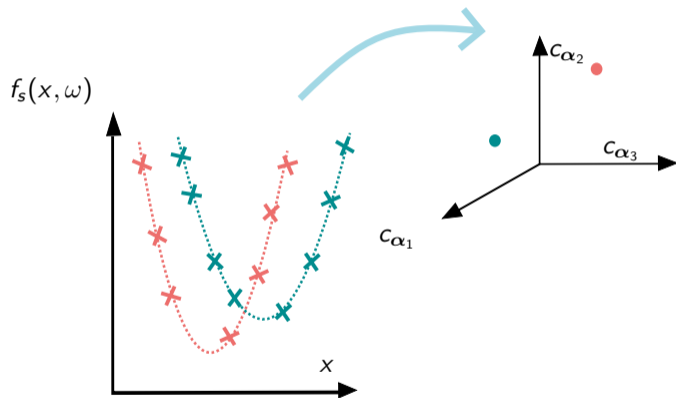
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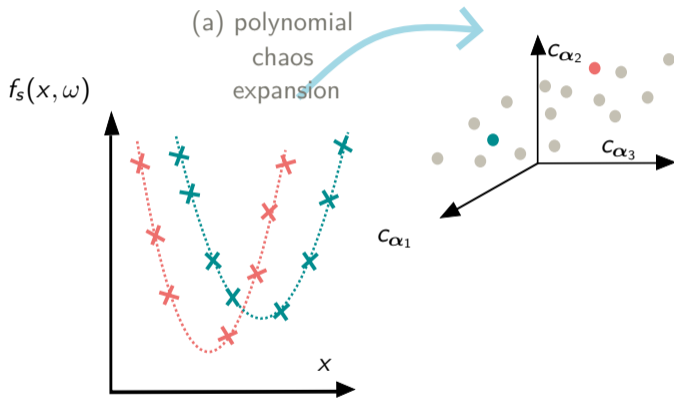
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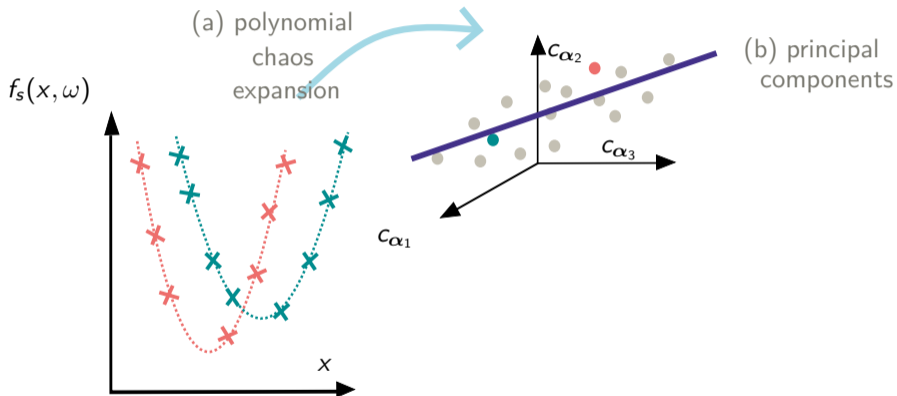
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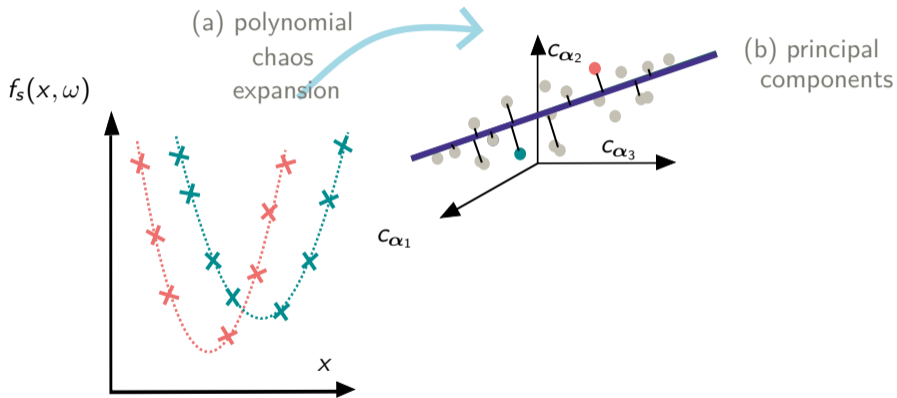
Methodology: Stochastic emulator \hat{f}_S : Fitting



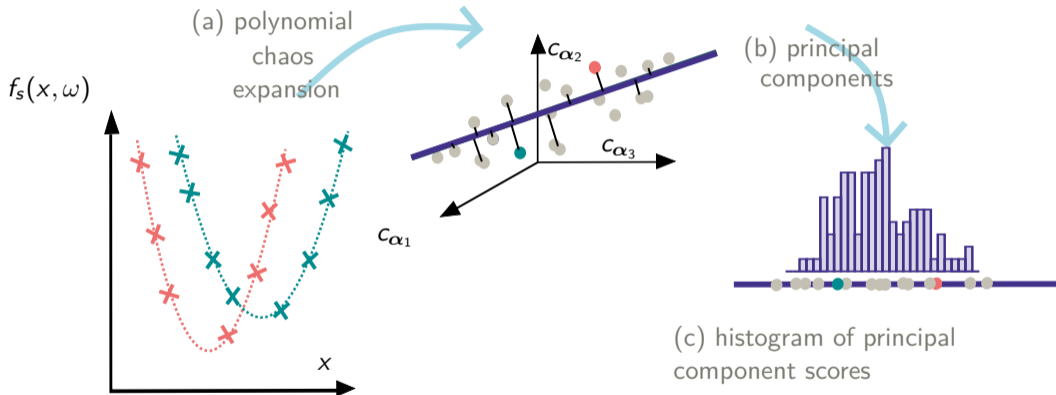
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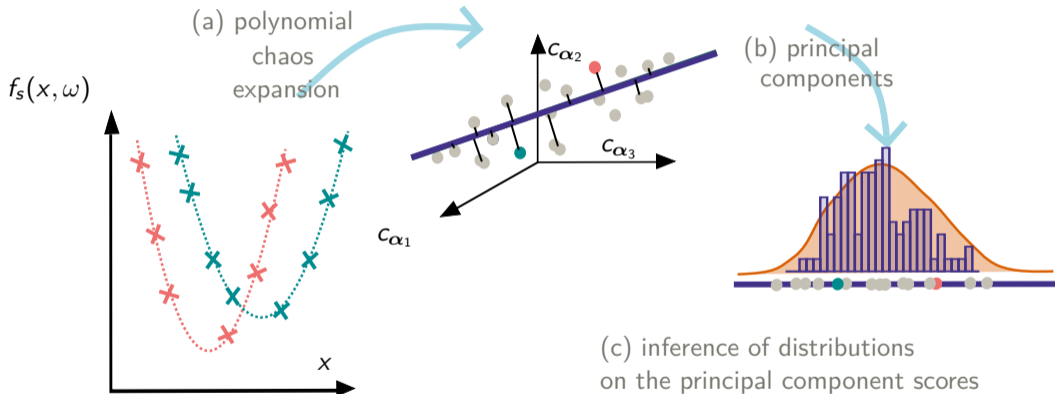
Methodology: Stochastic emulator \hat{f}_S : Fitting



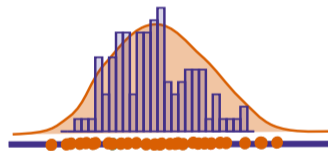
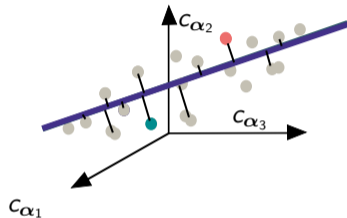
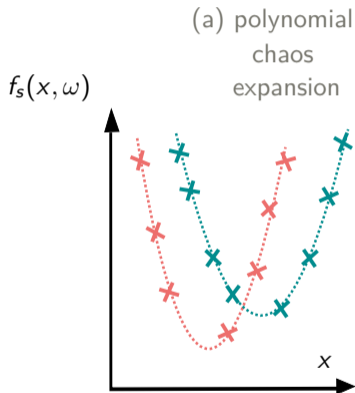
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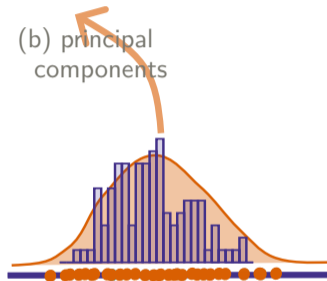
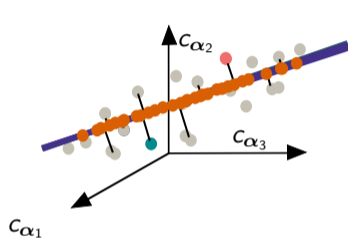
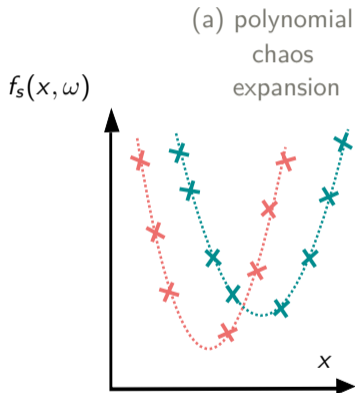
Methodology: Stochastic emulator \hat{f}_S : Fitting



Methodology: Stochastic emulator \hat{f}_S : Generate new trajectories

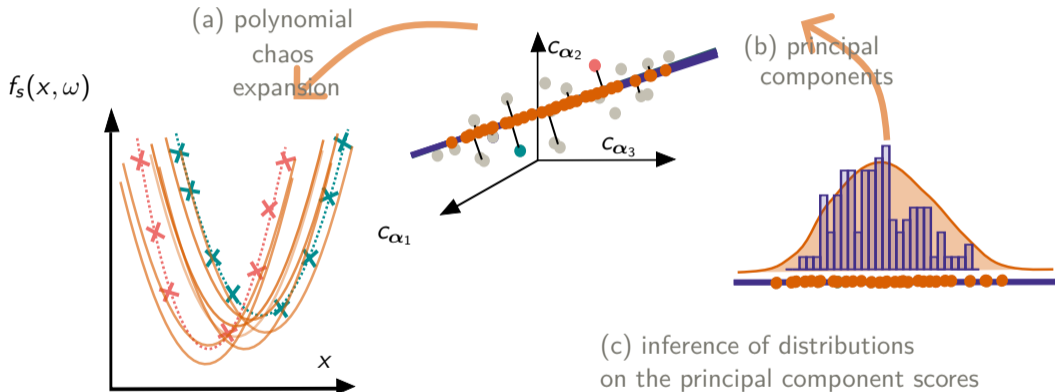


Methodology: Stochastic emulator \hat{f}_S : Generate new trajectories



(c) inference of distributions on the principal component scores

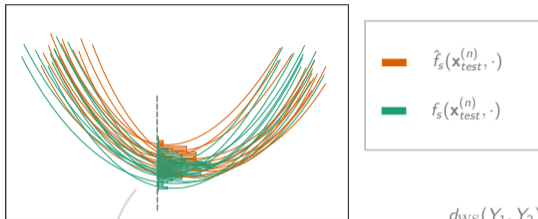
Methodology: Stochastic emulator \hat{f}_s : Generate new trajectories



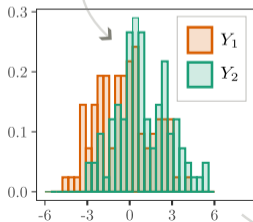
Methodology: Stochastic emulator \hat{f}_s : Validation vs f_s

Averaged normalized Wasserstein distance

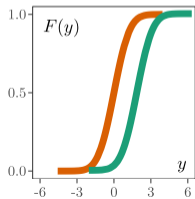
Cost function: metamodel and test



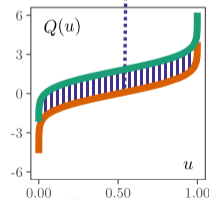
$$d_{WS}(Y_1, Y_2) = \sqrt{\int_0^1 (Q_1(u) - Q_2(u))^2 du}$$



Histograms
in one test point

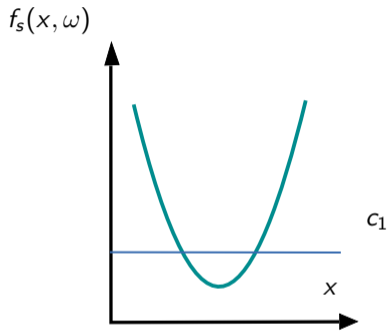


Cumulative
density function

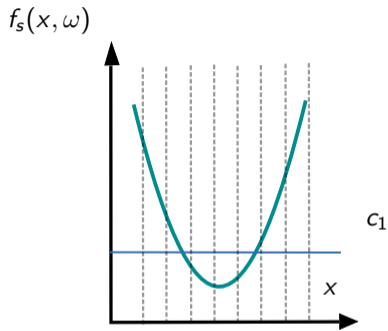


Quantile
function

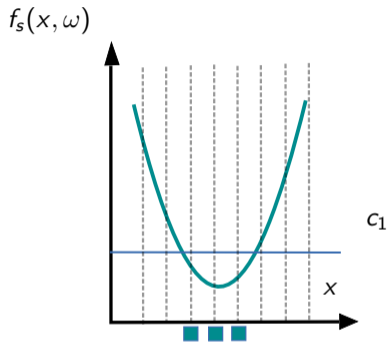
Methodology: Robust calibration with \hat{f}_S



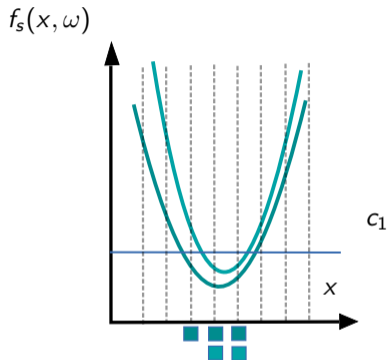
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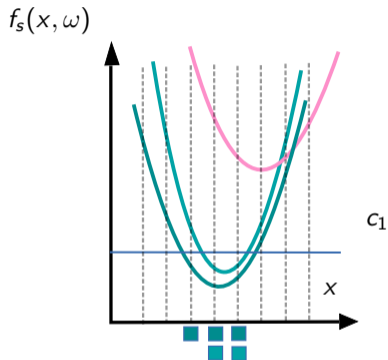
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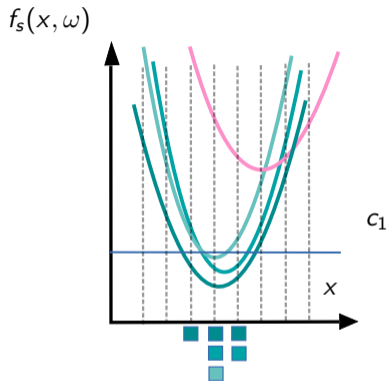
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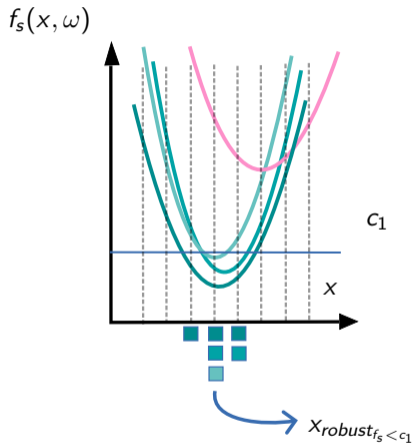
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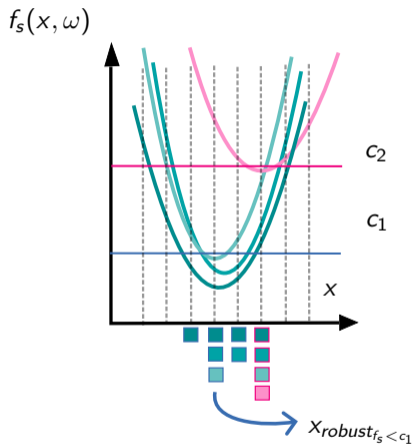
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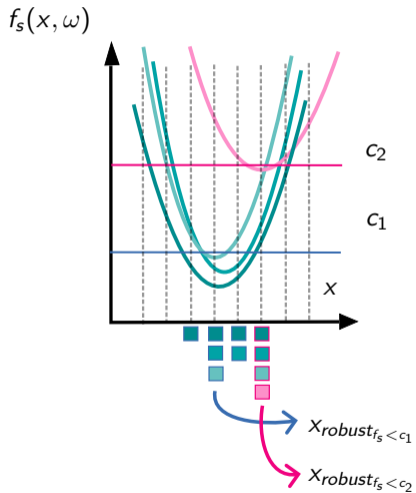


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Case study

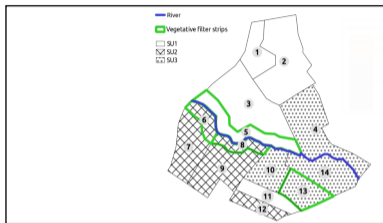
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Case study: Moisture profiles

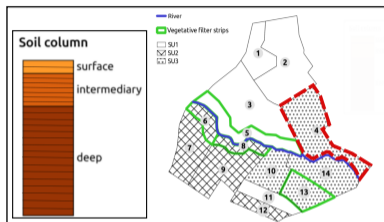
(c) PESHMELBA configuration



- parameters x (prior GSA), 5 params.
- forcing uncertainty Ω , rain error
- observation y_{obs} , moisture profile
- cost function f

Case study: Moisture profiles

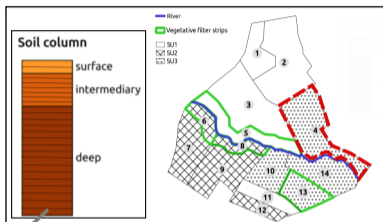
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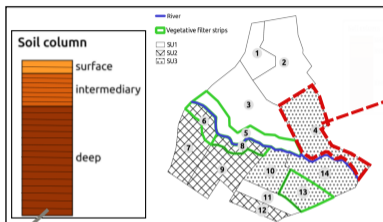
(b) Parameters to calibrate

Name	Definition
$\theta_{s,surf.}$	water content at saturation (surface)
$\theta_{s,inter.}$	water content at saturation (intermediary)
$\theta_{s,deep}$	water content at saturation (deep)
$\theta_{r,deep}$	residual water content (deep)
mn_{deep}	Van Genuchten retention curve parameter (deep)

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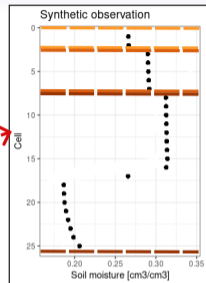
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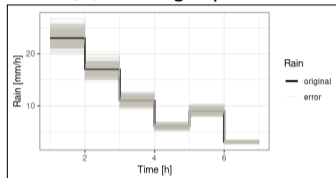


(d) Observation: moisture profile of plot 4

- parameters \times (prior GSA), 5 params.
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Case study: Moisture profiles

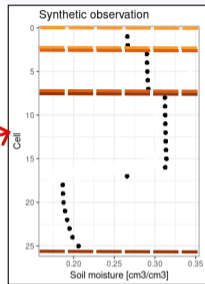
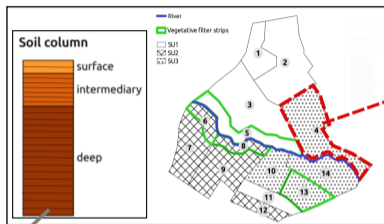
(a) Forcing input



(b) Parameters to calibrate

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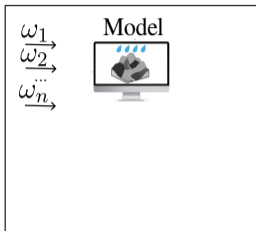
Case study

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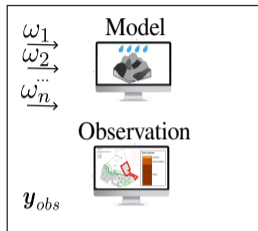
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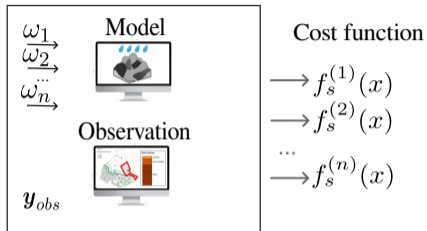
Results: Overview



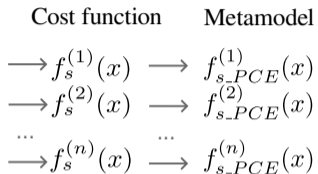
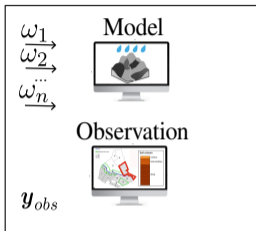
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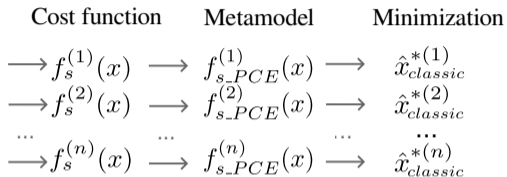
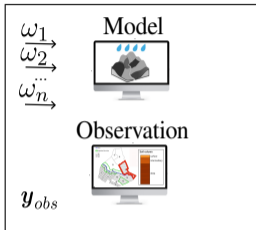
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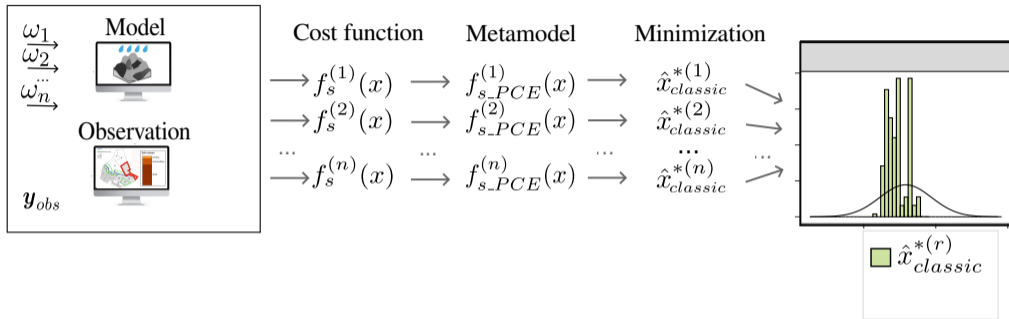
Results: Overview



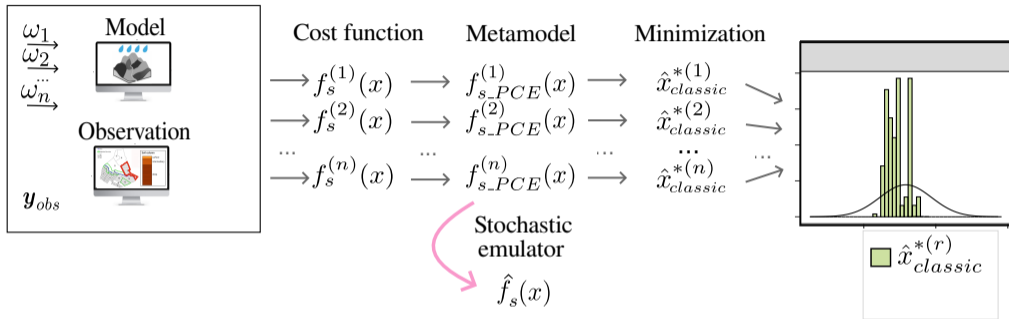
Results: Overview



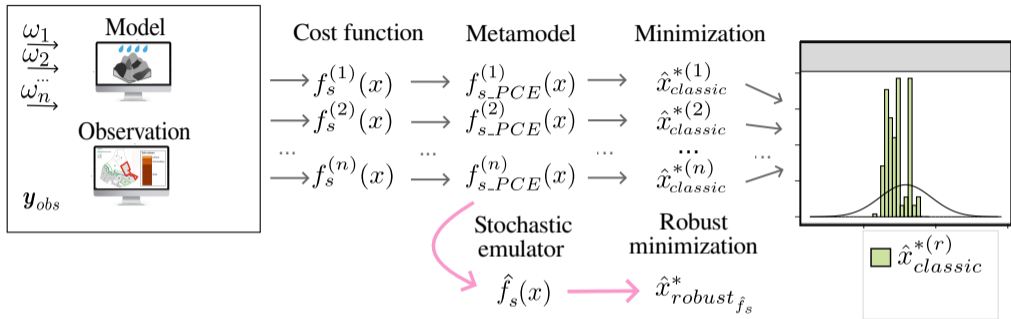
Results: Overview



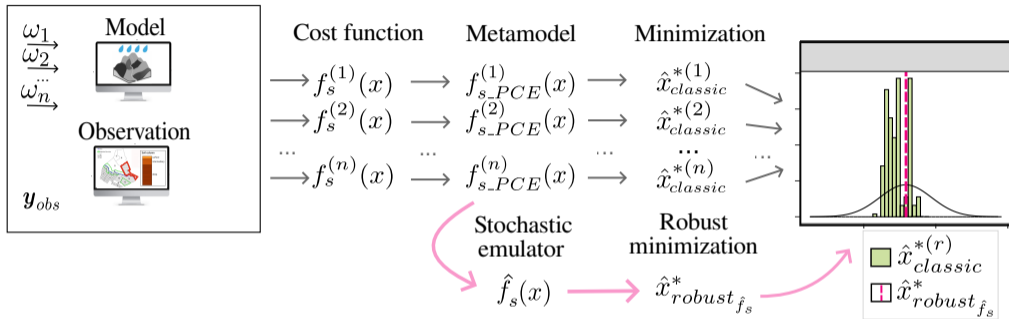
Results: Overview



Results: Overview

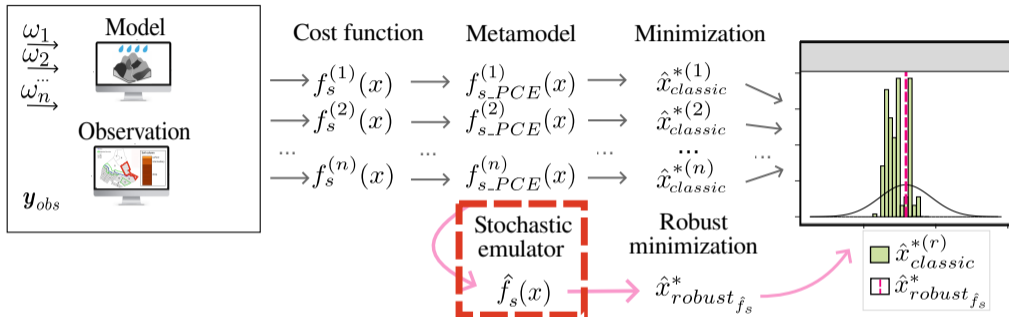


Results: Overview



1. Fit and validate \hat{f}_s .
2. Get robust calibration for different thresholds c .
3. Compare robust calibration to classic approach.

Results: Overview



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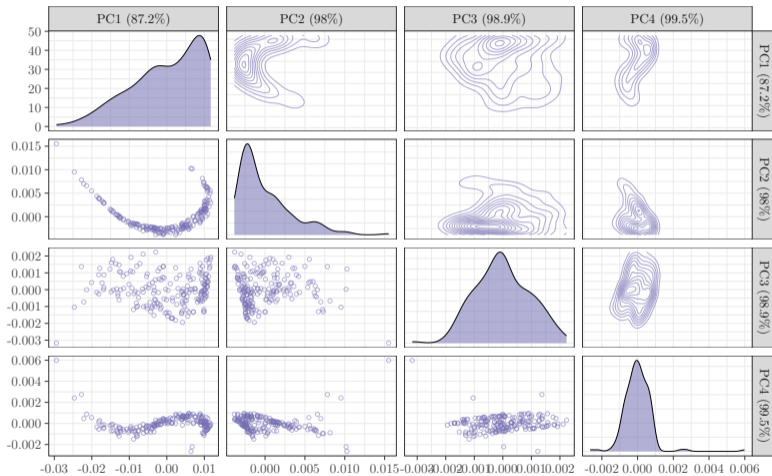
Results

Fit and validate \hat{f}_s

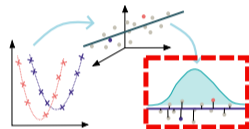
Robust calibration with different thresholds c

Compare robust calibration with classic approach

Results: Fit and validate \hat{f}_s

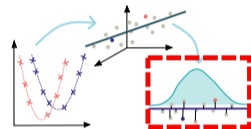
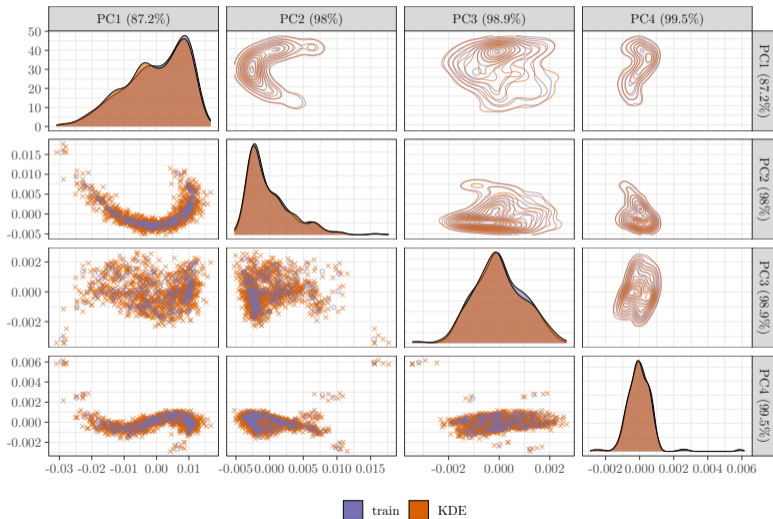


■ train



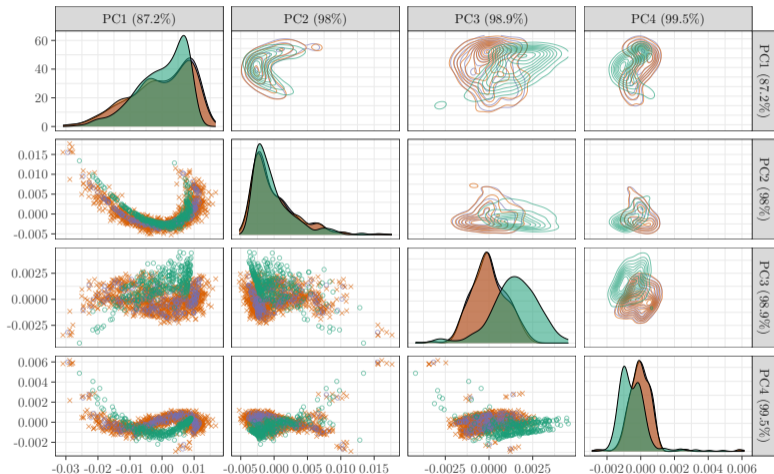
*latent space original
(test set) vs
metamodel*

Results: Fit and validate \hat{f}_s

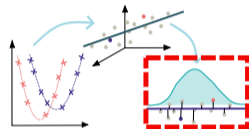


*latent space original
(test set) vs
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Results: Fit and validate \hat{f}_s

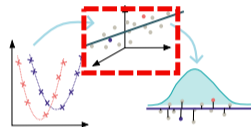
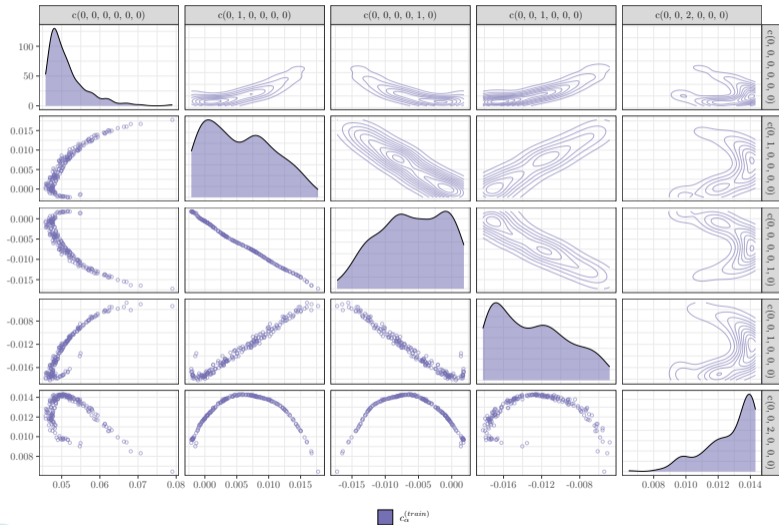


■ train ■ KDE ■ test



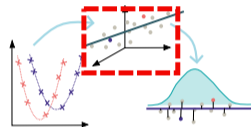
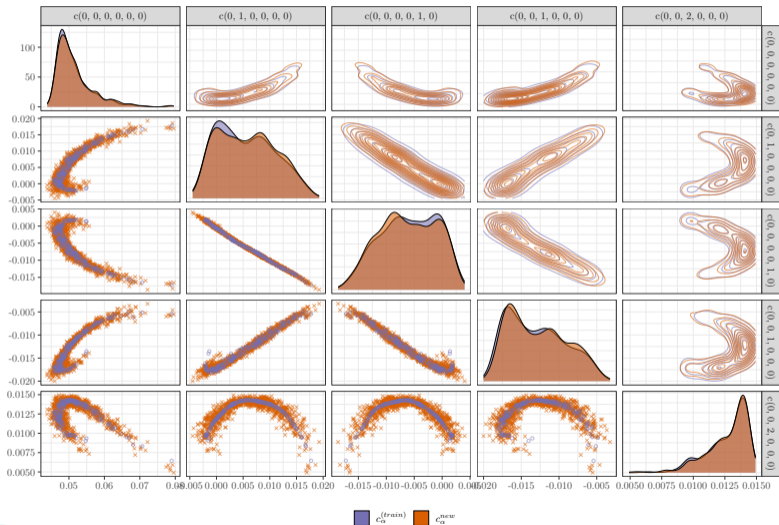
*latent space original
(test set) vs
metamodel*

Results: Fit and validate \hat{f}_S



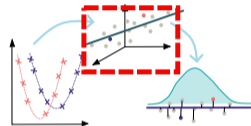
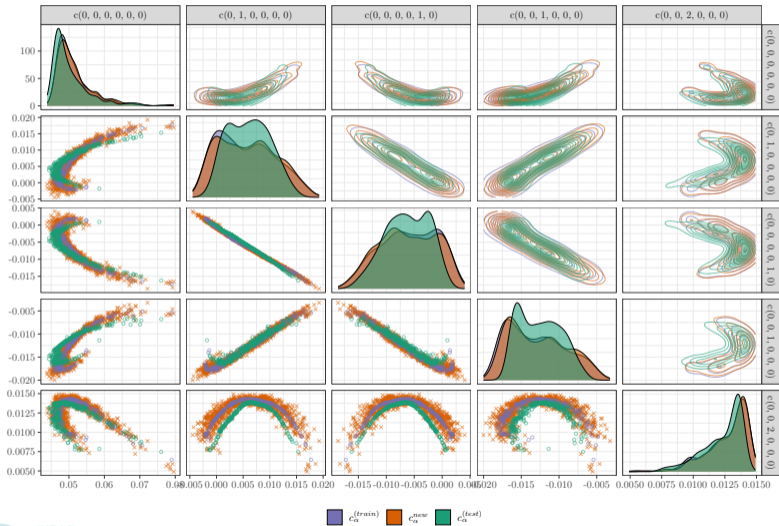
coefficients space
original (test set) vs
metamodel

Results: Fit and validate \hat{f}_S



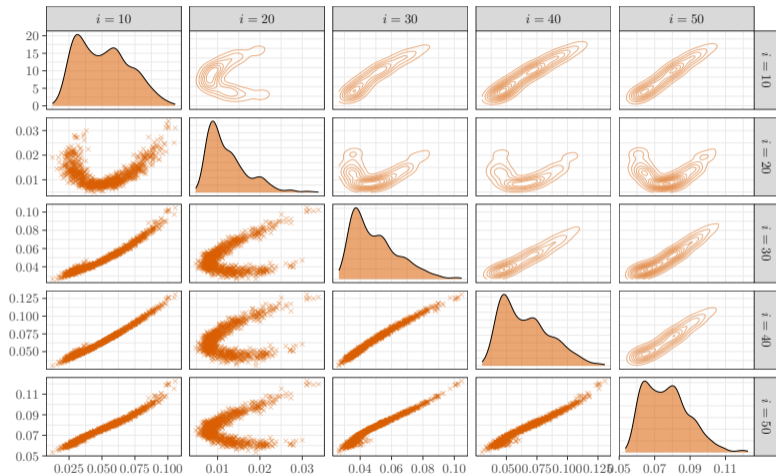
coefficients space
original (test set) vs
metamodel

Results: Fit and validate \hat{f}_S

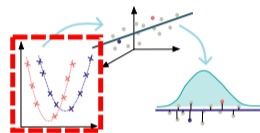


coefficients space
original (test set) vs
metamodel

Results: Fit and validate \hat{f}_s

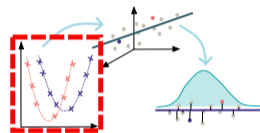
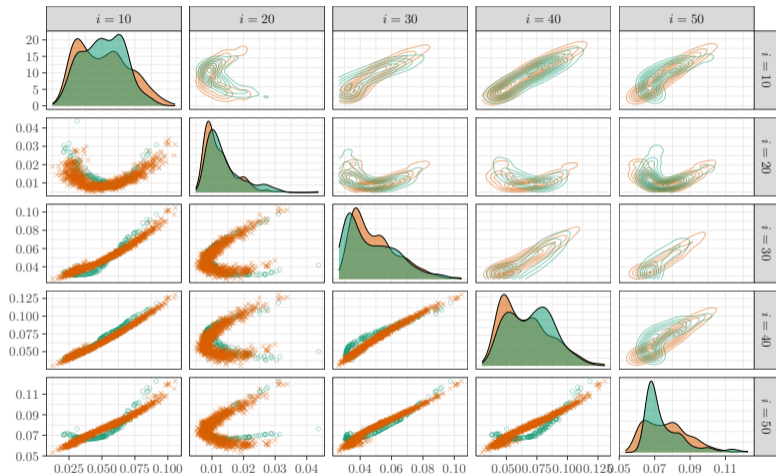


$\hat{f}_s(\mathbf{x}_{test}^{(i)}, \cdot)$



*physical space (cost function values)
original (test set) vs metamodel*

Results: Fit and validate \hat{f}_s



*physical space (cost function values)
original (test set) vs metamodel*

■ $\hat{f}_s(\mathbf{x}_{test}^{(i)}, \cdot)$
■ $f_s(\mathbf{x}_{test}^{(i)}, \cdot)$

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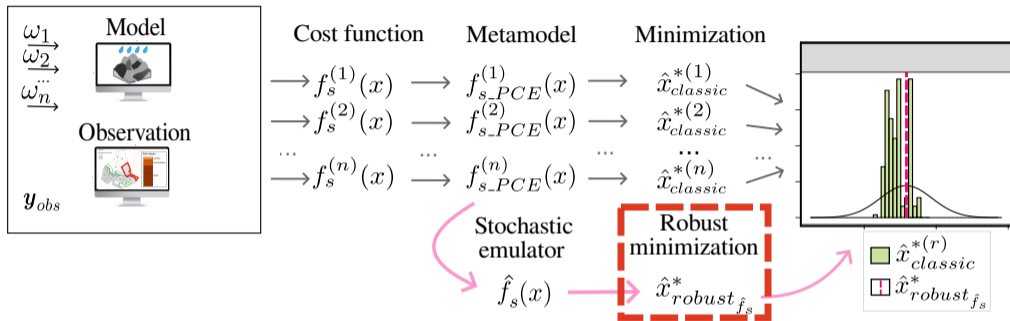
Results

Fit and validate \hat{f}_s

Robust calibration with different thresholds c

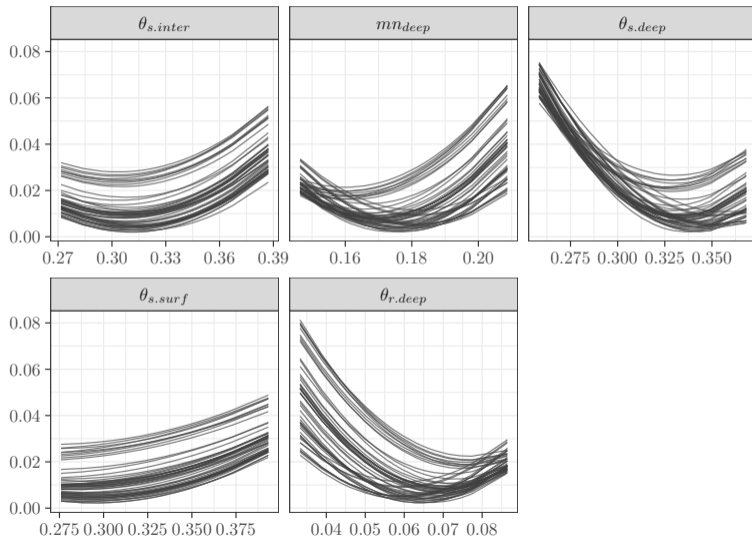
Compare robust calibration with classic approach

Results: Robust calibration with different thresholds c

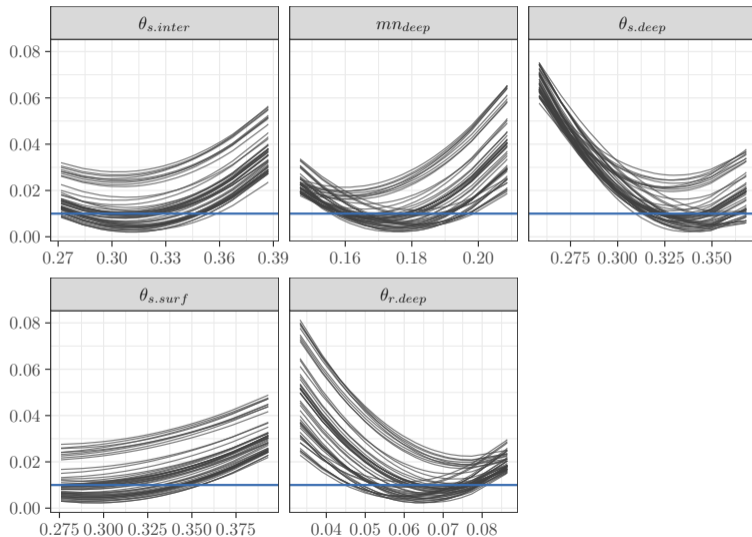


1. Fit and validate \hat{f}_s .
2. **Get robust calibration for different thresholds c .**
3. Compare robust calibration to classic approach.

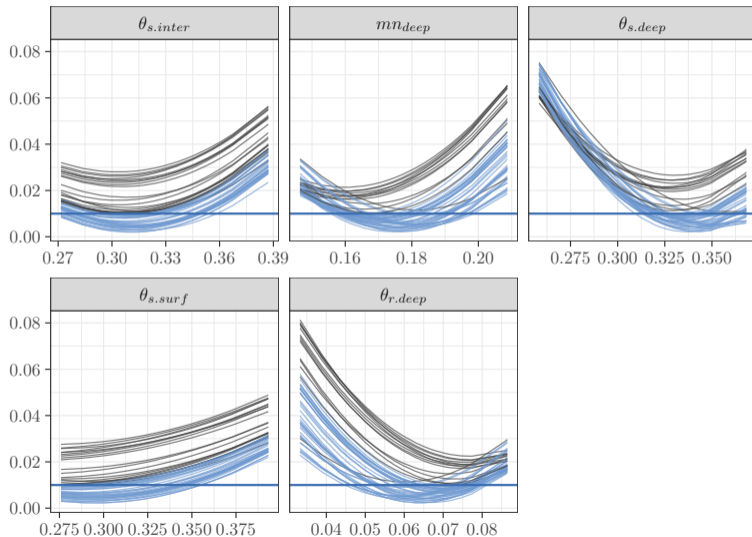
Results: Robust calibration with different thresholds c



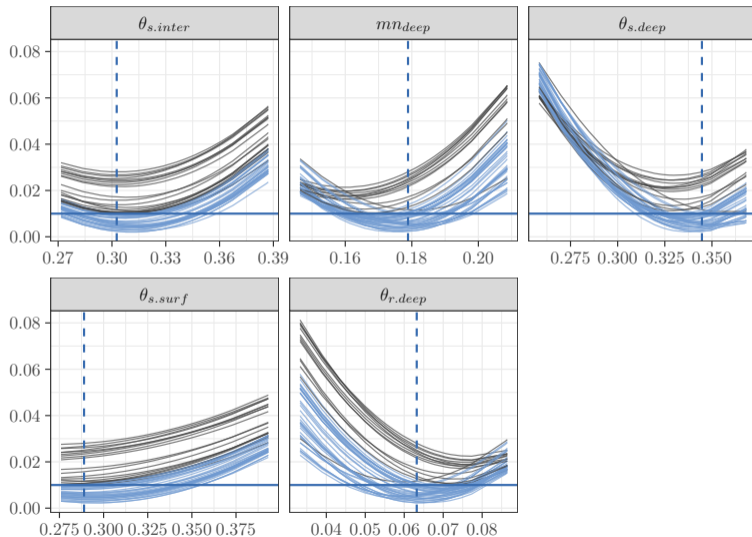
Results: Robust calibration with different thresholds c



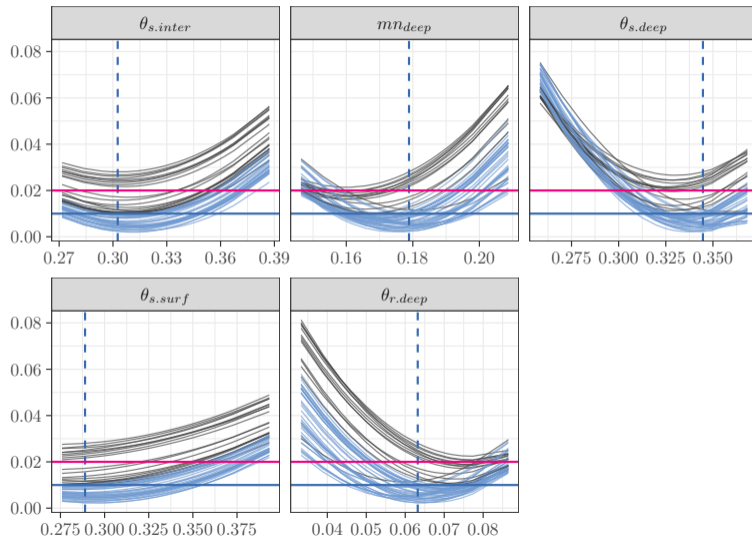
Results: Robust calibration with different thresholds c



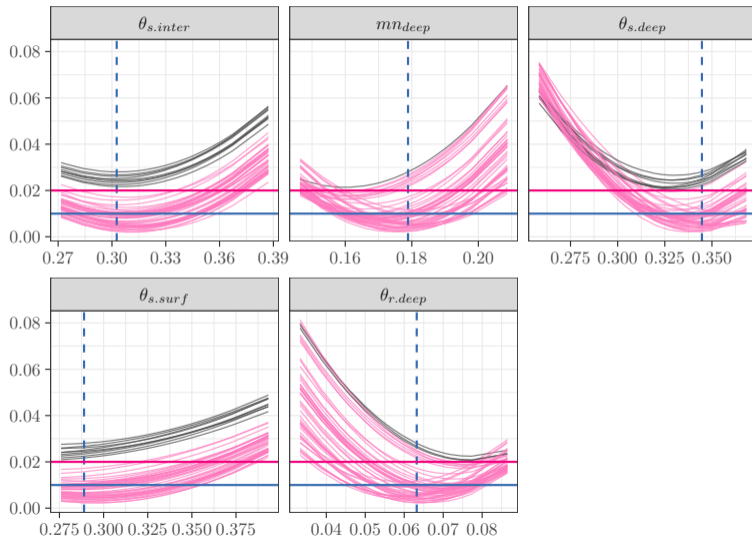
Results: Robust calibration with different thresholds c



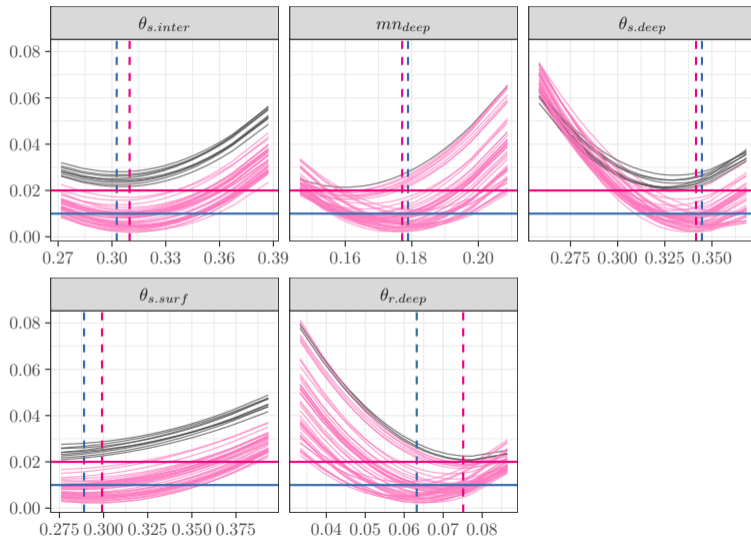
Results: Robust calibration with different thresholds c



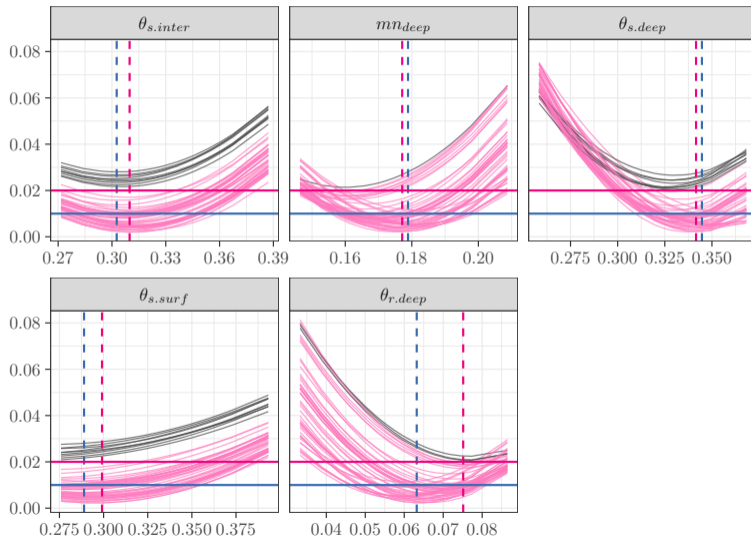
Results: Robust calibration with different thresholds c



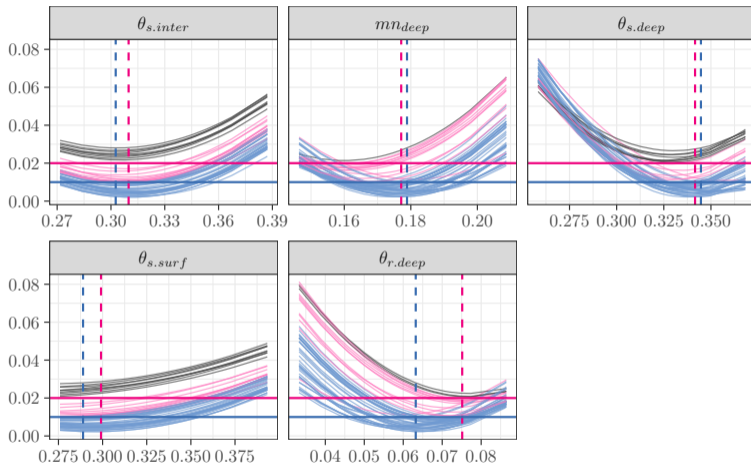
Results: Robust calibration with different thresholds c



Results: Robust calibration with different thresholds c



Results: Robust calibration with different thresholds c



| $x_{\hat{f}_s}^* < 0.01$
 | $x_{\hat{f}_s}^* < 0.02$
 — $\hat{f}_s < 0.01$
 — $\hat{f}_s < 0.02$
 — $\hat{f}_s > 0.02$

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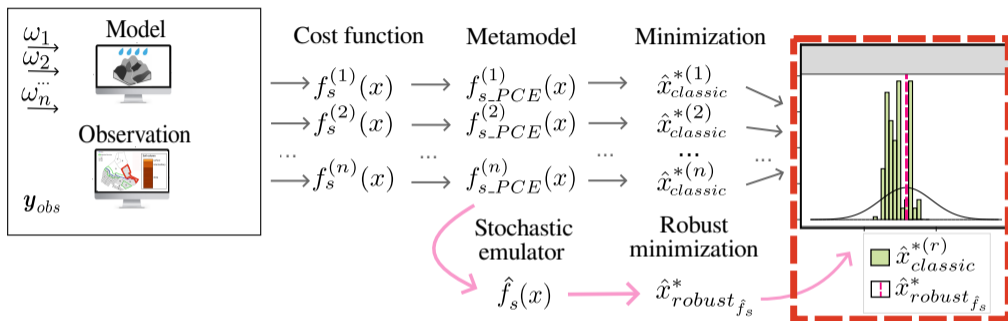
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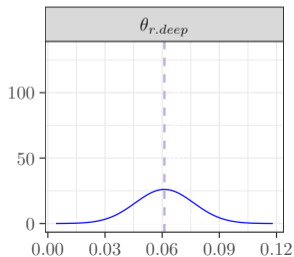
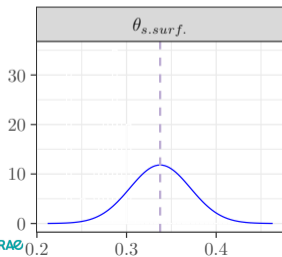
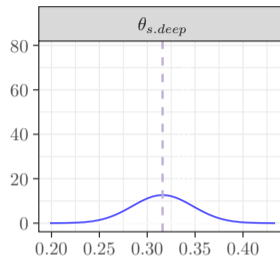
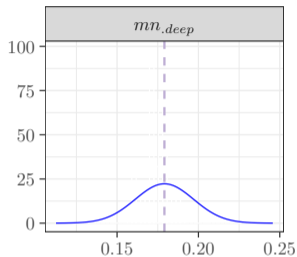
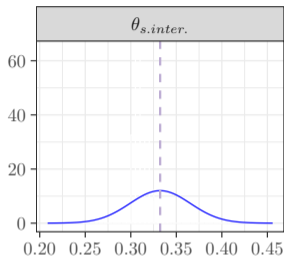
- Fit and validate \hat{f}_s
- Robust calibration with different thresholds c
- Compare robust calibration with classic approach


Results: Compare robust calibration with classic approach




1. Fit and validate \hat{f}_s .
2. Get robust calibration for different thresholds c .
3. **Compare robust calibration to classic approach.**

Results: Compare robust calibration with classic approach

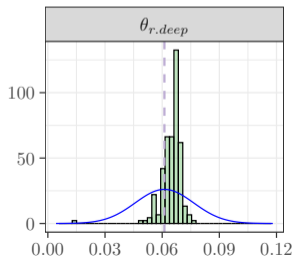
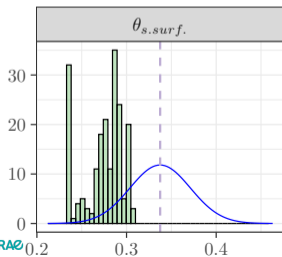
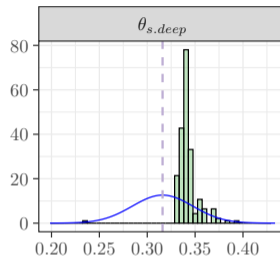
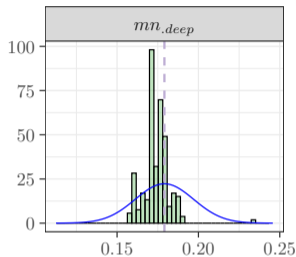
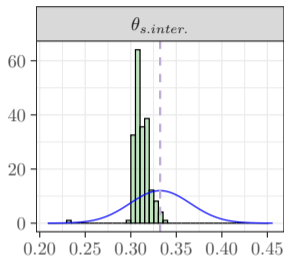


 x_{prior}^*

Classic approach

 $\hat{x}_{classic}^{*(r)}$

Results: Compare robust calibration with classic approach

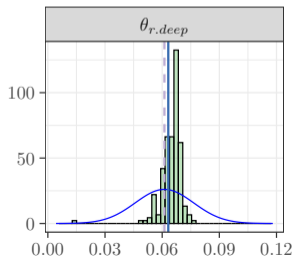
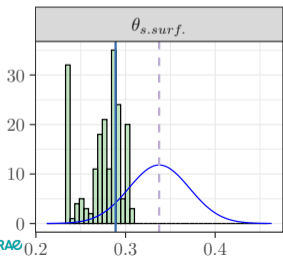
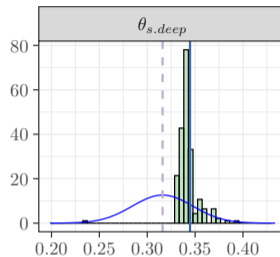
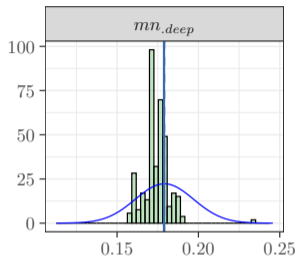
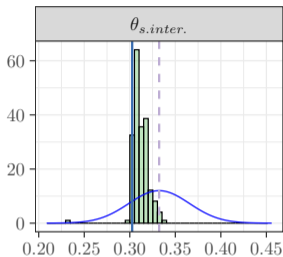




x_{prior}^*

Classic approach


$\hat{x}_{classic}^{*(r)}$

Results: Compare robust calibration with classic approach

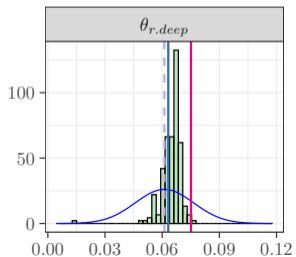
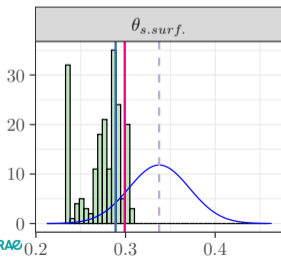
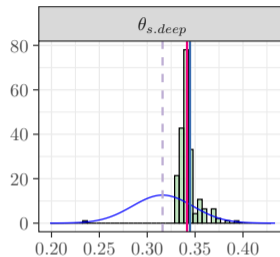
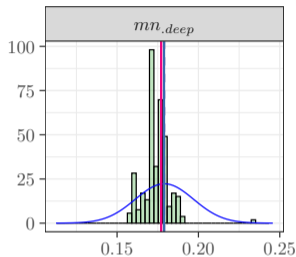
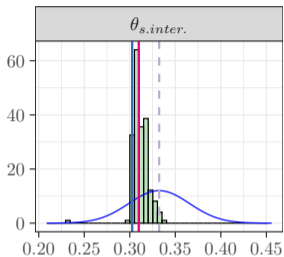


 $x_{robust_{f_s < 0.01}}^*$
 x_{prior}^*

Classic approach

 $\hat{x}_{classic}^*(r)$

Results: Compare robust calibration with classic approach



Classic approach

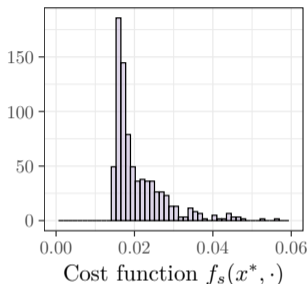
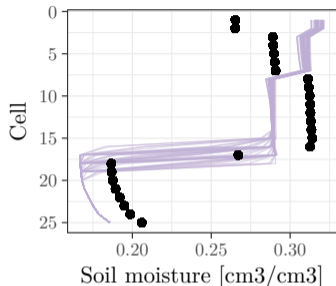
$\hat{x}_{classic}^*(r)$

$x_{robust_{f_s < 0.01}}^*$

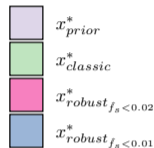
$x_{robust_{f_s < 0.02}}^*$

x_{prior}^*

Results: Compare robust calibration with classic approach

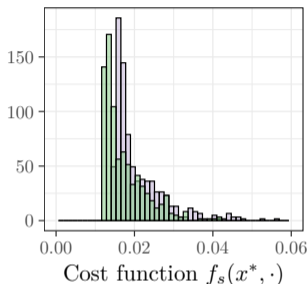
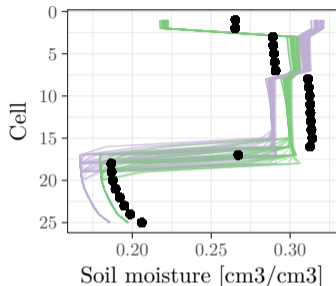


Calibrated values



	$\overline{f_s(\mathbf{x}^*, \cdot)}$	$\mathbb{I}_{\{f_s(\mathbf{x}^*, \cdot) > 0.01\}}$	$\mathbb{I}_{\{f_s(\mathbf{x}^*, \cdot) > 0.02\}}$	$\max(f_s(\mathbf{x}^*, \cdot))$	$\text{Var}(f_s(\mathbf{x}^*, \cdot))$
\mathbf{x}^*_{prior}	0.0209	0.99	0.39	0.057	4.57e-05

Results: Compare robust calibration with classic approach

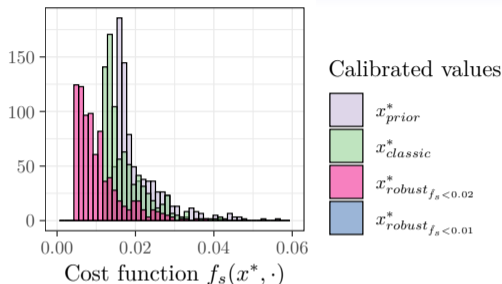
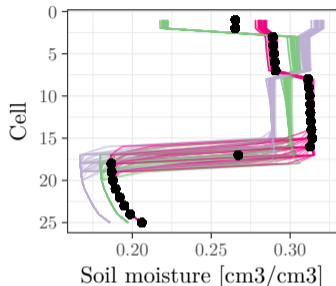


Calibrated values



	$\overline{f_s(\mathbf{x}^*, \cdot)}$	$\overline{\mathbb{1}_{\{f_s(\mathbf{x}^*, \cdot) > 0.01\}}}$	$\overline{\mathbb{1}_{\{f_s(\mathbf{x}^*, \cdot) > 0.02\}}}$	$\max(f_s(\mathbf{x}^*, \cdot))$	$\text{Var}(f_s(\mathbf{x}^*, \cdot))$
\mathbf{x}_{prior}^*	0.0209	0.99	0.39	0.057	4.57e-05
$\hat{\mathbf{x}}_{classic}^*$	0.0173	0.99	0.25	0.042	2.91e-05

Results: Compare robust calibration with classic approach

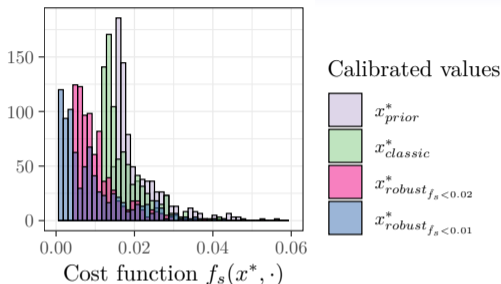
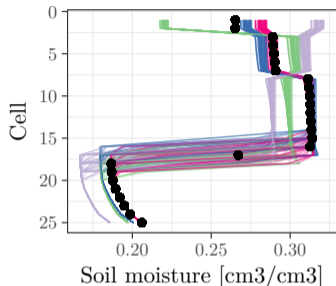


Calibrated values

- x^*_{prior}
- $x^*_{classic}$
- $x^*_{robust_{f_s < 0.02}}$
- $x^*_{robust_{f_s < 0.01}}$

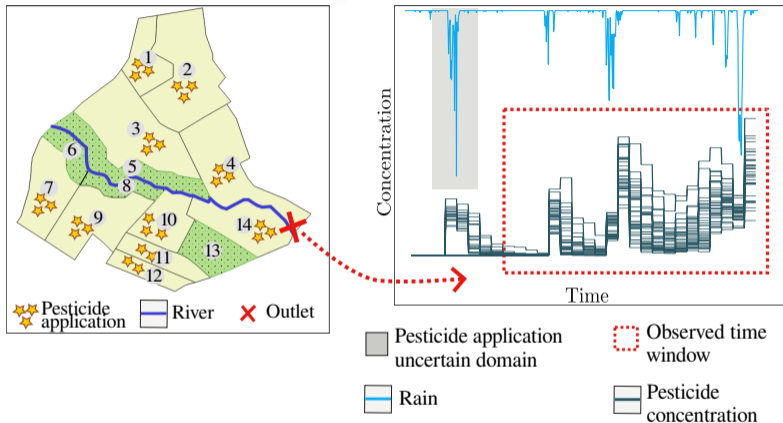
	$f_s(\mathbf{x}^*, \cdot)$	$\mathbb{1}_{\{f_s(\mathbf{x}^*, \cdot) > 0.01\}}$	$\mathbb{1}_{\{f_s(\mathbf{x}^*, \cdot) > 0.02\}}$	$\max(f_s(\mathbf{x}^*, \cdot))$	$\text{Var}(f_s(\mathbf{x}^*, \cdot))$
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$\hat{\mathbf{x}}^*_{robust_{f_s < 0.02}}$	0.0105	0.41	0.09	0.038	3.36e-05

Results: Compare robust calibration with classic approach



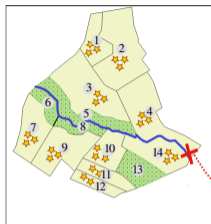
	$\overline{f_s(\mathbf{x}^*, \cdot)}$	$\overline{\mathbb{1}_{\{f_s(\mathbf{x}^*, \cdot) > 0.01\}}}$	$\overline{\mathbb{1}_{\{f_s(\mathbf{x}^*, \cdot) > 0.02\}}}$	$\max(f_s(\mathbf{x}^*, \cdot))$	$\text{Var}(f_s(\mathbf{x}^*, \cdot))$
\mathbf{x}^*_{prior}	0.0209	0.99	0.39	0.057	4.57e-05
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$\hat{\mathbf{x}}^*_{robust_{f_s < 0.02}}$	0.0105	0.41	0.09	0.038	3.36e-05
$\hat{\mathbf{x}}^*_{robust_{f_s < 0.01}}$	0.0091	0.32	0.13	0.043	6.64e-05

Results: Pesticide concentration at outlet



- forcing uncertainty Ω , **pesticide application date**
- observation y_{obs} , **pesticide concentration** at outlet

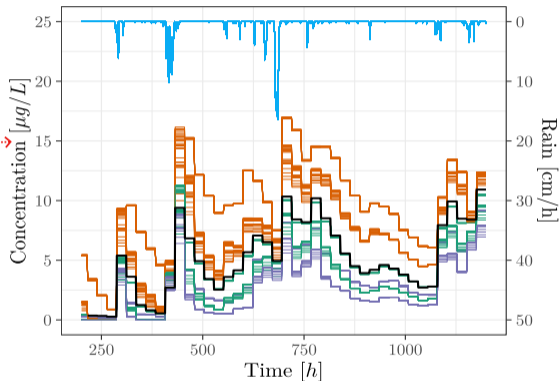
Results: Pesticide concentration at outlet



★ Pesticide application

— River

✗ Outlet



— Rain

— x_{true}

Calibrated parameter values

— $\hat{x}_{classic}^*$

— \hat{x}_{robust}^*

— μ_{prior}^*

- forcing uncertainty Ω , **pesticide application date**
- observation y_{obs} , **pesticide concentration at outlet**

Conclusion:

- **Generic** method, non-intrusive in Ω (only needs a representative sample)

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Conclusion:

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- Possibility to estimate **several** x_{robust}^* from \hat{f}_s , without additional cost
- Comparison of **two robustness criteria** for humidity profiles

Conclusion:

- **Generic** method, non-intrusive in Ω (only needs a representative sample)
- **Improvement in robustness** in two PESHMELBA case studies.
- Possibility to estimate **several** x_{robust}^* from \hat{f}_s , without additional cost
- Comparison of **two robustness criteria** for humidity profiles

Limitations

Conclusion:

- **Generic** method, non-intrusive in Ω (only needs a representative sample)
- **Improvement in robustness** in two PESHMELBA case studies.
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- Development and comparison with adaptive methods [2].
- Study and definition of robustness criteria for pesticide concentrations.
- Another definition of Ω : natural variability, interannual variability, or uncertainty in future projections.

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Average norm. wass. distance w.r.t. number of training trajectories and size of the latent space l

