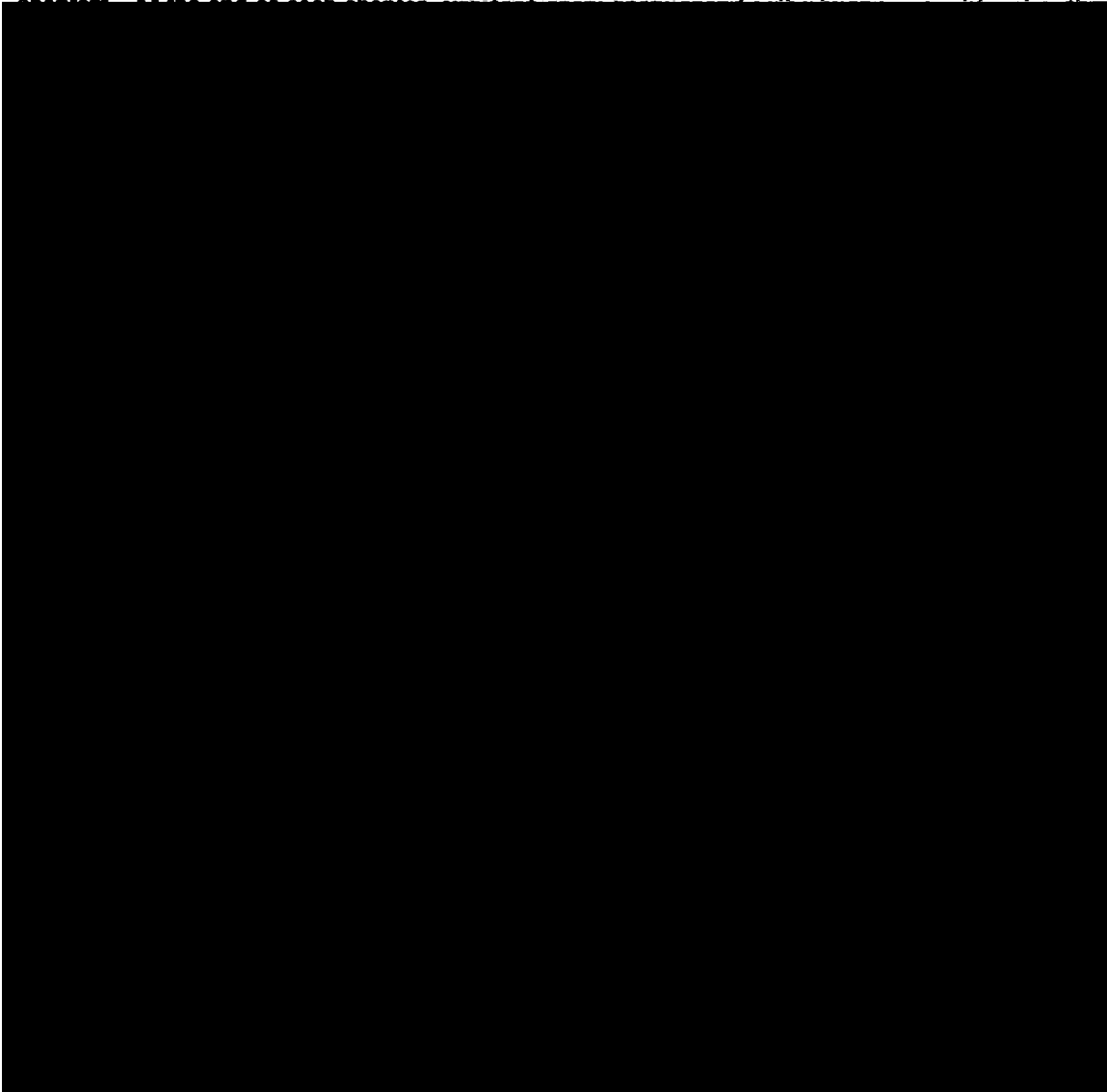


DATA APPENDIX

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, a summary of the key points is provided.



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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 m³/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 ϕ_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 m³/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 CO₂ 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)₁₂

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 m³/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 $SARMA(0,5) \times (0,1)_{12}$ 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
 Eijssvoogel, 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
Klimes, V. 68, 132, 337, 340, 373, 384, 742, 756
Klimes, 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
Neftel, 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
 Venugapal, 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
intrablock 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 t 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