

Sharif University of Technology Scientia Iranica

Transactions A: Civil Engineering www.scientiairanica.com



Change point of river streamflow in Turkey

C. Yerdelen*

Department of Civil Engineering, Engineering Faculty, Ege University, 35100, İzmir, Turkey.

Received 2 April 2013; received in revised form 27 May 2013; accepted 9 September 2013

KEYWORDS

Change point analysis; Streamflow; Hydrological change; Rivers of Turkey.

The present study aims to determine the hydrological change-year by Abstract. evaluating the homogeneity of average annual streamflow data in Turkey. Pertaining to the years 1936-2005, change-year streamflow data from 74 streamflow gauging stations, which have no regulatory structure on the source side, and possessing a minimum of 39 years of data, from streamflow gauging stations located on 26 streamflow basins in Turkey, have been collected. By using the employed homogeneity tests, it has been attempted to detect the change year. Employed methods are the Buishand test, the Pettitt test, the Standard Normal Homogeneity test and the Von Neumann test. By comparing the results obtained from tests, it is aimed to detect the consistency of the change years in gauging stations. The change year could be detected in 16 gauging stations using three tests each every year, and 18 stations using 2 tests in the same year. It has also been ascertained that change years of streamflow are geographically closer to each other in western Turkey in comparison to the east. The reason for values in the west to be closer, with respect to both location and time, might be attributed to the precipitation characteristics and uniformity of measured data.

© 2014 Sharif University of Technology. All rights reserved.

1. Introduction

Climate change corresponds to short or long term changes exhibited by climate indicators. This interval of change might vary between decades to millennia. This particular change can emerge upon the change of average values, as well as the widening gap of change between averages. Climate change can differ with respect to physically small territory to huge areas of land that might affect the entire earth. The studies aiming to use water resources effectively should focus on the changes in climate parameters. Climate changes might depend on several factors: natural changes on earth, industrialization, urbanization, land use and agricultural water usage, which increased after the 19th century. Data that is employed in hydrological modeling which is feasible for detecting climatic change years will demonstrate more valid results. For the model studies to be implemented, it is known that the main resource is the accumulated hydrologicalmeteorological data [1,2]. In any issues concerning nature, the length and reliability of input parameters are directly proportional to the result.

In its statistical meaning, homogeneity implies that the series under inspection belongs to a main group, and, thus, has an average value that remains constant over the course of time. Nonetheless rapid changes witnessed in the mid-1900s brought forth the necessity to reexamine the homogeneity of hydrological-meteorological series. Changes experienced in streamflow, which is one of the hydrological indicators, diminish homogeneity and cause effects that limit the validity of classical hydrological measurements. For instance, disruption of homogeneity in flood records undermines the reliability of predicting design floods. Changes in climate conditions or basins turn hydrological data into some kind of data incom-

^{*.} Tel.: +90 232 3885163; Fax: +90 232 3425629 E-mail address: cahit.yerdelen@ege.edu.tr

patible with the modeling method to be employed. It is acknowledged that in hydrological analyses, the data series is stationary [3]. Due to meteorological, topographic and human-based changes, disruption of stationarity in hydrological data causes the failure of streamflow predictions to reflect reality and to obtain correct predictions. In order to detect the extent to which changes in physical processes affect data, the data need to be statistically tested. Provided that the effect of the changes in measured data is high, prior to conducting the analyses, this change should be taken into account. The planning and operation of any water structure can only be initiated upon a correct statistical analysis of streamflow data. Hence, in all planning related to water streamflow, data that contain input parameters bear great importance [4].

It is possible to investigate the existence of any change points in the series via statistical homogeneity tests [5]. To detect change points by investigating homogeneity, a number of non-parametric methods have been developed. The survey interval of these methods could be monthly, seasonal or annual. It is feasible to identify the change point by examining the homogeneity of a series. Four methods have been utilized towards this end: the Von Neumann Test (VNT), the Pettitt Test (PT), the Buishand Test (BT) and the Standard Normal Homogeneity Test (SNHT). These four methods, also utilized in various other fields, have provided brilliant results in homogeneity research (see, for example [5-14]). Of all these nonparametric methods, only the Von Neumann method identifies if the series is homogenous, while other methods can also detect the change point of the series if there is one.

For a great number of meteorological indicators, both globally and in Turkey, statistical analysis has been employed in an attempt to detect the change points. Türkeş [15] (1996) examined annual precipitation changes in Turkey, with respect to time and space, and detected the 1970 -1980 interval. By employing SNHT and an identical method, Alexadersson and Moberg [16] (1997) analyzed Swedish temperature data and compared the obtained findings. Wijngaard et al. [11], in their 2003-dated research, examined the homogeneity of the temperature and precipitation series for Europe and compared the methods with respect to research findings. Xiong and Guo [17] (2004), by statistically analyzing annual streamflow data, probed into trends and change points and detected that the change point in Yichang hydrologic station on the Yangtze River was in 1968. Mazvimavi and Wolski [18] (2006), in their study covering South Africa streamflow between years 1924-2004, detected the change points as years 1973-74 and 1980-81. Toreti et al. [19] (2008) determined the change years of precipitation data in Italy that classified change years with respect to geographical position. Rasol et al. [20] (2008) have studied temperature data in Croatia, and, by employing different methods, they obtained approximate change years. Costa and Soares [21] (2008), by conducting homogeneity research with precipitation data for South Portugal, drew a comparison between PT, BT and SNHT methods. Dikbaş et al. [13] (2010), in their research based on temperature data in Turkey, determined 1976-1994 time interval as the change point. Gao et al. [22] (2010), in their trendchange point research conducted with streamflow and sediment data between years 1950-2005, employed a variety of statistical methods, and for the four gauging stations on the Yellow River, China, detected change years as 1979 and 1985.

In the present study, the change point in the annual average streamflow data in Turkish Rivers between years 1936-2005 has been examined. The key objective of research is to test the homogeneity of streamflow data and designate what kind of relation this homogeneity has with climate change. The focus has been on interpreting change points of annual streamflow tested via different methods in Turkey, which possesses a vast surface area and rich water potential. Through this analysis, it is aimed to compare the applicability of the methods and see if there is any common (shared) change year for annual streamflow averages. Findings obtained via methods employed in searching the change point of river streamflow in Turkey have been compared with each other, and the consistency of the results has been analyzed. What distinguishes this particular research from other relevant studies is that the homogeneity tests utilized in identification of the change point have been applied, for the first time, on all streamflow gauging stations in Turkey. This method, previously applied to a variety of meteorological data, has been applied, for the first time, on annual average streamflow on the basis of the entire country.

2. Study area and data

The total area of Turkey is $783,562 \text{ km}^2$, of which $755,688 \text{ km}^2$ are in Southwest Asia and $23,764 \text{ km}^2$ are in Europe. Turkey lies between latitudes 35° and 43° N, and longitudes 25° and 45° E. The area situated on the Asian continent is called Anatolia, which is a peninsula surrounded by sea on three sides: the Black Sea on its north side, the Mediterranean Sea on its south side and the Aegean Sea on its west side.

Turkey is located between a tropical climate belt and a temperate belt. However, on account of its geographical position and land forms, it is possible to witness a variety of climatic forms in Turkey. In coastal regions, the temperature is warmer due to the effect of the sea. The position of the mountains prevents the passage of the warming effects of the sea towards the inner regions. Hence, a continental climate is prevalent throughout these regions. In coastal regions, precipitation takes the form of rainfall, whereas at inner and higher regions, it transforms into snow.

In this study, data obtained from streamflow gauging stations operated by the State Hydraulic Works (DSI) are utilized. With respect to its river streamflow, Turkey is divided into 26 basins. Measurements initiated in 1935 are still in effect. In identification of the stations whose data will be employed, particular care is rendered to see if there is any regulatory structure on the source side, if the measurement location remained stationary throughout the gauging process and if the data set had sufficient length. Hydro-climatologists are concerned with analyzing time series by concentrating on differences in 30-year normal values during the whole period of recording [23]. This is why a period of 30 years is assumed sufficient for a valid mean statistic. It also amounts to describing the hydro-climatic time series as non-stationary, with local periods of stationary [24]. Streamflow data employed in the current study cover a minimum of 39 years, which is a sufficient length of time to detect climatic changes, if there are any. Burn and Elnur [25] (2002) stated that the selection of stations in climate change research is substantial in the initial step, and that a minimum record length of 25 years ensures the validity of the trend results, statistically. 75 streamflow gauging stations identified to possess these qualities have been marked with their numbers in Figure 1. In these 75 stations, annual average streamflow is detected via monthly annual streamflow. A closer look at the map in Figure 1 demonstrates that in the central and southeastern parts of the Anatolian peninsula, the number of stations is fewer compared to the other regions. This might be due to the fact that the Central Anatolian region is an endorheic basin. Available stations lack streamflow series possessing

sufficient length, whilst the Southeastern Region lacks unchanged raw data due to the implementation of large-size water projects.

In Table 1, the positions of the stations employed in these measurements and information on measurement records are summarized. The shortest measurement (39 years) has been recorded from the Dereli streamflow gauging station (station no: 328) on the Susurluk Basin, and the longest measurement (70 years) from the Beşdeğirmen streamflow gauging station (station no: 1203) on the Sakarya Basin and the Himmetli streamflow gauging station (station no: 1801) on the Seyhan Basin. The records of stations from which research measurements have been gathered started in 1936 with 2 stations and reached 75 stations in 1968. In Figure 2, the annual increase of stations whose streamflow data have been used is provided. In the streamflow series of particular stations, there are minor level gaps, which are completed by the linear regression method, as done in some other studies [26-28].

3. Methodology

The four methods selected in testing annual average streamflow are the Buishand test [5], the Pettitt



Figure 2. Number of stations for the corresponding year.



Figure 1. Location of streamflow gauging stations used in the study.

Basin	Station	No	Latitude	${f Longitude}$	Start year	Range year	VNT	\mathbf{BT}	\mathbf{PT}	SNHT
	Döllük	302	$39^\circ 57' 41''$	$28^\circ 30' 58''$	1938	67	1.54	1982	1982	1984
	Küçükilet	311	$39^{\circ}37'31''$	$20^{\circ} 30^{\circ} 50^{\circ}$ $29^{\circ} 27^{\prime} 52^{\prime\prime}$	1945	60	1.54	1984	1987	1981 1987
Susurluk	Yahyaköy	316	$39^{\circ}59'10''$	$28^{\circ} 10' 34''$	1913 1953	52	1.01	198	198	1982
Sustriuk	Akcasusurluk	317	$40^{\circ}15'51''$	$28^{\circ}24'21''$	1953	52 52	1.48	1982	1982	1982
	Dereli	328	$39^{\circ}27'44''$	$20^{\circ} 2121$ $29^{\circ} 15' 30''$	1968	37	1.08	1984	1987	1984
	Kayalıoğlu	509	$38^\circ 53' 25''$	$28^{\circ}46'09''$	1962	43		1982	1982	1968
	Killik	510	$38^\circ 46' 12''$	$27^{\circ}40^{\prime}02^{\prime\prime}$	1961	44	1.23	1984	1984	1984
Gediz	Dereköy	514	$38^{\circ}41'58''$	$28^{\circ}42'00''$	1964	41	1.24	1986	1987	1986
	Deliiniş Dere	515	$38^\circ 43' 24''$	$28^\circ 33' 18''$	1966	39		1987	1987	1988
	Topuzdamları	518	$38^\circ 38' 41''$	$27^{\circ}26'30''$	1962	43	0.86	1984	1984	1984
L. Mend.	Selçuk	601	$37^\circ 58' 45''$	$27^{\circ}22^{\prime}46^{\prime\prime}$	1953	52	1.17	1984	1984	1984
	Kayırlı	701	$37^\circ 25' 16''$	$28^\circ07'50''$	1938	67	0.79	1971	1971	1955
B. Mend.	Aydın Köp.	706	$37^\circ 47^\prime 00^{\prime\prime}$	$27^\circ 50^\prime 25^{\prime\prime}$	1950	55	0.55	1985	1985	1985
	Burhaniye	712	$37^\circ 56' 54''$	$28^{\circ}44'37''$	1951	54	0.56	1985	1985	1985
	Çıtak Köp	713	$38^\circ 09' 25''$	$29^\circ 38^\prime 24^{\prime\prime}$	1952	53	0.63	1985	1985	1971
	Çatallar	808	$36^\circ 29' 27''$	$30^{\circ}04^{\prime}28^{\prime\prime}$	1963	42	0.3	1985	1988	1988
W. Mediter	Çatalıar Kavaklıdere	809	$36^{\circ} 49' 34''$	$30^{\circ}04^{\circ}28^{\circ}$ $29^{\circ}33'44''$	1903 1957	42 48	1.22	$1985 \\ 1984$	$1900 \\ 1985$	1900 1985
w. Mediter			$30^{\circ} 49^{\circ} 34^{\circ} 37^{\circ} 05' 38''$	$29^{\circ} 35^{\circ} 44^{\circ}$ $29^{\circ} 06' 12''$						
	Suçatı Akköprü	8011 812	36°55'05''	$29^{\circ}06^{\circ}12^{\circ}28^{\circ}56'04''$	$\frac{1962}{1964}$	$\frac{43}{41}$	$\begin{array}{c} 0.67 \\ 0.58 \end{array}$	$\frac{1985}{1984}$	$\frac{1985}{1985}$	$\frac{1985}{1984}$
M. Mediter	Beşkonak	902	$37^{\circ}08'30''$	$31^{\circ}11'19''$	1940	65	1.05			
	Sinanhoca	912	$36^{\circ}58'46''$	$31^\circ 36' 31''$	1964	41	1.41			
Afyon	Gazlıgöl	1102	$38^\circ 56' 09''$	$30^\circ 30^\prime 07^{\prime\prime}$	1957	48		1986	1986	1986
	Beşdeğirmen	1203	$39^\circ 31^\prime 43^{\prime\prime}$	$30^{\circ}02^{\prime}56^{\prime\prime}$	1936	69	0.91	1985	1985	1987
	Yağbsan	1219	$40^{\circ}46^{\prime}31^{\prime\prime}$	$30^\circ 36^\prime 02^{\prime\prime}$	1953	52				
	Doğançay	1221	$40^\circ 37^\prime 31^{\prime\prime}$	$30^\circ 19^\prime 50^{\prime\prime}$	1953	52	1.03	1984	1987	1987
Sakarya	Aktaş	1224	$39^\circ19'18''$	$31^\circ 20' 11''$	1963	42	0.58	1985	1985	1985
	Meşecik	1226	$39^\circ 49^\prime 08^{\prime\prime}$	$31^\circ 56' 01''$	1963	42	1.04	1907	1978	1970
	Karaköy	1233	$40^{\circ}11'16''$	$31^\circ 39' 28''$	1958	47		1987	1987	1987
	Dokurcun	1237	$40^{\circ}34^{\prime}31^{\prime\prime}$	$30^\circ 51^\prime 37^{\prime\prime}$	1956	49	1.52	1987		
	Yakabaşı	1302	$40^{\circ}51'22''$	$30^\circ 59' 09''$	1953	52				
	Azdavay	1302 1307	$40^{\circ} 10^{\prime} 11^{\prime\prime}$	32°38′35″	1953 1963	42				
W. Black Sea	Karabük	1314	$41^{\circ}10'11''$	$28^{\circ}10'34''$	1963	42			1984	
TT DIACK DEd	Gökcesu	$1314 \\ 1319$	$41^{\circ}10^{\circ}11^{\prime\prime}$ $40^{\circ}53'47''$	$31^{\circ}58'02''$	1903 1965	42 40			1004	
	Gokcesu Derecikviran	$\frac{1319}{1335}$	$40^{\circ}33^{\circ}47^{\circ}$ $41^{\circ}32'53''$	$31^{\circ} 38^{\circ} 02^{\prime}$ $32^{\circ} 04^{\prime} 45^{\prime\prime}$	1963 1964	40 41				
	Şeyhoğlu	1412	$40^{\circ}27'06''$	$35^\circ 25' 03''$	1954	51	1.34	1993	1993	1993
Yesilırmak	Durucasu HES	1413	$40^{\circ}44'40''$	$36^{\circ}06'43''$	1995	50	1.12	1993	1993	1993
	Sütlüce	1414	$40^{\circ}26'03''$	$36^{\circ}07'05''$	1955	50	1.03	1989	1989	1993
	Gömelönü	1418	$40^{\circ}18'42''$	$37^\circ 07^\prime 34^{\prime\prime}$	1963	42				

Table 1. Some facts of streamflow gauging stations and change point analysis results.

			Ta	ble 1. Continu	ıed.					
Basin	Station	No	Latitude	Longitude	Start year	Range year	VNT	вт	РТ	SNH
	Beyşehir	1604	$37^{\circ}41^{\prime}00^{\prime\prime}$	31°44′09″	1964	43	1.11			
M. Anatolia	Bozkır	1611	$37^\circ 10^\prime 24^{\prime\prime}$	$32^\circ 12' 34''$	1962	43				
	Denircik	1612	$37^\circ 12^\prime 07^{\prime\prime}$	$33^{\circ}24^{\prime}20^{\prime\prime}$	1962	43	1.2	1983	1983	1983
E. Mediter	Bucakkışla	1712	$36^{\circ}56'56''$	$33^\circ 02' 21''$	1962	43		1985	1985	1985
	Karanacılı	1714	$36^{\circ}24'13''$	$33^\circ48'56''$	1962	69	1.37	1989	1989	1989
Seyhan	Himmetli	1810	$37^\circ 51' 59''$	$36^\circ03'32''$	1936	66	1.39			
Зеупап	Gökdere	1805	$37^\circ 37^\prime 07^{\prime\prime}$	$35^\circ 36' 52''$	1939	51				
	Torun Köp.	190	$36^\circ 30' 12''$	$36^\circ 24' 40''$	1954	51	1.17			
Hatay	Müşrürlü	1906	$36^\circ18'25''$	$36^\circ 32' 38''$	1954	56	0.91			
IIatay	Demirköprü	1907	$36^\circ15^\prime05^{\prime\prime}$	$36^\circ 21^\prime 12^{\prime\prime}$	1949	56	0.81	1982	1981	1982
	Antakya	1908	$36^\circ11'52''$	$36^\circ09'25''$	1949	51	0.75	1982	1982	1989
	Karaahmet	2006	$38^\circ 01' 55''$	$36^\circ 34' 11''$	1954	51	1.21			
Ceyhan	Çukurköprü	2007	$37^\circ 20^\prime 29^{\prime\prime}$	$35^\circ 55^\prime 03^{\prime\prime}$	1954	51				
	Poskoflu Köp.	2009	$38^\circ 08' 55''$	$37^{\circ}00^{\prime}04^{\prime\prime}$	1954	51	1.15			
	Kemah Boğazı	2119	$39^\circ 41^\prime 02^{\prime\prime}$	$39^\circ23'37''$	1954	43	1.44		1982	1988
	Tutak	2122	$39^\circ 32' 19''$	$42^{\circ}46^{\prime}49^{\prime\prime}$	1962	42				
	Yazıköy	2124	$38^\circ 40^\prime 23^{\prime\prime}$	$37^\circ 26^\prime 35^{\prime\prime}$	1963	48	0.77		1984	
$\operatorname{Euphrates}$	Kılayık	2131	$38^\circ 19^\prime 47^{\prime\prime}$	$38^\circ 12' 38''$	1957	42	1.37		1982	
	Hisarcık	2145	$38^\circ 28^\prime 34^{\prime\prime}$	$37^\circ 41^\prime 08^{\prime\prime}$	1963	42	1.11		1982	
	Miskisağ	2149	$39^\circ 06' 37''$	$39^\circ 32^\prime 23^{\prime\prime}$	1963	41	1.43			1963
	Sansa Boğazı	2115	$39^\circ 34' 45''$	$40^\circ10^\prime05^{\prime\prime}$	1964	62	1.5			
	Ağnas	2202	$40^\circ 50' 58''$	$40^\circ 00^\prime 25^{\prime\prime}$	1943	43	0.99	1969	1968	1968
	Dereli	2213	$40^{\circ}44^{\prime}52^{\prime\prime}$	$38^\circ 26' 44''$	1962	40				
	Dereköy	2215	$40^\circ 43^\prime 44^{\prime\prime}$	$40^\circ 35^\prime 52^{\prime\prime}$	1965	50				
E. Black Sea	Şimşirli	2218	$40^\circ 48^\prime 56^{\prime\prime}$	$40^{\circ}29^{\prime}33^{\prime\prime}$	1955	43	1.5			1956
	Bahadırlı	2228	$41^\circ01^\prime51^{\prime\prime}$	$39^\circ16'43''$	1962	41			1981	
	Topluca	2232	$41^\circ 03' 58''$	$41^\circ00^\prime28^{\prime\prime}$	1964	41				
	Tozköy	2233	$30^\circ 39^\prime 57^{\prime\prime}$	$40^{\circ}34^{\prime}44^{\prime\prime}$	1964	41				
	Arıcılar	2238	$40^{\circ}32'58''$	$37^{\circ}40^{\prime}32^{\prime\prime}$	1964	63				
	Byburt	2304	$40^\circ 15^\prime 32^{\prime\prime}$	$40^\circ13'36''$	1942	42	1.59		1962	1963
Coruh	Peterek	2305	$40^\circ 44^\prime 38^{\prime\prime}$	$41^\circ29'05''$	1963	40	1.36			
	Íspir Köp.	2316	$40^{\circ}27^{\prime}37^{\prime\prime}$	$40^\circ57'53''$	1965	40				
	Íşhan Köp.	2323	$40^\circ 46^\prime 50^{\prime\prime}$	$41^\circ 41^\prime 54^{\prime\prime}$	1965	45				1964
Aras	Güvercinkaya	2409	$40^{\circ}43^{\prime}23^{\prime\prime}$	$43^\circ10'30''$	1960	59				1963
Tigris	Beşiri	2603	$37^\circ 57' 54''$	$41^{\circ}20^{\prime}45^{\prime\prime}$	1946	50			1969	
	Baykan	2610	$38^\circ 09' 41''$	$41^{\circ}46'57''$	1955					

Table 1. Continued.

test [7], the Standard Normal Homogeneity test [8] and the Von Neumann test [6]. Null hypothesis (H0) assumes that the analyzed series are homogenous, while the opposite condition is an alternative hypothesis (H1). For BT, PT and SNHT, null hypothesis obtains the year when the homogeneity of annual average streamflow is disrupted; VNT only detects if or not the series are homogenous. Despite their similarities, three tests locating the change point exhibit certain variations. In his 2003-dated work, Wijngaard et al. [11] reported that SNHT is more sensitive in detecting change points in the beginning and end of a series, while PT and BT are more sensitive in detecting change points in mid series. Also, while BT and SNHT assume that the series is in normal distribution, there is no such acknowledgment in PT.

3.1. Buishand test

In his 1982-dated article, Buishand [5] stated that in the investigation of the homogeneity of any series, it is feasible to manipulate this method. In this method, suggested by Buishand for the x series, adjoint partial summations are calculated:

$$S'_{k} = \Sigma^{k}_{i} (X_{i} - \bar{X})^{2}, \quad k = 1, 2, ..., N, \quad S'_{o} = 0.$$

In the event that time series (X_i) exhibits deviations around averages, the series is homogenous, and, in that case, S'_k values shall oscillate around zero. In the event that a fracture takes place in year k, the value of S'_k reaches a maximum or minimum value. Rescaled adjusted partial sums are obtained by dividing S'_k by the sample standard deviation:

$$S_k'' = S_k' / S_d,$$

where S_d is the standard deviation,

$$S_d = \sum_i^N (X_i - \bar{X})^2 / N$$

A statistic which is sensitive to departures from homogeneity is:

$$Q = \max_{0 \le k \le N} |S_k''|.$$

High values of Q are an indication of a change in level. Critical values for the test statistics can be found in Table 2 [5].

3.2. Von Neumann test

Von Neumann is a nonparametric test where the statistic is defined as the ratio of the mean square successive (year-to-year) difference to the variance [6]. The

Table 2. 5% critical values for the statistic of Buishand range test as a function of n.

n	20	30	40	50	70	100
5%	1.43	1.50	1.53	1.55	1.59	1.62

Table 3. 5% critical values for N of the Von Neumann ratio test as a function of n.

n	20	30	40	50	70	100
5%	1.30	1.42	1.49	1.54	1.61	1.67

Von Neumann test assumes that under the alternative hypothesis, the series is not randomly distributed. This test is not location specific, which means that it does not give information on the year of the break. The von Neumann test is complementary to the other three tests because of its sensitivity to departures of homogeneity that are of a nature other than strict step-wise shifts [5]:

$$N = \sum_{i=1}^{n-1} (Y_i - Y_{i+1})^2 / \sum_{i=1}^n (Y_i - \bar{Y})^2$$

Critical values for N are given in Table 3. When the series is homogeneous, then the expected value is E(N) = 2. When the sample has a break, then the value of N must be lower than 2, otherwise we can imply that the sample has rapid variation in the mean.

3.3. Pettit test

The Pettitt test is a nonparametric test and analyzed from a point that will change over time [7]. The null hypothesis is that the data are independent, identically distributed random quantities, and the alternative is that a stepwise shift in the mean is present. The Pettit test is more sensitive to breaks in the middle of a time series [11]. The Pettitt test cuts the main series of Nelements into two sets at each time, t, between 1 and N-1. This test is a non-parametric rank test. The ranks, $r_1, ..., r_n$, of the $Y_1, ..., Y_n$ are used to calculate the statistics:

$$X_k = 2\sum_{i=1}^k r_i - k(n+1), \qquad k = 1, 2, ..., n.$$

If a break occurs in year K, then the statistics are maximal or minimal near the year k = K:

$$X_K = \max_{1 \le k \le n} |X_k|.$$

The significance level is given by Pettitt [7]. Critical values for X_K are given in Table 4.

3.4. Standard normal homogeneity test

Alexandersson [8] developed the Standard Normal Homogeneity Test (SNHT), which is widely used and taken as a reference in the hydrological and climatic sciences. The null hypothesis is that the data are independent, identically normally distributed random quantities, and the alternative is that a step-wise shift

Table 4. 5% critical values for X_E of the Pettitt test as a function of n.

1	ı	20	30	40	50	70	100
5	%	57	107	167	235	393	677

in the mean (a break) is present. The SNHT for a single break is capable of locating the period (month or year) where a break is likely, and it detects breaks near the beginning and end of a series relatively easily [11]. Alexandersson [8] describes statistics, T(k), to compare the mean of the first k years of the record with that of the last n-k years:

$$T(k) = k \cdot \bar{z}_1^2 + (n-k) \cdot \bar{z}_2^2, \qquad c = 1, \dots, n,$$

where:

$$Z_1 = \sum_{i=1}^k (y_i - \bar{y})/s$$

and:

$$\bar{Z}_2 = \sum_{i=1+k}^n (y_i - \bar{y})/s$$

If a break is located in the year K, then, T(k) reaches a maximum near the year k = K. The T(k) is depicted in the graphs representing the results of this test. The test statistics, T_0 , are defined as:

$$T_0 = \max_{1 \le k \le n} T(k),$$

The test has further been studied by Jaruskova [29] (1994). The relationship between her test statistics, T(n) and T_0 , is:

$$T_0 = (n \cdot (T(n))^2) / (n - 2 + (T(n))^2).$$

The null hypothesis will be rejected if T_0 is above a certain level, which is dependent on the sample size. Critical values are given in Table 5.

4. Result and discussion

As illustrated, the results are obtained from homogeneity research conducted by utilizing annual average streamflow data received from the annual average data of different streamflow gauging stations in Turkey, with a rich potential of water. According to the Von Neumann test, of the annual average streamflow series belonging to 74 streamflow gauging stations, 46 are non-homogenous, and 26 of these 46 streamflow gauging stations with no homogeneity are scattered, partially homogenously, with respect to geographical position, in the western part of Turkey. The remaining 20 streamflow gauging stations are condensed into a belt in the northeast and above the eastern part of the Mediterranean. Non-homogenous streamflow gauging stations have been indicated with their numerical

Table 5. 5% critical values for the statistic T_0 of SNHT as a function of n.

n	20	30	40	50	70	100
5%	6.95	7.65	8.10	8.45	8.80	9.15

values in Table 1. 29 stations with no corresponding numerical values are, according to the VNT method, homogenous.

According to the analysis with the Buishand test, of the total 74 streamflow gauging stations there are change points available in 35 stations. Obtained findings demonstrate that during the first half of the 1980s, in particular, streamflow data went through a change (Figure 3(a)). 24 streamflow gauging stations that have a change year in a 95% confidence interval are situated in the western part of Turkey (Figure 4(a)).

In 35 (84%) stations, whose change year is detected by the Pettitt test, this change year is between 1980 and 1990 (Figure 3(b)). Findings related to the data analyzed by PT are marked on the map in Figure 4(b). In 42 stations out of 74 streamflow gauging stations analyzed by PT, the change year has been detected at a 95% confidence interval. Of all the analyzed stations, 15 are located in the eastern part of Turkey and 28 are in the western part of Turkey (Figure 4(b)).

In 30 (76%) stations, whose change year is identified by the Standard Normal Homogeneity test, the change year is between 1980 and 1990 (Figure 3(c)). In the analysis based on SNHT, parallel to the findings obtained via the other two methods, similar change years are identified. Of all the 74 stations analyzed, 40 have been detected to be meaningful at a 95% level. Of all the 40 stations providing results, 14 are in the eastern part of Turkey, whereas 26 are in the western part (Figure 4(c)).

It can be seen that the change year of annual average streamflow detected by the Buishand [5] homogeneity test varied particularly intensely between years 1982 and 1989. Besides, the change points of 47.2% of the stations were found to be in 1984-1985 time period. that change points detected via the PT method are centered between 1981 and 1989, and in years 1984 and 1985, 33% of the stations changed. Change years detected via the SNHT method varied densely between 1982 and 1989, while the change year in 32% of the stations pointed to the years 1984-1985(Figure 3(a)-(c)). Streamflow gauging stations which have been used to detect the change year for mean annual streamflow in this study are almost in the same locations as the station trends determined by Kahya and Kalayci [23] in their study.

In the assessment of change year, results obtained for the annual average streamflow findings of previous hydrological and meteorological research are utilized. It should be particularly emphasized that change point research is mostly focused firstly on meteorological values (temperature, humidity etc.), but recently they have also been applied to hydrological data such as precipitation and streamflow.

Firat et al. [30] (2010), in their research, utilizing



Figure 3. Detected number of streamflow gauging stations by years: a) For Buishand test; b) for Pettitt test; and c) for standard normal homogeneity test.

data obtained from 229 precipitation stations in Turkey between years 1968-1998, determined the years that disrupted homogeneity in 50 stations. Change years detected by PT on 27 precipitation stations are between 1983-1988, change years detected by SNHT on 34 precipitation stations are between 1969-1973 and 1995-1996. It is a known fact that there is positive correlation between precipitation and streamflow. In that case, it goes without saying that the change years of these two climate indicators shall also be similar. If we are to compare change years of annual total precipitation detected by Firat et al. [30] with the change years of annual average streamflow obtained in this research, we can claim that the results obtained by PT demonstrate that both indicators go through changes in similar years and in approximate geographical locations (in the western part of Turkey in particular). As the results obtained in both studies by SNHT methods are compared, it can be claimed that for the southwest part of Turkey, there are similar change years in geographically nearby stations.

However, using the same method in the present study, the change years for streamflow in the northeast part of Turkey was determined whereas in Firat et al. (2010) study the change years for precipitations in the southeastern part of Turkey was detected. This finding might prove, once again, that large-size water projects operating in the southeastern region have an effect on streamflow.

Şahin and Cığızoğlu [31] (2010), in their study, employed meteorological data collected between years 1974-2002 from 232 stations in Turkey, and provided a homogeneity analysis. For total precipitation data, by employing SNHT, BT, PT and VNT, change years are detected at 99% confidence intervals throughout a total of 12 stations. As seen in the study of Şahin and Cığızoğlu [31], the geographical locations of the stations in which precipitation homogeneity is disrupted are physically close to these research stations,



Figure 4. Geographical locations of streamflow gauging stations and detected changing years: a) For Buishand test; b) for Pettitt test; and c) for standard normal homogeneity test.

whose change years of annual average precipitation have been detected. Türkeş [15], in his study, examined the monthly precipitation data of 91 Turkish stations, whose data length varied between 54 years and 64 years, and identified that a drought period corresponded to the onset of 1970 and 1980. Furthermore, as classification based on the seasonal precipitation regime in Türkeş's [15] study is compared with the regions whose change years are obtained in this study, it surfaces that in those regions where the dominant type of precipitation is rainfall, it is possible to detect the change years. Aksoy [32] tested 1961 - 2000 period data from two streamflow gauging stations on the European part of Turkey, and identified that the change years corresponded to 1982 and 1997. As can be seen, there are similarities between the findings obtained from the above-summarized research and the change year interval identified in the present research (first half of the 1980s).

Stations in which the change year is obtained by BT, PT and SNHT are the same as summarized in Table 6. The number of stations detecting the same

	BT-PT-SNHT	BT-PT	PT-SNHT	BT-SNHT
1969	-	-	2202	-
1970	-	-	-	1226
1971	-	1971	-	-
1982	316 - 317	302-509-1908	-	1907
1983	1612	-	-	-
1984	510 - 518 - 601	-	-	328-812
1985	706-712-811- 1224-1712	713-1203	809	-
1986	1102	-	-	514
1987	1233	515	311-1221	-
1988	-	-	808	-
1989	1714	1414		-
	-	-	-	-
1993	1412-1413	-	-	-

Table 6. Streamflow gauging stations which detected same changing year by test methods.

year by employing the three methods used to identify the change year is 16. The number of stations in which the same change year has been identified by BT and PT methods is 8; the number of stations in which the same change year has been identified by PT and SNHT methods is 5; the number of stations in which the same change year has been identified by BT and SNHT methods is 5. 1984 and 1985 are the most frequent change years detected by these methods. Stations in which the same change year is detected by all three methods are stations in the western part of Turkey where the dominant precipitation form is rainfall.

5. Conclusion

Within the scope of the present research, an attempt is made to detect the climate change points of 74 streamflow gauging stations in Turkey by analyzing their annual average streamflow between years 1938-2005. Nonparametric statistical methods, namely, Von Neumann, Pettitt, Buishand, and Standard Normal Homogeneity methods, are utilized. Analyses are conducted on, statistically, a 95% confidence interval. Compared to the eastern part of Turkey, the western part is climatically warmer, which enabled us to conduct further systematic streamflow measurements. In the western part of Turkey, where climate conditions resemble a Mediterranean climate, the climatic change year has been identified as the first half of the 1980s. In geographically higher locations where precipitation characteristics turn into snow, it becomes substantially harder to find both raw data and also to obtain a common change year with the obtained data. In the southeastern Anatolia region where no common change year could be detected, large-size water projects for agricultural and energy purposes have been implemented in the aftermath of the 1970s. The eastern Anatolia region is the highest geographical region in Turkey with, approximately, 1500 meters of altitude, and is another region where no common change year could be detected. This high altitude created long and harsh winters with snowfall, which, in turn, makes it harder to make sensitive and systematic measurements. The failure to obtain a common change year in eastern Anatolia might be attributed to both the type of climate and challenges in measurement conditions. As regards the Black Sea region, the scarcity of habitable areas plays a role in the condensing of settlements near water resources. The industrial progress witnessed in the 19th century and agricultural needs triggered a change of course in water resources, which, in turn, caused the transformation or disruption of the streamflow gauging stations that could be utilized. As the number of stations in which changes took place is taken into account, the method that detected the change year in the highest number of stations is PT (42 stations), followed by SNHT (40 stations) and BT (35 stations) in turn. All three methods are basically obtained from the western part of Turkey and detected change years mostly correspond to the first half of the 1980s.

References

- World Meteorological Organization (WMO) "Operational hydrology report no. 48", Hydrological Data Management: Present State And Trends WMO-No. 964 (2003).
- 2. Kahya, E., Demirel, M.C. and Bég, A.O. "Hydrologic homogeneous regions using monthly streamflow in

Turkey", *Earth Sciences Research Journal*, **12**(2), pp. 181-193 (2008).

- Kundzewicz, Z.W. and Kindler J. "Multiple criteria for evaluation of reliability aspects of water resource systems", Modelling and Management of Sustainable Basin-Scale Water Resource Systems, Proceedings of a Boulder Symposium, IAHS, 231, pp. 217-224 (July 1995).
- Yenigün, K., Gümüş, V. and Bulut, H. "Trends in streamflow of the Euphrates basin, Turkey", Water Management, 161, pp. 189-198 (2008).
- Buishand, T.A. "Some methods for testing the homogeneity of rainfall records", *Journal of Hydrology*, 58, pp. 11-27 (1982).
- Von Neumann, J. "Distribution of the ratio of the mean square successive difference to the variance", *Annals of Mathematical Statistics*, 13, pp. 367-395 (1941).
- Pettitt, A.N. "A non-parametric approach to the change-point detection", *Applied Statistics*, 28, pp. 126-135 (1979).
- Alexandersson, H. "A homogeneity test applied to precipitation data", *Journal of Climatology*, 6, pp. 661-675 (1986).
- Siegel, S. and Castellan, N.J. "Nonparametric statistics for the behavioral sciences", 2nd Ed., New York, McGraw-Hill (1988).
- Tayanç, M., Dalfes, H.N., Karaca, M. and Yenigün, O. "A comparative assessment of different methodologies for detecting inhomogenous in Turkish temperature dataset", *Int. Jour. of Climatology*, 18, pp. 561-578 (1998).
- Wijngaard, J.B., Klein Tank, A.M.G. and Können, G.P. "Homogeneity of 20th century European daily temperature and precipitation series", *Int. J. Climatol.*, 23, pp. 679-692 (2003).
- Wong, H., Hu, B.Q., Ip, W.C. and Xia, J. "Changepoint analysis of hydrological time series using grey relational method", *Journal of Hydrology*, **324**(15), pp. 323-338 (2006).
- Dikbaş, F., Fırat, M., Koç, A.C. and Güngör, M. "Homogeneity test for Turkish temperature series", BALWOIS 2010 - Ohrid, Republic of Macedonia (2010).
- Kang, H.M. and Yusof, F. "Homogeneity tests on daily rainfall series in Peninsular Malaysia", Int. J. Contemp. Math. Sciences, 7, pp. 9-22 (2012).
- Türkeş, M. "Spatial and temporal analysis of annual rainfall variations in Turkey", Int. J. of Climatol., (16), pp. 1057-1076 (1996).
- 16. Alexandersson, H. and Moberg, A. "Homogenization of Swedish temperature data. Part I: homogeneity test

for linear trends", Int. J. of Climatol., 17, pp. 25-34 (1997).

- Xiong, L. and Guo, S. "Trend test and change-point detection for the annual discharge series of the Yangtze river at the Yichang hydrological station", *Hydrological Sciences-Journal-des Sciences Hydrologiques*, **49**(1), pp. 99-112 (2004).
- Mazvimavi, D. and Wolski, P. "Long-term variations of annual flows of the Okavango and Zambezi rivers", *Physics and Chemistry of the Earth Journal*, **31**, pp. 944-951 (2006).
- Toreti, A., Desiato, F., Fioravanti, G. and Perconti, W. "Homogenization of Italian precipitation series", Proceedings of the Sixth Seminar for Homogenization and Quality Control in Climatological Databases, Budapest, Hungary, pp. 76-84 (2008).
- Rasol, D., Likso T. and Milković. J. "Homogenisation of temperature time series in Croatia", Proceedings of the Sixth Seminar for Homogenization and Quality Control in Climatological Databases, Budapest, Hungary, pp. 85-93 (2008).
- Costa, A.C. and Soares, A. "Homogenization of climate data: Review and new perspectives using geostatistics", *Math Geosci*, 41, pp. 291-305 (2009).
- 22. Gao, P., Zhang, X.C., Mu, X.M., Wang, F., Li, R. and Zhang, X.P. "Trend and change-point analyses of streamflow and sediment discharge in the Yellow river during 1950-2005", *Hydrological Sciences Journal-Journal des Sciences Hydrologiques*, 55(2), pp. 275-285 (2010).
- Kahya, E. and Kalaycı, S. "Trend analysis of streamflow in Turkey", *Journal of Hydrology*, 289, pp. 128-144 (2004)
- 24. Kite, G. "Looking for evidence of climatic change in hydrometeorological time series", *Western Snow Conference*, Washington to Alaska, USA (1991)
- Burn, H.B., Elnur, M.A.H. "Detection of hydrologic trends and variability", *Journal of Hydrology*, 255, pp. 107-122 (2002).
- Andrighetti, M., Zardi, D., de Franceschi, M. "History and analysis of the temperature series of Verona (1769-2006)", *Meteorology and Atmospheric Physics*, **103**, pp. 167-277 (2009).
- Acquaotta, F., Fratianni, S., Cassardo, C. and Cremonini, R. "On the continuity and climatic variability of the meteorological stations in Torino, Asti, Vercelli and Oropa", *Meteorol Atmos Phys.*, **103**, pp. 279-287 (2009).
- Khadr, M. "Water resources management in the context of drought (An application to the Ruhr river basin in Germany)", Bergische Universität Wuppertal, Bericht Nr. 18. (2011).
- 29. Jaruskova, D. "Change-point detection in meteorologi-

cal measurement", Monthly Weather Review, **124**, pp. 1535-1543 (1994).

- Firat, M., Dikbaş, F., Koç, A.C. and Güngör, M. "Missing data analysis and homogeneity test for Turkish precipitation series", *Sadhana*, **35**(6), pp. 707-720 (2010).
- Şahin, S., Cığızoğlu, H.K. "Homogeneity analysis of Turkish meteorological data set", *Hydrological Pro*cesses, 24(8), pp. 981-992 (2010).
- 32. Aksoy, H. "Hydrological variability of the European part of Turkey", Iranian Journal of Science & Technol-

ogy, Transaction B, Engineering, **31**(B2), pp. 225-236 (2007)

Biography

Cahit Yerdelen received his PhD degree in Civil Engineering from Atatürk University, Turkey, in 2007, and is currently Assistant Professor in the Civil Engineering Department, Hydraulics Division, at Ege University, Turkey. His main research interests include hydrology and experimental hydromechanics.