

DAILY STREAMFLOW PREDICTION ON TIME SERIES FORECASTING

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ABSTRACT

Time series forecasting is a process that used present or past data to develop models for future prediction or trends. Stream flow prediction is considered as a challenging research activity because of its irregularity and unpredictable behavior. Researches have put their efforts and strategies in upgrading and improving the accuracy of streamflow analysis prediction. In this paper, time series forecasting using WEKA is used, analyzed and compared based on the following three algorithms, which are SMO Regression, Linear Regression and Multilayer Perception. The result shows that the SMO Regression algorithm provides better ability to predict more accurately compared to other algorithms.

Keywords: *Streamflow forecasting, SMO Regression, Linear Regression and Multilayer Perception*

1. INTRODUCTION

Streamflow can be defined as water flowing and rate of volume water source. It is also known as the major element water cycles on the earth where the water flows through streams, rivers, and other channels. Streamflow is an important component of living systems and bulk of average used for daily life. The living systems actually depend on the water to live and without it is difficult to keep living. For example, streamflow can be used for irrigates the crops, food resources, prevent the earth from drought and other more. However, the streamflow problem can lead to disaster, loss, and pollution. The flood is the example of a natural disaster, where it happened directly or indirectly that cause a huge impact loss to public [1]. An early decision making helps to prevent and reduce this problem, as the streamflow water level can be managed and controlled.

Time series forecasting is commonly known as a process of utilizing models in order to obtain the prediction of the output result for future trends and event. The future data result is generated according to the previous variable data event of a streamflow water level. It is proven that this forecast method has abilities to produce a better result based on many applications such as business, finance, medical and others [1] [2]. This forecasting method also used in the hydrological forecasting

which successfully help to predict the accurate result [3] [4]. Therefore, in order to find the most accurate prediction of streamflow, variety models method and algorithms have been proposed in the previous studies.

This paper discusses the streamflow water level prediction using Time Series Forecasting which used to analyze and observe the result based on the 5 days data forecast with algorithms and metrics applied. The next section discusses on the literature review about streamflow prediction. Then it is followed by the research methodology; using WEKA forecast tools to predict the streamflow water level. The result and discussion of this study is presented in the following section. Finally the conclusions are outlined in the last section.

2. RELATED WORK

This section summarizes some of the previous researches that focused on streamflow prediction or forecasting. The previous studies have shown that there are various methods and algorithms have been applied, including machine learning and statistical analysis.

The researchers in [1] used artificial neural network models for the reservoir water level stage operation to predict changes of water for 2 days of the observation reservoir system. The researchers

explained that this model learned the temporal pattern and data parameters very well in order to control the reservoir release water decisions. Pandhiani et al [3] explain the hybrid model approach for monthly time series forecasting river flow. This research determines the practicality and feasibility in measuring method of MAE, MSE, and R to predict the monthly river flow data. However, [5] uses the ANN to compare AR in a forecast the daily river flow. The analysis of 1-day ahead forecasts result show that ANN using linear regression and discrete wavelet has the capability for understanding streamflow data behavior and solving a specific problem.

This study in [6] used the Least Squares Support Vector algorithms as a method to forecast the future streamflow discharge with using the data set of past stream flow and gage height. This method used an algorithm used to predict volume water discharge in a large amount of data with inefficiently. Qingwei et al [7] utilize the techniques of genetic programming, use in the Evolutionary Modeling to forecast the minimal data sets. This time series forecasting uses the GP to obtain quick and flexible means that create model between input and output to predict and estimate the fluctuation China streamflow with easy use and cost effective. Chiew et al[8], has been used an approach of statistical seasonal to improve streamflow forecasting in multiple sites. It helps to maximize available data extraction and provide good parametric structure to facilitate streamflow data learning. It clearly states that many methods and techniques have been widely accepted by various studies to uncover the future data trend.

3. RESEARCH METHODOLOGY

3.1 Research Framework

The research framework is presented as in figure 1. The research started with the data collection, then followed by data preprocessing. After that, the raw data are converted into CSV format. The experiment setup are described as in figure 1.

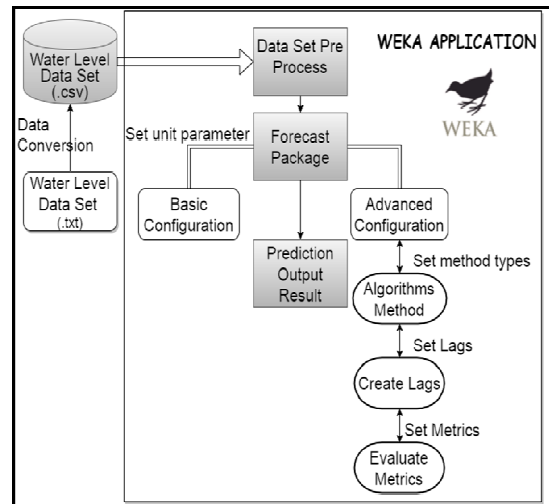


Figure 1. Framework of streamflow forecasting

3.2 Data Set

The dataset is commonly known as a collection of data which represents a particular variable for a single table and also data combination in the whole entity. This data set can be organized into several characteristics of information based on the structure and properties need to be carried out. In this streamflow water level prediction, we will use data set on the attribute of date and water level from three streams which Sungai Nerus, Sungai Tebak, and Sungai Kuala Ping. In order to run this data set, conversion data were applied before running it into WEKA Application based on Figure 3.

3.3 Data Pre Processing

The actual data collected at the station contain noises and some missing values. Therefore, in order to eliminate the outliers and noises, we have performed the data preprocessing prior to the experiments. In this study, the data preprocessing has been considered in the total of 4154 daily instances streamflow water level data from 2001 until 2012 is used for Sungai Tebak, while 2650 daily instances streamflow water level data for Sungai Kuala Ping from 2005 until 2012. Lastly, the total daily instances of Sungai Nerus streamflow water level data is 11428 from 1981 until 2011.

By utilizing WEKA Time Series forecasting, the future water level can be predicted by knowing the difference between the actual data and predict data. All the data are pre-processed and

normalized within the range of 1 and -1. For the attribute data, date and water level were used to fill the data information for preprocessing. Table 3.1 shows the result of 5 days (number time units) forecast according to the method mining that is applied with 7 lags length.

3.4 Algorithm

In this study, we have utilized WEKA Forecasting Time Series together with three (3) different data mining algorithms. The selected algorithms are as follows:

- 1) Linear Regression [9] [10]
- 2) SMO Regression [11] [12]
- 3) Multilayer Perceptron [13]

3.5 Performance Measure

Inn this research, we have proposed four (4) different type of performance measure which are Mean Absolute Error (MAE), Mean Absolute

Percentage Error (MAPE), Root Mean Squared Error (RMSE) and Mean Squared Error (MSE). The measurements have been identified as the most common tools to analyze the accuracy of the streamflow prediction [14]. MAPE usually used to fit the forecast measurement accuracy by obtaining the period of each time-average absolute error percentage computation. The simplest of forecast measurement is called Mean Absolute error (MAE). This measurement used to finalize the result by showing the closest quantity values based on the final result prediction. The standard statistical metrics of RMSE are used to measure the model's performance, but it is not suitable to indicate the average performance models and may mislead the error of average indicator.

Table 1 present the overall performance of three (3) different algorithms against four (4) type of measurement metrics with five (5) step-head target for each of our selected streams: (Sungai Nerus, Sungai Tebak and Sungai Kuala Ping)

Table 1. Evaluation Performance

Sungai Nerus						
Algorithm Method	Evaluation on Training Data					
	Target Metrics	1-S-A	2-S-A	3-S-A	4-S-A	5-S-A
Linear Regression	MAE	11.5287	16.6203	18.9424	20.3544	21.3377
	MAPE	37.5281	57.0395	68.0931	75.7348	81.7011
	RMSE	32.0579	42.9832	47.2807	49.4056	50.5909
	MSE	1027.7121	1847.5542	2235.4645	2440.9103	2559.4403
Multilayer Perception	MAE	12.7777	18.3836	19.9934	21.1106	22.0575
	MAPE	47.9556	62.9887	63.8224	65.453	68.1935
	RMSE	35.2596	49.4741	54.937	59.9196	60.4455
	MSE	1243.2388	2447.6821	3018.0698	3590.3573	3653.6606
SMO regression	MAE	10.2251	14.539	16.4651	17.6201	18.506
	MAPE	25.2365	34.193	37.9083	40.0238	42.0182
	RMSE	32.6721	43.8672	48.5254	51.0107	52.4914
	MSE	1067.4685	1924.3342	2354.7187	2602.0901	2755.3425

Sungai Tebak						
Algorithm Method	Evaluation on Training Data					
	Target Metrics	1-S-A	2-S-A	3-S-A	4-S-A	5-S-A
Linear Regression	MAE	2.6672	3.5918	3.9472	4.1883	4.3503
	MAPE	1125.04	1877.60	2315.0309	2648.42	2846.78
	RMSE	7.1291	8.7938	9.3375	9.6187	9.773

Multilayer Perception	MSE	50.8247	77.3303	87.1894	92.5202	95.5122
	MAE	2.7871	3.5646	3.8883	4.0197	4.1879
	MAPE	1037.71	1311.02	1328.8331	1349.2814	1516.038
	RMSE	8.3191	9.1754	10.8537	10.5188	11.0802
	MSE	69.2969	84.1872	117.8018	110.6452	122.7699
SMO regression	MAE	2.3214	3.0278	3.2846	3.4816	3.6236
	MAPE	558.683	286.5979	956.1355	1059.096	1109.881
	RMSE	7.202	8.9549	9.5729	9.9226	10.1375
	MSE	51.8692	80.1901	91.6407	98.4571	102.7681

Sungai Kuala Ping						
Algorithm Method	Evaluation on Training Data					
	Target	1-S-A	2-S-A	3-S-A	4-S-A	5-S-A
	Metrics					
Linear Regression	MAE	7.4719	10.1671	11.3268	12.0865	12.5884
	MAPE	47.1927	70.2072	82.7649	90.8482	96.5312
	RMSE	25.7334	31.6643	33.4257	34.1551	34.4756
	MSE	662.2062	1002.62	1117.27	1166.57	1188.566
Multilayer Perception	MAE	8.3971	9.5329	10.089	10.4212	10.6857
	MAPE	8.3971	9.5329	10.089	10.4212	10.6857
	RMSE	29.7247	34.2998	35.3116	35.9946	36.309
	MSE	883.5602	1176.479	1246.90	1295.61	1318.34
SMO regression	MAE	5.9997	7.9596	8.7002	9.2433	9.6165
	MAPE	21.6173	29.0521	32.0516	33.752	35.0972
	RMSE	26.1794	32.2186	34.1496	35.0548	35.5098
	MSE	685.3587	1038.040	1166.193	1228.84	1260.94

4. RESULT AND DISCUSSION

The performance and comparative analysis of each of the time series forecasting algorithms are tabulated in Table 2. It shows that the SMO regression algorithm of MAE have the smallest resultant reading at Sungai Nerus with the value of **10.2251**, whereas at Sungai Tebak with the value of **2.3214** and finally at Sungai Kuala Ping recorded the value of **5.9997**. Meanwhile, table 3 shows the result of actual and predicted output of the stream flow level. Based on the result, it is apparent that

the SMO regression algorithm produces the lowest difference values between the actual and predicted. From this experiment, we could say that the SMO regression algorithm outperformed the Linear regression and Multilayer Perceptron algorithms. This performance comparison lead us to our conclusion that that SMO regression is the most suitable algorithm for time series forecasting of streamflow. It is proved that our result is reliable and comparable with other method as indicated in [11][12].

Table 2. Metrics Data Comparison of MAE, MSE, RMSE and MAPE

METRIC	ALGORITHM								
	Sungai Nerus			Sungai Tebak			Sungai Kuala Ping		
	Linear	Multi	SMO	Linear	Multi	SMO	Linear	Multi	SMO
MAE	11.5287	12.7777	10.2251	2.6672	2.7871	2.3214	7.4719	8.3971	5.9997

MAPE	1027.7121	1243.2388	1067.4685	50.8247	69.2069	51.8692	662.2062	883.5602	685.3587
SMSE	32.0579	32.2596	32.6721	7.1291	8.3191	7.202	25.7334	29.7247	32.2186
MSE	37.52	35.2596	25.2365	1125.04	1037.71	558.683	47.1927	41.3417	21.6173

Table 3. Algorithms, Data Comparison of Actual & Predict

STREAM	ALGORITHM	RECORD	ACTUAL	PREDICT	DIFFERENCES
Sungai Nerus	Linear	11428	15.76	26.3736	10.6136
	SMO	11428	15.76	14.7918	-0.9682
	Multilayer	11428	15.76	29.4852	13.7252
Sungai Tebak	Linear	41554	0.02	0.0822	0.0622
	SMO	41554	0.02	0.0268	0.0068
	Multilayer	41554	0.02	9.4307	9.4107
Sungai Kuala Ping	Linear	2650	9.95	12.5778	2.6278
	SMO	2560	9.95	9.2207	-0.7293
	Multilayer	2560	9.95	16.6281	6.6781

5. CONCLUSION

In this research, we applied three (3) different algorithms which are Linear Regression, SMO Regression and Multilayer Perceptron using WEKA time series forecasting. By comparing the performance of forecasting algorithms, we found that SMO regression offers the better ability to predict the streamflow of Sungai Nerus, Sungai Tebak and Sungai Kuala Ping. SMO regression predict with the highest accuracy when compared to the other two methods which are linear regression and multilayer perceptron. The finding of this research could be used as one of the alternatives in predicting the streamflow in the near future. However, we believed that the accuracy of the prediction could be improved if we could gather more reliable data and within the longer time duration. Future work can also be done by focusing on other algorithms and techniques.

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