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ANFIS) , ,ARMAX

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ARMAX

ANFIS

ARMAX ,(ANFIS) , , :

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ARMAX ARIMA

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Data base

Rainfall-runoff
Deterministic
Theoretical
Black box
Autoregressive Integrated Moving Average
Autoregressive Moving Average Model with
Exogenous Input

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ARMAX

SAC-SMA

Bayesian regularization algorithm

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ANFIS

ANFIS

ANFIS

ARX

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(ANFIS)

ARMAX

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ARMA

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ANFIS)

ARIMA

Hsu

Sacramento soil moisture accounting

Mendez

Xallas

Aquil

Cilallawi

...

ARMAX ()

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$$y(t) + a_1 y(t-1) + \dots + a_{na} y(t-na) =$$

$$\sum_{i=1}^p b_{1,i} u_i(t-nk) + \dots +$$

$$b_{nb,i} u_i(t-nk-nb+1) + e + c$$

$$e(t-1) + \dots + c_{nc} e(t-nc)$$

(ANFIS)

$$\mu_i(t) \quad y_t$$

()

ANFIS

$$b, c \quad e(t), i$$

$$nk \quad nc, nb, Na \quad a$$

y x

ARMAX(na, nb, nc, nk)

z

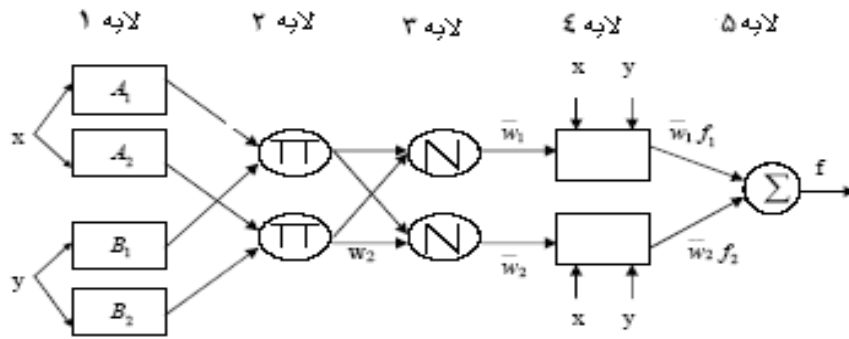
$f_1 = p_1 x + q_1 y + r_1$ then A_1 and y is B_1
 IF x is

$f_2 = p_2 x + q_2 y + r_2$
 IF x is A_2 and y is B_2 then

() ANFIS

ANFIS

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ANFIS

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ANFIS

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$$y_{t+1} = \sum_{j=1}^k a_j f_{t,j} + \varepsilon_{t+1}$$

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a_j, t i $f_{t,j}$ y_{t+1} ε_{t+1}

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ARMA

PANN ANN PARMA

ARX ARMAX

Identification

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$$y = .8 * \frac{X_i - X_{\min}}{X_{\max} - X_{\min}} + .1 \quad ()$$

X_{\max} X_{\min}

() () RMSE ()

ARMAX

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (Q_i^o - Q_i^c)^2} \quad ()$$

) MAE

$$MAE = \frac{1}{n} \sum_{i=1}^n [|Q_i^o - Q_i^c|] \quad ()$$

AARE

$$AARE = \frac{1}{N} \sum_{i=1}^n \left| \frac{(Q_i^o - Q_i^c)}{Q_i^o} * 100 \right| \quad ()$$

Q_i^c Q_i^o , n

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- Root mean square error
 - Mean absolute error
 - Average absolute relative error

	$R_t \ Q_{t-1}$
	$R_t \ Q_{t-2} \ Q_{t-1}$
	$R_t \ Q_{t-3} \ Q_{t-2} \ Q_{t-1}$
	$R_t \ Q_{t-4} \ Q_{t-3} \ Q_{t-2} \ Q_{t-1}$
	$R_t \ Q_{t-5} \ Q_{t-4} \ Q_{t-3} \ Q_{t-2} \ Q_{t-1}$
	$R_{t-1} \ Q_{t-1}$
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	$R_{t-1} \ Q_{t-5} \ Q_{t-4} \ Q_{t-3} \ Q_{t-2} \ Q_{t-1}$

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ARMAX
AARE, MAE , RMSE

ANFIS

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ARMAX

ANFIS

MAE RMSE

AARE

ARMAX

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ARMAX(7861)

AARE

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MAE RMSE

	RMSE	MAE	AAR			
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/	/	/	/	(,)		ANFIS
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/	/	/	/			ARX(721)
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	RMSE	MAE	AAR			
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/	/	/	/			ARMAX7861
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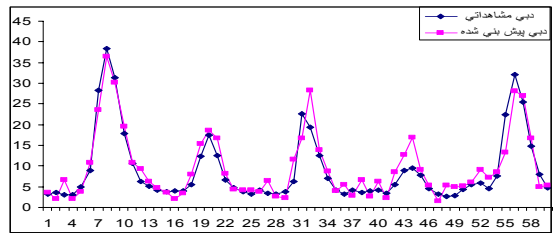
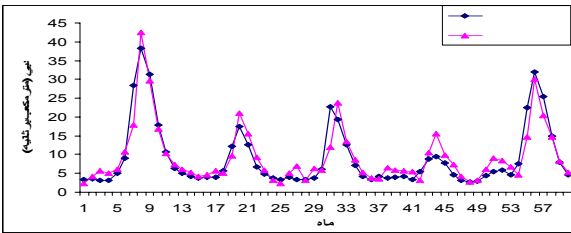
	RMSE	MAE	AARE			
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MAE	AARE	RMSE		
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/	/	/	/	ANFIS
/	/	/	/	ANFIS
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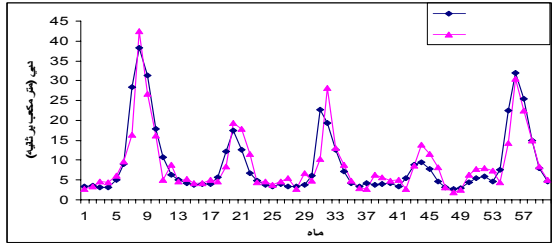
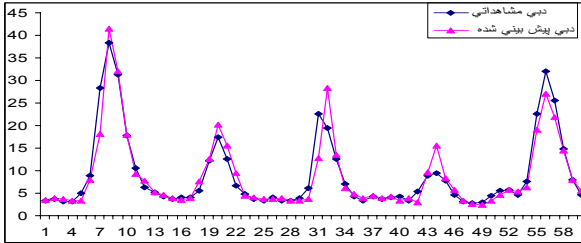
AARE	RMSE	MAE		
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/	/	/	/	ANFIS
/	/	/	/	ANFIS
/	/	/	/	ARMAX(7861)
/	/	/	/	
/	/	/	/	

AARE	RMSE	MAE		
/	/	/	/	
/	/	/	/	ANFIS
/	/	/	/	ANFIS
/	/	/	/	ARX(721)
/	/	/	/	
/	/	/	/	

AARE	RMSE	MAE		
/	/	/	/	
/	/	/	/	ANFIS
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/	/	/	/	ARMAX(7861)
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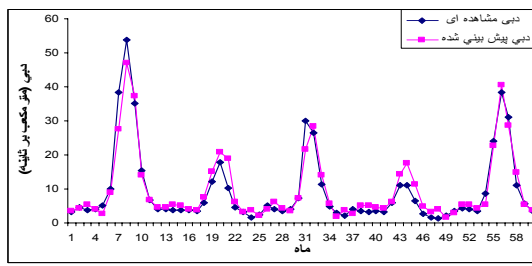
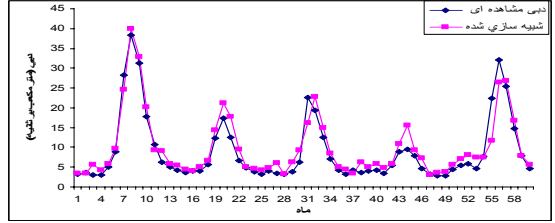
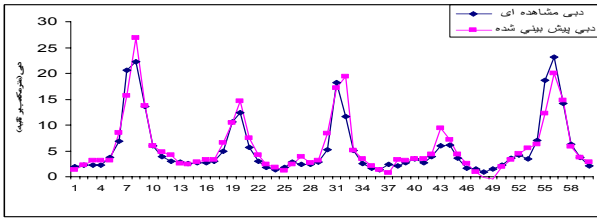


ARMAX7861



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AARE RMSE ,MAE

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ARMAX ARX

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Investigation on the efficiency of neuro-fuzzy method and statistical models in simulation of rainfall-runoff process

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Abstract

Rainfall-runoff is one of complex hydrological processes that is affected by a variety of physical and hydrological factors. In this study statistical method ARMAX model, neural network, neuro-fuzzy (ANFIS subtractive clustering and grid partition) and two hybrid models of this methods were used to simulate rainfall-runoff and prediction of streamflow. In each method optimum structure was determined then, streamflow forecasted using the best model. The results showed that hybrid methods have better application than single models and artificial intelligent has better application than linear ARMAX model due to nonlinearity of rainfall-runoff process. In this study all methods showed relatively suitable application but ANFIS method with subtractive clustering is suggested for modeling rainfall-runoff and streamflow prediction.

Keywords: Neural network, Rainfall-runoff processes, Neuro-Fuzzy, ANFIS, ARMAX method, Artificial Intelligent