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## A MULTIVARIATE STATISTICAL MODEL TO SIMULATE STORM EVOLUTION

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# Motivation

Probabilistic design and risk assessment:

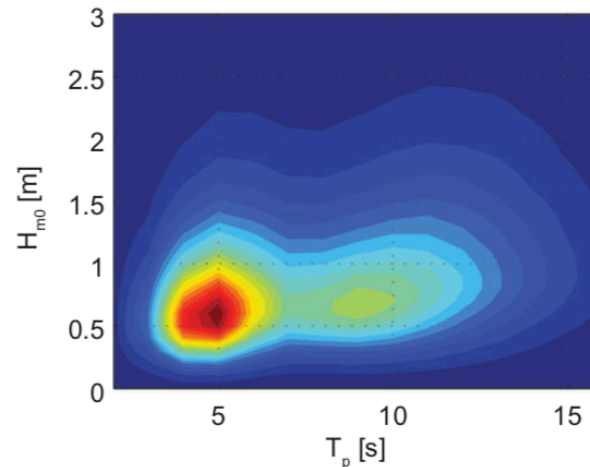
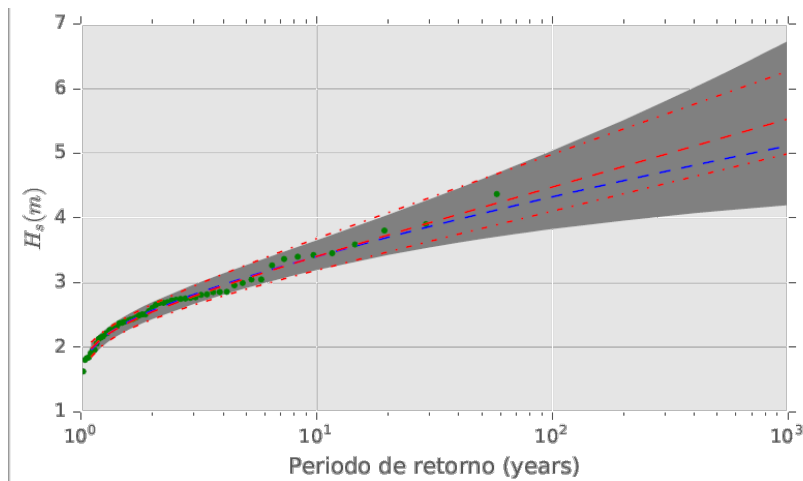
Coastal structures → progressive failure

Flooding and beach erosion → resilience



# State of Art – Extreme analysis

- Statistical characterization → Return period
- Need to consider different variables and their dependence → joint distributions and temporal dependence
- Consideration of the storm's evolution

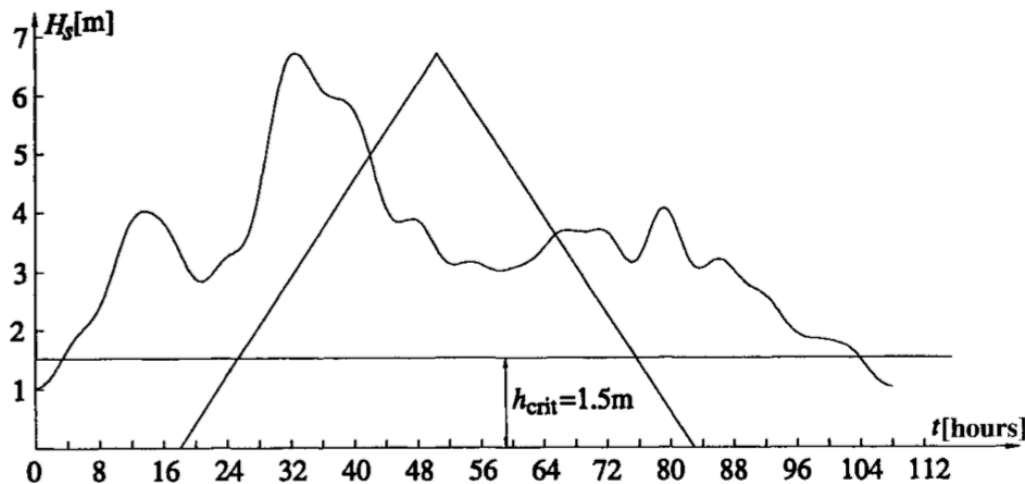


Solari & van Gelder (2011)

# State of Art – Storm Evolution

Borgman (1969) – Need to take into account the different maritime variables and their *evolution*

- Equivalent Triangular Storm ETS (Boccotti; 2000)



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- Equivalent Power Storm EPS (Fedele & Arena; 2010)
- Equivalent Magnitude Storm EMS & Equivalent Number of Waves Storm EWS (Martin-Hidalgo *et al.*; 2014)
- Other geometric shapes (ROM 1.0-09 Recommendations for the Project Design and Construction of Breakwaters; 2009)

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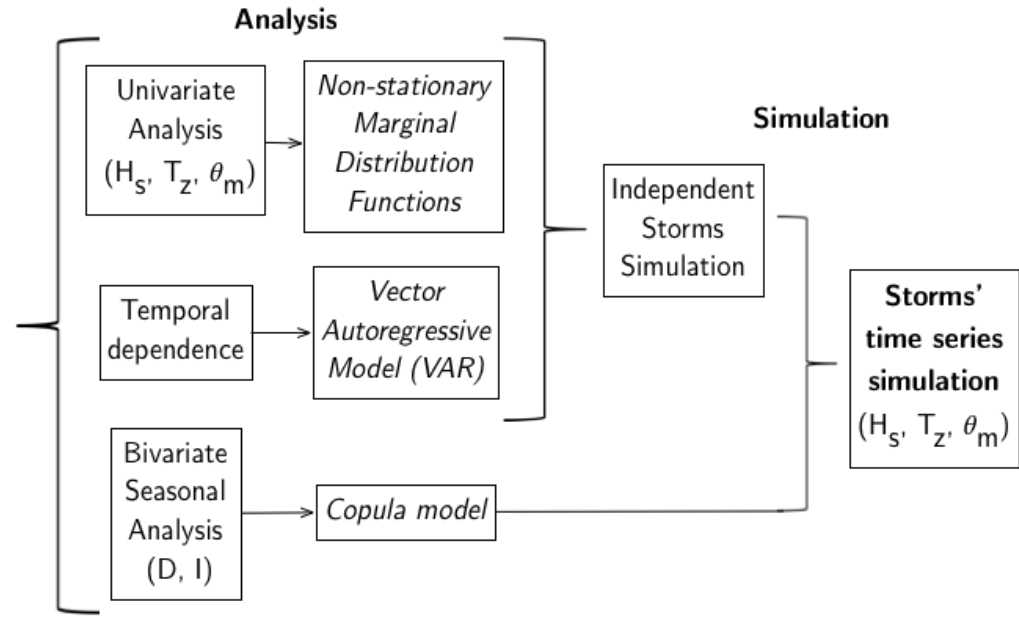
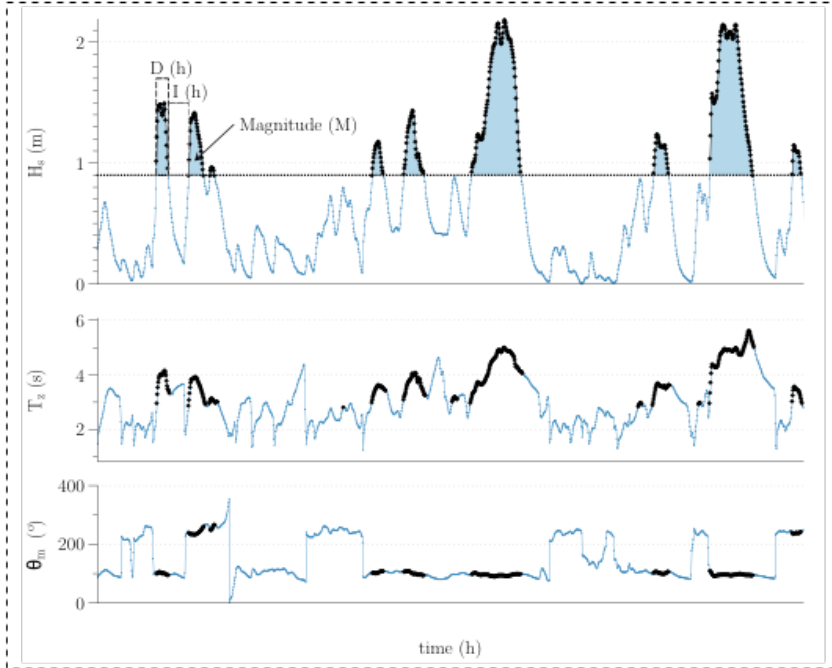
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Need to develop methodologies for storms' simulation and their evolution (HUMOR 2001-2003; Solari & Losada, 2018)

Methodology to simulate long time series of extreme events including several maritime variables and their evolution reproducing real and irregular storms

# Methodology

Storm identification:  $(H_s, T_z, \theta_m, D, I)$





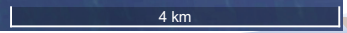
# Case study

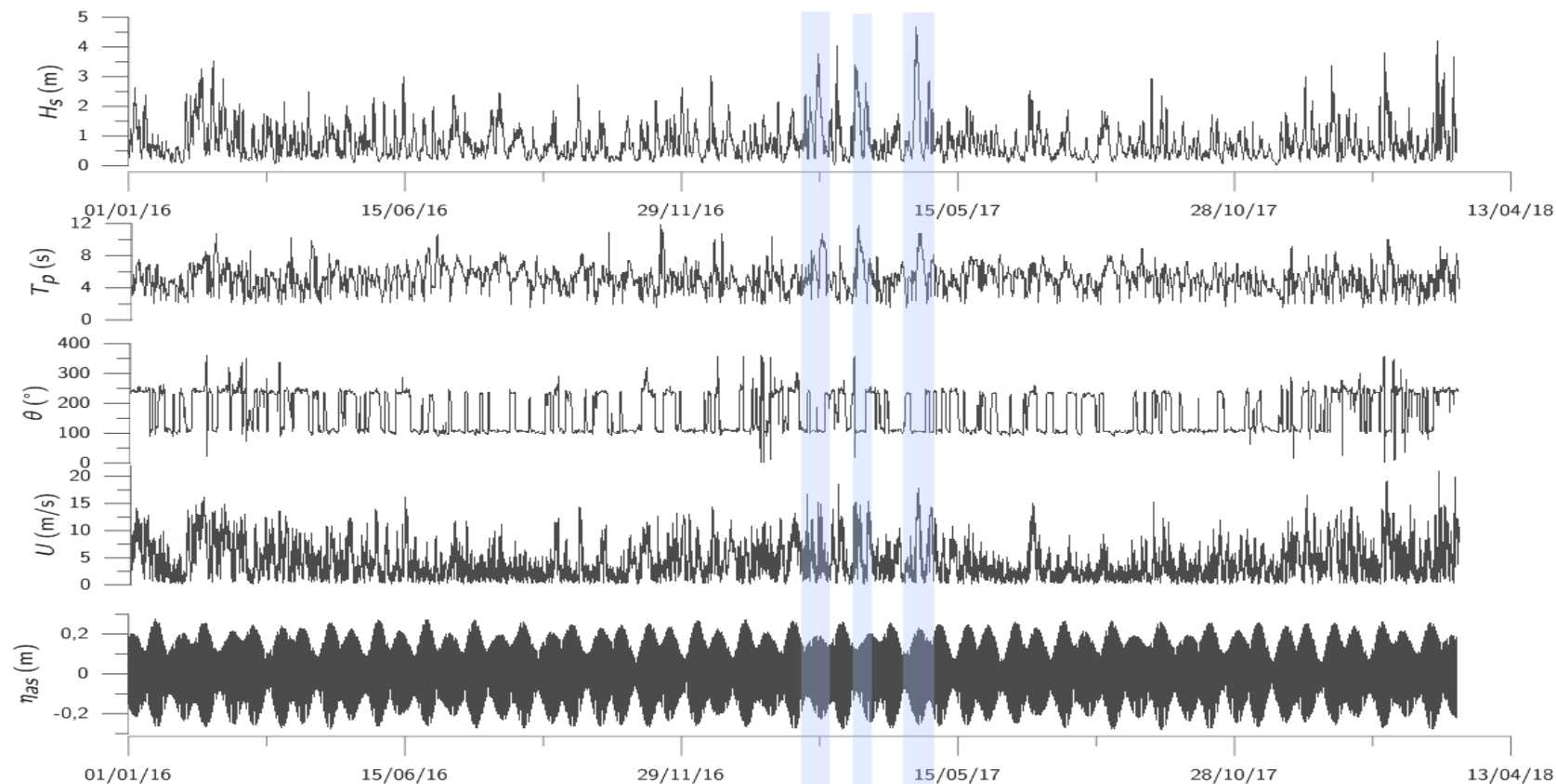


**SIMAR 2041080**  
*Puertos del Estado*

04/Jan/1958 –  
Maritime data:  $H_s T_p \theta$

**SIMAR 2041080**





Data from SIMAR 2041080 (Puertos del Estado)



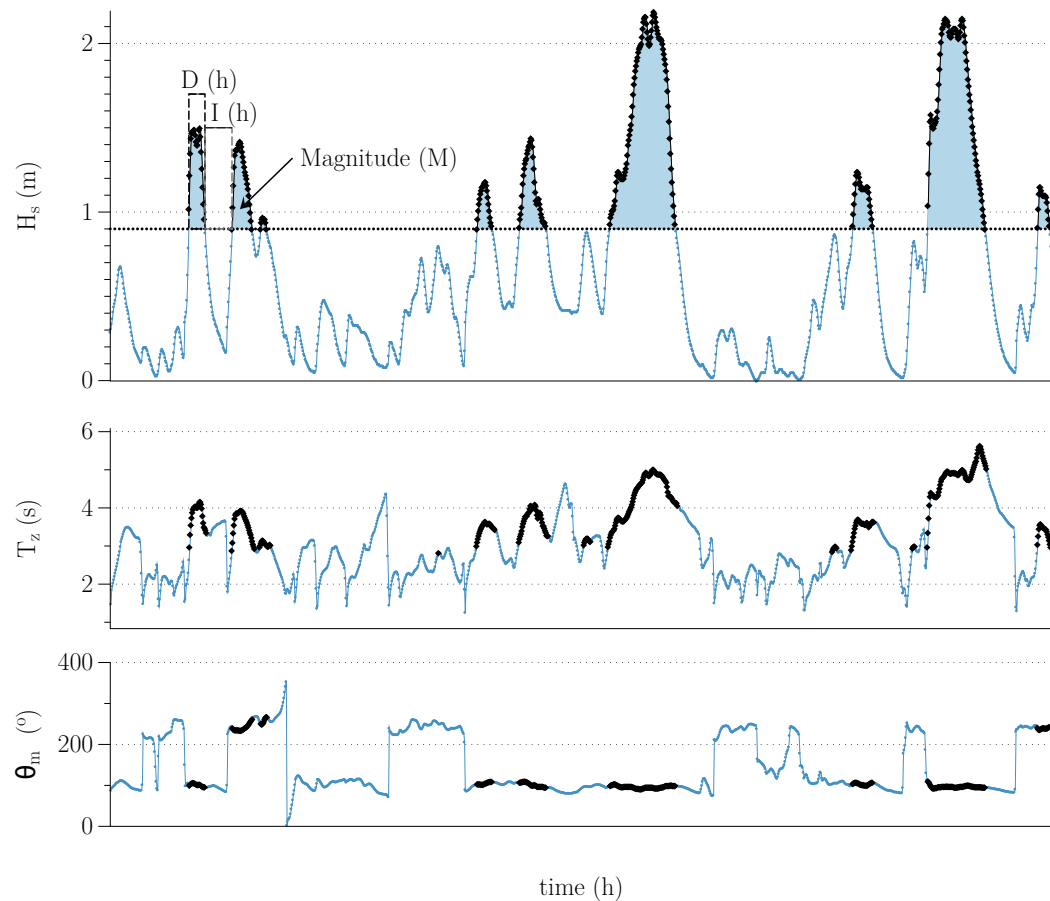


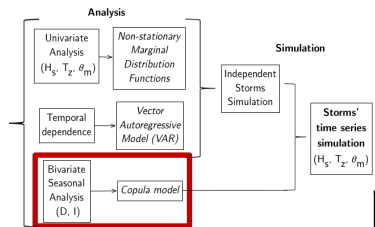




## a) Storm definition

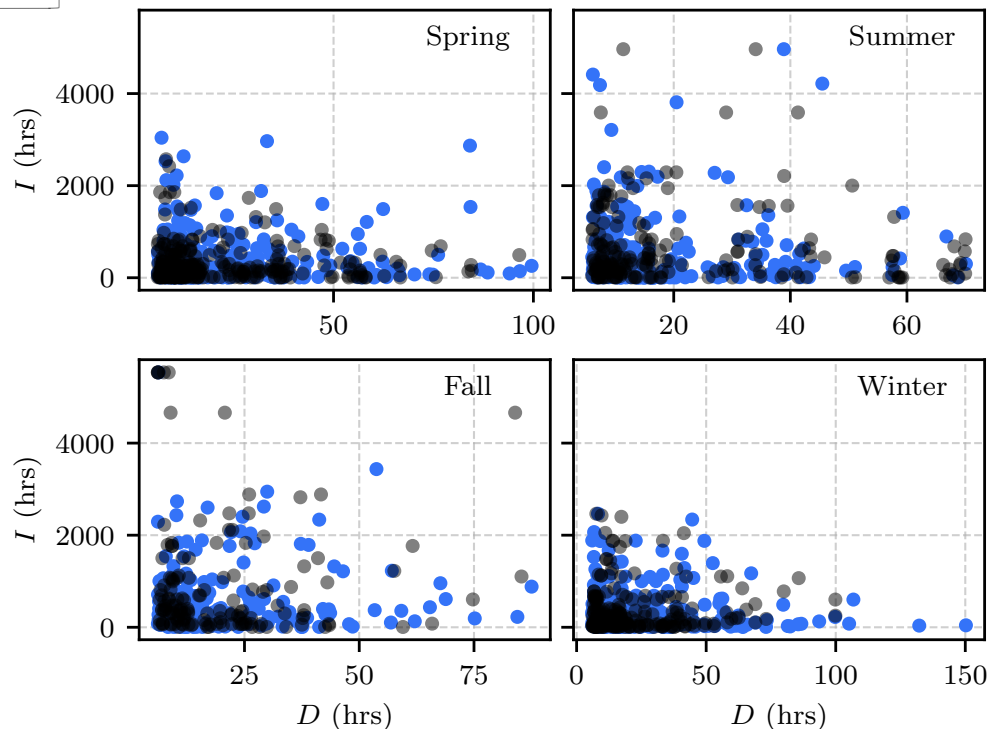
- Significant wave height  $H_s > H_{s,u}$
- Peak period  $T_p$
- Mean wave direction  $\theta$
- Duration  $D$
- Interarrival times  $I$





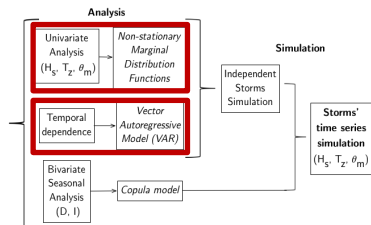
# Clayton copula

● ● Data    ● ● Simulation



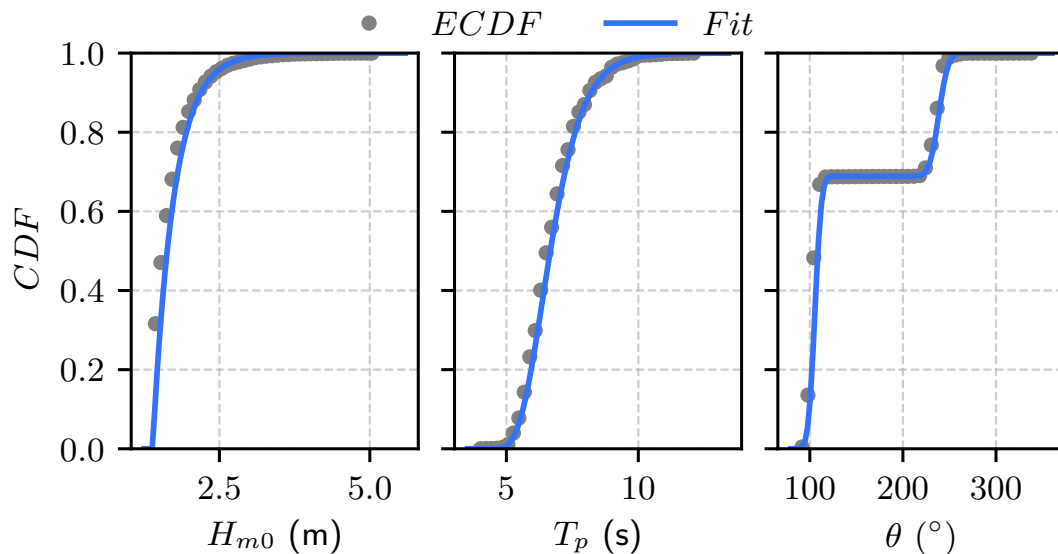
- a) Storm definition
- b) Distribution functions
  - i. Copula model:  $D, I$

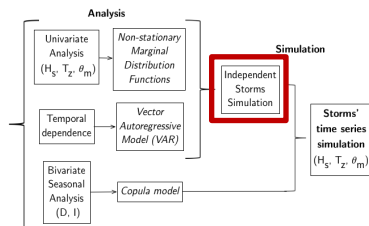




$H_s$  - Exponential distribution  
 $T_p$  - Lognormal distribution  
 $\theta$  - Truncated Normal distributions

- a) Storm definition
- b) Distribution functions
  - i. Copula model:  $D, I$
  - ii. Marginal distributions:  
 $H_s, T_p, \theta$
- c) Temporal dependence:  
 VAR model





- Non-stationary marginal distributions
- VAR model

→ Simulation of continuous events

a) Storm definition

b) Distribution functions

i. Copula model:  $D, I$

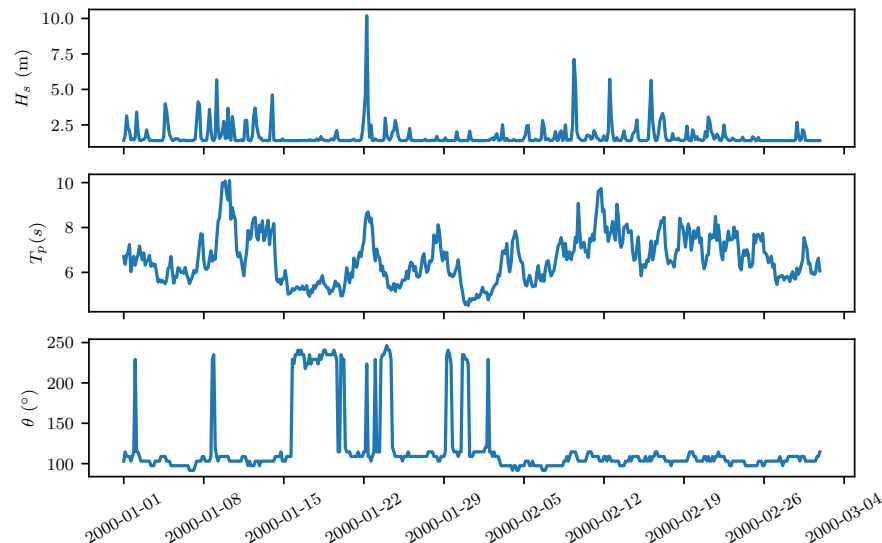
ii. Marginal distributions:

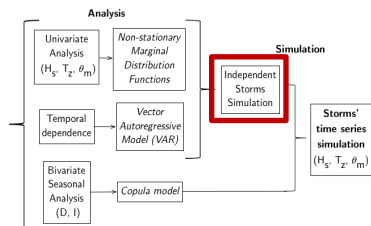
$$H_s, T_p, \theta$$

c) Temporal dependence:

VAR model

d) Independent storms simulation

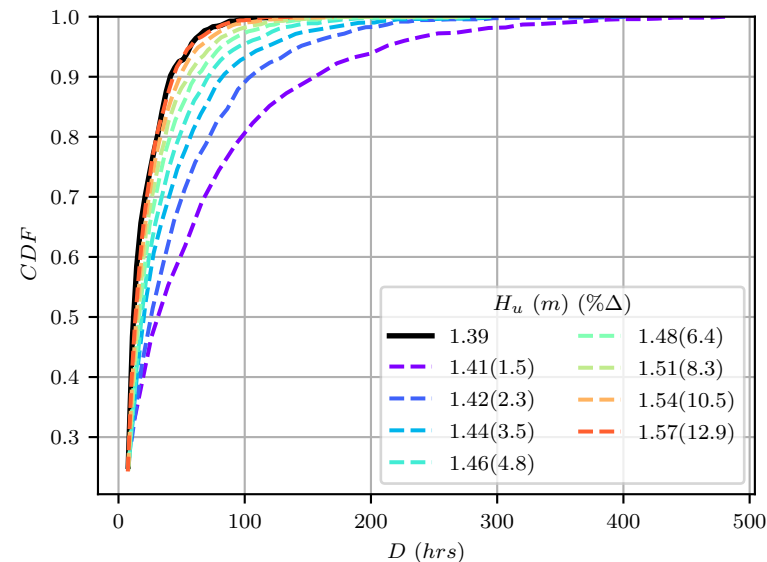


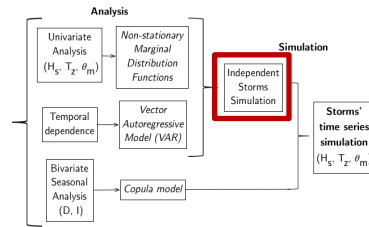


- a) Storm definition
- b) Distribution functions
  - i. Copula model:  $D, I$
  - ii. Marginal distributions:  $H_s, T_p, \theta$
- c) Temporal dependence: VAR model
- d) Independent storms simulation

- Non-stationary marginal distributions
- VAR model

→ Simulation of continuous events  
 → Threshold definition  $H_{s,u}'$



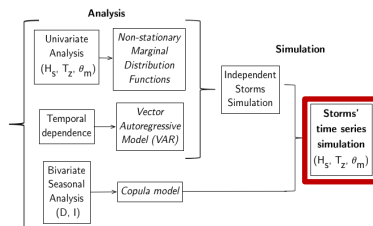


- a) Storm definition
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  - i. Copula model:  $D, I$
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VAR model
- d) Independent storms simulation

- Non-stationary marginal distributions
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→ Simulation of continuous events  
 → Threshold definition  $H_{s,u}'$

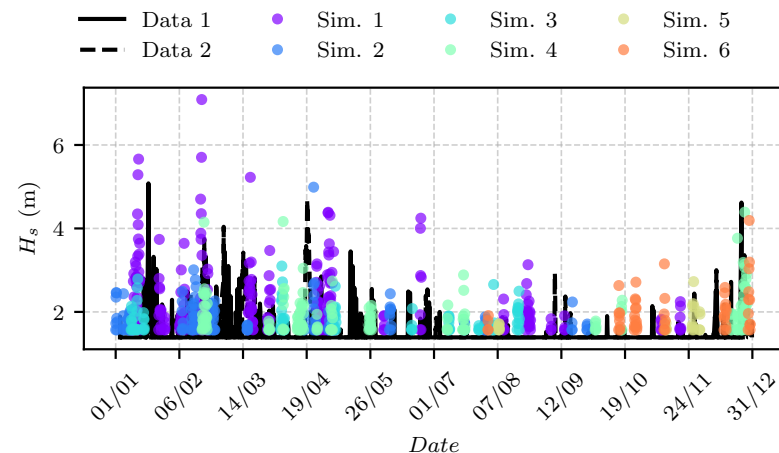
## Simulation of independent storms

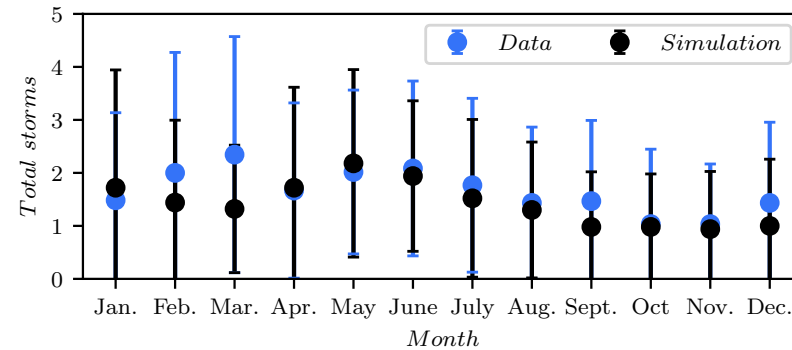
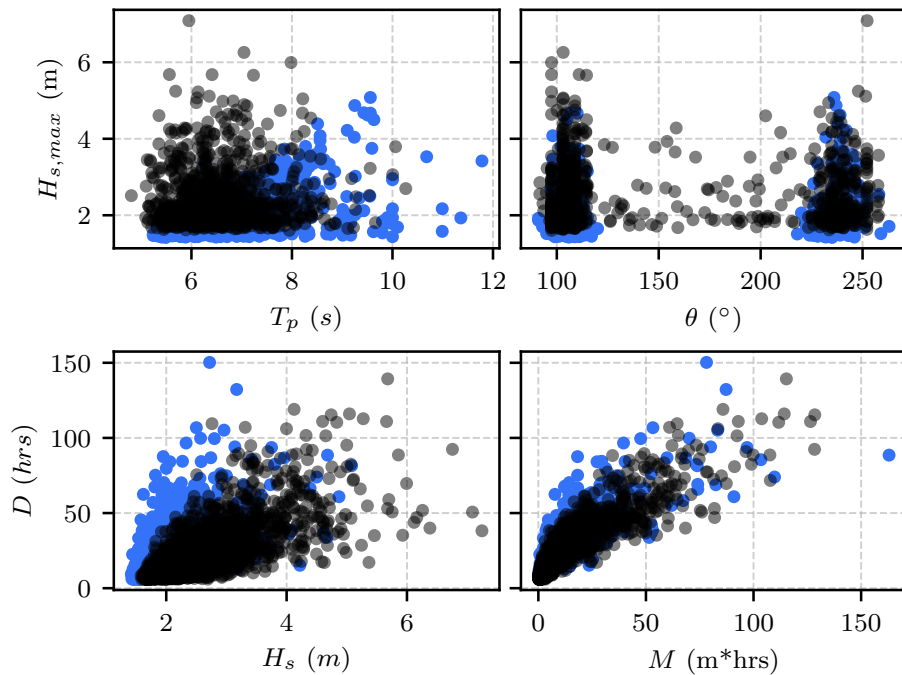


- Simulation of independent events
- Copula model  $D-I$

- Storm definition
- Distribution functions
  - Copula model:  $D, I$
  - Marginal distributions:  
 $H_s, T_p, \theta$
- Temporal dependence:  
VAR model
- Independent storms simulation
- Storm's time series simulation

→ Storms' time series simulation



● ● *Data*    ● ● *Simulation*

- ✓ Goodness of fit of the non-stationary distribution functions → improved with the use of mixed distribution functions
- ✓ Includes the temporal dependence and inter-dependence of different maritime variables
- ✓ Improved reproduction of the storm evolution
- ✓ Efficient methodology to perform long time series simulations of extreme events → Uncertainty analysis
- ✓ Enables a probabilistic approach for structure design and damage evolution → Folgueras *et al*, 2018.
- ✓ Future work: use of climate change projections data and introduce SLR

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# Thank you for your attention

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