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Performance improvement of machine learning models via wavelet theory in estimating monthly river streamflow

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ABSTRACT

River streamflow is an essential hydrological parameters for optimal water resource management. This study investigates models used to estimate monthly time-series river streamflow data at two hydrological stations in the USA (Heise and Irwin on Snake River, Idaho). Five diverse types of machine learning (ML) model were tested, support vector machine-radial basis function (SVM-RBF), SVM-Polynomial (SVM-Poly), decision tree (DT), gradient boosting (GB), random forest (RF), and long short-term memory (LSTM). These were trained and tested alongside a conventional multiple linear regression (MLR). To improve the estimation and model performance, hybrid models were designed by coupling the models with wavelet theory (W). The models performance was assessed using root mean square error (RMSE), mean absolute error (MAE), coefficient of determination (R^2), Nash-Sutcliffe efficiency (NSE), and Willmott's index (WI). A side-by-side performance assessment of the stand-alone and hybrid models revealed that the coupled models exhibit better estimates of monthly river streamflow relative to the stand-alone ones. The statistical parameter values for the best model (W-LSTM4) during the test phase was RMSE = 36.533 m³/s, MAE = 26.912 m³/s, R^2 = 0.947, NSE = 0.946, WI = 0.986 (Heise station), and RMSE = 33.378 m³/s, MAE = 24.562 m³/s, R^2 = 0.952, NSE = 0.951, WI = 0.987 (Irwin station).

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River streamflow; wavelet; machine learning; hybrid models; estimation

1. Introduction

Precise estimation of streamflow time series data for rivers is one of the most important issues for optimal management of surface water resources; in particular, making appropriate decisions when dealing with floods and droughts. The river streamflow phenomenon appears complex, non-stationary, and non-linear (Adnan et al., 2019; Bayazit, 2015; Meira Neto et al., 2018); because the river streamflow time series data can be influenced by a variety of parameters such as temperature, rainfall, and evaporation, these render it nearly impossible to estimate accurately. However, in the age of multi-threaded parallel computing, it is now possible

to deploy powerful mathematical and machine learning approaches to the issue.

In general, two different are used, these are conceptual (physical) models, and machine learning (data-driven). These are both proposed, and used by hydrologists, for estimating river streamflow (He et al., 2014; Reis et al., 2021; Zhang et al., 2016). Conceptual paradigms are usually complex models that require many hydrological and climatological parameters as inputs, many of which may be unavailable for certain locations. In addition, the inherent complexity of streamflow processes make it challenging to use physical models; accordingly, in recent years, researchers have shown increasing interest

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in machine learning models to estimate these time series solutions (Kalra et al., 2013; Mehdizadeh & Sales, 2018; Qu et al., 2021; Rasouli et al., 2012; Sahour et al., 2021; Wang et al., 2019; Xiang & Demir, 2020; Zhu et al., 2020). The most important reason for using machine learning, is that these models can estimate target parameters using relatively limited data series, without the need to for additional data regarding the (potentially) complex relationships between inputs and outputs (Deng et al., 2021; Deng et al., 2022; Singh et al., 2022).

More recently, hybrid models have received attention from researchers for river streamflow estimation. For example, Kilinc and Haznedar (Kilinc & Haznedar, 2022) proposed a hybrid approach that integrated long short-term memory (LSTM) and a genetic algorithm (GA) for streamflow estimation of the Euphrates River, Turkey. Particle swarm optimization (PSO) was coupled with LSTM by Kilinc (Kilinc, 2022), to develop a hybrid PSO-LSTM for forecasting the streamflow of the Orontes River basin, Turkey. Feng et al. (2021) optimized the parameters of an LSTM with a PSO algorithm for runoff prediction in the Jiulong River Basin, China. Huang et al. (2014) successfully predicted monthly streamflow at three hydrometric stations in China, using a hybrid empirical and decomposition-support vector machine (EMD-SVM). Wang et al. (2015) increased the forecasting accuracy of a time series model using an autoregressive integrated moving average (ARIMA) variant that also leveraged ensemble empirical mode decomposition (EEMD). This was able to predict the runoff values of three reservoirs, China. Wang et al. (2013) simulated the rainfall-runoff process of a catchment in the Yellow River, China, by coupling both a PSO and EEMD on the stand-alone SVM. A modified form of EMD was used by Meng et al. (2019), where they combined EMD and SVM to predict streamflow in the Wei River Basin, China. The performance of his model was then compared with the stand-alone SVM and ANN. Zhao and Chen (2015) developed two hybrid models via coupling the EMD and EEMD on an auto-regressive (AR) model, for forecasting runoff of from the Fenhe River basin, China. Rezaie-Balf et al. (2019) integrated EEMD into multivariate adaptive regression splines (MARS) and M5Tree models, to forecast the daily river streamflow's of two river basins in South Korea. Fu et al. (2020) tested the performance of an LSTM for simulating the daily streamflow of the Kelantan River, Malaysia.

As alternative approach uses bio-inspired algorithms. For example, Yaseen et al. (2020) used PSO, GA, and differential evolution (DE) to form a hybrid adaptive neuro-fuzzy inference system-based models to forecast the streamflow of the Pahang River, Malaysia. Al-Sudani et al. (2019) integrated the DE algorithm into a MARS

system to estimate the streamflow of the Tigris River, Iraq. Liu et al. (2020) also proposed a hybrid model, by coupling the EMD and Encoder Decoder LSTM to complete a streamflow prediction of the Yangtze River, China. A new model was proposed by Hadi et al. (2019) using a combination of extreme gradient boosting (XGB) and extreme learning machine (ELM); then compared its capabilities with stand-alone models for streamflow predictions of the Goksu-Himmeti basin, Turkey. Aside from river streamflow estimation, other types of hybrid model have been also used by scholars in various fields, such as sediment yield estimation (Meshram et al., 2019), shield movement prediction (Lin et al., 2022), and rainfall simulation (Chen et al., 2022).

It is already well documented, that coupled models can demonstrate improved performance when compared with stand-alone ones. This remains true for many types of time series estimation, not just hydrological parameters such as this study. One method of data pre-processing is to use wavelet transforms. This is an approach that has become widely used to generate wavelet-based hybrid models. One of the main advantages of this method is that wavelets offer simultaneous localization in both the time and frequency domains. The other main advantage is that it applies a fast wavelet transform, which is computationally quick. Wavelets are also able to separate fine details within a signal in a manner similar to an enhanced Fourier transform (Sifuzzaman et al., 2009). Wavelet transforms are an efficient mathematical transformation for signal processing and data pre-processing because they can transform a signal into a set of basic signal functions. The mother wavelet functions similarly and can be used for signal analysis, techniques to achieve this include Daubechies, Symlet, Haar, etc. Utilization of the wavelet theory depends on a number of basic principles, for example observational time series must first be decomposed into several sub-series, and then the generated sub-series need to be considered as new inputs for the machine learning model being used.

With reference to river streamflow data, for the first part of this study, the monthly river streamflow time series for the Heise and Irwin hydrometric stations located on the Snake River, USA, were estimated using five machine learning-based models. These were support vector machine-radial basis function (SVM-RBF), SVM-Polynomial (SVM-Poly), decision tree (DT), gradient boosting (GB), random forest (RF), and long short-term memory (LSTM). A conventional multiple linear regression (MLR) is also commonly applied to most predictive models (Adnan et al., 2019; Kadam et al., 2019). These models are foundational, but that also makes them controversial. Various methods are still debated,

such as SVM being used for non-stationary streamflow prediction, (Adnan et al., 2021; Meng et al., 2019), RF was implemented in (Latif & Ahmed, 2021), GB was used in (Ni et al., 2020), and LSTM being used in (Dong et al., 2020) for streamflow prediction.

Wavelet theory is a valuable pre-processing technique, especially when hybridized with the aforementioned stand-alone models. Its primary role, is improving model performance. A survey of published literature on estimating river streamflow time series models, shows that there are still few studies reporting or evaluating the performance of these models, particularly those that are hybrids and using wavelet theory.

2. Materials and methods

2.1. Case study and data used

Monthly river streamflow data from two gauging hydro-metric stations at Heise and Irwin on Snake River, USA, were used for this study. The data was obtained from the United States Geological Survey (USGS) and is available at <https://waterdata.usgs.gov/nwis/>. Snake River is one of the largest rivers in the Pacific Northwest region of the USA. The drainage basin of Snake River covers six states, however both selected stations for this study are located in Idaho. Heise station (USGS 13037500) is at latitude 43°36'45" and longitude 111°39'36", with a drainage area of 5,752 square miles; and Irwin station (USGS 13032500) is at lat. 43°21'03", long. 111°13'08", and is 5,225 square miles. The map in Figure 1 shows the relevant geographical locations.

The data used in this study utilized monthly river streamflow values from Heise and Irwin stations for the period Oct. 1960 to Sep. 2020 (i.e. 720 data). The data was divided into training and testing datasets. In the applications, data from Oct. 1960 to Sep. 2005 (i.e. 540 data) at both stations were utilized as a training set, while the remaining data between Oct. 2005 and Sep. 2020 (i.e. 180 data) constituted the model. Table 1 is an overview of some statistical information regarding the data for both locations, during both the training and testing phases. In general, similar statistics can be observed for the training and testing stages. Monthly river streamflow data for the sites are shown in Figure 2.

2.2. Methodology

Wavelet (W) theory was used as a noise removal system for the data. This was implemented as a pre-processing technique for the applied machine learning models. The models used were multiple linear regression (MLR), support vector machine (SVM), decision tree (DT), random

forest (RF), gradient boosted decision trees or gradient boosting (GB), and long short-term memory (LSTM). Explanations of the applied methods follow.

2.2.1. Pre-processing-based wavelet theory (W)

Wavelet (W) transformation is a powerful technique used in signal processing (Starck & Murtagh, 2001), which is often used to de-noise, compress or decompress data (Daubechies, 2009). Some features of wavelet transformation and Fourier transformation are alike, and thus in time and frequency domain, wavelet analysis can be considered as a type of multi-resolution analysis. In order to decompose signals into different resolutions, both shifting and scaling of a wavelet basis function is required and this creates the mother wavelet (Ebrahimi & Rajae, 2017).

Streamflow time series are accompanied by noise, which comes in the form of signals with high-frequency. Wavelet transformation is used to remove these and extract high-frequency signals from raw signals, and the process occurs in three main steps. First, by using the selected mother wavelet and level of decomposition, wavelet transformation of the input signals is performed. Second, a threshold is determined and applied to find the amount of high-frequency wavelet transformation. Third, the denoised time series signals are obtained by using low-frequency and high-frequency wavelet coefficients. In this study, the Daubechies wavelet (db4) model was used to determine the optimum level for the mother wavelet, and trial-and-error was used to find the level of decomposition, respectively.

One of the main advantages of wavelets is that they offer simultaneous localization in the time and frequency domains. The second main advantage of wavelets is that, using a fast wavelet transform, it is possible to make calculations very quickly. Wavelets have the great advantage of being able to separate the fine details in a signal. Wavelet transform is a highly efficient mathematical transformation function in signal processing (data pre-processing) and decomposes a signal into its basic signal functions (Singh et al., 2020).

2.2.2. Multiple linear regression (MLR)

MLR is implemented to identify the possible existence of relationships between independent and dependent variables. This method is often used as a tool to prove a correlation between the inputs and outputs of a given system (Clarke et al., 1959).

Linear regressions are a form of bivariate model used to predict an independent variable (y) from a dependent one (x). By extending the model to include more than one explanatory variable (x_1, x_2, \dots, x_p) such as in MLR, a

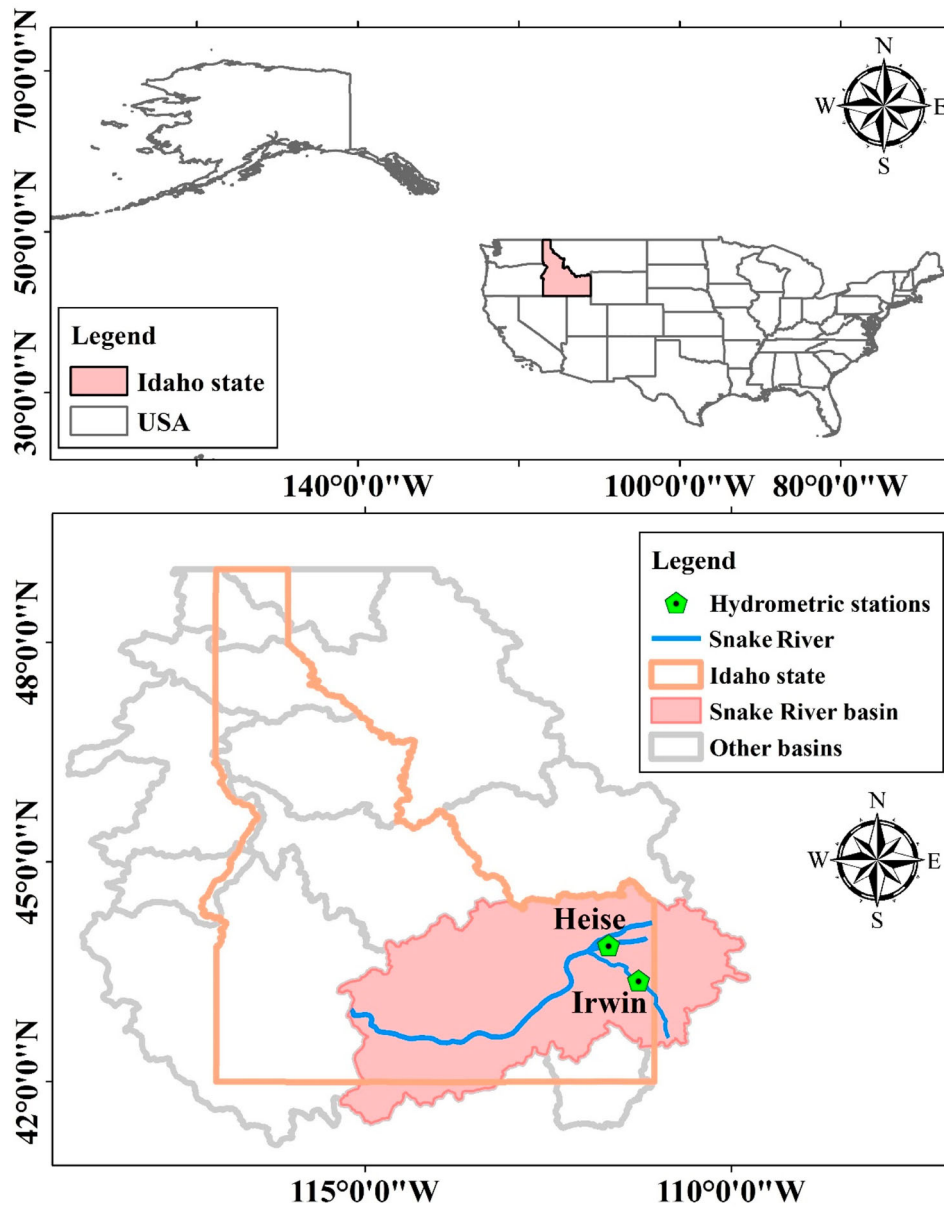


Figure 1. Geographical positions of the Heise and Irwin stations on Snake River, USA.

Table 1. Monthly time series streamflow statistical data at the Heise and Irwin stations.

Stations	Stage	Minimum (m ³ /s)	Maximum (m ³ /s)	Mean (m ³ /s)	Standard deviation (m ³ /s)	Coefficient of variation
Heise	Training	27.830	897.366	199.434	151.097	0.758
	Testing	31.573	616.178	203.759	157.593	0.773
Irwin	Training	17.180	836.767	182.457	144.450	0.792
	Testing	22.651	590.693	185.724	151.315	0.815

multivariate model is produced. MLR can be used to discern a linear relationship between two or more independent variables and a dependent variable. Since hydrological variables such as river streamflow can depend heavily on lagged data, river streamflow is generally considered as a dependent variable, y , and lagged streamflow data is considered the independent variable, x_1, x_2, \dots, x_p . Thus,

the regression equation is expressed as:

$$y = b_0 + b_1x_1 + b_2x_2 + \dots + b_px_p \quad (1)$$

where b_0 is a constant, and b_1, b_2, \dots, b_p are partial regression coefficients that can be fitted using a least squares approach (Uyanık & Güler, 2013).

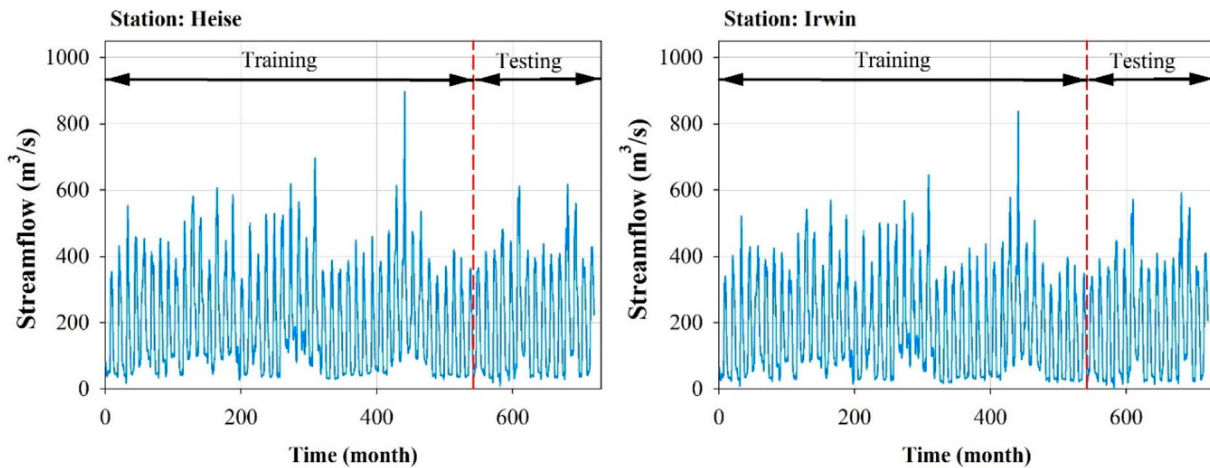


Figure 2. Monthly time series river streamflow data at Heise and Irwin stations for the training and test periods.

2.2.3. Support vector machine (SVM)

Machine learning algorithms such as classifiers, regressions, and outlier detectors utilize SVMs as a set of supervised learning methods (Niu & Feng, 2021). Vapnik et al. introduced this in 1995 to do classification and regression on a set of data points (Cortes & Vapnik, 1995). Since the cost function of a model is not sensitive to training data point positions, models produced using SVM rely on a subset of training data beyond the margin. The intuition behind SVM, is to first obtain an optimized hyper-plan, which is as far as possible from both classes' actual samples. In other words, the learning method maximizes the class margin, based on the choice of the type of margin, which may be either soft or hard. The former SVM misclassifications would probably happen whereas it is not accepted with hard margin SVM (Hamasuna et al., 2008). SVM uses a kernel function to build expert knowledge, which can be considered one of the main advantages of this method.

The most commonly used SVM kernel functions are linear, polynomial, sigmoid, and Radial Basis Function (RBF). This study adopts the RBF and polynomial kernels to estimate the river streamflow, following a previous study by (Adnan et al., 2020; Baesens et al., 2000; Leong et al., 2021), where the efficiency and output quality of the RBF and polynomial kernels were compared with different data sets and yielded good results.

2.2.4. Decision tree (DT)

Decision trees are another important, and frequently used, method for supervised learning. It can be used to solve both regression and classification tasks, but the latter is more common. There are three types of nodes, (i) a root node, which represents the entire sample and is the initial node and may split into other nodes. The features of the dataset contain branches that represent the various

decision rules, these are determined using (ii) interior nodes. The final output is delivered at the (iii) leaf nodes.

This algorithmic approach can also be implemented to solve decision-related problems. To check an algorithm with a particular data point, all nodes in the tree need pass a conditional test (true/false) until the leaf node is reached. The final prediction is taken as the average value of the dependent variable in a specific leaf node. In order to predict precise values for the given data points, the algorithm runs for multiple iterations on the tree (Safavian & Landgrebe, 1991).

2.2.5. Random forest (RF)

Random forest regressions are another supervised learning algorithm, however this one implements an ensemble learning method to conduct the regression. Ensemble learning methods combine the predictions from multiple machine learning algorithms to make a precise prediction from a single model (Bernard et al., 2009). A meta-estimator, which fits a series of classifying decision trees on different subsets of a given dataset, plays a key role in this algorithm. This type of estimator benefits from averaging techniques to increase its predictive accuracy, and gain control of the over-fitting problem. The trees in a random forests model run in parallel, there is no interaction while they are being built. During training, multiple trees are constructed and then the classification to determine the related class of the data points is performed. After this the whole model can be regressed or particular trees can be selected (Mosavi, et al., 2022). The followings are steps required to implement a random forest algorithm:

- (1) Choose k data points randomly from the training set.
- (2) Build the corresponding decision tree for the given data.

- (3) Repeat steps 1 and 2 to build N trees.
- (4) After building N trees, for any new data point, the related prediction of the value of y as it corresponds to the data point can be made. It is then possible to assign the new data point an average value across all the obtained y values.

2.2.6. Gradient boosting (GB)

In the field of machine learning, the gradient boosting algorithm can be considered one of the most powerful algorithms. The most common types of allocated errors in machine learning algorithms are bias error and variance error (Islam & Amin, 2020). To decrease the bias error of a model, the gradient boosting algorithm can be used. Gradient boosting algorithm can also target a continuous variable as a regressor, as well as a categorical target variable (as a classifier) (Friedman, 2001). In the former case, the mean square error (MSE) is the cost function, while in the latter it appears as log loss. For both regression and classification problems, GB can show notable outcomes. Steps to implement GB are as follows:

- (1) Determine the average value of the target label.
 1. Compute the residuals using ‘residual = actual value – predicted value’.
 2. Construct a decision tree.
 3. Use all presented trees within the ensemble to predict the target label.
 4. Compute the new residuals, such that the number of iterations matches the number of estimators by repeating steps 3 through 5.
 5. Assign the value of the target variable using all trees from the training step.

2.2.7. Long short-term memory (LSTM)

A suitable performance for streamflow prediction has also been demonstrated by deep learning models that use an appropriate architecture (Ghimire et al., 2021; Lin et al., 2021). Using dynamic system modeling in diverse application areas such as speech recognition, image processing, manufacturing, communication or energy consumption and autonomous systems, recurrent neural network (RNN)-based deep learning models, especially LSTM, play a vital role (Lipton et al., 2017). The setup of prediction models according to time series data can be used to predict non-linear, time variant system outputs for many data types (Lindemann et al., 2021).

LSTMs, which rely on memory blocks in their hidden layers, and perform the same role as neurons in hidden layers, are a class of RNN. There are input, output, and forget gates in the memory blocks. These gates are used

for controlling and updating the information through the memory blocks (Hochreiter & Schmidhuber, 1997; Sainath et al., 2015). The equations for determining the gates in an LSTM are:

$$\begin{aligned} i_t &= \sigma(w_i[h_{t-1}, x_t] + b_i) \\ f_t &= \sigma(w_f[h_{t-1}, x_t] + b_f) \\ o_t &= \sigma(w_o[h_{t-1}, x_t] + b_o) \end{aligned} \quad (2)$$

where i_t , f_t , and o_t are the input, forget, and output gates, respectively. σ denotes a sigmoid function (gates in LSTM are the sigmoid activation functions). w_x and b_x are weights and biases for the correspondence gate (x) neurons. x_t denotes the input at the current timestamp, and h_{t-1} is used for the output of the previous LSTM block at timestamp $t-1$.

The equations for the cell state, candidate cell state and final output are as follows:

$$\begin{aligned} \tilde{c}_t &= \tanh(w_c[h_{t-1}, x_t] + b_c) \\ c_t &= f_t \times c_{t-1} + i_t \times \tilde{c}_t \\ h_t &= o_t \times \tanh(c^t) \end{aligned} \quad (3)$$

where c_t represents the cell state (memory) at timestamp t , and \tilde{c}_t represents the candidate for all states at timestamp t (Salem, 2018; Wang et al., 2020).

Overall, LSTMs are an efficient, gradient-based method to handle complex, artificial long-time-lag tasks. In addition, LSTMs are the RNN variant that is capable of learning long-term dependencies because their cells have the ability to retain previous time step information.

2.3. Performance evaluation of models

Five evaluation metrics are often used to determine model performance: root mean square error (RMSE), mean absolute error (MAE), coefficient of determination (R^2), Nash-Sutcliffe efficiency (NSE), and Willmott's index (WI). Accordingly, these were employed in this study to determine the relative performances of the stand-alone, and coupled models. These determinants are described in the equations below, and follow the form described by (Kim et al., 2019; Willmott et al., 2012; Yaseen et al., 2020):

$$RMSE = \sqrt{\frac{\sum_{i=1}^N (Q_{o,i} - Q_{e,i})^2}{N}} \quad (4)$$

$$MAE = \frac{\sum_{i=1}^N |Q_{o,i} - Q_{e,i}|}{N} \quad (5)$$

$$R^2 = \left[\frac{\sum_{i=1}^N (Q_{o,i} - \bar{Q}_o) \cdot (Q_{e,i} - \bar{Q}_e)}{\sqrt{\sum_{i=1}^N (Q_{o,i} - \bar{Q}_o)^2 \cdot \sum_{i=1}^N (Q_{e,i} - \bar{Q}_e)^2}} \right]^2 \quad (6)$$

$$NSE = 1 - \frac{\sum_{i=1}^N (Q_{o,i} - Q_{e,i})^2}{\sum_{i=1}^N (Q_{o,i} - \bar{Q}_o)^2} \quad (7)$$

$$WI = 1 - \frac{\sum_{i=1}^N (Q_{o,i} - Q_{e,i})^2}{\sum_{i=1}^N (|Q_{o,i} - \bar{Q}_o|) + (|Q_{o,i} - \bar{Q}_o|)^2} \quad (8)$$

where $Q_{o,i}$ and $Q_{e,i}$ describe the observed and estimated daily river streamflow for the i^{th} month, respectively. \bar{Q}_o and \bar{Q}_e indicate the average values of the observed and estimated daily river streamflow, respectively. N shows the total number of observations. A better model should present lower RMSE and MAE values, and a higher R^2 , NSE, and WI.

3. Results and discussion

This study utilizes historical monthly streamflow data from 1 to 4 months as input predictors for the models, as shown in Table 2. Setting parameters for each model accordingly will improve the performance of the models. Table 3 summarizes the parameter settings for all the models used in this paper.

Determination of the optimum parameter values changes the efficiency of the model design. To accomplish this, trial-and-error was used to select the optimum value each parameter. For all experiments, the model parameters were independently drawn from a 10-fold cross-validation run on the training set. The parameter ranges are shown in Table 3.

First, a standard MLR and stand-alone machine learning models using SVM-RBF, SVM-Poly, DT, RF, GB, and LSTM were established using the input configurations shown in Table 2. RMSE, MAE, R^2 , NSE, and WI values for the Heise and Irwin hydrometric stations are presented in Tables 4 and 5, respectively. These stand-alone models were able to estimate daily streamflow using streamflow data of previous daily periods. The tables clearly show that the performance of the models generally improved as the number of inputs increased (from M1 to M4). As a result, the stand-alone models exhibited the potential for estimating river streamflow in the current month, using antecedent monthly streamflow data.

Table 2. Input patterns defined in the present study.

Models abbreviations	Models	Inputs	Output
M1	MLR1, SVM-RBF1, SVM-Poly1, DT1, RF1, GB1, LSTM1, W-MLR1, W-SVM-RBF1, W-SVM-Poly1, W-DT1, W-RF1, W-GB1, W-LSTM1	Q_{t-1}	Q_t
M2	MLR2, SVM-RBF2, SVM-Poly2, DT2, RF2, GB2, LSTM2, W-MLR2, W-SVM-RBF2, W-SVM-Poly2, W-DT2, W-RF2, W-GB2, W-LSTM2	Q_{t-1}, Q_{t-2}	Q_t
M3	MLR3, SVM-RBF3, SVM-Poly3, DT3, RF3, GB3, LSTM3, W-MLR3, W-SVM-RBF3, W-SVM-Poly3, W-DT3, W-RF3, W-GB3, W-LSTM3	$Q_{t-1}, Q_{t-2}, Q_{t-3}$	Q_t
M4	MLR4, SVM-RBF4, SVM-Poly4, DT4, RF4, GB4, LSTM4, W-MLR4, W-SVM-RBF4, W-SVM-Poly4, W-DT4, W-RF4, W-GB4, W-LSTM4	$Q_{t-1}, Q_{t-2}, Q_{t-3}, Q_{t-4}$	Q_t

Table 3. Parameter settings of the models used in this study.

Models	Parameters	Range
Support vector machine (SVM) kernel = RBF	C (Regularization parameter) 40	$[10^{-2}, 10^2]$ $[10^{-2}, 10^1]$
Support vector machine (SVM) kernel = Poly	epsilon = 0.1 degree = 5 coef0 (independent term in kernel function) 0.6	[1,2,3,4,5] [0.1,0.9] $[10^{-2}, 10^2]$
Decision Tree (DT)	C (Regularization parameter) 5 min_samples_split = 2 criterion = 'mse' splitter = 'best'	[2,10] [mse, mae]
Random Forest (RF)	min_samples_split = 4 n_estimators = 100 criterion = 'mse' min_samples_leaf = 1,	[2,10] [10:10:100] [mse, mae] [1,10]
Gradient Boosted Decision Trees (GBDT)	loss = 'squared_error' learning_rate = 0.1 max_iter = 100 max_leaf_nodes = 31 min_samples_leaf = 20 validation_fraction = 0.1	[squared_error, absolute_error] [0.01, 1] [10, 100] [1, 50] [1, 100] [0.1, 0.2]
LSTM Structures		
Layer (type)	Output Shape	Param #
lstm (LSTM)	(None, 1, 6)	264
lstm_1 (LSTM)	(None, 4)	176
dense (Dense)	(None, 4)	20
dense_1 (Dense)	(None, 1)	5
Total params: 465 Trainable params: 465 Non-trainable params: 0		
epochs = 500		[50, 1000]
batch size = 4		[4,8,16,32]
validation split = 0.3		
optimizer = adam		
loss = mean square error		

Table 4. Values of evaluation metrics for the Heise station model.

Models abbreviations	Models	Training					Testing				
		RMSE (m ³ /s)	MAE (m ³ /s)	R ²	NSE	WI	RMSE (m ³ /s)	MAE (m ³ /s)	R ²	NSE	WI
M1	MLR1	94.224	71.026	0.610	0.610	0.868	94.895	71.001	0.636	0.635	0.879
	SVM-RBF1	97.534	62.256	0.621	0.583	0.865	96.823	61.111	0.650	0.620	0.883
	SVM-Poly1	98.680	64.385	0.613	0.573	0.866	97.859	62.502	0.641	0.612	0.882
	DT1	76.218	54.133	0.745	0.745	0.923	98.105	66.908	0.632	0.610	0.890
	RF1	54.125	39.121	0.876	0.871	0.962	97.585	67.443	0.628	0.614	0.889
	GB1	81.614	59.970	0.708	0.708	0.906	90.625	63.664	0.669	0.667	0.898
	LSTM1	92.231	67.765	0.627	0.627	0.874	93.158	66.873	0.650	0.649	0.887
	W-MLR1	85.963	66.626	0.676	0.676	0.896	88.079	66.630	0.686	0.686	0.900
	W-SVM-RBF1	91.661	61.011	0.668	0.631	0.883	93.690	61.446	0.674	0.645	0.889
	W-SVM-Poly1	91.699	61.422	0.669	0.631	0.886	94.134	61.405	0.671	0.641	0.890
	W-DT1	67.639	46.091	0.799	0.799	0.942	96.210	69.202	0.640	0.625	0.892
	W-RF1	49.099	35.442	0.897	0.894	0.970	97.377	70.746	0.630	0.616	0.888
	W-GB1	76.054	56.296	0.747	0.746	0.921	92.409	68.576	0.656	0.654	0.892
	W-LSTM1	85.306	66.274	0.681	0.681	0.896	88.065	66.385	0.686	0.686	0.900
M2	MLR2	80.064	58.394	0.719	0.719	0.913	78.456	55.756	0.752	0.751	0.923
	SVM-RBF2	71.928	44.481	0.790	0.773	0.931	77.892	45.048	0.778	0.754	0.927
	SVM-Poly2	84.628	52.512	0.712	0.686	0.904	88.758	53.179	0.707	0.681	0.903
	DT2	52.251	34.082	0.880	0.880	0.967	74.458	47.755	0.780	0.776	0.939
	RF2	32.012	20.751	0.956	0.955	0.988	68.101	43.069	0.814	0.812	0.948
	GB2	44.941	29.875	0.912	0.911	0.976	65.396	40.975	0.828	0.827	0.952
	LSTM2	61.152	42.186	0.836	0.836	0.953	63.428	41.731	0.838	0.837	0.953
	W-MLR2	56.532	39.845	0.860	0.860	0.961	52.105	36.812	0.892	0.890	0.969
	W-SVM-RBF2	49.367	31.872	0.902	0.893	0.969	46.166	30.617	0.923	0.914	0.976
	W-SVM-Poly2	62.797	39.158	0.836	0.827	0.951	61.979	39.705	0.855	0.844	0.956
	W-DT2	38.435	24.605	0.935	0.935	0.983	53.028	36.682	0.886	0.886	0.969
	W-RF2	20.946	13.844	0.981	0.981	0.995	43.708	29.733	0.923	0.923	0.979
	W-GB2	31.483	20.011	0.957	0.957	0.989	44.451	31.367	0.920	0.920	0.979
	W-LSTM2	39.872	27.256	0.930	0.930	0.982	38.668	28.630	0.940	0.939	0.984
M3	MLR3	78.565	57.330	0.729	0.729	0.916	75.184	53.031	0.773	0.771	0.930
	SVM-RBF3	72.096	43.634	0.792	0.772	0.929	77.832	44.347	0.790	0.755	0.925
	SVM-Poly3	82.722	51.633	0.721	0.700	0.907	85.660	51.086	0.730	0.703	0.908
	DT3	49.484	31.697	0.893	0.893	0.971	68.696	44.180	0.811	0.809	0.947
	RF3	29.089	18.819	0.964	0.963	0.990	62.654	39.320	0.842	0.841	0.956
	GB3	38.016	24.890	0.937	0.937	0.983	63.728	41.559	0.838	0.836	0.953
	LSTM3	67.684	47.859	0.799	0.799	0.941	68.000	45.386	0.815	0.813	0.945
	W-MLR3	55.913	39.163	0.863	0.863	0.962	51.112	37.280	0.897	0.894	0.970
	W-SVM-RBF3	50.164	32.305	0.899	0.890	0.968	46.850	30.790	0.924	0.911	0.974
	W-SVM-Poly3	56.261	35.872	0.865	0.861	0.962	60.144	39.104	0.861	0.854	0.958
	W-DT3	37.582	24.171	0.938	0.938	0.984	53.092	36.719	0.886	0.886	0.969
	W-RF3	19.831	12.655	0.983	0.983	0.996	41.234	27.981	0.932	0.931	0.981
	W-GB3	26.882	16.464	0.968	0.968	0.992	43.289	30.161	0.924	0.924	0.980
	W-LSTM3	40.191	28.152	0.930	0.929	0.981	38.682	28.297	0.940	0.939	0.984
M4	MLR4	77.151	57.226	0.739	0.739	0.920	71.737	50.569	0.793	0.792	0.937
	SVM-RBF4	69.957	42.731	0.803	0.785	0.933	74.559	42.905	0.808	0.775	0.930
	SVM-Poly4	81.422	50.617	0.729	0.709	0.910	84.384	50.863	0.745	0.712	0.909
	DT4	43.156	28.406	0.918	0.918	0.978	69.364	42.013	0.810	0.805	0.946
	RF4	28.742	18.109	0.966	0.964	0.990	57.935	34.238	0.866	0.864	0.963
	GB4	33.640	21.253	0.951	0.950	0.987	62.208	38.401	0.849	0.843	0.955
	LSTM4	67.532	47.235	0.800	0.800	0.942	62.934	42.862	0.842	0.840	0.954
	W-MLR4	51.079	33.680	0.886	0.886	0.969	42.856	30.439	0.927	0.926	0.980
	W-SVM-RBF4	50.932	32.556	0.900	0.886	0.966	49.867	33.118	0.922	0.899	0.970
	W-SVM-Poly4	56.087	34.670	0.867	0.862	0.962	59.020	36.011	0.870	0.859	0.960
	W-DT4	36.541	22.910	0.941	0.941	0.985	53.851	36.600	0.883	0.883	0.968
	W-RF4	19.203	12.038	0.985	0.984	0.996	41.294	28.036	0.932	0.931	0.981
	W-GB4	24.522	14.680	0.974	0.974	0.993	43.894	31.224	0.923	0.922	0.979
	W-LSTM4	37.995	26.387	0.937	0.937	0.983	36.533	26.912	0.947	0.946	0.986

N.B. Values in boldface indicate the statistical parameters of the best model during testing.

In addition to the stand-alone models, the models can be fine-tuned to increase accuracy. To achieve this purpose, wavelet theory (W) was included. The hybrid W-MLR, W-SVM-RBF, W-SVM-Poly, W-DT, W-RF, W-GB, and W-LSTM details are established in this section.

Daubechies (db4) is used in this study as the mother wavelet, and values of RMSE, MAE, R², NSE and WI are used to measure the product of the model. The results are shown in Tables 4 and 5, for Heise and Irwin stations, respectively. Comparing the

Table 5. Values of evaluation metrics for the Irwin station model.

Models abbreviations	Models	Training					Testing				
		RMSE (m ³ /s)	MAE (m ³ /s)	R ²	NSE	WI	RMSE (m ³ /s)	MAE (m ³ /s)	R ²	NSE	WI
M1	MLR1	90.849	68.819	0.604	0.604	0.865	91.877	69.071	0.630	0.629	0.876
	SVM-RBF1	93.433	60.298	0.615	0.581	0.867	93.058	59.425	0.646	0.620	0.884
	SVM-Poly1	95.143	62.579	0.608	0.565	0.865	94.647	61.002	0.638	0.607	0.880
	DT1	71.780	49.896	0.753	0.753	0.925	92.976	63.932	0.629	0.620	0.886
	RF1	50.802	37.240	0.881	0.876	0.964	97.686	66.099	0.594	0.581	0.875
	GB1	78.396	57.535	0.706	0.705	0.904	92.664	63.985	0.625	0.623	0.881
	LSTM1	88.721	65.727	0.622	0.622	0.873	89.854	65.125	0.646	0.645	0.886
	W-MLR1	82.264	64.079	0.675	0.675	0.896	84.461	64.514	0.687	0.687	0.900
	W-SVM-RBF1	88.264	59.389	0.670	0.626	0.878	90.447	60.378	0.678	0.641	0.884
	W-SVM-Poly1	87.558	59.535	0.668	0.632	0.887	90.178	59.965	0.671	0.643	0.891
	W-DT1	64.836	46.004	0.798	0.798	0.941	103.050	74.156	0.564	0.534	0.865
	W-RF1	45.844	33.886	0.902	0.899	0.971	102.724	74.405	0.562	0.537	0.863
	W-GB1	71.893	54.206	0.752	0.752	0.923	91.140	69.175	0.638	0.635	0.886
	W-LSTM1	81.647	64.493	0.680	0.680	0.896	84.527	64.985	0.686	0.686	0.900
M2	MLR2	78.244	57.159	0.706	0.706	0.908	77.725	55.233	0.736	0.735	0.917
	SVM-RBF2	70.165	43.332	0.780	0.764	0.929	76.242	43.725	0.768	0.745	0.924
	SVM-Poly2	81.250	50.953	0.707	0.683	0.903	85.920	51.833	0.699	0.676	0.900
	DT2	52.417	34.414	0.868	0.868	0.964	74.547	48.374	0.758	0.756	0.930
	RF2	31.025	20.761	0.956	0.954	0.988	65.864	41.919	0.810	0.809	0.947
	GB2	44.150	29.818	0.907	0.906	0.974	67.710	43.624	0.799	0.799	0.942
	LSTM2	63.281	44.568	0.808	0.808	0.945	67.501	45.882	0.801	0.800	0.941
	W-MLR2	52.810	37.089	0.866	0.866	0.963	49.732	35.216	0.893	0.891	0.970
	W-SVM-RBF2	45.919	30.353	0.905	0.899	0.971	44.512	29.676	0.920	0.913	0.976
	W-SVM-Poly2	58.020	36.559	0.846	0.838	0.955	57.802	37.650	0.861	0.853	0.959
	W-DT2	35.864	23.452	0.938	0.938	0.984	49.795	34.474	0.892	0.891	0.971
	W-RF2	19.906	13.165	0.981	0.981	0.995	39.403	28.186	0.933	0.932	0.982
	W-GB2	29.021	18.566	0.960	0.960	0.989	43.657	31.012	0.916	0.916	0.978
	W-LSTM2	46.431	31.519	0.897	0.896	0.972	43.839	31.243	0.916	0.916	0.978
M3	MLR3	76.313	55.851	0.720	0.720	0.913	73.830	52.272	0.762	0.761	0.926
	SVM-RBF3	70.184	42.370	0.781	0.763	0.928	75.386	42.451	0.781	0.750	0.924
	SVM-Poly3	79.894	49.519	0.717	0.694	0.904	84.115	49.783	0.714	0.689	0.903
	DT3	47.743	29.328	0.891	0.891	0.970	73.174	44.720	0.770	0.765	0.935
	RF3	28.738	18.794	0.962	0.960	0.989	61.999	38.701	0.832	0.831	0.953
	GB3	38.462	25.525	0.930	0.929	0.981	61.320	39.838	0.836	0.835	0.953
	LSTM3	66.287	46.693	0.789	0.789	0.938	67.877	45.252	0.800	0.798	0.940
	W-MLR3	52.315	36.495	0.869	0.869	0.964	48.989	35.484	0.896	0.895	0.970
	W-SVM-RBF3	46.971	30.457	0.902	0.894	0.970	45.237	29.666	0.922	0.910	0.974
	W-SVM-Poly3	53.227	33.857	0.868	0.864	0.963	56.395	36.165	0.866	0.860	0.961
	W-DT3	37.627	24.818	0.932	0.932	0.982	48.072	33.848	0.899	0.899	0.972
	W-RF3	19.295	12.603	0.983	0.982	0.995	39.500	27.564	0.932	0.931	0.982
	W-GB3	24.957	15.678	0.970	0.970	0.992	41.096	29.054	0.926	0.926	0.980
	W-LSTM3	36.499	26.348	0.937	0.936	0.983	39.345	29.489	0.934	0.932	0.982
M4	MLR4	74.803	55.522	0.731	0.731	0.917	70.203	49.800	0.785	0.784	0.934
	SVM-RBF4	68.418	41.232	0.792	0.775	0.931	72.660	41.235	0.800	0.768	0.929
	SVM-Poly4	79.401	49.445	0.721	0.697	0.904	83.035	50.099	0.728	0.697	0.904
	DT4	50.252	30.013	0.879	0.879	0.967	65.130	40.460	0.817	0.814	0.948
	RF4	27.368	18.138	0.966	0.964	0.990	59.657	35.047	0.846	0.844	0.956
	GB4	33.306	21.685	0.948	0.947	0.986	56.944	34.709	0.863	0.858	0.960
	LSTM4	65.103	45.719	0.797	0.797	0.940	61.534	42.051	0.836	0.834	0.951
	W-MLR4	48.168	31.876	0.889	0.889	0.970	41.830	29.692	0.924	0.923	0.979
	W-SVM-RBF4	47.602	30.645	0.901	0.891	0.968	47.180	31.255	0.919	0.902	0.971
	W-SVM-Poly4	53.683	33.151	0.868	0.862	0.962	56.458	34.107	0.872	0.860	0.961
	W-DT4	36.743	23.623	0.935	0.935	0.983	48.889	33.729	0.895	0.895	0.972
	W-RF4	18.938	12.072	0.984	0.983	0.996	38.451	26.742	0.937	0.935	0.982
	W-GB4	22.561	13.712	0.976	0.976	0.994	40.805	29.284	0.928	0.927	0.980
	W-LSTM4	35.604	24.953	0.940	0.939	0.984	33.378	24.562	0.952	0.951	0.987

N.B. Values in boldface indicate the statistical parameters of the best model during testing.

estimation accuracy of stand-alone and hybrid models in Tables 4(a) and Table 5(a) (i.e. using only the streamflow data of the preceding month), it can be observed that wavelet theory shows relatively little ability

to improve the performance of the single models, and in very few cases, it even slightly reduces estimation accuracy. However, wavelets can enhance the accuracy of stand-alone models using monthly data

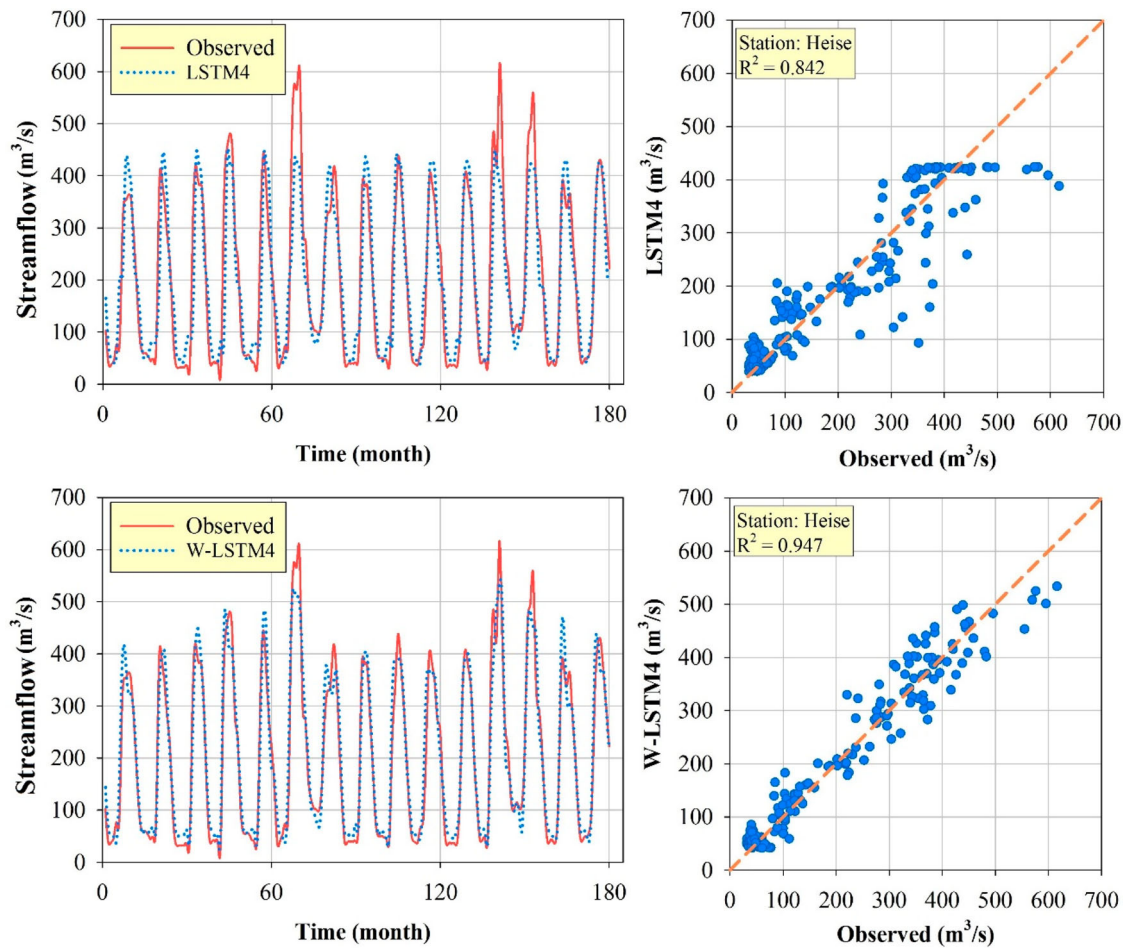


Figure 3. Scatter and time series plots of the observed and estimated river streamflow data for Heise station, using the best-performing hybrid model during testing (W-LSTM4) and the corresponding stand-alone LSTM4.

inputs with two to four lags. Examining Table 4, it can be seen that $RMSE = 61.152 \text{ m}^3/\text{s}$, $MAE = 42.186 \text{ m}^3/\text{s}$, $R^2 = 0.836$, $NSE = 0.836$, $WI = 0.953$ (training phase) and $RMSE = 63.428 \text{ m}^3/\text{s}$, $MAE = 41.731 \text{ m}^3/\text{s}$, $R^2 = 0.838$, $NSE = 0.837$, $WI = 0.953$ (testing phase), for the stand-alone LSTM2 model at Heise station, this improves to $RMSE = 39.872 \text{ m}^3/\text{s}$, $MAE = 27.256 \text{ m}^3/\text{s}$, $R^2 = 0.930$, $NSE = 0.930$, $WI = 0.982$ (training phase) and $RMSE = 38.668 \text{ m}^3/\text{s}$, $MAE = 28.630 \text{ m}^3/\text{s}$, $R^2 = 0.940$, $NSE = 0.939$, $WI = 0.984$ (testing phase) in the hybrid W-LSTM2 model.

This shows a dependable potential for W theory to capture the monthly streamflow time series. This result is also observed for the other hybrid models. The most important reason for the improved performance is that the wavelet removes unwanted high-frequency signals from the raw signal, improving output overall. The same results are observed for stand-alone and hybrid models. The coupled methods perform the best for both locations, when utilizing longer streamflow data, this is

particularly evident in the M4 models which draw on 4-months of streamflow data.

It is possible to visualize the performance of these models using scatter, time series and Taylor diagrams. These comparison diagrams are shown in Figures 3 and 4, respectively. In this regard, the superior coupled models during the test phase for both locations (i.e. W-LSTM4) and the stand-alone models (i.e. LSTM4) were considered. Dashed lines in the scatter graphs denote the perfect line. It can be seen in the scatter plots that there is a lower dispersion in the hybrid W-LSTM4 models compared to the stand-alone LSTM4. This indicates that the hybrid models offer reliability and compatibility with the data for estimating monthly river streamflow time series. The time series plots also illustrate that peak-points of streamflow data can be estimated accurately using hybrid W-LSTM4 models, this is true for both stations and is an improvement over the LSTM4 models. Figure 5 also shows the Taylor diagrams for the observed and estimated streamflow data using the best hybrid models and

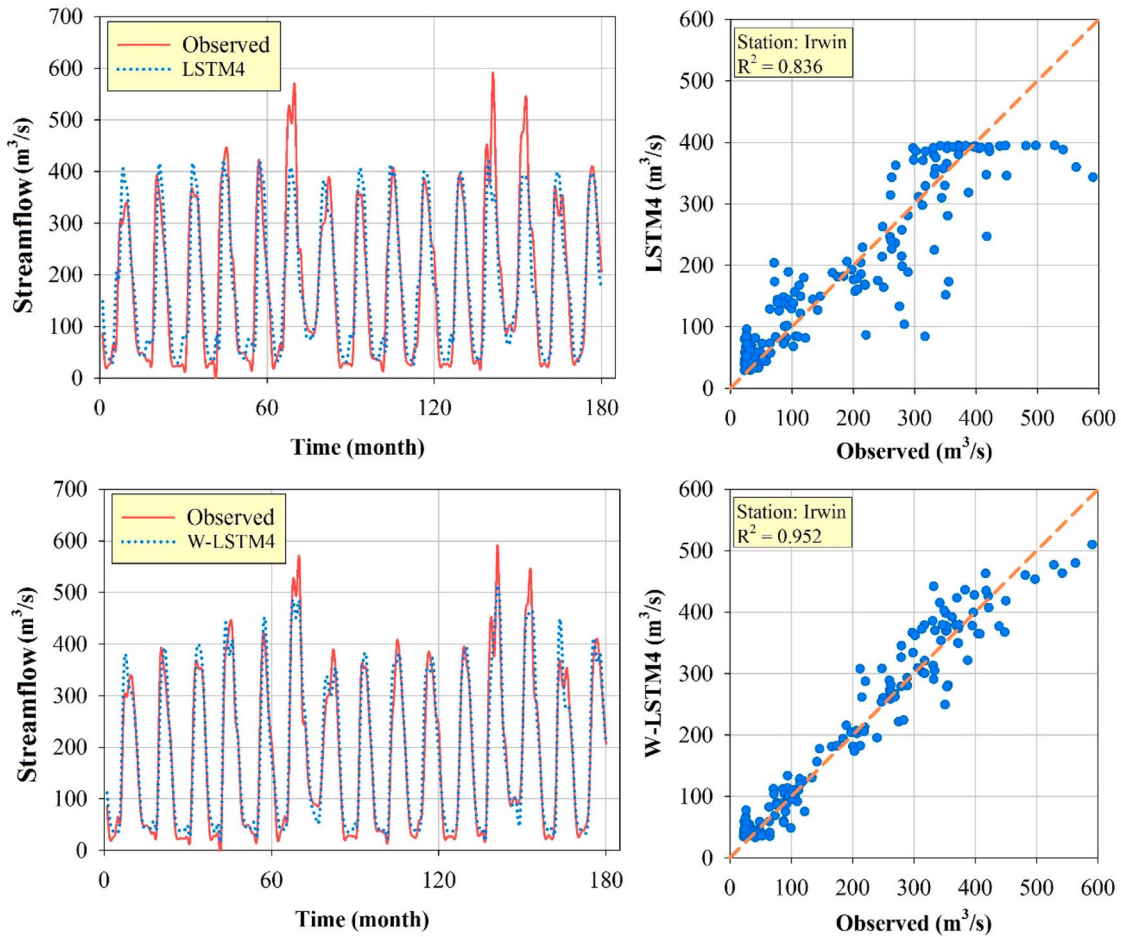


Figure 4. Scatter and time series plots of the observed and estimated river streamflow data for Irwin station using the best-performing hybrid model during testing (W-LSTM4) and the corresponding stand-alone LSTM4.

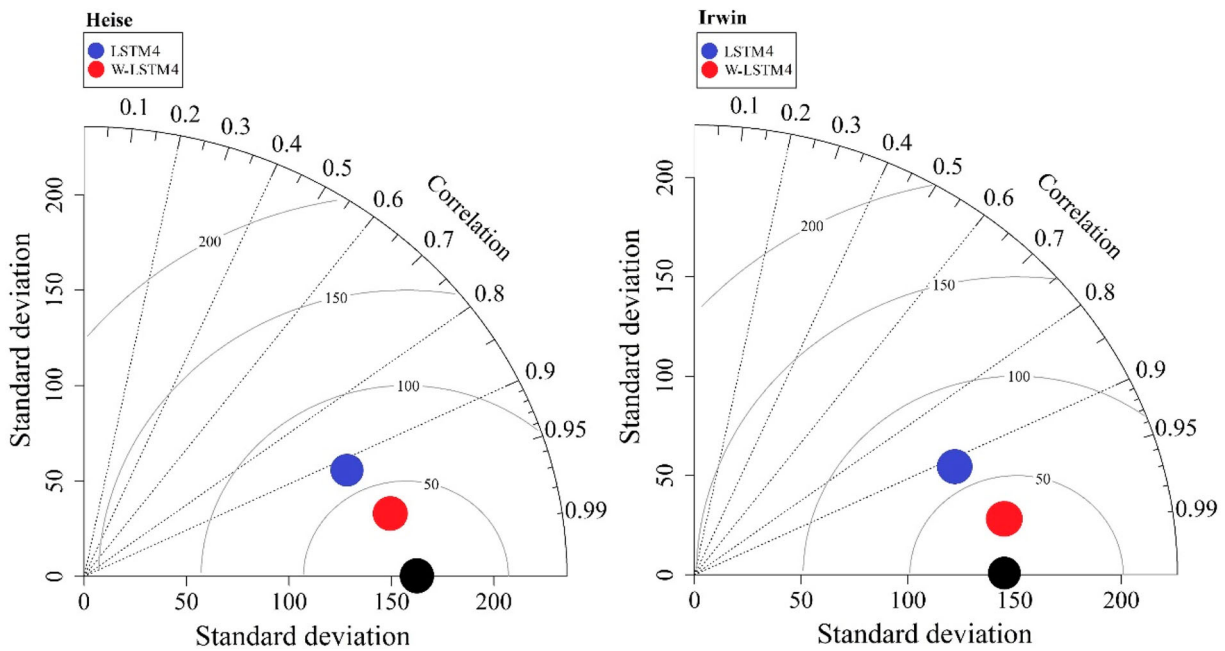


Figure 5. Taylor diagrams of the observed and estimated river streamflow data using the best-performing hybrid model during testing (W-LSTM4) and the corresponding stand-alone LSTM4, at Heise and Irwin stations.

Table 6. Accuracy rankings of the applied models using Heise station data.

Models	M1		M2		M3		M4		Total	
	Training	Testing	Training	Testing	Training	Testing	Training	Testing	Training	Testing
MLR	12	8	13	13	13	12	13	12	51	45
SVM-RBF	13	10	12	12	12	13	12	13	49	48
SVM-Poly	14	13	14	14	14	14	14	14	56	55
DT	5	14	8	11	7	11	7	11	27	47
RF	2	12	3	10	3	8	3	7	11	37
GB	6	3	6	9	5	9	4	9	21	30
LSTM	11	5	10	8	11	10	11	10	43	33
W-MLR	8	2	9	5	9	5	9	3	35	15
W-SVM-RBF	9	6	7	4	8	4	8	5	32	19
W-SVM-Poly	10	7	11	7	10	7	10	8	41	29
W-DT	3	9	4	6	4	6	5	6	16	27
W-RF	1	11	1	2	1	2	1	2	4	17
W-GB	4	4	2	3	2	3	2	4	10	14
W-LSTM	7	1	5	1	6	1	6	1	24	4

Table 7. Accuracy rankings of the applied models using Irwin station data.

Models	M1		M2		M3		M4		Total	
	Training	Testing	Training	Testing	Training	Testing	Training	Testing	Training	Testing
MLR	12	7	13	13	13	12	13	12	51	44
SVM-RBF	13	10	12	12	12	13	12	13	49	48
SVM-Poly	14	11	14	14	14	14	14	14	56	53
DT	4	9	8	11	8	11	9	11	29	42
RF	2	12	3	8	3	9	3	9	11	38
GB	6	8	5	10	6	8	4	8	21	34
LSTM	11	3	11	9	11	10	11	10	44	32
W-MLR	8	1	9	5	9	6	8	4	34	16
W-SVM-RBF	10	5	6	4	7	4	7	5	30	18
W-SVM-Poly	9	4	10	7	10	7	10	7	39	25
W-DT	3	14	4	6	5	5	6	6	18	31
W-RF	1	13	1	1	1	2	1	2	4	18
W-GB	5	6	2	2	2	3	2	3	11	14
W-LSTM	7	2	7	3	4	1	5	1	23	7

most relevant stand-alone methods. A Taylor diagram consists of three error measures, standard deviation, correlation, and centred RMSE. The short distance between the point of the hybrid W-LSTM4 models at both stations (marked in red) and the observational data (black) indicates the superior performance of the hybrids.

To better understand the estimation accuracy of the various models, all were ranked using their RMSE values. Tables 6 and 7 show the rankings for all models used to analyse data from Heise and Irwin stations, respectively. In this case, lower ranked models denote a superior model performance for estimating streamflow. Here, the total ranking for all input combinations is obtained (i.e. M1-M4) for each region. Examining the total ranking for models concerning Heise station, in Table 6, it can be seen that W-RF, followed by W-GB, outperformed the other standalone and coupled models during the training period. Meanwhile, W-LSTM models showed superior performance during the testing phase of all M1-M4 input patterns; this had the lowest total ranking of 4. After that, W-GB, W-MLR, and W-RF were lower ranked, indicating their better performance.

The same result was observed at Irwin station, and the rankings are shown in Table 7. In this context, the W-RF and W-GB methods (training), as well as W-LSTM, and W-GB, and W-MLR (testing) showed lower rankings, showing their superior performance.

It can be seen that the coupled W-GB model was one of the superior models during both training and testing of the hydrometric station data. Therefore, this is the recommended process for precisely estimating river streamflow data. Conversely, the stand-alone SVM-Poly illustrates the highest total ranking, showing that it offered the poorest performance. Examining Tables 6 and 7 in more detail, the stand-alone SVM-RBF and hybrid W-SVM-RBF models were superior to the SVM-Poly and W-SVM-Poly ones for both locations. Furthermore, of the tree-based models, the stand-alone RF, GB and their hybridized forms with the wavelets (W-RF and W-GB) were superior to the DT and W-DT models in training and testing. It is possible to conclude that the hybrid models exhibit better river streamflow estimations than stand-alone methods. It was also shown several papers that coupled techniques

frequently outperformed single models. For example, pre-processing with EMD or EEMD will improve the performance of machine learning models for estimation of river streamflow (Huang et al., 2014; Liu et al., 2020; Meng et al., 2019; Rezaie-Balf et al., 2019; Wang et al., 2013). Different optimization algorithms have been also been proposed to develop new hybrids (Feng et al., 2021; Kilinc & Haznedar, 2022; Yaseen et al., 2019).

The potential of wavelet theory to improve the performance of stand-alone machine learning techniques has been widely reported for river streamflow estimation (Hadi & Tombul, 2018; Ravansalar et al., 2017; Sun et al., 2019). The superiority of wavelet and hybrid models is not limited to riverflow, as other authors have shown it can estimate other time series hydro-climatological parameters such as precipitation (Kumar et al., 2021; Paul et al., 2020), groundwater levels (Band et al., 2021; Yosefvand & Shabanlou, 2020) evapotranspiration (Kisi & Alizamir, 2018), and soil temperature (Mehdizadeh et al., 2020; Samadianfard et al., 2018).

4. Conclusion

Monthly river streamflow time series for two hydrometric stations on Snake River, USA were estimated. Stand-alone machine learning (ML) models, SVM-RBF, SVM-Poly, DT, RF, GB, LSTM, and a traditional MLR were used. It was found that the river streamflow for each month could be estimated using lagged monthly data as inputs, using lags of 1 to 4 months. Wavelet theory was incorporated into the stand-alone models to establish a wavelet-based hybrid model. The study results indicate that the coupled models generally performed better than their corresponding stand-alone counterparts. [when measured by ...] In general, input patterns of the models benefitted from a larger number of inputs, especially the M4 models. These exhibited better estimates than other input combinations. The final performance rankings of models showed that W-RF and then W-GB were the best-performing methods in the training phase. Conversely, the W-LSTM and W-GB models exhibited the lowest rankings during testing, indicating that they were highly dependable. The db4 was used in this study to produce the mother wavelet, when hybridizing the stand-alone models. Future studies could test the efficiency of other mother wavelets when estimating hydrological parameters. Seeing the successful application of wavelets here, many possibilities for complex estimations open up. Wavelet theory can be combined effectively with other ML-based models and determining which places they can be used would be beneficial for researchers. Also, different ML techniques, in combination with other

pre-processing methods, such as empirical mode decomposition, ensemble empirical mode decomposition, may also be used to produce bio-inspired optimization algorithms.

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