

1 **On the applicability of the expected waiting time method in**
2 **nonstationary flood design**

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29 **Abstract**

30 Given a changing environment, estimating a flood magnitude corresponding to a
31 desired return period considering nonstationarity is crucial for hydrological engineering
32 designs. Four nonstationary design methods, namely expected waiting time (EWT),
33 expected number of exceedances (ENE), equivalent reliability (ER), and average design
34 life level (ADLL) have already been proposed in recent years. Among them, the EWT
35 method needs to estimate design flood magnitudes by solving numerically. In addition,
36 EWT requires estimating design quantiles for infinite lifespan, or extrapolation time
37 (t_{extra}), to guarantee the convergence of the EWT solution under certain conditions.
38 However, few studies have systematically evaluated pros and cons of the EWT method
39 as to how to determine the t_{extra} and what kinds of misunderstandings on the
40 applicability of the EWT method exist. In this study, we aim to provide the first
41 investigation of various factors that influence the value of t_{extra} in the EWT method, and
42 provide comprehensive comparison of the four methods from the perspectives of t_{extra} ,
43 design values and associated uncertainties. The annual maximum flood series (AMFS)
44 of 25 hydrological stations, with increasing and decreasing trends, in Pearl River and
45 Weihe River were chosen for illustrations. The results indicate that: (1) the t_{extra} of EWT
46 is considerably affected by the trend of AMFS and the choice of extreme distributions.
47 In other words, the t_{extra} of stations with increasing trends was significantly smaller than
48 that of stations with decreasing trends, and the t_{extra} was also larger for distributions with
49 heavier tail; (2) EWT produced larger design values than ENE for increasing trends,
50 and both EWT and ENE yielded larger design values than ER and ADLL for higher
51 return periods, while complete opposite results were obtained for decreasing trends.

52 **Keywords:** Nonstationary hydrological design; Extrapolation time; Expected waiting
53 time; Expected number of exceedances; Equivalent reliability; Average design life level

54 **1. Introduction**

55 The traditional flood frequency analysis (TFFA) has been a standard procedure to
56 estimate flood magnitude with a given return period in the fields of engineering design
57 and water resources management. A typical assumption in TFFA is stationarity, i.e., the
58 statistical characteristics (e.g., mean and standard deviation) in flood sample series
59 collected during a historical period are identical in the future. However, hydrological
60 systems throughout the world have undergone substantial alterations caused by natural
61 and anthropogenic changes, and the stationary assumption is untenable and
62 questionable (Su and Chen 2019; Xiong et al. 2019; Li et al. 2018; Serago and Vogel
63 2018; Wang et al. 2018; Xie et al. 2018; Zhang et al. 2018a, b). Thus, TFFA should be
64 revised and accommodated to take into account nonstationarity in flooding design, in
65 particular a system vulnerable to changing environment.

66 The nonstationary flood frequency analysis (NFFA) approach appears at this
67 moment and has been one of the research hotspots in hydrology. In NFFA, the time-
68 varying probability distribution model (TVPD) constructed by time-varying moments
69 method has been actively applied to describe the nonstationarity of flood series. In the
70 TVPD model, the statistical parameters are modelled as a function of time or other
71 physical covariates (Kang et al. 2019; Lu et al. 2019; Wang et al. 2019; Xu et al. 2018;
72 Gu et al. 2017; Yan et al. 2017a; Prosdocimi et al. 2015). Thus, how to estimate the
73 nonstationary design flood with a prescribed return period under nonstationary context
74 is one of the core questions (Jiang et al. 2019; Yan et al. 2017a; Salas and Obeysekera
75 2014). If we still use the design methods under the stationary context, the annual design

76 flood $z_t(m)$ associated with return period m varies with time. Obviously, such kind of
77 time-varying annual design flood for the given return period would be impractical for
78 many engineering design problems under changing environment, since the relationship
79 between design flood and return period is no longer one-to-one.

80 Recently, many studies have suggested nonstationary approaches to address the
81 aforementioned issue of flood estimation (Yan et al. 2017b, 2019; Acero et al. 2018;
82 Hu et al. 2018; Salas and Obeysekera 2014; Cooley 2013; Rootzén and Katz 2013;
83 Parey et al. 2010, 2007; Olsen et al. 1998). Among them, two return-period-based
84 methods, i.e., expected waiting time (EWT) (Cooley 2013; Olsen et al. 1998) and
85 expected number of exceedances (ENE) (Parey et al. 2010, 2007) have drawn
86 considerable attention. Cooley (2013) presented a detailed review about the
87 mathematical expressions of ENE and EWT methods under both stationary and
88 nonstationary contexts. Salas and Obeysekera (2014) first introduced ENE and EWT
89 methods to the field of hydrology and proposed a framework to estimate the return
90 period and risk of hydrological events under nonstationary context. In NFFA, Gu et al.
91 (2017) compared the differences between stationary and nonstationary flood return
92 periods calculated by EWT method, and estimated the flood risk in Pearl River basin
93 based on TVPD model that employs time as a covariate. Hu et al. (2017) conducted a
94 comprehensive comparison between the EWT and ENE methods with regard to the
95 impacts of parameter uncertainty in estimating nonstationary design flood. Besides,
96 they also estimated the reliability of flood-control infrastructure based on the TVMD
97 model.

98 However, there are two major challenges in applications of the return-period-based
99 methods. The first challenge may occur, as pointed out by Read and Vogel (2015), in
100 the extrapolation time (t_{extra}) of exceedance probabilities of EWT given annual flood
101 series decreasing over time. In other words, the additional exceedance probabilities
102 required for estimating design quantiles might be infinite with lognormal distribution
103 (LN). With a hypothetical example where the data series decreased with time and also
104 a real case of decreasing sea levels, Salas and Obeysekera (2014) found that EWT can
105 be applied for cases of decreasing trend series with a generalized extreme distribution
106 (GEV) distribution. Hu et al. (2017) also investigated a hypothetical experiment that
107 the location parameter of a time-varying GEV distribution varied with time, and they
108 found that the t_{extra} of EWT was pronounced larger than that of ENE. Besides, the t_{extra}
109 from EWT for a decreasing case is tenfold larger than that for an increasing case. From
110 literature, the choices of extreme distributions and the changing patterns (upward trend
111 or downward trend) may play an important role in determining the t_{extra} of EWT. There
112 are ambiguous cognitions about the applicability of EWT method, since some
113 researchers reported t_{extra} of EWT is infinite for decreasing hydrological series, whereas
114 others did not (Hu et al., 2017; Read and Vogel, 2015). However, to our knowledge few
115 studies have provided a comprehensive assessment of the influencing factors on the
116 t_{extra} of EWT.

117 The other challenge is that EWT and ENE methods have a limitation to consider
118 the impacts of design lifespan of hydrological structures on design values (Read and
119 Vogel 2015; Rootzén and Katz 2013). In recent years, various nonstationary design

120 methods have been proposed to take into account a design life period of projects.
121 Obeysekera and Salas (2016) suggested using the expected number of extreme events
122 over a design life period (ENEDL) as an alternative measure for nonstationary
123 hydrological design. Rootzén and Katz (2013) proposed a concept of design life level
124 (DLL) to calculate the design value with a prescribed reliability during a design life
125 period of a project. As the reliability-based method is designed to communicate the
126 reliability of projects during their design lifetime, the reliability-based design criterion
127 plays a crucial role in a nonstationary hydrological design. However, another challenge
128 stems from the fact that how well reasonable reliability is determined to fully consider
129 the risk that a hydrological structure will experience during its design life period (Hu et
130 al., 2018). The concept of return period has been favorably accepted by engineers and
131 decision-makers as it has served as basis of engineering design for decades. Therefore,
132 Hu et al. (2018) moved forward and proposed a well-designed design method, called
133 equivalent reliability (ER). In this method, the reliability during the design life period
134 of a project under nonstationarity is set to be identical to the reliability under the
135 stationary condition. Yan et al. (2017a) also proposed a return-period-based design
136 method, average design life level (ADLL), which argued that the annual average
137 reliability over a project's design life period under nonstationarity should be identical
138 to that of yearly reliability $1-1/m$ corresponding to return period m . Yan et al. (2017a)
139 also compared the design floods estimated by ENE, DLL, ER and ADLL methods to
140 investigate the capability of different nonstationary hydrological design methods, and
141 found that ENE, ER and ADLL can yield similar design results when they incorporate

142 physical covariates. However, the EWT method has been left out of their selection for
143 the inter-comparison study.

144 Overall, it is necessary to clarify misunderstandings on return-period-based
145 nonstationary design methods and to highlight the significance of incorporating the
146 project's design life period into return-period-based design methods in the
147 nonstationary hydrological design. Therefore, the objectives of this study are: (i) to
148 provide a comprehensive assessment of influencing factors on the t_{extra} of EWT, and (ii)
149 to compare the design floods and uncertainties estimated by four different return-
150 period-based design methods, namely EWT, ENE, ER and ADLL. For the purpose of
151 fulfilling these objectives, annual maximum flood series (AMFS) of 16 stations in the
152 Pearl River basin (PRB) and 9 stations in the Weihe River basin (WRB) were selected
153 as the alternative demonstration cases. The flowchart of this study is shown in Fig. 1.

154 **2. Methodology**

155 *2.1 Nonstationary hydrological design methods*

156 2.1.1. Expected waiting time (EWT)

157 The EWT method was first proposed by Olsen et al. (1998), and then
158 independently derived by Salas and Obeysekera (2014) using a geometric distribution
159 with time-varying parameters. Under nonstationary conditions, the geometric
160 distribution describing waiting time before the first occurrence of an event exceeding
161 the design quantile z_q is

$$162 \quad f(x) = P(X = x) = p_x \prod_{t=1}^{x-1} (1 - p_t) \quad x = 1, 2, \dots, x_{\max} \quad (1)$$

163 Where variable X is the year of the first occurrence of an event exceeding the design
 164 quantile z_q , $p_t = 1 - G_{Z,t}(z_q | \theta_t)$ is annual exceedance probability varying with time
 165 step t . x_{\max} is the time where the annual exceedance probability p_t is equal to 1 for an
 166 upward-trend flood series or is equal to 0 for a downward-trend flood series. The return
 167 period m is the expected value of X , thus in the EWT method, the design value with an
 168 m -year return period, denoted by $z^{EWT}(m)$, is the solution to the equation:

$$169 \quad m = E(X) = \sum_{x=1}^{x_{\max}} xf(x) = \sum_{x=1}^{x_{\max}} x(1 - G_{Z,x}(z^{EWT}(m) | \theta_x)) \prod_{t=1}^{x-1} G_{Z,t}(z^{EWT}(m) | \theta_t) \quad (2)$$

170 An equivalent expression simplified by Cooley (2013) is

$$171 \quad m = E(X) = 1 + \sum_{x=1}^{x_{\max}} \prod_{t=1}^x G_{Z,t}(z^{EWT}(m) | \theta_t) \quad (3)$$

172 For the reason that Eq. (3) cannot be written as a geometric pattern, $z^{EWT}(m)$ must be
 173 solved numerically.

174 2.1.2. Expected number of exceedances (ENE)

175 ENE method was first proposed by Parey et al. (2007, 2010). In this method, the
 176 number that hydrological variable z_t exceeds the design value z_q in m years is
 177 defined by N , then $N = \sum_{t=1}^m I(z_t > z_q)$ under nonstationary context. Thus, the
 178 expected value of N is defined by

$$179 \quad E(N) = \sum_{t=1}^m E[I(z_t > z_q)] = \sum_{t=1}^m P(z_t > z_q) = \sum_{t=1}^m (1 - G_{Z,t}(z_q | \theta_t)) \quad (4)$$

180 where $I(\cdot)$ is an indicator function. In the ENE method, the design value with an m -
 181 year return period is denoted by $z^{ENE}(m)$, for which the expected number of
 182 exceedances in the m -year equals to one. Thus $z^{ENE}(m)$ is the solution to the following

183 equation:

$$184 \quad 1 = \sum_{t=1}^m (1 - G_{Z,t}(z^{ENE}(m) | \theta_t)) \quad (5)$$

185 2.1.3. Equivalent reliability (ER)

186 The ER method was proposed by Hu et al. (2018). Under stationary conditions,
 187 for a given return period m , the reliability over the design life period $T_1 - T_2$ of a project
 188 is denoted by $RE_{T_1-T_2}^s$, which is calculated by

$$189 \quad RE_{T_1-T_2}^s = \left(1 - \frac{1}{m}\right)^{T_2-T_1+1} \quad (6)$$

190 While under nonstationary conditions, the design reliability $RE_{T_1-T_2}^{ns}$ that no flood
 191 exceeds the design value z_q within design life period $T_1 - T_2$ is given by

$$192 \quad RE_{T_1-T_2}^{ns} = \prod_{t=T_1}^{T_2} G_{Z,t}(z_q | \theta_t) \quad (7)$$

193 Assuming $RE_{T_1-T_2}^s = RE_{T_1-T_2}^{ns}$, the design value $z_{T_1-T_2}^{ER}(m)$ based on the ER method
 194 can be calculated by solving the following equation:

$$195 \quad \prod_{t=T_1}^{T_2} G_{Z,t}(z_{T_1-T_2}^{ER}(m) | \theta_t) = \left(1 - \frac{1}{m}\right)^{T_2-T_1+1} \quad (8)$$

196 2.1.4. Average design life level (ADLL)

197 The ADLL method was proposed by Yan et al. (2017a). Under nonstationary
 198 condition, the annual average reliability is defined as (Read and Vogel 2015)

$$199 \quad RE_{T_1-T_2}^{ave} = \frac{1}{T_2 - T_1 + 1} \sum_{t=T_1}^{T_2} (1 - p_t) = \frac{1}{T_2 - T_1 + 1} \sum_{t=T_1}^{T_2} G_{Z,t}(z_q | \theta_t) \quad (9)$$

200 The ADLL method assumes that for a project with design life period starting from
 201 T_1 to T_2 , the annual average reliability for a design value z_q should be identical to the

202 yearly reliability $1-1/m$, i.e., $RE_{T_1-T_2}^{ave} = 1-1/m$. Thus the m -year design value

203 $z_{T_1-T_2}^{ADLL}(m)$ based on the ADLL method can be derived from the following equation:

$$204 \quad \frac{1}{T_2 - T_1 + 1} \sum_{t=T_1}^{T_2} G_{Z,t}(z_{T_1-T_2}^{ADLL}(m) | \theta_t) = 1 - 1/m \quad (10)$$

205 2.2 Theoretical analysis of extrapolation time for different design methods

206 In the EWT method, design value $z^{EWT}(m)$ must be solved numerically. However,

207 as pointed by Cooley (2013), we can provide the bounds of return period m based on

208 Eq. (3). The right side of Eq. (3) can be divided into the following equation for any

209 extrapolation time L :

$$210 \quad m = 1 + \sum_{x=1}^L \prod_{t=1}^x G_{Z,t}(z^{EWT}(m) | \theta_t) + \sum_{x=L+1}^{x_{\max}} \prod_{t=1}^x G_{Z,t}(z^{EWT}(m) | \theta_t) \quad (11)$$

211 where L is positive integer, and thus the lower bound of m is determined as

212 $m > 1 + \sum_{x=1}^L \prod_{t=1}^x G_{Z,t}(z^{EWT}(m) | \theta_t)$. Furthermore, the upper bound of m can be derived as

$$213 \quad m = 1 + \sum_{x=1}^L \prod_{t=1}^x G_{Z,t}(z^{EWT}(m) | \theta_t) + \prod_{t=1}^L G_{Z,t}(z^{EWT}(m) | \theta_t) \sum_{x=L+1}^{x_{\max}} \prod_{t=L+1}^x G_{Z,t}(z^{EWT}(m) | \theta_t) \\ m \leq 1 + \sum_{x=1}^L \prod_{t=1}^x G_{Z,t}(z^{EWT}(m) | \theta_t) + \prod_{t=1}^L G_{Z,t}(z^{EWT}(m) | \theta_t) \sum_{x=L+1}^{x_{\max}} (G_{Z,t}(z^{EWT}(m) | \theta_t))^{x-L} \quad (12) \\ = 1 + \sum_{x=1}^L \prod_{t=1}^x G_{Z,t}(z^{EWT}(m) | \theta_t) + \prod_{t=1}^L G_{Z,t}(z^{EWT}(m) | \theta_t) \frac{G_{Z,L+1}(z^{EWT}(m) | \theta_t)}{1 - G_{Z,L+1}(z^{EWT}(m) | \theta_t)}$$

214 where the above bounds of m are derived based on the fact that

215 $G_{Z,L+1} \geq G_{Z,t}$ if $t > L+1$, i.e., $G_{Z,t}$ is monotonically decreasing as t increases to x_{\max} .

216 That means the extreme events are getting more extreme in future, such as the

217 increasing flood events or the decreasing low-flow events. Considering the bounds of

218 m , one can achieve any width of m by setting L large enough in the numerical solution

219 of $z^{EWT}(m)$. In this study, the tolerance range m is set to be ± 0.001 . For EWT, the

220 positive integer L that achieves the tolerance range of m is t_{extra} .

221 For the ENE method, based on Eq. (5), t_{extra} is equal to the length of return period
222 m , while for the ER and ADLL methods, t_{extra} is equal to the design life of a project.

223 *2.3 Flood frequency analysis under nonstationarity*

224 Probability distributions in flood frequency analysis can be categorized into four
225 groups: the normal family (e.g., normal, lognormal), the general extreme value (GEV)
226 family (e.g., GEV, Gumbel, Weibull), the Pearson type III family (e.g., gamma,
227 Pearson type III), and the generalized Pareto distribution. In this study, lognormal (LN),
228 Gumbel (GU), GEV, and gamma (GA) are selected to represent normal, GEV and
229 Pearson type III families. Under nonstationary conditions, the time-varying moment
230 method built in the framework of Generalized Additive Models in Location, Scale and
231 Shape (GAMLSS) are used to account for nonstationarity of AMFS. See Rigby and
232 Stasinopoulos (2005) for detailed description of time-varying moment method. In the
233 analysis of extrapolation time, only time is employed as covariate since the length of
234 physical covariates is often too short for EWT for higher return periods.

235 In this study, the Akaike Information Criterion (Akaike, 1974) is employed to
236 determine the optimal nonstationary model. The lower the AIC score is, the better the
237 performance of the model is. Besides, the worm plot, also known as the detrended Q-Q
238 plot, and the centile curves plot are used to diagnose the fitting quality of the selected
239 optimal models.

240 *2.5 Uncertainty analysis of design flood*

241 In this study, to give a comprehensive comparison of different design methods, i.e.,

242 EWT, ENE, ER and ADLL, the uncertainties of design floods are estimated using the
243 nonstationary nonparametric bootstrap (NNB) method. See Yan et al. (2017a) for
244 detailed information about the NNB method.

245 **3. Study area and data**

246 The AMFS of 25 hydrological stations in the Pearl River basin (PRB) and the
247 Weihe River basin (WRB) were selected as study cases. The observed AMFS were
248 collected from the Hydrological Bureaus of Shaanxi Province and Guangdong Province,
249 respectively. The details related to these stations are presented in Fig. 2 and Table 1.

250 PRB located in southeast China is influenced by the subtropical climate while the
251 WRB located in northern China is influenced by the typical temperate continental
252 monsoon climate (Fig. 2). The Pearl River is the main source of water supply for the
253 megacities within PRB, and nearly 80% of the water of Hong Kong is supplied by the
254 East River, a tributary of the Pearl River. The Weihe River is the major source of water
255 supply for the Guanzhong Plain, a key economic development zone. In recent decades,
256 the nonstationarity of AMFS for both PRB and WRB has been reported in many
257 publications as both PRB and WRB have suffered from intensive human activities and
258 climate change. (Su and Chen 2019; Zhang et al. 2018a; Gu et al. 2017; Yan et al.
259 2017b). In this study, AMFS of 4 hydrological stations in PRB and 2 hydrological
260 stations in WRB were selected for illustration purpose. Among them, significant
261 upward trends in AMFS were detected at 3 stations by the Mann-Kendall test while
262 downward trends at the other 3 stations (Table 1). The different trends (decreasing and
263 increasing) of the selected 6 AMFS are beneficial for the comprehensive analysis of

264 extrapolation time of return-period-based design methods (Fig. 3).

265 **4. Results and discussions**

266 *4.1. Nonstationary frequency analysis of annual maximum flood series*

267 For each of the selected 6 stations, the optimal model was selected based on the
268 AIC value (Table 2). Fig. 4 presents the goodness-of-fit of the optimal nonstationary
269 model that incorporates time covariate. For both stations, all scatter points in the worm
270 plots are within the 95% confidence intervals (Figs. 4a, 4b), indicating that the
271 nonstationary model shows good agreement with observations.

272 As for centile curves, for Huaxian station, the percentages of observation points
273 below the 5th, 25th, 50th, 75th and 95th centile curves are 3.2%, 33.9%, 45.2%, 69.4%
274 and 95.2% using time covariate (Fig. 4c). For Dahuangjiangkou station, the percentages
275 of observation points below the 5th, 25th, 50th, 75th and 95th centile curves are 3.7%,
276 27.8%, 44.4%, 72.2% and 98.1% (Fig. 4d). These results indicate that the selected
277 optimal models perform satisfactorily in modeling the variability of the observations.

278 *4.2. Extrapolation time for different design methods*

279 While the extrapolation time t_{extra} is determined based on Eqs. (5)-(10) for the ENE,
280 ER and ADLL methods, respectively, the EWT method determines t_{extra} numerically by
281 solving Eq. (3). Table 3 presents the t_{extra} of EWT method. It is found that t_{extra} is
282 identical to the length of the return period for ENE, and t_{extra} is equal to the length of
283 design life for ER and ADLL methods. However, the t_{extra} obtained from EWT is not
284 straightforward but more complicated. Overall, the t_{extra} of EWT is larger than those of

285 ENE, ER and ADLL. Furthermore, the t_{extra} of EWT for the stations with the upward
286 trend is significantly smaller than those of stations with a downward trend, in particular
287 t_{extra} is larger than $1e7$ in most cases (more than half of the cases) with the downward
288 trend. These results are consistent with our analysis in Section 2.2, indicating that it is
289 likely to be achieved by the numerical solution of EWT for cases with an increase in
290 flood events.

291 In addition to the trends in AMFS, t_{extra} is also influenced by distribution types.
292 The widely used extreme distributions differ from each other with regard to the tail
293 behaviour (El Adlouni et al., 2008). In this study, the t_{extra} of EWT calculated by
294 lognormal distribution was larger than those calculated by gamma and Gumbel
295 distributions (Table 3). As El Adlouni et al. (2008) provides a detailed discussion on the
296 tail behaviour for extreme distributions widely used in flood designs, the tail of
297 lognormal was thicker than gamma and Gumbel. This conclusion is consistent with the
298 result of t_{extra} of EWT computed by different distributions. Consequently, it is concluded
299 that the thicker the distribution is, the larger extrapolation time is required for the EWT
300 method. To intuitively depict the influence of t_{extra} on the estimation of design flood
301 using EWT method, Figs. 5 and 6 summarize design flood quantiles with different t_{extra}
302 for stations with increasing and decreasing trends, respectively. It is prominent that the
303 EWT method requires a larger t_{extra} to guarantee the convergence of design flood
304 quantiles for cases with a downward trend.

305 *4.3. Design floods and associated uncertainty of different design methods*

306 Given an assumption that a hydrological structure is planned to be in service for

307 50 years from 2015 to 2064, the optimal nonstationary models with the time covariate
308 for Huaxian station (a downward trend in AMFS) and Dahuangjiangkou station (an
309 upward trend in AMFS) were employed to estimate the design floods using the EWT,
310 ENE, ER and ADLL approaches. In addition, their associated bootstrapped 95%
311 confidence intervals (CIs) were also estimated to provide a fair comparison among the
312 different approaches as the work in Yan et al. (2017a).

313 Fig. 7 shows the design flood values for the Huaxian and Dahuangjiangkou
314 stations estimated by the four design methods with the time covariate. For the Huaxian
315 station with a downward trend, the design flood values estimated by the four
316 nonstationary design methods were smaller than those estimated by the stationary
317 methods. Among the four nonstationary design methods, the design flood values
318 estimated by EWT were always smaller than those estimated by ENE while ER yielded
319 similar design values as ADLL. Besides, EWT produced the smallest design flood
320 values among the four methods for $m \in [10,100]$. Regarding uncertainties, ENE
321 produced the largest CIs for higher return periods while the CIs generated by ER and
322 ADLL were similar and slightly larger than those generated by EWT for $m \in [50,100]$.
323 For Dahuangjiangkou station with increasing trend, ER and ADLL produced very
324 similar design values while design floods estimated by EWT were larger than those
325 estimated by ENE. In addition, the design floods estimated by EWT and ENE were
326 larger than those estimated by ER and ADLL for $m \in [50,100]$. As for uncertainties,
327 the CIs generated by EWT were larger than those generated by ENE for $m \in [2,100]$.
328 The CIs generated by ER and ADLL were similar to each other while smaller than those

329 yielded by EWT and ENE for $m \in [50,100]$.

330 It should be mentioned the methods and results of this study can also be applied to
331 cases with mixed populations. If there exists nonstationarity in mixed flood populations,
332 time-varying mixture distributions should be constructed (Yan et al. 2017b; Zeng et al.
333 2014; Khaliq et al. 2006). Thus, we can also obtain future exceedance probabilities, and
334 then investigate the influencing factors of t_{extra} of EWT and compare the difference of
335 design results based on time-varying mixture distributions.

336 **5. Conclusions**

337 The estimation of nonstationary design flood plays a key role in flood prevention
338 and hazard reduction under changing environment. This study investigated the
339 applicability of EWT by not only analyzing the factors that influence the t_{extra} but also
340 comparing the design floods and associated uncertainties of EWT with other return-
341 period-based design methods (EWT, ENE, ER and ADLL). Given different trends in
342 AMFS and probability distributions, the extrapolation time t_{extra} was estimated by the
343 four return-period-based nonstationary design methods. Subsequently, we compared
344 the difference of design floods and associated uncertainties estimated by the four design
345 methods. The main findings of this study are as follows:

346 (1) The t_{extra} for ENE was identical to the length of the return period while the t_{extra} for
347 ER and ADLL was equal to the length of design life of a project. However, the t_{extra}
348 for EWT was larger than those for ENE, ER and ADLL. We found that the t_{extra} of
349 EWT is affected by both the trends of AMFS and probability distributions. More
350 specifically, the t_{extra} of stations with upward trends was significantly smaller than

351 that of stations with downward trends. Besides, the thicker the tail of distribution
352 was, the larger t_{extra} was required for the EWT method. This conclusion is consistent
353 with the theoretical analysis suggested in this study.

354 (2) For Huaxian station with a downward trend, the nonstationary design floods were
355 smaller than stationary design floods. As for the four nonstationary design methods,
356 the EWT-based estimation of design floods were smaller than those estimated by
357 ENE, whereas ER and ADLL estimated very similar design floods to each other.
358 For higher return periods, the CI of ENE was the largest while the CIs of ER and
359 ADLL were similar and slightly larger than those of EWT. For Dahuangjiangkou
360 station with an upward trend, the EWT-based estimation of design floods were
361 larger than those estimated by ENE while both EWT and ENE yielded larger design
362 floods compared with those from ER and ADLL for larger return periods. With
363 regard to the uncertainties of design floods, ER and ADLL produced similar CIs
364 while EWT yielded a larger CI compared with ENE for $m \in [2,100]$. In addition,
365 the CIs of EWT and ENE were larger than those of ER and ADLL for
366 $m \in [50,100]$. These results indicate that the use of ER and ADLL design methods,
367 reflecting the design life of a project, is recommended to estimate nonstationary
368 flood values for hydrological designs. Furthermore, ER and ADLL are return-
369 period-based methods that are widely accepted for engineers and decision-makers.

370

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