

## DATA APPENDIX

### DATA ACQUISITION

Table 1.6.2 provides a summary of the rich variety of time series models that are presented in the book. To clearly explain how these classes of models can be fitted to real data sets for addressing a range of practical problems, illustrative applications are provided throughout the chapters. At the end of each chapter, exact references are given for the time series utilized in the applications to allow interested readers to obtain the data from the original publication sources. Most of the time series consist of hydrological and other kinds of environmental observations. Nonetheless, as noted in Section 1.6.1 many of the time series models described in the book can be employed by professionals working in fields outside of hydrology and environmental engineering, for application to their particular kinds of time series.

The authors would like to encourage readers to fit models to their own sets of data and use the applications given in the book as a guide. However, some readers may wish to gain confidence in practical time series analysis by fitting models to time series utilized in the applications. Accordingly, some representative time series are listed in this appendix.

To apply the time series models to data a flexible decision support system (DSS) is required. One such system is the MHTS (McLeod-Hipel Time Series) Package referred to in Section 1.7. Included with this package are many of the time series employed in the practical applications in the book.

Most of the datasets referred to in this book are archived in Statlib. This means they are available in electronic form to anyone who has access to e-mail. To obtain these datasets, send the following one-line message to [statlib@lib.stat.cmu.edu](mailto:statlib@lib.stat.cmu.edu) :

**send hipel-mcleod from datasets**

Statlib is a system for the distribution of software, datasets and general information of interest to statisticians. For further information, one can contact:

Michael M. Meyer  
Computing Services and Department of Statistics  
Carnegie Mellon University  
Pittsburgh, PA 15213  
Tel: (412) 268-3108  
[mikem@stat.cmu.edu](mailto:mikem@stat.cmu.edu)

Many environmental and other government agencies throughout the world generously furnish extensive data listings for little or no cost. In Canada and the United States, for instance, one can obtain extensive hydrological time series on CD ROM by contacting, respectively, the agencies given below.

**In Canada:**

S. Y. Shiau, D. W. Kirk and J. McIlhinney  
 Water Resources Branch  
 Environment Canada  
 Ottawa, Ontario, Canada K1A 0H3

**In the United States of America:**

J. R. Slack, A. M. Lumb and J. M. Landwehr  
 Water Resources Division  
 U. S. Geological Survey  
 Reston, Virginia, U. S. A. 22092

**DATA LISTING**

The data listed below consist of four sets of time series to which ARMA, ARIMA, three types of seasonal, and intervention models are fitted. Included with each listing of a time series are an explanation of the specific type of data, the reference in which the data are published, the number of the figure in which the series is plotted in this book, the type of model fitted to the data, and the numbers of the sections where model construction results are presented for the model fitted to the data set. Moreover, the data are listed sequentially from left to right starting with the top line and continuing on lower lines.

**Stationary Nonseasonal Time Series**

1. Average annual flows of the St. Lawrence River at Ogdensburg, New York in m<sup>3</sup>/s from 1860 to 1957.

Reference: Yevjevich (1963)

Time Series Plot: Figures 2.3.1 and II.1

Model Type: Constrained AR(3) model without  $\phi_2$

Model Construction

Identification: Section 5.4.2

Estimation: Section 6.4.2

Diagnostic Checks: Section 7.6.2

7788	8040	7733	7528	7528	6962	7699	6853	7051	7897
7331	6342	6710	7392	6540	7447	7133	7133	7331	6908
6567	7249	7106	7644	7160	7869	7617	6826	6962	7419
7331	6485	6853	6853	6117	6028	6171	6458	6458	6396
6424	6458	6853	6908	6737	6826	6908	7419	6819	6540
6199	6485	7303	6826	6260	6792	6826	6997	7106	6396
6628	6485	6144	6260	6062	5892	6396	6737	7222	7447
6171	6171	5892	5326	5183	5435	6062	6171	6117	5946
6028	6062	7024	6997	6853	7276	7276	7303	6826	6683
7644	7788	7331	7194	7249	7303	6826			

## 2. Annual Wolfer sunspot numbers from 1770 to 1869

Reference: Waldmeier (1961)

Time Series Plot: Figure 5.4.6

Model Construction

Identification: Section 5.4.3

Estimation: Section 6.4.3

Diagnostic Checks: Section 7.6.3

101	82	67	35	31	7	20	93	154	126
85	68	39	23	10	24	83	132	131	118
90	67	60	47	41	21	16	6	4	7
15	34	45	43	48	42	28	10	8	3
0	1	5	12	14	35	46	41	30	24
16	7	4	2	9	17	36	50	64	67
71	48	28	9	13	57	122	138	103	86
65	37	24	11	15	40	62	99	125	96
67	65	54	39	21	7	4	23	55	94
96	77	59	44	47	31	16	7	38	74

## 3. Average annual temperature data in degrees celcius for the English midlands from 1723 to 1970.

Reference: Manley (1953)

Model Types: AR(2) or MA(2)

Identification Graphs: Sections 2.5.4 and 3.3.2

9.77	9.27	8.66	9.34	9.94	9.52	9.26	10.04	9.85	9.69
10.47	9.80	9.54	10.30	9.92	9.81	9.20	6.84	9.30	8.36
9.81	8.78	8.81	8.61	9.82	8.77	9.44	9.69	8.42	9.19
9.08	8.83	8.54	8.77	8.95	8.95	10.00	9.83	10.00	9.58
8.93	8.72	8.50	8.62	8.69	8.93	8.77	8.51	8.55	9.15
9.24	9.07	10.09	9.01	9.08	9.20	10.40	9.09	10.20	8.01
9.28	7.83	8.54	8.25	9.28	9.21	8.91	9.44	9.27	9.19
9.09	9.89	8.67	9.02	9.00	9.61	7.89	9.23	9.60	8.95
9.05	9.57	8.97	9.80	8.64	8.84	8.93	8.76	9.67	8.20
8.71	7.75	9.06	7.87	8.89	9.84	9.23	8.55	9.51	10.05
8.37	9.31	9.72	10.07	9.46	10.30	8.16	8.69	10.09	9.47
9.49	10.47	9.55	8.86	8.82	8.05	8.68	8.97	8.71	9.22
9.06	8.59	8.26	10.15	9.22	9.42	9.30	9.10	9.14	9.80
8.37	9.31	8.02	9.08	10.07	9.12	9.61	7.89	9.12	9.17
9.67	8.85	9.69	9.65	9.02	10.38	9.62	8.98	9.05	9.75
8.98	9.30	9.43	9.51	9.17	9.24	7.42	9.09	8.56	9.45
9.02	9.83	8.57	8.69	8.27	8.22	8.99	8.73	8.49	8.17
9.97	9.30	8.65	9.33	9.42	10.07	9.69	9.56	9.11	8.83
9.32	9.00	9.13	9.43	8.84	9.36	8.55	9.12	10.05	9.36
9.78	9.88	8.93	9.18	8.51	9.51	8.48	9.57	10.47	8.67

9.08	9.27	9.17	9.72	9.20	9.57	9.01	9.43	8.99	9.38
9.83	9.99	9.72	9.32	9.57	10.18	9.68	9.05	9.09	9.05
10.03	9.57	10.27	9.45	9.57	10.01	10.62	9.41	9.27	9.09
9.84	9.22	9.28	8.83	10.02	9.42	10.48	9.73	9.94	8.59
8.47	9.47	8.95	9.45	9.61	9.30	9.26	9.57		

### Nonstationary Nonseasonal Time Series

4. Average annual water use for New York City in litres per capita per day from 1898 to 1968.

Reference: Salas and Yevjevich (1972)

Time Series Plot: Figures II.2 and 4.3.8

Model Type: ARIMA(0,1,0)

Model Identification: Section 4.3.1

402.8	421.3	431.2	426.2	425.5	423.6	435.7	445.2	450.1	450.1
439.1	419.0	417.9	384.2	385.4	374.4	401.3	382.7	403.5	410.0
454.6	448.2	489.5	476.2	473.2	475.1	476.6	502.7	506.5	499.7
495.5	522.8	537.1	509.1	502.7	500.4	508.4	498.9	507.2	505.0
503.8	511.4	467.9	493.6	470.5	503.5	544.3	553.0	551.9	564.4
567.8	562.1	457.3	500.1	522.0	525.4	511.0	533.4	534.1	562.9
557.2	584.1	582.6	590.5	581.1	583.0	567.1	499.3	493.6	533.7
581.1									

### Seasonal Time Series

5. Average Monthly flows of the Saugeen River in m<sup>3</sup>/s at Walkerton, Ontario, Canada, from January, 1915, until December, 1976.

Reference: Environment Canada (1977)

Time Series Plot: Figure VI.1

Model Types: Deseasonalized and PAR Models with  $\lambda = 0$

Model Construction

Deseasonalized Model: Section 13.4.2

PAR model: Section 14.4

16.03	30.30	35.40	41.91	14.70	9.20	7.96	11.95	18.63	21.69	22.57	23.19
69.38	37.10	35.96	125.73	46.16	35.11	12.37	7.84	6.91	9.29	12.18	24.49
16.40	13.22	76.46	82.97	32.85	27.84	57.77	11.81	7.70	13.31	10.73	8.27
7.90	20.95	95.71	67.11	23.98	12.88	6.80	4.84	11.78	12.71	25.82	46.72
28.60	17.73	90.05	53.52	44.17	13.93	9.46	8.13	7.19	10.34	24.18	25.15
14.72	14.72	115.53	63.43	23.02	12.91	19.45	9.46	7.11	12.74	32.56	43.89
40.78	16.03	109.02	50.69	28.09	19.71	13.20	9.12	7.14	11.33	12.06	23.19
13.96	14.72	69.94	92.03	20.27	13.71	12.37	8.58	8.41	7.65	8.86	9.71
8.98	8.21	42.76	103.36	70.51	21.49	11.07	9.29	10.25	7.50	10.48	25.85
23.73	15.91	40.21	89.20	63.15	18.94	14.61	13.51	12.01	9.32	8.13	19.88
10.14	30.02	72.77	41.06	14.67	12.09	10.00	8.27	8.86	18.38	60.31	26.62

21.66	17.56	27.04	128.84	51.54	21.35	11.07	15.18	13.93	25.23	59.75	27.47
19.11	17.13	87.22	34.55	36.25	21.27	13.96	9.06	8.24	9.94	15.83	29.17
29.45	19.82	67.39	111.29	25.34	14.38	31.71	30.02	13.93	40.21	60.60	58.33
64.28	27.30	128.56	137.05	66.54	19.34	16.65	7.84	5.78	6.65	14.81	13.59
46.44	66.83	55.78	85.80	40.78	23.73	12.83	4.81	3.71	5.30	5.21	8.64
7.28	8.83	14.58	70.23	23.45	10.36	7.90	6.97	6.14	9.37	30.02	47.29
64.56	67.96	47.01	83.53	29.45	11.98	19.00	18.32	24.15	20.59	45.31	53.24
38.23	26.05	30.87	93.45	42.76	15.52	8.10	6.46	5.83	7.87	13.22	28.88
33.98	19.40	45.87	105.90	21.07	9.32	5.49	4.11	5.01	4.56	10.70	8.41
20.53	13.03	73.62	21.46	15.29	22.54	8.27	4.62	4.39	4.81	17.02	12.37
8.50	8.47	63.15	62.86	32.28	12.74	6.20	5.32	9.46	12.88	17.73	39.93
56.92	54.93	20.33	70.51	30.30	10.79	8.27	9.26	7.99	12.35	14.58	11.64
13.73	67.39	96.56	41.34	24.24	15.38	6.43	6.31	7.33	5.44	5.61	5.83
19.26	14.16	39.36	107.60	26.25	12.63	12.77	9.71	5.69	10.70	19.43	10.73
9.20	8.61	8.75	118.65	52.67	35.40	12.71	9.37	13.11	18.35	34.55	44.46
34.26	20.67	15.29	99.11	16.82	9.94	5.78	6.43	7.53	29.45	43.32	34.55
22.65	14.58	102.22	67.39	44.17	40.21	10.51	7.62	15.94	21.75	43.89	25.91
32.28	48.70	98.54	117.80	89.48	30.87	18.43	15.66	11.75	9.97	26.53	16.08
22.65	25.63	35.68	92.03	38.51	18.12	8.95	5.97	7.16	5.61	12.09	10.17
10.14	11.84	94.01	50.97	58.62	40.49	38.23	10.70	16.42	54.37	32.28	18.58
52.95	35.11	112.42	27.64	19.11	11.86	7.22	6.37	5.92	6.82	8.66	10.79
23.36	31.71	37.10	208.41	88.91	48.70	23.62	12.49	10.05	10.08	11.27	19.17
10.62	16.03	139.89	59.75	29.17	11.75	10.19	7.19	5.49	8.13	18.49	11.50
44.46	34.83	87.50	58.62	18.77	10.17	8.95	5.69	7.42	9.77	9.09	75.61
71.64	27.38	58.33	132.24	27.13	19.45	15.38	8.83	7.82	9.12	24.10	52.67
59.75	33.70	75.32	143.85	38.79	20.47	19.65	10.22	17.44	35.11	53.24	35.96
63.71	31.71	51.25	116.38	32.85	13.73	9.29	9.60	7.90	6.43	13.03	29.45
25.29	26.08	83.25	42.19	46.16	44.17	40.49	11.13	11.98	11.24	10.22	18.41
14.02	61.73	98.26	112.13	28.60	19.45	8.52	9.29	17.81	101.37	36.81	26.56
33.41	24.95	73.34	107.60	26.36	18.09	7.19	5.38	4.30	7.96	18.32	17.02
11.81	10.53	32.85	126.01	55.22	18.01	13.20	9.85	15.43	11.67	11.81	31.71
21.86	26.93	49.27	44.46	24.35	21.24	31.43	6.65	16.40	18.63	33.13	48.99
21.18	15.66	30.58	49.84	11.92	7.67	5.64	5.52	6.71	6.68	11.16	11.58
13.28	13.71	34.83	133.66	50.40	17.05	10.96	12.94	12.15	19.85	48.99	34.83
34.26	27.33	23.50	147.81	75.04	36.53	13.39	9.00	7.48	8.61	12.97	8.21
6.14	16.71	46.16	45.31	30.30	23.13	16.42	11.38	9.94	8.61	16.11	24.89
15.09	14.53	41.63	65.98	19.34	9.97	6.94	5.95	6.91	11.10	18.80	15.52
9.85	8.35	63.43	60.88	46.44	14.81	10.65	8.72	7.31	6.74	13.59	9.40
22.99	16.48	44.46	42.76	17.95	9.29	7.79	13.14	6.48	6.46	8.86	21.07
17.30	39.36	30.30	110.72	44.17	12.18	9.03	9.94	10.99	24.75	41.63	61.16
32.56	35.40	70.23	47.86	29.45	20.78	7.39	8.10	7.31	9.06	23.19	43.32
36.25	24.24	39.64	97.41	24.10	51.82	33.41	18.55	16.57	33.13	63.15	61.45
25.99	56.07	70.79	52.10	28.60	16.79	10.73	14.98	15.21	16.74	33.70	46.72
35.40	39.36	47.57	119.21	67.11	25.43	16.48	10.42	7.79	12.97	23.62	16.28
11.16	16.48	19.88	109.59	30.30	13.11	20.53	8.86	16.11	23.25	26.36	29.45
15.23	19.40	41.06	122.90	29.45	18.80	13.56	9.71	9.46	8.66	11.47	26.05
22.00	17.27	21.38	125.44	37.10	21.75	17.56	10.51	8.33	16.23	21.04	30.58

59.47	30.58	95.43	50.97	35.11	24.13	11.47	9.06	6.57	8.55	22.14	23.19
31.15	24.21	75.32	83.82	61.73	19.00	12.69	9.57	7.99	11.44	23.70	16.11
30.30	26.11	50.97	124.59	39.64	16.48	11.24	12.20	19.06	12.80	15.86	39.08
15.60	40.21	150.36	60.88	35.68	16.91	23.64	11.24	16.20	19.85	29.45	19.00

6. Average monthly water consumption in millions of litres per day from 1966 to 1988 for the city of London, Ontario, Canada.

Reference: Public Utilities Commission (1989) of London

Time Series Plot: Figure VI.2

Model Type: SARIMA(1,0,1)×(0,1,1) with  $\lambda = -0.75$

Model Construction: Section 12.4.2

76.83	77.74	80.47	79.56	82.28	100.92	113.20	90.92	86.83	82.74
83.65	80.92	83.19	83.65	83.65	83.65	86.83	100.47	91.38	101.38
95.92	88.19	88.19	80.47	80.92	79.56	80.92	88.19	91.83	96.38
97.29	102.29	99.10	92.74	87.29	85.47	91.38	92.74	89.56	88.65
93.20	99.56	109.11	124.56	115.47	96.38	92.29	86.83	87.29	85.92
85.92	88.65	91.83	112.29	101.83	125.02	102.74	95.01	91.83	86.38
87.29	88.19	89.10	89.10	103.65	127.75	125.47	125.47	109.11	100.01
95.01	85.01	86.83	86.83	86.83	86.83	100.47	111.38	105.47	102.74
105.01	96.38	94.10	86.83	92.74	93.20	95.47	96.38	99.56	120.47
123.20	114.11	120.93	102.74	101.83	95.47	100.01	100.01	98.20	100.01
103.65	114.56	134.11	131.84	113.65	107.29	102.29	94.56	97.29	98.20
95.47	100.47	116.38	117.29	140.93	120.02	111.38	108.65	105.92	99.10
101.83	102.74	102.74	105.47	108.65	139.57	110.47	118.65	120.02	109.11
108.20	101.38	106.38	108.65	107.74	105.92	129.56	139.11	125.93	123.65
118.65	110.47	110.02	100.47	104.1	106.6	105.5	107.5	117.9	136.3
156.8	135.8	130	117.5	115.8	105.5	111.6	113.2	113.1	112.5
120	147.6	149.9	131.2	134.6	122.2	117.7	106.8	111.5	111.3
109.5	112.1	127	135.9	150.4	135.6	134.9	124.1	120.8	112.8
117.4	118.6	119.2	119.7	128.6	142.8	170	145.9	140.1	128.7
123.4	114.6	120.2	122	121.3	123.2	141.1	129.7	152.4	141.9
137	129	124.6	117.3	122.7	121	122	122	126.3	158.1
164.9	143.3	151.4	136.8	133.1	124.8	132.6	130.2	129.6	129.7
133.7	148.3	155.1	157.2	147.2	142.7	135.9	123.8	132.3	132.7
130.7	129.9	145.5	156.6	161.7	156	146.1	136.8	132.5	129.5
129.5	134.7	136.6	138.4	149.6	159.5	171.4	162.1	163.1	152.4
145.5	133.9	136.6	139.4	141.2	144.9	181.4	187	211.4	178.1
168	154.4	150.4	139.4	144.7	143	148.3	152.7	173.3	226.3
218.2	184.6	174.9	161.4	161.4	145.8				

7. Average monthly concentrations of atmospheric CO<sub>2</sub> measured in molefractions in ppm at the Mauna Loa Observatory in Hawaii from January, 1965, to December, 1980.

Reference: Keeling et al. (1982) and Bacastow and Keeling (1981)

Time Series Plot: Figure VI.3

Model Type: SARIMA(0,1,1)×(0,1,1)<sub>12</sub>

Model Construction: Section 12.4.3

319.32	320.36	320.82	322.06	322.17	321.95	321.20	318.81	317.82	317.37
318.93	319.09	319.94	320.98	321.81	323.03	323.36	323.11	321.65	319.64
317.86	317.25	319.06	320.26	321.65	321.81	322.36	323.67	324.17	323.39
321.93	320.29	318.58	318.60	319.98	321.25	321.88	322.47	323.17	324.23
324.88	324.75	323.47	321.34	319.56	319.45	320.45	321.92	323.40	324.21
325.33	326.31	327.01	326.24	325.37	323.12	321.85	321.31	322.31	323.72
324.60	325.57	326.55	327.80	327.80	327.54	326.28	324.63	323.12	323.11
323.99	325.09	326.12	326.61	327.16	327.92	329.14	328.80	327.52	325.62
323.61	323.80	325.10	326.25	326.93	327.83	327.95	329.91	330.22	329.25
328.11	326.39	324.97	325.32	326.54	327.71	328.73	329.69	330.47	331.69
332.65	332.24	331.03	329.36	327.60	327.29	328.28	328.79	329.45	330.89
331.63	332.85	333.28	332.47	331.34	329.53	327.57	327.57	328.53	329.69
330.45	330.97	331.64	332.87	333.61	333.55	331.90	330.05	328.58	328.31
329.41	330.63	331.63	332.46	333.36	334.45	334.82	334.32	333.05	330.87
329.24	328.87	330.18	331.50	332.81	333.23	334.55	335.82	336.44	335.99
334.65	332.41	331.32	330.73	332.05	333.53	334.66	335.07	336.33	337.39
337.65	337.57	336.25	334.39	332.44	332.25	333.59	334.76	335.89	336.44
337.63	338.54	339.06	338.95	337.41	335.71	333.68	333.69	335.05	336.53
337.81	338.16	339.88	340.57	341.19	340.87	339.25	337.19	335.49	336.63
337.74	338.36								

#### Time Series Containing an Intervention

8. Average annual flows in m<sup>3</sup>/s of the Nile River at Aswan, Egypt. Average yearly values are calculated for the water year from October 1 to September 30 for each year from October 1, 1870, to September 30, 1945. From 1903 onwards there was a drop in the mean level of the Nile flows because of the construction of the Aswan Dam.

Reference: Hurst et al. (1946)

Time Series Plot: Figure 19.2.1

Model Type: Intervention model having a step intervention and an AR(1) noise term

Model Construction: Section 19.2.4

3958.043	3369.694	3485.242	3437.691	3702.352	3817.610
2875.578	3054.686	4724.150	3834.007	3076.773	2965.759
3461.708	3141.010	3371.237	2988.425	3607.541	2946.083
2709.200	3294.848	3556.615	3653.934	3846.064	3713.637
4252.313	3657.503	3639.370	3197.722	3112.749	2353.684
2843.652	2194.926	2689.428	2950.906	2247.877	2628.279
2491.126	2792.630	3321.469	3058.062	2889.853	2495.273

1648.823	1981.963	2411.072	3035.203	3556.133	3261.959
2377.893	2394.964	2499.999	2610.242	2743.633	2744.116
2338.637	2494.984	2474.440	2446.373	2963.059	2732.252
2205.150	2681.808	2580.535	2954.378	3025.944	2902.777
2642.457	2860.242	2665.412	2306.905	1848.090	2569.540
2503.954	2438.753	2211.130			

9. Average monthly phosphorous data in mg/l from January, 1972, until December, 1977, for measurements taken by the Ontario Ministry of the Environment downstream from the Guelph sewage treatment plant located in the Grand River basin, Ontario, Canada. In February, 1974, a pollution abatement procedure was brought into effect by implementing conventional phosphorous treatment at the Guelph station. The man-induced intervention of phosphorous removal decreased the mean level of the series after the intervention date. Values that are underlined indicate where there are missing data points. The value written above a line is the monthly average across all of the years.

Source: Ontario Ministry of the Environment, Toronto, Ontario, Canada

Time Series Plot: Figures 1.1.1 and 19.1.1

Model Type: Intervention model having a step intervention component, four missing value terms and a SARMA(0,5)×(0,1)<sub>12</sub> noise term fitted to the logarithmic data.

.4700	.5100	.3500	.1900	.3300	<u>.1524</u>	.3650	.6500	.8250	1.0000	.3850	.9000
.2950	.1400	.2200	.2000	.1400	.4000	<u>.2144</u>	.4950	1.1000	.5900	.2700	.3000
<u>.3064</u>	.0650	.2400	.0580	.0790	.0650	.1200	.0910	.0580	.1200	.1200	.1100
.4600	.1500	.0860	.0280	<u>.1342</u>	.1100	.3600	.1800	.0650	.1300	.1200	.1900
.1500	.1070	.0470	.0550	.0800	.0710	.1210	.1080	.1690	.0660	.0790	.1040
.1570	.1400	.0700	.0560	.0420	.1160	.1060	.0940	.0970	.0500	.0790	.1140



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## AUTHOR INDEX

- Abdelmohsen, M.W. 513, 751  
 Abraham, B. 49, 169, 182, 286, 476, 478, 539, 580, 729, 744  
 Adamowski, K. 754, 943  
 Akaike, H. 18, 121, 154, 174, 191, 194, 203, 204, 209, 210, 211, 215, 216, 281, 227, 287, 343, 434, 469, 562  
 Alavi, A.S. 748, 749, 754, 761, 784  
 Alexander, R.B. 858, 923  
 Allen, D.M. 445, 946  
 Alley, W.M. 618, 924, 942, 968, 972  
 Alpaslan, N. 13  
 Anderson, A. 259, 544, 548  
 Anderson, A.P. 241, 563  
 Anderson, O.D. 49  
 Anderson, R.L. 694  
 Anderson, T.W. 49, 104, 215, 344  
 Anis, A.A. 333, 334, 335, 337, 352, 353, 354, 363, 366, 372  
 Anscombe, F.J. 246  
 Anselma, V. 574, 618  
 Ansley, C.F. 228, 750, 768, 787, 788, 792, 800, 801, 802, 951, 952  
 Araripe Neto, T.A. 4  
 Armstrong, J.S. 544  
 Asai, K. 943  
 Askew, A.J. 513, 517  
 Astrom, K.J. 608  
 Atkinson, A.C. 305, 940  
 Babu Rao, T. 754  
 Bacastow, R.B. 416, 445, 987  
 Bagshaw, M. 673, 731  
 Bahadur, R.R. 877  
 Bailey, M.J. 191  
 Baillie, R.T. 287  
 Ballerini, R. 337, 496  
 Baracos, P.C. 574, 604, 618, 644, 645, 646, 656, 693, 694  
 Barbdiff-Nielsen, O. 100  
 Bardossy, A. 943  
 Barnard, G.A. 206, 336, 675, 897  
 Barnett, V. 817  
 Bartlett, D.R. 71  
 Bartlett, M.S. 396, 429, 560, 580, 585, 694, 699, 763  
 Bartolini, P. 483, 483, 489, 742, 747, 751, 752, 756, 757, 759, 779, 784  
 Bates, J.M. 544  
 Bates, D.M. 941  
 Battaglia, F. 182  
 Beauchamp, J.J. 646, 694, 695, 679, 943, 972  
 Beck, M.B. 174  
 Beguin, J.M. 195, 585  
 Bendat, J.S. 560, 569  
 Bennett, R.J. 19  
 Benson, M.A. 972  
 Beran, J. 372  
 Bergeron, R. 637, 638  
 Berman, S.M. 335  
 Bernier, J. 753  
 Berryman, D. 858  
 Berthouex, P.M. 813  
 Best, D.J. 865  
 Beveridge, W.H. 156, 560  
 Bhansali, R.J. 182, 196, 287  
 Bhattacharya, R.N. 372  
 Bhattacharyya, M.N. 658  
 Bilonick, R.A. 657  
 Birnbaum, A. 206  
 Birta, L.G. 754  
 Biswas, A.K. 305  
 Black, R.P. 679, 680, 987  
 Blackett, P.M.S. 27  
 Blom, G. 243  
 Bloomfield, P. 287, 407, 696, 855  
 Blue, C. 445  
 Bobee, B. 858  
 Bodo, B.A. 880, 941, 942, 944, 946, 956, 970  
 Boes, D.C. 333, 335, 336, 397, 511, 512, 751, 756  
 Bogardi, I. 943  
 Bohlin, T. 608

- Bordley, R.E. 544  
 Borman, F.H. 878  
 Bosg, D. 279  
 Bouchard, S. 637, 638  
 Bowles, D.S. 758  
 Box, G.E.P. 8, 9, 11, 13, 17, 24, 49, 82, 92, 94, 95, 100, 121, 122, 124, 140, 163, 175, 176, 191, 208, 218, 219, 223, 228, 235, 236, 239, 240, 248, 262, 287, 302, 303, 317, 399, 420, 429, 455, 464, 476, 478, 500, 514, 535, 555, 556, 569, 576, 580, 581, 583, 583, 584, 585, 611, 612, 646, 647, 650, 655, 657, 658, 726, 729, 738, 749, 754, 757, 761, 762, 787, 801, 896, 951  
 Box, J. 22  
 Bradley, J.V. 863, 884  
 Bras, R.L. 49  
 Bray, T.A. 303  
 Brelsford, W.M. 483  
 Brillinger, D.R. 49, 331, 390, 555, 673, 757, 758  
 Brocha, M. 532  
 Brockwell, P.J. 49, 71, 397, 612  
 Brown, T.J. 294  
 Brown, R.L. 673, 942  
 Brown, T.C. 943  
 Brubacher, S.R. 695, 696, 732  
 Bryson, M.C. 132, 483, 723  
 Buckland, W.R. 204, 863  
 Bupta, V.K. 372  
 Burg, J.P. 97  
 Burges, S.J. 345  
 Caines, P.E. 174  
 Camacho, R. 532  
 Camacho, F. 657, 693, 746, 747, 748, 750, 752, 754, 763, 779, 784, 787, 788, 789, 790, 791, 792, 793, 800, 810, 811, 813, 839  
 Campbell, A. 574, 657  
 Cane, M.A. 943  
 Canfield, R.V. 753, 758  
 Capodaglio, A.G. 574, 608, 613  
 Carbone, R. 259, 544, 548  
 Caulder, D.L. 943  
 Chambers, J.M. 813, 816, 817, 940, 944  
 Chan, W.T. 754  
 Chapman, D.T. 50  
 Chapman, P.L. 871, 942  
 Chatfield, C. 49, 54, 182, 196  
 Checkland, P. 16, 30  
 Chen, H.J. 244  
 Chernoff, H. 673  
 Chin, D.A. 696  
 Chorley, R.J. 19  
 Chow, G.C. 215  
 Chow, K.C.A. 574, 618, 641  
 Cipra, T. 483  
 Claps, P. 511  
 Clarke, R.T. 49  
 Cleary, J.A. 896  
 Cleaveland, M.K. 943  
 Cleveland, R.B. 811, 944  
 Cleveland, W.S. 182, 183, 196, 430, 672, 695, 808, 811, 812, 813, 816, 817, 827, 940, 944, 946, 947, 972  
 Cluis, D. 813, 858  
 Cochran, W.G. 69, 276, 506, 854  
 Cohen, P. 924  
 Cohn, T.A. 887, 889, 943  
 Collomb, G. 279  
 Conover, W.J. 317, 854, 863, 870, 893, 925, 926, 928  
 Coons, I. 694, 695, 699, 732  
 Cooper, D.M. 754, 768  
 Copas, J.B. 293  
 Cordova, J.R. 753  
 Correll, D.L. 924  
 Costa, O.C.G. 4  
 Costa, J.P. 754  
 Cote, L.J. 757  
 Cover, K.A. 399, 406, 411  
 Cox, D.R. 17, 23, 65, 72, 82, 92, 204, 338, 372, 390, 420, 464, 556, 757, 835, 854, 858, 859, 892, 952  
 Craddock, J.M. 191  
 Cramer, H. 207  
 Crawford, J.K. 879, 880  
 Crawford, M.M. 574, 618, 856, 871, 872, 884, 887  
 Croley, II, T.E. 464, 483, 485  
 Cryer, J.D. 399  
 Cuenca, R.H. 132  
 Cunnane, C. 817  
 Cunningham, R.B. 942  
 D'Angostino, R.B. 242  
 D'Astous, F. 337, 657, 693, 698  
 Dalezios, N.R. 754  
 Damazio, J.M. 754

- Daniel III, C.C. 879, 880  
Davenport, M.S. 923  
Davidon, W.C. 209  
Davies, N. 240, 500  
Davis, R.A. 49, 397, 613  
Davis, W.M. 191  
Davis, D.R. 754  
Davison, A.C. 390  
Dawdy, D.R. 345, 878  
Deck, B. 445  
Decoursey, D.G. 50, 742, 752, 755, 972  
DeGreer, G. 362  
Delleur, J.W. 49, 174, 175, 306, 464, 480, 483, 485, 493, 503, 510, 532, 574, 613, 751, 752, 754, 755, 756  
Delorme, L.D. 943  
Dempster, A.P. 696, 732, 752  
Denny, J. 278  
DeRoven, T.A. 889  
deSilva, F. 445  
Deutsch, S.J. 754  
Deverel, S.J. 887, 888  
Dieter, V. 299  
Dietz, E.J. 869, 871  
Dobell, A. 299  
Dorfman, R. 4  
Dorfman, R. 752  
Downing, D.J. 646, 656, 694, 695, 943, 972  
Dransfield, J. 8  
Draper, N.R. 209, 940  
Drew, L.G. 91, 180, 272, 282, 362  
Duckstein, L. 28, 174, 943  
Duffield, J.W. 943  
Dufuor, J.M. 892  
Dunsmuir, W. 341, 483  
Durbin, J. 100, 140, 398, 673, 942  
Durick, D.N. 943  
duToit, S.H.C. 813  
Eagleson, P.S. 20, 22, 757  
Eaton, J.S. 878  
Eberhardt, A.J. 415, 451  
Eberlein, E. 390  
Edwards, A.W.F. 204  
Efron, B. 399  
Eijsvoogel, J. 9  
Eisenhart, C. 952  
El-Shaarawi, A.H. 50, 871, 889, 923, 942, 943, 972  
Ellis, J.C. 13  
Elner, R.W. 574  
Enochson, L. 78, 125  
Environment Canada 79, 473, 501, 508, 588, 599, 987  
Esterby, S.R. 50, 923, 942, 943, 972  
Etheridge, D. 445  
Evans, J.M. 673, 942  
Fair, M.G. 4, 752  
Falkenmark, M. 22  
Fama, E.F. 180  
Fang, L. 27, 29, 30, 34  
Faris, K.B. 923  
Farrell, R. 857, 873, 874  
Fay, D.M. 574, 618  
Feder, P.I. 673  
Federizzi, M. 943  
Feldman, A.D. 754  
Feller, W. 332, 334, 352, 353, 369, 372  
Feng, X. 608, 613  
Fenn, C.R. 574  
Fernandes, B. 512  
Fiering, M.B. 49, 133, 464, 483, 493, 533, 751, 752, 755  
Fildes, R. 259, 544, 548  
Fillinrn, J.J. 244  
Finzin, G. 752  
Fioria, M. 673, 731  
Firth, M. 49  
Fisher, D.W. 878  
Fisher, F.M. 180, 204, 206  
Fisher, R.A. 275, 515, 540, 856, 858, 877  
Fleiss, J.L. 876, 877  
Flenley, J.R. 4  
Folks, J.L. 69, 175, 204, 877, 929  
Fortina, L. 574, 608, 614  
Fosu, P.K. 891  
Fox, J.P. 923  
Franchini, M. 753  
Fraser, P.J. 445  
Fraser, N.M. 24, 25, 27, 29, 30, 34  
Fraser, D.A.S. 863  
Frevert, D.K. 756, 757  
Fryer, M.J. 407  
Fuller, W.A. 49, 104  
Gallant, A.R. 758, 941  
Garcia, L.E. 345  
Gardner, L.A. 673  
Gerr, N.L. 496  
Ghani, A.A.A. 758

- Gibbons, J.D. 863, 893  
 Gilbert, R.O. 13, 50, 863, 889  
 Gilchrist, W. 163  
 Gill, P. 209  
 Gilliom, R.J. 889  
 Gillroy, E.J. 889  
 Gilroy, E.J. 856, 857, 884, 885, 887, 929, 943  
 Gipps, P.G. 865  
 Gladyshev, E.G. 483  
 Gleit, A. 889  
 Gnedenko, B.V. 365  
 Godolphin, E.J. 453  
 Goicechea, A. 28  
 Golding, D.L. 838  
 Goldsmith, P.L. 676  
 Gomide, F.L.S. 332, 338, 354, 370, 372, 373  
 Good, I.J. 972  
 Gould, B.W. 756  
 Gourieroux, C. 195, 585  
 Granger, C.W.J. 49, 79, 129, 179, 180, 182,  
 191, 235, 241, 259, 271, 276, 280, 335,  
 389, 390, 391, 394, 395, 407, 529, 544,  
 548, 555, 556, 563, 564, 639, 748, 754,  
 798, 811, 955  
 Gray, H.L. 191, 195, 197, 215  
 Grimvall, A. 923  
 Groen, J. 9  
 Gruppe, M.R. 483, 496  
 Grygier, J.C. 694, 756  
 Gudmundson, G. 83, 742, 757, 897, 902  
 Guiliano, G. 753  
 Gullede, Jr.T.R. 243, 244  
 Gunn, J. 943  
 Gupta, S.N. 397  
 Gurnell, A.M. 574  
 Guttman, I. 69  
 Haan, C.T. 69  
 Haemmerli, J. 858  
 Haggan, V. 121  
 Haith, D.A. 30, 50  
 Hall, W.A. 513, 517  
 Hall, A.D. 750, 754, 786  
 Haltiner, J.P. 486, 608, 618, 751  
 Hamilton, D.C. 430  
 Hamming, W.J. 476  
 Hannan, E.J. 4, 49, 76, 208, 215, 341, 606,  
 749, 754  
 Hansen, D.R. 28  
 Hanssens, D.M. 585, 597  
 Harbaugh, T.E. 574, 601  
 Harcum, J.B. 858  
 Hardin, C. 294  
 Harkness, D.D. 8  
 Harmancioglu, N.B. 13, 464, 742, 755, 760  
 Harned, D.A. 879, 880, 923  
 Harrison, S.J. 19  
 Harvey, A.C. 658, 728  
 Hastie, T.J. 940  
 Haugh, L.D. 555, 556, 558, 559, 569, 580, 581,  
 582, 583, 585, 612, 748, 823  
 Hayden, S. 49  
 Haykin, S. 49, 97  
 Healy, M.J.R. 94, 306, 397  
 Helsel, D.R. 50, 887, 889, 921, 943  
 Henderson, M. 618  
 Hercheroder, A. 445  
 Herczeg, A.L. 943  
 Hewlett-Packard 815  
 Hibon, M. 259, 280, 287, 544, 548  
 Hill, G.W. 215  
 Hill, I.D. 299, 305, 514  
 Hill, R. 305  
 Hillier, F. S. 30  
 Hillmer, S.C. 510, 750, 754, 767, 786, 811  
 Hinkley, D.V. 204, 673, 854, 858,  
 Hipel, K.W. 13, 24, 25, 27, 28, 29, 30, 34, 36,  
 50, 51, 91, 122, 175, 176, 182, 183,  
 184, 185, 196, 210, 211, 218, 225, 237,  
 239, 245, 274, 276, 280, 284, 294, 304,  
 310, 316, 334, 337, 338, 341, 342, 346,  
 366, 367, 394, 396, 397, 401, 431, 464,  
 470, 483, 484, 493, 498, 499, 503, 508,  
 511, 514, 525, 532, 541, 544, 545, 555,  
 574, 604, 580, 581, 593, 599, 617, 618,  
 629, 639, 644, 645, 646, 655, 656, 657,  
 680, 684, 686, 693, 694, 698, 718, 724,  
 726, 727, 742, 746, 747, 748, 750, 751,  
 752, 754, 755, 759, 760, 763, 779, 784,  
 787, 788, 789, 790, 793, 800, 810, 811,  
 813, 839, 858, 863, 864, 880, 891, 903,  
 941, 942, 944, 956, 970  
 Hirsch, R.M. 50, 693, 853, 856, 857, 858, 864,  
 866, 867, 868, 689, 871, 872, 878, 879,  
 884, 885, 887, 889, 896, 929, 943  
 Hoaglin, D.C. 672, 813, 814, 829  
 Hobbie, J.E. 878  
 Holder, R.L. 305  
 Hollander, M. 863, 893

- Hooper, E.R. 923  
Hornbeck, R.W. 306  
Hosking, J.R.M. 182, 394, 395, 397, 398, 401, 407, 411  
Hotopp, S.M. 749  
Howard, N. 29  
Hsu, D.-A. 673  
Huff, D. 972  
Hufschmidt, M.M. 4, 752  
Hughes, J.P. 856, 857, 864, 866, 868, 869, 872, 873, 874, 875, 876, 877, 882, 888, 889, 890, 891, 896, 929  
Hui, Y.V. 511  
Hull, T. 299  
Hunter, J.S. 3, 11, 69, 464  
Hunter, W.G. 11, 813  
Hurd, H.L. 496  
Hurst, H.E. 91, 331, 332, 336, 337, 369, 370, 381, 679, 680, 987  
Huzzen, C.S. 337  
Ikeda, S. 64  
Iman, R.L. 854  
International Association of Hydrological Sciences 259  
Irvine, K.N. 451  
Ishiguro, M. 209  
Jackson, B.B. 175  
Jain, D. 122, 141  
Jandhyala, V.K. 673, 680  
Janson, B. 299  
Jaywardena, A.W. 464  
Jeffrey, W.W. 838  
Jeng, R.I. 679  
Jenkins, G.M. 17, 24, 49, 94, 95, 100, 121, 124, 140, 163, 174, 175, 176, 191, 208, 218, 219, 223, 228, 235, 236, 248, 262, 287, 317, 399, 420, 429, 455, 458, 500, 535, 555, 556, 576, 580, 583, 584, 585, 612, 611, 646, 647, 650, 784, 834, 891, 896  
Jettmar, R.U. 341  
Jimenez, C. 72, 274, 276, 280, 284, 394, 396, 397, 493, 511, 639  
Johnson, L.A. 49  
Johnson, N. 305  
Johnson, N.L. 204, 863  
Johnson, R.A. 673, 731  
Johnson, N.M. 878  
Jonckheere, A.R. 866  
Jones, H. 608  
Jones, R.H. 483, 658, 696, 732  
Jordan, T.E. 924  
Joyeux, R. 389, 390, 391, 394, 395, 407  
Kaczyk, J. 943  
Kahan, J.P. 752  
Kalbfleisch, J.G. 69  
Kalbfleisch, J.D. 888, 889  
Kalman, R.E. 204  
Karlsson, G. 923  
Kashyap, R.L. 50, 174, 757  
Katul, G.G. 132  
Kavalieris, L. 754  
Kavvas, M.L. 132, 306, 464, 480, 532, 757  
Keeling, C.D. 416, 445, 987  
Kelly, G.D. 195, 197, 215  
Kelman, J. 4, 754  
Kempthorne, O. 69, 175, 204  
Kendall, M.G. 49, 50, 204, 362, 811, 857, 863, 864, 865, 866, 880, 883, 892, 894, 905, 924  
Kenett, R. 673  
Kenney, B.C. 972  
Keppeler, E.T. 943  
Kheoh, T.S. 240, 287  
Kiesiel, C. 174  
Kilgour, D.M. 27, 29, 30, 34  
Killeen, T.J. 869, 871  
King, S.M. 8  
Kinnison, R.R. 889  
Kisiel, C. 278  
Kitagawa, G. 210, 211  
Kite, G.W. 638, 943, 972  
Kleiner, B. 123, 813, 816, 817, 944  
Klemes, V. 68, 132, 337, 340, 373, 384, 742, 756  
Klemes, I. 385  
Kloeden, P.E. 23  
Knapp, J.W. 574, 601  
Knoke, J.D. 892  
Knuth, D.F. 296, 299, 303, 320, 366  
Kohler, M.A. 20  
Kohn, R. 750, 768, 788, 792, 800, 802, 951, 952  
Kolmogorov, A.N. 262  
Kottegoda, N.T. 49, 305, 338, 345, 753  
Kotz, S. 69, 204, 863  
Koutsoyiannias, D. 757  
Kronmal, R.A. 972  
Krushal, W.H. 204

- Krushkal, W.J. 854, 857, 863, 875, 927  
Kuczera, G. 752  
Kunsch, H. 372  
Kuntz, K.W. 923, 942  
Kushner, E.J. 889  
Kwiatowski, R.E. 50  
Lai, F. 464  
Laird, N.M. 696, 732, 752  
LaMarche, Jr. V.C. 566  
Lane, W.L. 49, 483, 493, 503, 510, 751, 752, 754, 756, 757  
Langbein, W.B. 878  
Laren, W.A. 821  
Lawgren, M. 923  
Lawrance, A.J. 338, 345, 752, 755  
Layton, A.P. 658  
Laznik, M.M. 923  
Ledolter, J. 49, 182, 286, 399, 539, 580, 754, 798  
Lee, E.T. 889  
Lee, H.L. 756  
Lehmann, E.L. 276, 506, 863, 870, 890  
Lehmer, D.H. 299  
Lemke, K.A. 574  
Lennox, W.C. 122, 175, 182, 183, 184, 185, 196, 210, 218, 225, 237, 239, 245, 430, 431, 656, 680, 684, 686  
Lerner, D. 13  
Lettenmaier, D.P. 13, 176, 345, 656, 693, 694, 698, 718, 726, 727, 753, 757, 855, 857, 871, 896, 923, 928, 943  
Lev, J. 926  
Levenbach, H. 896  
Levine, J.S. 7  
Lewandowski, R. 259, 544, 548  
Lewis, G.L. 574, 601  
Lewis, P.A.W. 141, 513, 757, 758, 759, 768, 970  
Li, W.K. 208, 240, 241, 398, 399, 400, 409, 429, 460, 511, 555, 574, 580, 581, 593, 757, 578, 768, 786, 789  
Lieberman, G.J. 30  
Likens, G.E. 878  
Lilliefors, H.E. 243  
Lim, S. 897  
Lin, Y.C. 121  
Linsley, Jr., R.K. 20  
Littell, R.C. 877, 929  
Little, R.J.A. 696  
Liu, L. 585, 597  
Ljing, L. 174, 196  
Ljung, G.M. 228, 240, 500, 696, 787, 801  
Ljung, L. 49  
Lloyd, E.H. 333, 334, 335, 337, 352, 353, 354, 363, 366, 372  
Loftis, J.C. 13, 858, 871, 875, 923, 942  
Looney, S.W. 234, 244  
Loucks, D.B. 30, 49  
Lucas, J.M. 675  
Luenberger, D.C. 209  
Lusk, E.J. 544  
Lyman, R.A. 943  
Maas, A. 4  
MacInnes, C.D. 759  
MacLaren, G.M.M. 303  
MacNeill, I.B. 673, 680, 731, 943  
Maffezzoni, C. 673, 731  
Maidment, D.R. 574, 618, 656  
Makridakis, S. 49, 163, 259, 280, 287, 544, 545, 548  
Mallows, C.L. 215, 827  
Mandebrot, B.B. 333, 336, 338, 339, 345, 353  
Manley, G. 362, 561, 987  
Manley, H.D. 73, 280  
Mann, H.B. 857, 864, 865, 894  
Mansfield, E. 618  
Marglin, S.A. 4, 752  
Marquardt, D.W. 209  
Marsaglia, G. 299, 303  
Marshall, R.J. 696  
Martin, M.J. 942  
Martin, R.D. 123  
Mas, A. 752  
Mass, C. 191  
Mata, M. 132  
Matalas, N.C. 333, 334, 335, 337, 341, 345, 346, 372, 752, 753, 754, 768  
Maxwell, W.H.C. 574, 618  
McBean, E.A. 50, 580, 581, 656, 718  
McBride, G.B. 13  
McClave, J.T. 182, 497, 533  
McCuen, R.H. 20, 49, 69  
McGill, R. 821  
McIntire, D.D. 195, 197, 215  
McKenzie, E. 757  
McKerchar, A.I. 464  
McLave, J.T. 214, 215  
McLeod, A.I. 13, 36, 49, 51, 72, 91, 110, 122,



- 139, 175, 176, 182, 183, 184, 185, 196,  
208, 209, 210, 211, 218, 219, 221, 224,  
225, 237, 238, 239, 240, 241, 245, 274,  
276, 280, 284, 287, 294, 304, 306, 310,  
337, 338, 341, 342, 346, 366, 394, 396,  
397, 398, 399, 400, 401, 409, 430, 431,  
433, 437, 455, 458, 464, 470, 483, 484,  
493, 498, 499, 500, 503, 508, 511, 514,  
525, 532, 541, 544, 545, 555, 556, 559,  
560, 574, 580, 581, 593, 599, 598, 604,  
617, 618, 629, 639, 644, 645, 646, 655,  
656, 657, 658, 680, 684, 686, 693, 694,  
698, 718, 724, 726, 742, 746, 747, 748,  
750, 751, 752, 754, 757, 763, 768, 779,  
784, 787, 788, 789, 790, 793, 800, 801,  
810, 811, 813, 839, 858, 880, 891, 925,  
941, 942, 944, 956, 970
- McMahan, T.A. 373, 514  
McMichael, 464  
McNeil, D.R. 827, 828, 829  
McRae, J.E. 811, 944, 972  
Mein, R.G. 514  
Mejia, J.M. 345, 753, 756  
Mélard, G. 209  
Mendel, J.M. 204  
Mesa, O.J. 372  
Metcalf, A.V. 759  
Miaou, S.P. 574, 618  
Michael, J.R. 244  
Miklar, J. 924  
Millard, S.P. 882, 887, 888, 889, 890, 891, 929,  
943  
Miller, H.D. 23, 65  
Miller, R.B. 241, 673, 889  
Miller, W.J. 923  
Miser, H.J. 31  
Mohamed, F.B. 754  
Monfort, A. 585  
Mongan, T.R. 923  
Montfort, A. 195  
Montgomery, D.C. 49  
Montgomery, R.H. 858  
Moran, P.A.P. 191, 293, 334, 336  
Morgan, J.A. 493, 496, 498, 499, 533  
Morgenstern, O. 29  
Moriarty, M. 798  
Morris, J. 191  
Morton, R. 942  
Moss, M.E. 13, 132, 483, 723  
Mosteller, F. 813, 940  
Mottershead, D.N. 19  
Muller, M.E. 302, 303, 514  
Murray, W. 209  
Musgrave, J.C. 811  
Muth, J.F. 163, 165  
Naftz, D.L. 943  
Nasseri, I. 754  
National Research Council 21  
Neave, H.R. 696  
Nebold, P. 618, 639  
Nefel, A. 445  
Nelson, C.R. 49, 798, 943  
Newbold, P. 49, 179, 182, 235, 236, 240, 259,  
271, 276, 280, 460, 500, 510, 529, 544,  
548, 574, 749, 754, 787, 798, 801, 955  
Newell, A.D. 871, 942  
Newton, H.J. 486  
Newton, J. 259, 544, 548  
Neyman, J. 858  
Nicholls, D.F. 750, 754, 786  
Nichols, D.G. 657  
Nicklin, M.E. 755  
Niculescu, S.P. 923, 871  
Nielsen, D.R. 132  
Nikanorov, A.M. 923  
Noakes, D.J. 274, 276, 280, 284, 493, 525, 532,  
540, 544, 545, 547, 574, 580, 581, 599,  
617, 618, 639, 657, 728  
Noether, G.E., 892  
Norden, R.H. 204  
Novotny, V. 574, 608, 613  
Nychka, D. 855  
O'Connell, P.E. 336, 338, 345, 354, 372, 753  
Obeysekera, J.T.B. 50, 195, 486, 489, 511,  
512, 742, 751, 752, 755, 756, 757  
Oehlert, G. 855  
Oeschger, H. 445  
Olason, T. 574, 618  
Oliveira, G.C. 4  
Ord, J.K. 490, 892  
Orr, D. 180, 335  
Osborn, H.B. 756  
Otnes, R.K. 78, 125  
Owen, W.J. 889  
Oyetunji, O.B. 121  
Ozaki, T. 210, 214, 218, 219, 434, 758  
Pack, D.J. 656, 657  
Pagano, M. 94, 100, 105, 140, 458

- Page, E.S. 673, 675  
 Page, E.B. 866  
 Pagono, M. 483, 495, 496, 497  
 Pallesen, L. 813  
 Pandit, S.M. 49, 121, 169  
 Pankrats, A. 49  
 Panu, U.S. 759  
 Papoulis, A. 65, 76  
 Pargen, E. 182  
 Parker, G. 64  
 Parsen, E. 65, 76, 215, 259, 544, 548, 696  
 Paulhaus, J.L.H. 20  
 Paulsen, J. 749  
 Pearch, M.C. 305  
 Pearman, G. 445  
 Pearson, E.S. 858  
 Pearson, K. 972  
 Pegram, G.G.S. 336, 751, 753  
 Periera, M.V.F. 4  
 Pfeifer, P.E. 754  
 Phadke, M.S. 191  
 Phillips, P.C.B. 287  
 Pierce, D.A. 239, 246, 460, 500, 555, 556, 558,  
     560, 566, 748  
 Pierce, R.S. 878  
 Piersol, A.G. 560, 569  
 Pilon, P.J. 637, 638  
 Pinto, L.M.V.G. 4  
 Pisano, W.C. 753  
 Pitman, E.J.G. 276, 505, 532, 541, 638, 639,  
     907  
 Platen, E. 23  
 Poire, A. 629  
 Poreda, G. 372  
 Porter, P.S. 889, 943  
 Potter, K.W. 177, 337, 923, 943  
 Powell, M.J.D. 209, 224, 228, 411  
 Power, J. 924  
 Pralange, M.B. 132  
 Preece, D.A. 695  
 Prentice, R.L. 888, 889  
 Price, J.M. 558  
 Priestley, M.B. 49, 585  
 Public Utility Commission 415, 439, 987  
 Puri, M.L. 863, 875  
 Quade, E.S. 30  
 Qualls, C.L. 943  
 Quandt, R.E. 673  
 Quenouille, M.H. 100  
 Quinn, B.G. 215, 749  
 Radford, K.J. 28  
 Raganathan, T. 754  
 Raghavendran, R. 754  
 Rahm, L. 923  
 Railsback, S.F. 646, 694, 695, 943, 972  
 Ralston, A. 306, 791  
 Ramanathan, R. 544  
 Ramos, J.A. 754  
 Ramsey, F.L. 813  
 Rao, A.R. 50, 174, 756  
 Rao, C.R. 207, 276, 332, 507  
 Rao, K.N.R. 464, 483, 485  
 Rao, S.G. 756  
 Rao, T. 756  
 Rapu, S. 8  
 Reckhow, K.H. 858, 878  
 Reich, R.B. 53  
 Reinsel, G.C. 942  
 Rice, R.M. 943  
 Richardson, C.W. 754  
 Risager, F. 754, 798, 800  
 Rissanen, J. 215, 749  
 Robinson, E.A. 49, 78, 125  
 Rodriguez)Iturbe, I. 49, 174, 345, 555, 753,  
     754  
 Roll, R. 180  
 Rose, D.E. 486, 489  
 Rose, K.A. 942, 972  
 Rosenblatt, M. 279, 395  
 Rosenfeld, G. 180  
 Rosenhead, J. 30  
 Ross, S.M. 65, 69  
 Rossi, F. 511  
 Rothenburg, T.J. 180  
 Rousselle, J. 756  
 Roy, B. 28, 150, 168  
 Roy, R. 892  
 Royston, J.P. 244, 789, 750, 768  
 Rubin, D.B. 696, 732, 752  
 Russel, B. 16  
 Sachs, L. 69, 204, 863, 906  
 Sage, A.P. 51, 55  
 Sakai, H. 483, 495, 496  
 Sakamoto, Y. 211  
 Sakthivadivel, R. 754  
 Salas, J.D. 24, 49, 132, 133, 136, 154, 195, 336,  
     337, 483, 486, 489, 493, 503, 510, 511,  
     512, 513, 608, 618, 742, 747, 751, 752,

- 753, 754, 755, 756, 757, 759, 779, 784, 987  
Salas, P.R.H. 4, 209, 224, 399, 409, 433, 455, 458, 788  
Salas-La Cruz, J.D. 333, 335  
Salomon, G. 798  
Sanden, R. 923  
Sangal, B.P. 305  
Saskatchewan Government 685  
Savarenskiy, G.G. 757  
Sawa, T. 215  
Schaerf, M.C. 194, 218  
Scheidegger, A.E. 340  
Scheinok, P.A. 696  
Schneider, S.H. 191  
Schou, G. 100  
Schulman, E. 282, 362  
Schur, I. 94  
Schwander, J. 445  
Schwartz, G. 215  
Schweigert, J.K. 618  
See, R.B. 943  
Sen, P.K. 857, 863, 871, 875  
Sendek, K.H. 943  
Shalash, S. 680  
Shaman, P. 182  
Shapiro, S.S. 244  
Shaw, D.T. 656  
Shea, B.L. 750  
Shen, H.W. 50, 742, 752, 755  
Shibata, R. 210, 215  
Shimpson, H.J. 943  
Shiskin, J. 811  
Shively, T.S. 951, 952  
Siccama, T.G. 878  
Siddiqui, M.M. 94, 332, 336, 352, 370, 372, 373  
Siegel, S. 868  
Silva, L.F.C.A. 4  
Sim, C.H. 328  
Simaika, Y.M. 679, 680, 987  
Singh, V.P. 122, 141  
Slack, J.R. 693, 853, 856, 857, 864, 866, 867, 868, 869, 871, 872, 879, 884, 887, 896, 929  
Smirnov, N.P. 555, 564, 566  
Smit, E.P. 9, 942, 972  
Smith, H. 209, 940  
Smith, J.A. 337  
Smith, R.A. 24, 511, 693, 742, 856, 857, 858, 864, 866, 867, 868, 871, 872, 879, 896, 923, 929  
Snedecor, G.W. 69, 276, 506  
Snorrason, A. 574, 618, 650  
Snyder, W.M. 49, 69  
Solari, M.E. 334  
Solomon S.I. and Associates Limites 638  
Spearman, C. 857  
Speight, J.G. 64  
Srikanthan, R. 373, 754  
Stanley, D.W. 924  
Stauffer, B. 445  
Stedinger, J.R. 30, 50, 293, 305, 513, 560, 694, 753, 754, 756, 757, 889  
Stevens, J.G. 970  
Stevens, S.S. 861  
Steyn, A.G.W. 813  
Stirling, W.D. 244  
Stocker, M. 574, 618  
Stockton, C.W. 91, 180, 272, 282, 362  
Stoddard, J.L. 942  
Stokes, M.A. 91, 180, 272, 282, 362  
Stone, M. 215  
Stone, C.J. 944  
Stuart, A. 362, 892  
Stumpf, R.H. 813  
Summers, R.M. 943  
Svanidze, G.G. 756  
Swed, F.S. 952  
Swenson, E.M. 924  
Tabios III, G.Q. 483, 742, 747, 752, 756, 759, 779, 784  
Tanabe, K. 211  
Tanaka, H. 943  
Tang, S.M. 673, 680  
Tanur, J.M. 204, 854, 863  
Tao, P.C. 175, 306, 464, 483, 485, 532, 756  
Taqqu, M.S. 338, 353, 390, 395  
Tasker, G.D. 943  
Tatar, J.F. 493, 496, 498, 533  
Taylor, C.H. 871, 875, 923, 942  
Taylor, M.R. 513, 753, 754  
Terpenning, I. 811, 944, 972  
Terry, L.A. 4  
Thanoon, B. 83, 742, 757, 758, 759, 769, 897, 902  
Theil, H. 871  
Thode, Jr.H.C. 569

- Thomas, Jr.H.A. 4, 464, 483, 493, 533, 751, 752  
 Thomas, R.B. 943  
 Thompson, M.E. 925  
 Thompson, M.L. 855  
 Thompstone, R.M. 483, 484, 493, 503, 508, 514, 525, 532, 541, 544, 545, 574, 604, 617, 629, 637, 638, 742, 751, 752  
 Thomson, D.J. 123  
 Tiao, G.C. 122, 195, 197, 476, 483, 496, 510, 547, 548, 655, 657, 658, 679, 729, 749, 750, 754, 761, 762, 763, 767, 786, 811, 942  
 Tilanus, C.B. 180  
 Tjostheim, D. 749  
 Tlusty, P. 483  
 Todini, E. 752, 753  
 Tong, H. 83, 211, 742, 757, 758, 759, 769, 897, 902  
 Toussoun, O. 362  
 Trench, W.F. 398  
 Triggs, C.M. 240  
 Troutman, B.M. 483, 492, 495, 496  
 Tsay, R.S. 195, 197, 373, 381, 749, 750, 761, 763  
 Tseng, L. 753  
 Tsirkunov, V.V. 923  
 Tukey, J.W. 14, 54, 177, 178, 180, 588, 671, 674, 678, 807, 809, 813, 814, 818, 821, 827, 828, 829, 911, 926, 940  
 Tukey, P.A. 813, 816, 817, 944  
 Ubertini, L. 574, 618  
 Uejima, S. 943  
 Ula, T.A. 496, 489, 751  
 Umashankar, S. 798  
 United States Bureau of the Census 154, 272, 833  
 Unny, T.E. 50, 399, 406, 411, 655, 684, 759, 880  
 Valencia, D.R. 756  
 Vallee, A. 629  
 Valz, P. 883, 925  
 Van Belle, G. 856, 857, 864, 866, 868, 869, 872, 873, 874, 875, 876, 877, 896  
 Vandaele, W. 49, 580, 658  
 Vander Plaats, G.N. 209  
 Van Ness, J.W. 336, 338, 339  
 Vecchia, A.V. 483, 486, 489, 496, 510, 512, 751, 756  
 Velleman, P.F. 672, 813, 814, 827, 829  
 Venugopal, K. 754  
 Vicens, G.J. 174, 754  
 Viessman, Jr., R.M. 574, 601  
 Vincke, P. 28  
 Vitale, C. 511  
 Vogel, R.M. 293, 756, 757  
 von Neumann, J. 29, 299  
 Waddington, C.H. 27  
 Wagner, H.M. 30  
 Wagoner, C. 923  
 Wahlen, M. 445  
 Waite, T.D. 906  
 Wald, A. 892  
 Waldmeier, M. 79, 121, 191, 218, 250, 248, 362, 561, 987  
 Walker, G. 96  
 Walker, W.W. 923  
 Walker, H.M. 923, 926  
 Wallis, J.R. 333, 334, 335, 336, 337, 338, 339, 341, 345, 346, 353, 372, 768  
 Wallis, K.F. 752, 753, 754, 951  
 Wallis, W.A. 857, 875, 927  
 Ward, R.C. 13, 943  
 Ward, R.D. 858, 889  
 Warry, N.D. 923  
 Warwick, J.J. 196  
 Watson, G.S. 279  
 Watt, W.E. 574, 618, 641  
 Watts, D.G. 49, 70, 72, 430, 556, 574, 618, 641, 758, 891, 834, 941  
 Waymire, E.C. 372  
 Wei, W.S. 547, 548  
 Weiler, R.R. 903  
 Welch, D.W. 574, 618  
 Weller, D.E. 924  
 Westley, G.W. 656  
 Wheelwright, S. 49, 163  
 White, I.D. 19  
 Whitfield, P.H. 13, 657  
 Whitlatch, E.E. 942  
 Whittle, P. 191, 209, 237, 262  
 Whorf, T.P. 416, 445, 987  
 Wichern, D.W. 150, 658, 673  
 Wickman, B.A. 299, 514  
 Wiener, N. 262, 556  
 Wilber, W.G. 924  
 Wilcoxon, F. 275, 532, 540, 857, 925  
 Wilk, M.B. 244

- Wilkenson, J.H. 94, 100  
Wilkinson, G.N. 695  
Wilks, S.S. 69  
Wilson, G.T. 695, 696, 732, 750, 754  
Winkler, R. 259, 544, 545, 548  
Wiseman, Jr. W.J. 924  
Wold, H.O. 82, 262  
Wolfe, D.A. 863, 893  
Wolfowicz, J. 892  
Wolman, M.G. 923  
Wong, A.K.C. 758  
Wong, S.T. 943, 972  
Wood, E.F. 754, 768  
Wood, E.J. 174  
Woods, P.F. 657  
Woodward, R.H. 676  
Woodward, W.A. 191, 195  
Woodworth, D. 215  
Woolhiser, D.A. 756  
World Meteorological Organization 638  
Wright, M. 209  
Wright, K.A. 943  
Wu, S.M. 49, 121, 169, 191  
Wulff, F. 923  
Yakowitz, S. 274, 276, 278, 279, 280, 284, 296,  
301, 302, 639  
Yearsley, J.R. 943  
Yeh, W.W.G. 513, 517  
Yevjevich, V.M. 49, 50, 65, 68, 69, 76, 96, 132,  
154, 186, 217, 247, 250, 280, 317, 336,  
346, 362, 464, 483, 493, 503, 510, 555,  
561, 679, 742, 751, 752, 753, 754, 755,  
756, 760, 793, 796, 987  
Yin, H.-B. 694  
Young, A.H. 811  
Young, G.K. 341, 753  
Young, P.C. 49, 580, 606, 608, 646  
Yu, G.H. 121  
Yule, G.U. 82, 96, 191  
Zacks, S. 673  
Zebiak, S.E. 943  
Zetterqvist, L. 657, 923  
Zheng, S. 608, 613  
Zhu, D. 923  
Ziemer, R.R. 943  
Zumbrunn, R. 445  
Zynjuk, L.D. 943



## SUBJECT INDEX

4253H, twice, smooth .....	827, 829
5-number summary .....	816
ACF (autocorrelation function)	
ACF at lag $k$ .....	70
ACF definition .....	70
ACF for a MA( $q$ ) model .....	104
ACF for an ARMA( $p, q$ ) model .....	110
ACF for the AR( $p$ ) model .....	95
ACF of the squared model residuals .....	241
definition .....	70
estimator .....	72
exploratory data analysis .....	834-837
identification of an ARMA model .....	181
identification of a SARIMA model .....	429
periodic ACF .....	486, 494, 892
stationarity .....	94-95
adaptive forecasting and estimation using change detection .....	943
adjusted deficit .....	330
adjusted partial sum .....	329
adjusted range .....	329
adjusted surplus .....	330
adjustment factor .....	329
aggregated forecast .....	547
aggregation .....	756
AIC (Akaike information criteria) .....	18, 210
AIC formulae for deseasonalized models .....	469-472
Akaike information criterion (see AIC)	
aligned rank methods .....	872-874
alternative hypothesis .....	858
analysis of variance .....	952-954
analysis problem .....	13, 726
AR (autoregressive) model (see also ACF) (see Table 1.6.2 for model construction and applications)	
AR(2) model .....	897
definition .....	93
Markov model (AR(1)) .....	92, 488
ARIMA (autoregressive integrated moving average) model (see Table 1.6.2 for model construction and applications)	
definition .....	49
ARMA (autoregressive-moving average) model (see also ACF) (see Table 1.6.2 for model construction and applications)	
definition .....	108

ARMAX (autoregressive-moving average-exogenous variables) model .....	605-608
asymptotic relative efficiency (ARE) .....	207
autocorrelation coefficient (see also ACF) .....	70
autocorrelation function (see ACF)	
autocovariance (see autocovariance function)	
autocovariance function for an ARMA(p,q) process .....	110
autocovariance function of a MA(q) process .....	104
autocovariance function of the AR(p) process .....	95
autocovariance function .....	70
autocovariance generating function .....	124
autocovariance matrix .....	70
automatic selection criterion (ASC) .....	17, 214
autoregressive model (see AR model)	
autoregressive integrated moving average model (see ARIMA model)	
autoregressive-moving average model (see ARMA model)	
average plots .....	677
back forecasting .....	644, 694
backward shift operator B .....	93
Barnard's model .....	896-897
Bayes information criterion (BIC) .....	215
bias .....	294
blurred 3RSR smooth .....	827, 828
blurred smooth .....	825
blurring .....	829
bootstrapping .....	399-400
box-and-whisker graph .....	816-821, 911-914, 965
Box-Cox transformation .....	122, 420, 464, 556, 951
CARMA (contemporaneous autoregressive-moving average) model (see Table 1.6.2 for model construction and applications)	
definition .....	780-784, 746-747
causality .....	555, 556-560
censored data .....	853, 868, 870, 887-891
change-detection statistic .....	673, 943
characteristic equation .....	94
Cholesky decomposition .....	94, 137
combining tests of hypotheses .....	275, 367, 540, 877-878
combining forecasts across models .....	544-546, 641
combining multiple time series .....	601-602
complete intervention model .....	667
concatenation definition .....	783-784
conditional expectation .....	263, 621
confidence level .....	859
confirmatory data analyses .....	14, 807, 809, 837-847, 863, 906
conflict analysis .....	27
consistent estimator .....	76, 206
constrained models .....	121, 424



contemporaneous autoregressive-moving average model (see CARMA model)	
control .....	646
covariate series .....	655
corner method .....	195
correlated seasonal Mann-Kendall test .....	869-871
correlated summands .....	336-338
covariance matrix .....	70, 71
covariance stationarity .....	69
covariance .....	70
critical period statistics .....	484, 513
cross correlation function (CCF) .....	821-825
crude deficit .....	329
crude deviation .....	329
crude partial sum .....	329
crude range .....	329
crude surplus .....	329
cumulated range .....	327
cumulative distribution function .....	297
cumulative periodogram .....	78
cusum chart .....	675
data analysis .....	6
data clipping .....	180
data collection .....	726
data filling (see Table 1.6.5) .....	48, 693-696
data filling using intervention analysis .....	698
data filling using seasonal adjustment .....	811-813
decision making .....	24
decision support system .....	51-52
deduction .....	9
delay time .....	576, 662
deseasonalized model .....	464-466
Fourier series approach to deseasonalization .....	469-472
deseasonalized multivariate model .....	751
design problem .....	13, 726
detection limit .....	854, 868, 887
deterministic model .....	22, 64
deterministic trend .....	167, 855, 894
diagnostic checking (given for all models in Table 1.6.2) .....	171, 235-236
differencing operator (see also seasonal differencing operator) .....	148
disaggregation models .....	756
distribution free or distribution independent tests (see nonparametric tests)	
disturbances .....	93
dual model .....	430
dummy series .....	660
dynamic component .....	575-578, 653
dynamic models .....	573

dynamic response.....	711
Easter Island.....	7
effects of an intervention upon the mean level .....	667-670
efficiency.....	207
empirical identification approach.....	580-581, 591, 716
entropy .....	216
environmental decision making .....	6
environmental impact assessment.....	4, 653, 656, 807
environmental systems.....	6, 19
environmetrics.....	3
ergodicity .....	76
extended sample cross correlation (ESCC) matrix .....	763
estimation for TFN models .....	609-612
estimation stage (given for all models in Table 1.6.2).....	17, 171
expected rank vector .....	889
experimental design .....	10
exploratory data analysis.....	14, 671, 807, 809, 813-837, 906
explosive nonstationarity .....	145
exponentially weighted moving average (EWMA) .....	164
extended sample autocorrelation function .....	195
external interventions.....	942
extreme values .....	818
far-out values .....	818
FARMA (fractional autoregressive-moving average) model (see Table 1.6.2 for model construction and applications)	
definition.....	391
multivariate case .....	758
feedback control.....	646
feedback system .....	9
feedback .....	556, 739
feedforward control.....	646
feedforward-feedback control .....	646
final prediction error (FPE).....	227
first order asymptotic efficiency .....	207
first serial correlation coefficient.....	891
first-order dynamic responses .....	664
flow adjusted concentrations.....	879
forecasting (see Table 1.6.3).....	42
forecast error variance.....	263
forecast errors.....	260, 263
forecasting and simulating with deseasonalized models.....	478-479
forecasting approach to intervention analysis.....	729
forecasting experiments .....	639
forecasting with deseasonalized models .....	529-530
forecasting with periodic models .....	530-532
forecasting with SARIMA models.....	527-529

forecasts in the original domain .....	623
generalized nonseasonal AR operator .....	265
mean absolute deviation .....	532
mean absolute percentage error .....	275, 532
mean square error .....	275, 541
median absolute percentage error .....	532
minimum mean square error (MMSE) forecasts .....	261-263, 617, 621-622, 526
one step ahead forecast error .....	260
one step ahead forecasts .....	259, 274, 525
root mean square error (RMSE) .....	282, 532
forward shift operator .....	124
fractional differencing model (see also FARMA model) .....	392
fractional Gaussian noise (FGN) .....	338-352
frequency domain .....	63, 758
Garrison Diversion Unit Dispute .....	24
Gaussian efficiency .....	208
Gaussian estimates .....	208
Gaussian process .....	71
general (cumulative) range .....	329
general deficit .....	329
general surplus .....	329
generalized Hurst coefficient .....	331
graph of the given observations .....	178
graphical trend studies .....	958, 959-963
greenhouse effect .....	7
grouping seasons for trend detection .....	875-877
H spread .....	818
hanning .....	831
heteroscedasticity .....	245
hinges .....	816
homogeneity test statistic .....	877
homogeneity test .....	876
homogeneous nonstationarity .....	145, 146
homoscedasticity .....	245
Hurst coefficient $K$ .....	328, 331, 354-357
Hurst phenomenon and correlated summands .....	336
Hurst phenomenon and independent summands .....	334-335
Hurst phenomenon .....	91, 325, 332
hydrological cycle .....	20
hydrology .....	20
hypothesis test .....	9, 12, 858
IACF (inverse autocorrelation function)	
identification of an ARMA model .....	182
identification of a SARIMA model .....	430-431
periodic IACF .....	495
identically independently distributed (IID) .....	92

identification (given for all models in Table 1.6.2) .....	17, 171
identifying the dynamic component.....	600-601
impulse response function.....	575
impulse response weights .....	575, 662
independence.....	235
induction .....	9
information matrix .....	205, 225-227
inner fences .....	818
innovations .....	93
input series .....	654
input, covariate or exogenous series .....	575
integrated moving average (IMA) process.....	163
interquartile range .....	818
interval scale .....	862
intervention analysis (see also intervention model).....	653, 655, 694, 807
intervention component .....	720
intervention model (see Table 1.6.2 for model construction and applications)	
general definition .....	713
multiple interventions .....	667
missing observations.....	698
multiple interventions and missing observations.....	703
multiple interventions, missing observations and input series.....	713
multivariate case .....	728
intervention series .....	662
interventions.....	653, 655
intra-block methods.....	864
inverse autocorrelation function (see IACF)	
inverse partial autocorrelation function (see IPACF)	
inverted form.....	118, 162, 492
inverted or infinite AR operator.....	118, 162
invertible .....	104
IPACF (inverse partial autocorrelation function)	
identification of an ARMA model .....	184
identification of a SARIMA model.....	431
periodic IPACF .....	495
isotropy .....	68
jittered one dimensional plot.....	909
Kendall partial rank correlation coefficient.....	883-884
Kendall rank correlation test .....	866, 924-925
Kendall's tau statistic for the $g$ th season.....	867
Kendall's tau .....	865, 893-894
Kruskal-Wallis tests .....	877, 920-922, 927-928
$k$ th general partial sum .....	328
kurtosis coefficient.....	243
lead time.....	259
leading indicator.....	618

likelihood function.....	204
likelihood principle.....	206
likelihood ratio statistic.....	217, 237, 277
linear and nonlinear models.....	758
linear congruential random number generator.....	299
linear difference equation.....	121
linear differential equation.....	121
linear filter.....	120
linear time series models.....	87
local regression.....	945
locally weighted regression.....	944
log likelihood function.....	205
log-normal random variables.....	303
logistic model.....	896
long memory.....	72, 278, 325
long term persistence.....	389
long term trends.....	826
long-term storage.....	325
MA (moving average) model (see also ACF)	
definition.....	103
MAICE (minimum AIC estimation) (see also AIC).....	210
Mann-Kendall or the Kendall $\tau$ test.....	864
Mann-Kendall test statistic for the $g$ th season.....	866
Mann-Kendall test statistic.....	864
Mann-Whitney rank-sum statistic.....	884
Markov model (AR(1)) (see AR model)	
mass balance equation.....	134
mathematical model.....	6
maximum likelihood estimates (MLE's).....	205
maximum likelihood estimator.....	206
McLeod-Hipel Time Series (MHTS) Package.....	36
mean.....	69
measurement scales.....	861
messy data.....	654
messy environmental data.....	759, 809, 853, 939
missing data.....	599-600, 653, 870, 941
mixed congruential generator.....	299
mixed-deterministic-stochastic trend.....	897
model construction (given for all models in Table 1.6.2).....	17, 171
model discrimination.....	174, 525
model parsimony (see also Occam's razor).....	16, 175, 210
model redundancy.....	236
modelling.....	19
models (see Table 1.6.2).....	12, 40-41
modified Portmanteau test (see also diagnostic checks).....	789
modified sum of squares algorithm.....	208, 221

moment estimates.....	204
moving average model (see MA model)	
multiplicative congruential generator .....	299
multivariate ARMA model	
definition.....	743-744
multivariate autoregressive-moving average model (see multivariate ARMA model)	
nominal scale .....	861
nondeterministic model.....	64
nonGaussian modelling.....	757
nonlinear models.....	758, 941
nonparametric regression.....	944
nonparametric test for step trends .....	884-887
nonparametric tests for trend detection.....	864-875
nonparametric tests .....	759, 853, 861-891
nonparametric trend tests .....	14, 808
nonparametric .....	862
nonseasonal differencing operator .....	421
nonseasonal time series.....	87
nonseasonal .....	91
nonstationarity.....	63, 87
normal probability plot .....	243
normalized spectral density function .....	125
null hypothesis .....	858
Occam's Razor.....	16, 175
one sided tests .....	858
operational hydrology .....	4
operational research .....	26
outer fences .....	818
output, response or endogenous series.....	575
outside values .....	818
overfitting.....	235, 236
overparameterization.....	464
PACF (partial autocorrelation function)	
identification of an ARMA model .....	98
identification of a SARIMA model.....	430
periodic PACF .....	488
Pagano algorithm .....	100, 137
parameter estimation .....	585-586, 592
parameter uncertainty.....	294, 313
parametric model .....	853
PARMA (periodic autoregressive-moving average) model (see Table 1.6.2 for model construction and applications)	
definition.....	489
PAR (periodic autoregressive) model (see Table 1.6.2 for model construction and applications)	
definition.....	485

parsimonious PAR or PPAR models .....	484
parsimonious periodic autoregressive model (see PPAR model)	
partial autocorrelation function (see PACF)	
pattern recognition .....	759
Pearson-type III variables .....	303
percentage deficiency, D, for the critical period .....	513
percentile .....	817
periodic autoregressive model (see PAR model)	
periodic intervention models .....	723
periodic multivariate models .....	751
periodic PACF .....	488, 491, 494
periodic RACF .....	499
periodic Yule-Walker equations .....	487
periodogram function .....	77
persistence parameter .....	398, 408
persistence .....	178
physical justification .....	133
Pitman's test .....	276, 506
plausibility .....	213
point of change and degree in polynomial regression .....	942
point of change .....	942
Portmanteau tests (see also whiteness tests) .....	240
power .....	859, 898
PPAR (parsimonious periodic autoregressive) model (see Table 1.6.2 for model construction and applications)	
definition .....	505-507
prewhitening .....	556, 561-563
primal model .....	430
principal component analysis .....	755
probability density function .....	297
pseudo-random numbers .....	297
pulse input .....	664
quantiles .....	816
quasi-instantaneous measurements .....	941
RACF (residual autocorrelation function)	
ARMA model .....	238-240
SARIMA model .....	435-436
periodic correlation .....	436-437
R and S arrays .....	195
$R^2$ coefficient .....	951
random number generation .....	296
random shock form of the SARIMA model .....	425
random shock form .....	114, 156, 491
random shock or infinite MA operator .....	114, 161
random shocks .....	93
random variable .....	67

rank or ordinal scale .....	861
ranks .....	854
ratio scale .....	862
record extensions .....	644
regression analysis .....	14, 46, 755, 939, 940-956
relative efficiency.....	207
repeated splitting .....	829
requirement of stability .....	576
rescaled adjusted range .....	327, 330
rescaled crude range.....	329
rescaled general range.....	329
reservoir design .....	314, 330
residual autocorrelation function (see RACF) .....	435
residual CCF matrix.....	786
residual CCF .....	556-560
residual cross-correlation function (see residual CCF)	
residuals .....	93, 235
response variable.....	653
robust locally weight.....	44
robust locally weighted regression smooth (RLWRS) .....	943-949
rough .....	825
sample CCF matrix .....	761
sample PACF matrix.....	762
SARIMA (seasonal autoregressive integrated moving average) model (see Table 1.6.2 for model construction and applications)	
definition.....	422
Fourier series approach to deseasonalization.....	469-472
generalized form .....	424
generalized nonseasonal AR operator.....	265
generalized or unfactored AR operator.....	424
generalized or unfactored MA operator .....	424
nonmultiplicative model .....	424
SARMA (seasonal autoregressive moving average) model .....	422
seasonal differencing operator .....	420
unfactored form.....	423
scatter plot.....	947
scientific investigation .....	726
scientific method.....	6
seasonal adjustment .....	695, 808, 810, 811
seasonal autoregressive integrated moving average model (see SARIMA model)	
seasonal extraction .....	513
seasonal inverted or infinite AR operator .....	427
seasonal invertibility .....	423
seasonal Kendall slope estimator .....	871-872
seasonal Mann-Kendall test statistic .....	867, 875
seasonal Mann-Kendall tests.....	866, 915-918



seasonal plots .....	675
seasonal random shock or infinite MA operator .....	426
seasonal stationarity .....	423
second order efficiency .....	207
second-order stationarity .....	69
seed .....	300
serial correlation coefficient at lag one .....	891
serial correlation coefficient (see also autocorrelation coefficient) .....	70
Shapiro-Wilk test .....	244
shifting level processes .....	337
short memory .....	72, 278
short or long memory .....	331
short term trends .....	826
significance level .....	858
significance tests .....	859-861
simulation (see Table 1.6.3).....	39, 89
WASIM1 (Waterloo Simulation Procedure 1).....	304
WASIM2 (Waterloo Simulation Procedure 2).....	306
WASIM3 (Waterloo Simulation Procedure 3).....	313
single exponential smoothing .....	163
skewness coefficient .....	242
smooth using running medians of 4 .....	829
smoothed graph.....	825
smoother.....	826
smoothing by repeated medians of 3 .....	828
smoothing end points .....	829
Spearman partial rank correlation test .....	808, 882-883, 940
Spearman's correlation coefficient .....	869-870
Spearman's rho test.....	880-882
spectrum.....	77, 124
split sample experiments.....	274
stability.....	576
standard errors (SE's).....	73, 205, 226
state space .....	23
stationarity and invertibility .....	489
stationarity.....	67-69
statistical methods.....	8
statistical scientific investigation .....	6
statistical water quality modelling .....	3
steady state gain .....	578, 664
step function model.....	896
step function.....	662
step .....	818
stochastic and operational hydrology.....	4, 293
stochastic models .....	23
stochastic process.....	65

stochastic trends .....	167, 855, 894, 897
storage .....	330
strong (or strict) stationarity.....	69
Student <i>t</i> distribution .....	659
subset autoregression .....	497
subset definition .....	780-783
summable .....	71, 331
survival analysis and life testing .....	888
synthetic hydrology .....	4, 293
systematic scientific investigation .....	13
systems engineering .....	30
systems of measurement .....	861
tau-like test for trend in the presence of multiple censoring points .....	889
test statistic .....	858
TFN (transfer function-noise) model (see Table 1.6.2 for model construction and applications)	
multiple inputs .....	597
seasonal case .....	623
single input.....	579
subset definition of multivariate ARMA model .....	745-746
TFN model having a deterministic trend .....	626
TFN model having ARIMA noise .....	624
transfer function .....	575, 662
theoretical CCF matrix.....	761
theoretical PACF matrix .....	762
threshold autoregressive (TAR) model.....	897
ties .....	868
time domain .....	77, 758
time series analysis .....	23, 65
time series plot .....	947
time series .....	63
transfer function-noise model (see TFN model)	
trend analysis .....	4, 939, 958
trend assessment methodologies (see Table 1.6.4) .....	43, 808, 897
trend detection.....	671
trend tests .....	958, 963-968
truncation .....	888
Tukey 5-number summary (see also box-and-whisker graph).....	908
two sided hypothesis test .....	859
type 1 error.....	859
type 2 error .....	859
type I censoring on the left.....	888
type I censoring on the right .....	888
type II censoring on the left .....	889
type II censoring on the right.....	889
unbiased .....	263

univariate model.....	728
universal random variable generation .....	302
unknown interventions.....	660
variance-covariance matrix .....	226
variance .....	70
watershed .....	133
weak stationarity .....	69
white noise terms .....	93
white noise .....	78
whiteness tests (see also diagnostic checks) .....	951-952
Wilcoxon signed rank tests .....	275, 540, 918-920, 925-926
winsorizing.....	818
Wold decomposition theorem .....	63
Yule-Walker equations	
nonseasonal case .....	96-97
periodic case.....	487-488