

تقييم الأتمتة لخزانات العراق

رسالة

مقدمة إلى جامعة بابل - كلية الهندسة
كجزء من متطلبات نيل شهادة ماجستير
علوم في الهندسة المدنية

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Reliability of Iraqi Reservoirs

A Thesis

**Submitted to the College of Engineering
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Engineering**

By

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٢٠٠٦

بِسْمِ اللّٰهِ الرَّحْمٰنِ الرَّحِیْمِ

﴿ وَهُوَ الَّذِي مَرَجَ الْبَحْرَيْنِ هَذَا عَذْبٌ فُرَاتٌ وَهَذَا
مِلْحٌ أُجَاجٌ وَجَعَلَ بَيْنَهُمَا بَرْزَخًا وَحِجْرًا مَّحْجُورًا ﴾

صدق الله العظيم

سورة الفرقان - الآية ٥٣

الخلاصة

طبقت في هذا البحث ثلاثة طرق من طرق ألسعة-الإطلاق Capacity-yield procedures لتخمين إعتماضية خزان بخمة. هذه الطرق هي طريقة حساب الذروات أمتسلسلة Sequent peak algorithm method، طريقة جولد Probability matrix (Gould) procedure، وطريقة تحليل أسلوك Behaviour analysis. المرونة والضعف حسابا بالطريقة الأخيرة. تم إعداد برنامجي حاسوب بلغة فورتران لإيجاد هذه المقاييس.

مقاييس الخطورة أعلاه قدرت اعتمادا على كلا من سلاسل ألبينات التاريخية Historical data والمولدة Generated data للتصاريف الشهرية. أستخدمت ستة نماذج لتوليد الجريانات الشهرية لخزان بخمة والتي هي، طريقة ماركوف من الدرجة الأولى، نموذج ثوماس-فايرينك مع استخدام ألتحويل اللوغاريتمي، نموذج ثوماس-فايرينك مع استخدام تحويل Box-Cox، نموذج مزدوج المحور، نموذج مزدوج المحور المعدل ونموذج ألسطى المعدل. هذه النماذج تم اختبارها ومقارنتها مع ألبينات التاريخية. وقد استنتج أن كلا من نموذج ثوماس-فايرينك مع استخدام ألتحويل اللوغاريتمي ونموذج ثوماس-فايرينك مع استخدام تحويل Box-Cox هما الأفضل لتمثيل جريان خزان بخمة، بالإضافة إلى ذلك وجد أن تحويل Lognormal type three هو أفضل من ألتحويلين Lognormal type two و Like-gamma في تمثيل ألتسجيلات التاريخية.

ثلاثة عوامل تم فحصها لإيجاد تأثيرها على تخمين الخزن المطلوب. هذه العوامل هي طول سلسلة التصاريف المولدة، حالة أالخزين الأولي للخزان، وألبداء بشهر ما. أظهرت النتائج المقدمة في هذا البحث بأنه يحتاج إلى سلسلة جريان بحدود ١٠,٠٠٠ سنة أو أكثر لتقليل تأثير هذه العوامل.

وجد أن إعتماضية خزان بخمة الذي مخزونه $10^9 * 12.6$ متر مكعب هو تقريبا ٩٥ % عندما يكون إطلاق الخزان ٩٥ % من المعدل الشهري.

تم بهذا البحث أيضاً تطوير علاقات تقريبية لكن عامة بين الخزن-الإطلاق-الإعتماضية لخزانات العراق. إن طريقة مصفوفة احتمال جولد طبقت على كل من خزان حديثة والعظيم بالإضافة إلى خزان بخمة لحساب الخزن الذي يُقابل إطلاقا واعتماديات مختلفة لكل خزان. إن النتائج المكتسبة جمعت سوية لأشتقاق علاقات تجريبية عامة التي قد تُستعمل لحساب التخمينات التمهيدية من الخزن لأي إطلاق واعتمادية بشرط أن تتوفر ألبينات التاريخية للجريان.

Abstract

In the present research, three procedures of capacity-yield methods are applied to estimate the reliability of Bekhme reservoir. These procedures are the sequent peak algorithm method, the probability matrix (Gould) procedure, and the behaviour analysis. Vulnerability and resilience are also calculated in the last procedure. Two Fortran computer programs are developed for evaluating these measurements of risk.

The above risk measures are obtained based on sequences of both historical and synthetic monthly stream flow data. Six flow generation models are used to generate monthly flow for Bekhme reservoir, namely, first order Markov model, Thomas-Fiering model with log transformation, Thomas-Fiering model with Box-Cox transformation, two-tier model, modified two-tier model, and modified fragment model. These models are tested and compared with the historical data. It is concluded that among these six procedures the Thomas-Fiering model with log transformation and the Thomas-Fiering model with Box-Cox transformation are the most appropriate for representing the Bekhme reservoir inflow. In addition, it is found that the lognormal Type γ distribution is better than the lognormal Type γ and the Like-gamma distributions in describing the historical record.

Three factors are examined to determine their influence on the minimum storage estimate. These are the length of stochastically generated sequence, the initial state of storage, and the starting month.

The results reported here show that sequences as long as 10,000 years or more may be needed to minimize the effects of these factors.

It is found that the design capacity of $12.6 * 10^9 \text{ m}^3$ is so large that even when the release is 90% of the mean monthly flow, the reliability is 90%.

This research also concerns the development of approximate but general Storage-Yield-Reliability relationships for Iraqi reservoirs. The Gould probability matrix method is applied to each of Haditha, Al-Adhaim as well as Bekhme reservoirs to calculate the storages corresponding to different yields and reliabilities for each reservoir. The results so obtained are then combined together to derive general empirical relationships which may be used to calculate preliminary estimates of storage for any release and reliability provided that historical record of inflow is available.

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Wael Abdul-Bari

EXAMINATION COMMITTEE CERTIFICATE

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List of Symbols

Symbol	Definition
A_j	The lower bound value
B_j	Regression coefficient between flows in $(j)^{th}$ and $(j+۱)^{th}$ months
C	Active storage capacity
Df_t	Deficit in the reservoir at time t
D_t	Release during the t^{th} period
K_t	Correlation component
L_t	Other losses
N	The total number of time units in the stream flow sequence
N_e	The number of time units during which the reservoir is empty
P_e	Probability of failure of reservoir
P_i	Steady state probability that the reservoir contents at state i
$q_{i,j}$	Standardized monthly flows
Q_t	Inflow during the t^{th} time period
r_j	Lag one serial correlation of historical data during j^{th} month
Re	Reliability of reservoir
R_j	Log-normal moment estimates of the standard deviation during j^{th} month

Symbol	Definition
s	Sample standard deviation
S_0	Initial reservoir condition
S_j	Log-normal moment estimates of the lag one serial correlation during j^{th} month
S_t	Storage at the beginning of the t^{th} period
S_{t+1}	Storage at the beginning of the $(t+1)^{\text{th}}$ period
t	Normal random variate with zero mean and unit variance
T_t	Trend component
V	Normal random variate with any mean and any standard deviation
U	Vulnerability of reservoir
W	Volume of each zone
x_i	Magnitude of i^{th} flow event
X_i	Generated flow in logarithmic units during i^{th} period
Y_i	Conditional probability of failure of the reservoir
Y_t	Deficit indicator
Z	Uniform random number
ρ	Resilience of the reservoir
ΔE_t	Net evaporation loss from reservoir during the t^{th} period
$[T]$	Transition matrix
\bar{x}	Sample mean of flow events
\bar{S}_j	Log-normal moment estimates of the mean during j^{th} month
X_j Ψ_t	Random component

APPENDIX A

Computer Program

```

C      THIS PROGRAM FOR ESTIMATING THE RELIABILITY, VULNERABILITY AND
RESILIENCE

DIMENSION MO(12), REV(12), Q(10000, 12), Q1(120000), Qxi(120000),
*      Q11(120000), R(12), CV(12), CS(12), ST(12), B(12), Q2(12),
*      Z(10000, 12), Z1(120000), QZ1(120000), QZ2(10000, 12), STZ(12),
*      RZ(12), CVZ(12), CSZ(12), BZ(12), QL(120000), QL2(10000, 12),
*      STL(12), QLV(12), QBX2(10000, 12), BCX(10000), QBX(120000),
*      QBXV(12), STBX(12), CSLG(12), Y(10000), YR(10000), YRD(120000),
*      DD(120000), DV(10000), V(10000), SL(900), S(1000), A(900, 900),
*      G(900, 900), P(900, 900), X(10000), QF(10000, 12), NUM(10000),
*      FRG(10000), CC(120000), QGxi(120000), QZV(12)

DOUBLE PRECISION MO, REV, Q, Q1, Qxi, Q11, Z1, Z, R, CV, CS, ST, B ,
*      Q2, CSLG, Y, YR, YRD, DD, DV, V, SL, S, A, G, P, X, QF, NUM, FRG

READ *, K, C, DT, N, X, BG, REF, N1

NM1 = N1
NM = N

OPEN (UNIT=1, FILE='D\Wael PROGRAM\HISTORICAL-DATA.IN) '
OPEN (UNIT=2, FILE='D\Wael PROGRAM\EVAPORATION-DATA.IN) '
OPEN (UNIT=3, FILE='D\Wael PROGRAM\MONTHS.IN) '
OPEN (UNIT=4, FILE='D\Wael PROGRAM\A.OUT) '
OPEN (UNIT=5, FILE='D\Wael PROGRAM\B.OUT) '
OPEN (UNIT=6, FILE='D\Wael PROGRAM\C.OUT) '

DO 20 I = 1, N

```

```

DO 10 J = 1, 12
READ (1, *) Q(I, J)
10 CONTINUE
20 CONTINUE
DO 30 J = 1, 12
READ (2, *) REV(J)
30 CONTINUE
DO 40 J = 1, 12
READ (3, *) MO(J)
40 CONTINUE
DO 60 I = 1, N
DO 50 J = 1, 12
V = V + 1
Q1(V) = Q(I, J)
50 CONTINUE
60 CONTINUE
DO 80 J = 1, 12
SUM = .
DO 70 I = 1, N
SUM = SUM + Q(I, J)
70 CONTINUE
Q2(J) = SUM / N
80 CONTINUE
DO 100 J = 1, 12
SUM = .
DO 90 I = 1, N
SUM = SUM + (Q(I, J) - Q2(J)) ** 2
90 CONTINUE
ST(J) = SQRT(SUM / (N - 1))
100 CONTINUE
DO 110 J = 1, 12
CV(J) = ST(J) / Q2(J)
110 CONTINUE

```

```

DO 120 J = 1, 12

SM = .
SM1 = .
SM2 = .

DO 120 I = 1, (N-1)
Q(I, 12) = Q(I + 1, 1)
Q2(12) = Q2(1)
SM = SM + (Q(I, J) - Q2(J)) * (Q(I, J + 1) - Q2(J + 1))
SM1 = SM1 + (Q(I, J) - Q2(J)) ** 2
SM2 = SM2 + (Q(I, J + 1) - Q2(J + 1)) ** 2
120 CONTINUE
R(J) = SM / SQRT(SM1 * SM2)
130 CONTINUE
DO 140 J = 1, 11
B(J) = (R(J) * ST(J + 1) / ST(J))
140 CONTINUE
B(12) = R(12) * ST(1) / ST(12)
DO 160 J = 1, 12
SUM = ...
DO 150 I = 1, N
SUM = SUM + (Q(I, J) - Q2(J)) ** 2
150 CONTINUE
CS(J) = N * SUM / (((ST(J)) ** 2) * ((N - 2) * (N - 1)))
160 CONTINUE
DO 170 J = 1, 12
WRITE (6, *) 'MONTHLY PARAMETER', Q2(J), ST(J), CV(J), CS(J )
*R(J), B(J)
170 CONTINUE
DO 190 I = 1, N
DO 180 J = 1, 12
YR(I) = YR(I) + Q(I, J)
180 CONTINUE
190 CONTINUE

```

```

SUM = .
DO 200 J = 1, N
SUM = SUM + YR(J)
200 CONTINUE
QT2 = SUM / N
SUM = .
DO 210 I = 1, N
SUM = SUM + (YR(I) - QT2) ** 2
210 CONTINUE
STT = SQRT(SUM / (N - 1))
CVV = STT / QT2
SM = .
SM1 = .
SM2 = .
DO 220 I = 1, (N-1)
SM = SM + (YR(I) - QT2) * (YR(I + 1) - QT2)
SM1 = SM1 + (YR(I) - QT2) ** 2
SM2 = SM2 + (YR(I + 1) - QT2) ** 2
220 CONTINUE
RP = SM / SQRT(SM1 * SM2)
SUM = .
DO 230 I = 1, N
SUM = SUM + (YR(I) - QT2) ** 2
230 CONTINUE
AS = N * SUM / ((N - 2) * (N - 1))
CSS = AS / (STT ** 2)
WRITE (1, *) 'ANNUAL PARAMETER', QT2, STT, CVV, CSS, RP
WRITE (1, *)
IF (REF.EQ.1) THEN
GOTO 4000
ELSE
IF (REF.EQ.2) THEN
GOTO 5000

```

```

ELSE
  IF (REF.EQ.۳) THEN
    GOTO ۶۰۰۰
  ELSE
    IF (REF.EQ.۴) THEN
      GOTO ۷۰۰۰
    ELSE
      IF (REF.EQ.۵) THEN
        GOTO ۸۰۰۰
      ELSE
        GOTO ۲۸۰
      ENDIF
    ENDIF
  ENDIF
ENDIF
ENDIF
ENDIF
ENDIF
ENDIF
۲۴۰ FDF = FDF + ۱
      DO ۲۵۰ I = ۱, ۱۲*NM
        RED = NM۱ / NM
        N۱ = N
        Q۱(I) = Q۱((FDF - ۱) * ۱۲ * NM + I)
۲۵۰ CONTINUE
      DO ۲۷۰ I = ۱, NM
        DO ۲۶۰ J = ۱, ۱۲
          Q(I, J) = Q(NM * (FDF - ۱) + I, J)
۲۶۰ CONTINUE
۲۷۰ CONTINUE
۲۸۰ IF (BG.EQ.۱) GOTO ۶۰۰
      IF (BG.EQ.۲) GOTO ۱۰۰۰

```

C ***** THIS PROGRAM FOR EVALUATION P.O.F BY BEHAVIOR METHOD *****

```

100  IS = 0.0
      K1 = 12.0 * NM
      Z1(1) = C
      M = K1 - 1
      DO 130 I = 1, M
      WW = I
      M = WW / 12
      GD = WW - M * 12
      IF (GD.EQ.0) GD = 12
      ET = REV(GD) * (0.2049888 - 0.0770816 * Z1(I) / 1000 + 38.8432277 *
*      (Z1(I) / 1000) ** 0.713112) * 0.001
      Z1(WW + 1) = Z1(I) + Q1(I) * MO(GD) * 0.3600 * 0.24 - DT *
*      MO(GD) * 0.3600 * 0.24 - ET
      IF (Z1(WW+1).LE.C.AND.Z1(WW+1).GT.0) THEN
      GOTO 130
      ELSE
      IF (Z1(WW + 1).GT.C) THEN
      GOTO 120
      ELSE
      IS = IS + 1
      DD(IS) = -1 * Z1(WW + 1)
      Z1(WW + 1) = 0
      GOTO 130
      ENDIF
      ENDIF
120  Z1(WW + 1) = C
130  CONTINUE
      DO 150 I = 1, IS
      DO 140 J = I, IS
      IF (DD(I).GE.DD(J)) THEN
      GOTO 140
      ELSE
      GOTO 150

```

```

        END IF
14.  CONTINUE
      XX = DD(I)
      GOTO 16.
15.  CONTINUE
16.  VUR = XX
      PP = 1
      DO 19. I = 1, K1
      IF (Z1(I).EQ.0) THEN
        GOTO 17.
      ELSE
        GOTO 18.
      END IF
17.  CC(PP) = CC(PP) + 1
      GOTO 19.
18.  PP = PP + 1
19.  CONTINUE
      DO 21. I = 1, PP
      DO 20. J = I, PP
      IF (CC(I).GE.CC(J)) THEN
        GOTO 20.
      ELSE
        GOTO 21.
      END IF
20.  CONTINUE
      XXR = CC(I)
      GOTO 22.
21.  CONTINUE
22.  RESIL = XXR
      WRITE (*, *) 'THE STORAGE AT THE END OF T-TH PERIOD IS':
      DO 23. I = 1, K1
      WRITE (*, *) I, Z1(I)
23.  CONTINUE

```

```

VV = IS
YY = K\
POF = VV / YY
SMM = POF + SMM
RTR = RTR + VUR
TRT = TRT + RESIL
IF (FDF.LT.RED) GOTO ٢٤.
POF = SMM / RED
VUR = RTR / RED
RESIL = IFIX(TRT / RED)
RE = \ - POF
WRITE (*, *) 'PROBABILITY OF FAILURE =', POF
WRITE (*, *) 'RELIABILITY OF RESERVIOR =', RE
WRITE (*, *) 'VULNERABILITY OF RESERVIOR =', VUR
WRITE (*, *) 'RESILIENCE OF RESERVIOR =', RESIL
WRITE (٢, *) 'P.O.F. IS:', POF
WRITE (٢, *) 'RELIABILITY IS:', RE
GOTO ٨٥.

```

C ***** THIS PROGRAM FOR EVALUATION P.O.F BY GOULD METHOD *****

```

١٠٠٠ PO = .
SJ = .
DO ١٠٢٠ M = \, K
DO ١٠١٠ I = \, K
DV(I) = .
V(I) = .
Y(I) = .
A(I, M) = .
S(M) = .
١٠١٠ CONTINUE
١٠٢٠ CONTINUE

```

```

W = C / (K - 2)
DO 113. M = 1, K
DO 112. I = 1, NM
IF (M.EQ.K) GOTO 103.
IF (M.EQ.1) GOTO 104.
CCS = (2 * M - 2) * (W / 2)
GOTO 105.
103. CCS = (K - 2) * W
GOTO 105.
104. CCS = .
105. Z(I, 1) = CCS
DO 108. J = 1, 12
ET = REV(J) * (.208988 - 8.077086 * Z(I, J) / 1000 + 38.8833277 *
* (Z(I, J) / 1000) ** .712612) * .001
Z(I, J + 1) = Z(I, J) + Q(I, J) * MO(J) * .3600 * .28 - DT *
* MO(J) * .3600 * .28 - ET
IF (Z(I, J + 1).LE.0) GOTO 106.
IF (Z(I, J + 1).GE.C) GOTO 107.
GOTO 108.
106. Z(I, J + 1) = .
S(M) = S(M) + 1
GOTO 108.
107. Z(I, J + 1) = C
108. CONTINUE
IF (Z(I, 12).LE.0) GOTO 109.
IF (Z(I, 12).GE.C) GOTO 110.
F = AINT(Z(I, 12) / W) + 2
GOTO 111.
109. F = 1
GOTO 111.
110. F = K
111. A(F, M) = A(F, M) + 1
112. CONTINUE

```

```

113. CONTINUE
      WRITE (2, *) 'TRANSITION MATRIX IS':
      DO 115. F=1,K
      DO 114. M=1,K
      P(F, M) = A(F, M) / NM
      P(F, M) = AINT(10000 * P(F, M)) / 10000
      WRITE (2, *) P(F, M)
114. CONTINUE
      WRITE (2,*)
115. CONTINUE
      WRITE (2, *) 'THE CONDITIONAL PROBABILITY OF FAILURE IS':
      DO 116. M = 1, K
      SL(M) = S(M) / (12 * NM)
      WRITE (2, *) M, SL(M)
      WRITE (2,*)
116. CONTINUE
      WRITE (2,*) 'NUMBER OF FAILURES MATRIX IS':
      DO 118. F = 1, K
      DO 117. M = 1, K
      SJ = SJ + A(F, M)
      WRITE (2, *) A(F, M)
117. CONTINUE
      WRITE (2,*)
118. CONTINUE
      WRITE (2, *) 'THE SUMATION OF FAILURES IS:', SJ
      DO 119. F = 1, K
      G(F, X) = 1
119. CONTINUE
      DO 121. F = 1, K
      DO 120. M = 1, K
      G(F, M) = P(F, M)
120. CONTINUE
121. CONTINUE

```

```

DO 122. F = 1, K
G(F, F) = P(F, F) - 1
122. CONTINUE
DO 123. M = 1, K
G(X, M) = 1
123. CONTINUE
DO 124. I = 1, K
Y(I) = .
124. CONTINUE
Y(X) = 1
DO 126. I = 1, K
DO 125. J = 1, K
WRITE (2, *) G(I, J)
125. CONTINUE
WRITE (2, *)
126. CONTINUE
C SOLVER SUBROUTINE BY GAUSS EIEMINATION AND DETERMIND THE DETERMINENT
C DETERMINED THE UPPER TRIANGULAR
DO 129. I = 2, K
DO 128. J = I, K
RRP = G(J, I - 1) / G(I - 1, I - 1)
Y(J) = Y(J) - RRP * Y(I - 1)
DO 127. M = I, K
G(J, M) = G(J, M) - RRP * G(I - 1, M)
127. CONTINUE
128. CONTINUE
129. CONTINUE
C DETERMINED THE GLOBAL RELATIVE DISPLACEMENT
DV(K) = Y(K) / G(K, K)
DO 131. I = K-1, 1, -1
DV(I) = Y(I)
DO 130. J = I+1, K
DV(I) = DV(I) - G(I, J) * DV(J)

```

```

1300. CONTINUE
      DV(I) = DV(I) / G(I, I)
1310. CONTINUE
      DO 1320. I = 1, K
      V(I) = DV(I) + V(I)
1320. CONTINUE
      WRITE (3, *) 'STEADY STATE PROBABILITY OF B. IN Z. IS':
      DO 1330. I = 1, K
      WRITE (3, *) V(I)
1330. CONTINUE
      DO 1340. I = 1, K
      X1(I) = V(I) * SL(I)
1340. CONTINUE
      WRITE (3,*)
      WRITE (3,*)
      WRITE (3, *) 'OVER ALL P.O.F. IS':
      DO 1350. I = 1, K
      WRITE (3, *) X1(I)
1350. CONTINUE
      DO 1360. I = 1, K
      PO = PO + X1(I)
1360. CONTINUE
      SMM = PO + SMM
      IF (FDF.LT.RED) GOTO 1400
      POF = SMM / RED
      RE = 1 - POF
      WRITE (*, *) 'PROBABILITY OF FAILURE=', POF
      WRITE (*, *) 'RELIABILITY OF RESERVIOR=', RE
      WRITE (3, *) 'P.O.F. IS:', POF
      WRITE (3, *) 'RELIABILITY IS:', RE
      GOTO 1500

```

```

C      ** THIS PROG FOR GENER DATA BY THOMAS-FIERING MODEL WITH LOG TRAN.**

      4000 DO 4020 I = 1, N
            DO 4010 J = 1, 12
                QLY(I, J) = LOG(Q(I, J)+.01)
      4010 CONTINUE
      4020 CONTINUE
            V=.
            DO 4040 I = 1, N
                DO 4030 J = 1, 12
                    V = V + 1
                    QLV(V) = QLY(I, J)
      4030 CONTINUE
      4040 CONTINUE
            SUM = .
            DO 4050 I = 1, N
                SUM = SUM + QLY(I, J)
      4050 CONTINUE
            QLV(J) = SUM / N
      4060 CONTINUE
            DO 4080 J = 1, 12
                SUM = .
                DO 4070 I = 1, N
                    SUM = SUM + (QLY(I, J) - QLV(J)) ** 2
      4070 CONTINUE
                STL(J) = SQRT(SUM / (N - 1) )
      4080 CONTINUE
            DO 4100 I = 1, N
                DO 4090 J = 1, 12
                    QZY(I, J) = (QLY(I, J) - QLV(J)) / STL(J)
      4090 CONTINUE
      4100 CONTINUE

```

```

V = .
DO 1120 I = 1, N
DO 1110 J = 1, 12
V = V + 1
QZ1(V) = QZ2(I, J)
1110 CONTINUE
1120 CONTINUE
DO 1140 J = 1, 12
SUM = .
DO 1130 I = 1, N
SUM = SUM + QZ2(I, J)
1130 CONTINUE
QZV(J) = SUM / N
1140 CONTINUE
DO 1160 J = 1, 12
SUM=.
DO 1150 I = 1, N
SUM = SUM + (QZ2(I, J) - QZV(J)) ** 2
1150 CONTINUE
STZ(J) = SQRT(SUM / (N - 1) )
1160 CONTINUE
DO 1170 J = 1, 12
CVZ(J) = STZ(J) / QZV(J)
1170 CONTINUE
DO 1190 J = 1, 12
SM = .
SM1 = .
SM2 = .
DO 1180 I = 1, (N-1)
QZ2(I, 12) = QZ2(I + 1, 1)
QZV(12) = QZV(1)
SM = SM + (QZ2(I, J) - QZV(J)) * (QZ2(I, J + 1) - QZV(J + 1))
SM1 = SM1 + (QZ2(I, J) - QZV(J)) ** 2

```

```

SMZ = SMZ + (QZ(I, J + 1) - QZV(J + 1)) ** Y
ε18. CONTINUE
RZ(J) = SM / SQRT(SM1 * SMZ)
ε19. CONTINUE
DO ε20. J = 1, 11
BZ(J) = (RZ(J) * STZ(J + 1) / STZ(J) )
ε20. CONTINUE
BZ(12) = RZ(12) * STZ(1) / STZ(12)
DO ε22. J = 1, 12
SUM = 0.
DO ε21. I = 1, N
SUM = SUM + (QZ(I, J) - QZV(J)) ** Y
ε21. CONTINUE
CSZ(J) = N * SUM / (((STZ(J)) ** Y) * ((N - Y) * (N - 1) ) )
ε22. CONTINUE
DO ε23. J = 1, 12
C WRITE (ε, *) 'MONTHLY PARAM=', QZV(J), STZ(J), CVZ(J), CSZ(J), RZ(J), BZ(J)
ε23. CONTINUE
CA = 0 ** 0
CB = Y ** 0
DA = 34309738337.
DB = 2145483647.
XA = 1 / (Y * DA)
XB = 1 / (Y * DB)
EA = 1000067
EB = 2207333
EA = (CA * EA)
DO ε24. I=1, 12*N1, Y
AB=CA * EA / DA
EA = ((CA * EA) / DA - IFIX(AB)) * DA
Q(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
Q(I + 1) = EB / DB + XB

```

```

ε24. CONTINUE

DYY = 12 * N1 - 1
AN = 8 * ATAN(1.)
DO ε25. I=2,DYY,2
AA = SQRT(-2 * LOG(Q1(I) ) )
SQI = Q1(I + 1)
Q1(I) = AA * COS(AN * SQI)
Q1(I + 1) = AA * SIN(AN * SQI)
ε25. CONTINUE

SM = .
DO ε26. I=1,12*N1
SM = SM + Q1(I)
ε26. CONTINUE

AV = SM / (12 * N1)
SM = .
DO ε27. I=1,12*N1
SM = SM + (AV - Q1(I))**2
ε27. CONTINUE

VAR = (SM / (12 * N1 - 1) )
WRITE (ε,*)'VAR OF UN. RND IS:',VAR
WRITE (ε,*)'MEAN OF RND IS:', AV
QGε(1) = QZV(1)
DO ε28. I=1,(12*N1-1)
M =I/12
J=I-M*12
IF (J.EQ.0) THEN
J=12
GOTO ε29.
ELSE
GOTO ε29.
ENDIF
ε29. IF (J.EQ.12) THEN
QGε(I+1)=QZV(1)+BZ(12)*(QGε(I)-QZV(12))+Q1(I)*STZ(1)*

```

```

*          SQRT(1-RZ(12)**2)

GOTO 2300

ELSE

QG(1+1)=QZV(J+1)+BZ(J)*(QG(1)-QZV(J))+Q(1)*STZ(J+1)*
*          SQRT(1-RZ(J)**2)

GOTO 2300

ENDIF

2300 CONTINUE

DO 2320 I = 1, N1

DO 2310 J = 1, 12

III=III+1

Q(I,J)=QG(III)

2310 CONTINUE

2320 CONTINUE

DO 2340 I = 1, N1

DO 2330 J = 1, 12

Q(I, J) = Q(I, J) * STL(J) + QLV(J)

2330 CONTINUE

2340 CONTINUE

DO 2360 I = 1, N1

DO 2350 J = 1, 12

Q(I, J) = EXP(Q(I, J))-1

2350 CONTINUE

2360 CONTINUE

DO 2380 I = 1, N1

DO 2370 J = 1, 12

IF (Q(I, J).LT.0) THEN

Q(I, J)=0

ELSE

GOTO 2370

ENDIF

2370 CONTINUE

2380 CONTINUE

```

```

V=.
DO 440 I = 1, N1
DO 439 J = 1, 12
V=V+1
Q1(V) = Q(I,J)
WRITE (4, *) Q1(V)
439. CONTINUE
440. CONTINUE
GOTO 24.

```

C ***** THIS PROGRAM FOR GENERATE DATA BY TWO-TIER MODEL *****

```

000. CA = 0. ** 0
CB = 7. ** 0
DA = 34309738337.
DB = 21474883647.
XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1000567
EB = 2207333
EA = (CA * EA)
DO 010 I=1,N1,2
AB = CA * EA / DA
EA = ((CA * EA) / DA - IFIX(AB)) * DA
Q11(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
Q11(I + 1) = EB / DB + XB
010. CONTINUE
DYY = N1 - 1
AN = 1. * ATAN(1.)
DO 020 I = 2, DYY, 2
AA = SQRT(-2 * LOG(Q11(I) ) )

```

```

SQI = Q\ (I + 1) (
Q\ (I) = AA * COS (AN * SQI)
Q\ (I + 1) = AA * SIN (AN * SQI)
0.2. CONTINUE
YR(1) = QT2
DO 0.3. I = 1, N1-1
YR(I + 1) = QT2 + RP*(YR(I) - QT2) + Q\ (I) * STT* SQRT(1 - RP**2)
0.3. CONTINUE
DO 0.4. I = 1, N1
IF (YR(I).LE.0) YR(I) = 0
C WRITE (4,*) YR(I)
0.4. CONTINUE
CA = 0 ** 0
CB = 7 ** 0
DA = 34309728227.
DB = 21474883647.
XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1000067
EB = 2207222
EA = (CA * EA)
DO 0.5. I = 1, 12*N1, 2
AB = CA * EA / DA
EA = ((CA * EA) / DA - IFIX(AB)) * DA
Q\ (I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
Q\ (I + 1) = EB / DB + XB
0.5. CONTINUE
DYY = 12 * N1 - 1
AN = 8 * ATAN(1.0)
DO 0.6. I = 2, DYY, 2
AA = SQRT(-2 * LOG(Q\ (I) ) )
SQI = Q\ (I + 1)

```

```

      Q\ (I) = AA * COS (AN * SQI)
      Q\ (I + 1) = AA * SIN (AN * SQI)
0060 CONTINUE
      DO 0070 I = 1, 12*N1
C      WRITE (2, *) Q\ (I)
0070 CONTINUE
      SM = .
      DO 0080 I = 1, 12*N1
      SM = SM + Q\ (I)
0080 CONTINUE
      AV = SM / (12 * N1)
      SM = .
      DO 0090 I = 1, 12*N1
      SM = SM + (AV - Q\ (I)) ** 2
0090 CONTINUE
      VAR = (SM / (12 * N1 - 1) )
      WRITE (4, *) 'VARIANCE OF NORMAL RANDOM NUMBER IS:', VAR
      WRITE (4, *) 'MEAN OF NORMAL RANDOM NUMBER IS:', AV
      DO 0100 J = 1, 12
      IF (J.EQ.12) THEN
      CSLG(J) = (CS(1) - CS(12) * R(12)**2) / ((1 - R(12)**2)**(3/2) )
      ELSE
      CSLG(J) = (CS(J + 1) - CS(J) * R(J)**2) / ((1 - R(J)**2)**(3/2) )
      ENDIF
C      WRITE (4, *) J, CSLG(J)
0100 CONTINUE
      DO 0120 I = 1, (12*N1-1)
      M = I / 12
      J = I - M * 12
      IF (J.EQ.0) THEN
      J = 12
      ELSE
      GOTO 0110

```

```

        ENDIF
0110 Q1(I) = (2/CSLG(J))*((1 + CSLG(J)*Q1(I)/1 - CSLG(J)**2/36)**3 - 1)
0120 CONTINUE
      Q2(1) = Q1(1)
      DO 0140 I = 1, (12*N1-1)
        M = I / 12
        J = I - M * 12
        IF (J.EQ.0) THEN
          J = 12
          GOTO 0130
        ELSE
          GOTO 0130
        ENDIF
0130 IF (J.EQ.12) THEN
      Q2(I+1) = Q2(1)+B(12)*(Q2(I)-Q2(12))+Q1(I)*ST(1)*SQRT(1-R(12)**2)
      GOTO 0140
    ELSE
      Q2(I+1) = Q2(J+1)+B(J)*(Q2(I)-Q2(J))+Q1(I)*ST(J+1)*SQRT(1-R(J)**2)
      GOTO 0140
    ENDIF
0140 CONTINUE
      DO 0150 I = 1, (12*N1)
        IF (Q2(I).LT.0) THEN
          Q2(I) = 0
          GOTO 0150
        ELSE
          GOTO 0150
        ENDIF
0150 CONTINUE
      III = 0
      DO 0180 I = 1, N1
        DO 0170 J = 1, 12
          III = III + 1

```

```

      Q(I, J) = Qξ(III)
C      WRITE (ξ, *) Q(I, J)
0170 CONTINUE
0180 CONTINUE
      DO 0200 I = 1, N1
      Qξ(I) = .
      DO 0190 J = 1, 12
      Qξ(I) = Qξ(I) + Q(I, J)
0190 CONTINUE
0200 CONTINUE
      DO 0220 I = 1, N1
      DO 0210 J = 1, 12
      Q(I, J) = Q(I, J) * YR(I) / Qξ(I)
C      WRITE (ξ, *) Q(I, J)
0210 CONTINUE
0220 CONTINUE
      N = N1
      V = .
      DO 0240 I = 1, N
      DO 0230 J = 1, 12
      V = V + 1
      Q\ (V) = Q(I, J)
C      WRITE (ξ, *) Q\ (V)
0230 CONTINUE
0240 CONTINUE
      GOTO 240

C      ***** THIS PROGRAM FOR GENERATE DATA BY MODIFIED TWO-TIER MODEL *****

6000 CA = 0 ** 0
      CB = 7 ** 0
      DA = 24209728227.

```

```

DB = 2147483647.
XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1000017
EB = 2207333
EA = (CA * EA)
DO 1010 I = 1, N1, 2
AB = CA * EA / DA
EA = ((CA * EA) / DA - IFIX(AB)) * DA
Q11(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
Q11(I + 1) = EB / DB + XB
1010 CONTINUE
DYY = N1 - 1
AN = 1 * ATAN(1.)
DO 1020 I = 2, DYY, 2
AA = SQRT(-2 * LOG(Q11(I) ) )
SQI = Q11(I + 1)
Q11(I) = AA * COS(AN * SQI)
Q11(I + 1) = AA * SIN(AN * SQI)
1020 CONTINUE
YR(1) = QT2
DO 1030 I = 1, N1-1
YR(I + 1) = QT2 + RP*(YR(I) - QT2) + Q11(I)* STT* SQRT(1 - RP**2)
1030 CONTINUE
DO 1040 I = 1, N1
IF (YR(I).LE.0) YR(I) = .
C WRITE (4, *) YR(I)
1040 CONTINUE
CA = 0 ** 0
CB = 1 ** 0
DA = 24309738337.
DB = 2147483647.

```

```

XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1000067
EB = 2207222
EA = (CA * EA)
DO 100 I = 1, 12*N1, 2
AB = CA * EA / DA
EA = ((CA * EA) / DA - IFIX(AB)) * DA
Q1(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
Q1(I + 1) = EB / DB + XB
100 CONTINUE
DYY = 12 * N1 - 1
AN = 8 * ATAN(1.)
DO 106 I = 2, DYY, 2
AA = SQRT(-2 * LOG(Q1(I) ) )
SQI = Q1(I + 1)
Q1(I) = AA * COS(AN * SQI)
Q1(I + 1) = AA * SIN(AN * SQI)
106 CONTINUE
DO 107 I = 1, 12*N1
C WRITE (2, *) Q1(I)
107 CONTINUE
SM = .
DO 108 I = 1, 12*N1
SM = SM + Q1(I)
108 CONTINUE
AV = SM / (12 * N1)
SM = .
DO 109 I = 1, 12*N1
SM = SM + (AV - Q1(I)) ** 2
109 CONTINUE
VAR = (SM / (12 * N1 - 1) )

```

```

WRITE (ξ, *) 'VARIANCE OF NORMAL RANDOM NUMBER IS:', VAR
WRITE (ξ, *) 'MEAN OF NORMAL RANDOM NUMBER IS:', AV
DO 1100 J = 1, 12
IF (J.EQ.12) THEN
CSLG(J)=(CS(1) - CS(12) * R(12)**2) / ((1-R(12)**2)**(3/2) )
ELSE
CSLG(J)=(CS(J+1) - CS(J) * R(J)**2) / ((1-R(J)**2)**(3/2) )
ENDIF
C WRITE (ξ, *) J, CSLG(J)
1100 CONTINUE
DO 1120 I = 1, (12*N)-1
M = I / 12
J = I - M * 12
IF (J.EQ.0) THEN
J = 12
ELSE
GOTO 1110
ENDIF
1110 Q1(I) = (2/CSLG(J)) * ((1 + CSLG(J)*Q1(I)/1 - CSLG(J)**2/36)**2-1)
1120 CONTINUE
Qξ(1) = Q2(1)
DO 1140 I = 1, (12*N)-1
M = I / 12
J = I - M * 12
IF (J.EQ.0) THEN
J = 12
GOTO 1130
ELSE
GOTO 1130
ENDIF
1130 IF (J.EQ.12) THEN
Qξ(I+1) = Q2(1)+B(12)*(Qξ(I)-Q2(12))+Q1(I)*ST(1)*SQRT(1-R(12)**2)
GOTO 1140

```

```

ELSE
  Qξ(I+1) = Qξ(J+1)+B(J)*(Qξ(I)-Qξ(J))+Qη(I)*ST(J+1)*SQRT(1-R(J)**2)
GOTO 114.
ENDIF
114. CONTINUE
DO 115. I = 1, (12*N1)
IF (Qξ(I).LT.0) THEN
  Qξ(I) = 0
GOTO 115.
ELSE
GOTO 115.
ENDIF
115. CONTINUE
  III = 0
DO 118. I = 1, N1
DO 117. J = 1, 12
  III = III + 1
  Q(I, J) = Qξ(III)
C WRITE (ξ, *) Q(I,J)
117. CONTINUE
118. CONTINUE
DO 120. I = 1, N1
  Qξ(I) = 0
DO 119. J = 1, 12
  Qξ(I) = Qξ(I) + Q(I, J)
119. CONTINUE
120. CONTINUE
DO 121. I = 1, N1
  YRD(I) = YR(I)
121. CONTINUE
DO 125. J = 1, N1-1
  XX = YRD(1)
DO 124. I = 1, N1-1

```

```

        IF (XX.GE.YRD(I + 1)) THEN
        GOTO 122.
        ELSE
        GOTO 123.
        END IF
122.  XX = YRD(I + 1)
        YRD(I + 1) = YRD(I)
        YRD(I) = XX
123.  XX = YRD(I + 1)
124.  CONTINUE
125.  CONTINUE
        DO 129. J = 1, N1-1
        XX = Q $\xi$ (1(
        DO 128. I = 1, N1-1
        IF (XX.GE.Q $\xi$ (I + 1)) THEN
        GOTO 126.
        ELSE
        GOTO 127.
        END IF
126.  XX = Q $\xi$ (I + 1)
        Q $\xi$ (I + 1) = Q $\xi$ (I)
        Q $\xi$ (I) = XX
127.  XX = Q $\xi$ (I + 1)
128.  CONTINUE
129.  CONTINUE
        DO 131. I = 1, N1
        DO 130. J = 1, 12
        Q(I, J) = Q(I, J) * YRD(I) / Q $\xi$ (I)
130.  CONTINUE
131.  CONTINUE
        DO 136. I = 1, N1
        DO 134. SJ = 1, N1
        IF (YRD(I).EQ.YR(SJ)) THEN

```

```

        GOTO 1320.
ELSE
        GOTO 1340.
END IF
1320. DO 1330. J = 1, 12
        Q(SJ, J) = Q(I, J)
1330. CONTINUE
        GOTO 1350.
1340. CONTINUE
1350. YRD(I) = .
1360. CONTINUE
        N = N1
        V = .
        DO 1380. I = 1, N
        DO 1370. J = 1, 12
        V = V + 1
        Q1(V) = Q(I, J)
C      WRITE (4, *) Q1(V)
1370. CONTINUE
1380. CONTINUE
        GOTO 240.

```

```

C      ***** THIS PROGRAM FOR GENERATE DATA BY FRAGMENT MODEL *****

```

```

7000. DO 7010. I = 1, N
        YRD(I) = YR(I)
7010. CONTINUE
        DO 7030. I = 1, N
        DO 7020. J = 1, 12
        QF(I, J) = Q(I, J) / YR(I)
7020. CONTINUE
7030. CONTINUE

```

```

DO  4.7.  J = 1, N-1
XX = YRD(1)
DO  4.6.  I = 1, N-1
IF (XX.GE.YRD(I + 1)) THEN
GOTO 4.4.
ELSE
GOTO 4.5.
END IF
4.4.  XX = YRD(I + 1)
      YRD(I + 1) = YRD(I)
      YRD(I) = XX
4.5.  XX = YRD(I + 1)
4.6.  CONTINUE
4.7.  CONTINUE
      DO  4.8.  I = 1, N
C      WRITE (*, *) YRD(I)
4.8.  CONTINUE
      DO  4.9.  I = 1, N
      DO  4.11. YD = 1, N
      IF (YRD(I).EQ.YR(YD)) THEN
GOTO 4.9.
ELSE
GOTO 4.11.
END IF
4.9.  DO  4.10. J = 1, 12
      QF(I, J) = QF(YD, J)
4.10. CONTINUE
      YR(YD) = .
4.11. CONTINUE
4.12. CONTINUE
      FRG(1) = .
      NUM(1) = 1
      NUM(N) = N

```

```

DO 712. I = 2, N-1
NUM(I) = I
FRG(I) = (YRD(I) + YRD(I - 1)) / 2
713. CONTINUE
CA = 0.0
CB = 1.0
DA = 2.599738227.
DB = 2.147482647.
XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1.000017
EB = 220.7222
EA = (CA * EA)
DO 714. I = 1, N, 2
AB = CA * EA / DA
EA = ((CA * EA) / DA - IFIX(AB)) * DA
Q11(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
Q11(I + 1) = EB / DB + XB
715. CONTINUE
DYY = N1 - 1
AN = 1.5708 * ATAN(1.0)
DO 716. I = 2, DYY, 2
AA = SQRT(-2 * LOG(Q11(I) ) )
SQI = Q11(I + 1)
Q11(I) = AA * COS(AN * SQI)
Q11(I + 1) = AA * SIN(AN * SQI)
717. CONTINUE
YR(1) = QT2
DO 718. I = 1, N1-1
YR(I + 1) = QT2 + RP * (YR(I) - QT2) + Q11(I) * STT * SQRT(1 - RP**2)
719. CONTINUE
DO 720. I = 1, N1

```

```

        IF (YR(I).LE.0) YR(I) = 0
C      WRITE (8, *) YR(I)
      117 CONTINUE
        DO 118 I = 1, N
C      WRITE (*, *) YR(I)
      118 CONTINUE
        DO 126 I = 1, N
        DO 121 JT = 2, N
          IF (YR(I).EQ.FRG(1)) GOTO 122
          IF (YR(I).GE.FRG(N)) GOTO 124
          IF (YR(I).LE.FRG(JT).AND.YR(I).GE.FRG(JT - 1)) THEN
            GOTO 119
          ELSE
            GOTO 121
          END IF
      119 DO 120 J = 1, 12
          Q(I, J) = YR(I) * QF(JT - 1, J)
      120 CONTINUE
      121 CONTINUE
      122 DO 123 J = 1, 12
          Q(I, J) = YR(I) * QF(1, J)
      123 CONTINUE
          GOTO 126
      124 DO 125 J = 1, 12
          Q(I, J) = YR(I) * QF(N, J)
      125 CONTINUE
      126 CONTINUE
        N = N + 1
        V = 0
        DO 128 I = 1, N
        DO 127 J = 1, 12
          V = V + 1
          Q(V) = Q(I, J)

```

```

C      WRITE (ξ, *) Q\ (V)
ΥΥΥ·  CONTINUE
ΥΥΛ·  CONTINUE
      GOTO ΥΞ·

C      * THIS PROG FOR GENE DATA BY THOMAS-FIERING MODEL WITH BOX-COX TRAN*

Λ···  BD=. .ο
Λ·\·  BD\ = BD + . . . . \
      AX=.
      AY=.
      AN=N
      SUM=.
      DO Λ·Υ· I=1, 1Υ*N
      BCX(I) = (Q\ (I) **BD\ -1) /BD\
Λ·Υ·  CONTINUE
      DO Λ·Υ· I=1, 1Υ*N
      SUM=SUM+BCX(I)
Λ·Υ·  CONTINUE
      AV=SUM/(1Υ*N)
      DO Λ·Ξ· I=1, 1Υ*N
      AX=AX+(BCX(I) -AV) **Υ
      AY=AY+(BCX(I) -AV) **Υ
Λ·Ξ·  CONTINUE
      AA = (1Υ*AN/((1Υ*AN-1)*(1Υ*AN-2)))*AX
      S1=(AY/(1Υ*AN-1))** .ο
      SKW1=AA/S1**Υ
      BDΥ=BD-. . . . \
      AX=.
      AY=.
      AN=N

```

```

SUM=.
DO 1.0. I=1,12*N
BCX(I) = (Q(I)**BD2-1)/BD2
1.0. CONTINUE
DO 1.6. I=1,12*N
SUM=SUM+BCX(I)
1.6. CONTINUE
AV=SUM/(12*N)
DO 1.7. I=1,12*N
AX=AX+(BCX(I)-AV)**2
AY=AY+(BCX(I)-AV)**2
1.7. CONTINUE
AA = (12*AN/((12*AN-1)*(12*AN-2)))*AX
S1=(AY/(12*AN-1))**.5
SKW2=AA / S1**2
IF (ABS(SKW1).LT.ABS(SKW2)) THEN
BD=BD1
SKW=SKW1
IF (ABS(SKW1).LT.....5) THEN
GOTO 1.8.
ELSE
GOTO 1.1.
ENDIF
ELSE
BD=BD2
SKW=SKW2
IF (ABS(SKW2).LT.....5) THEN
GOTO 1.8.
ELSE
GOTO 1.1.
ENDIF
ENDIF
1.8. WRITE (ξ,*) BD, SKW

```

```

DO 1100 I = 1, N
DO 1090 J = 1, 12
QBXY(I, J) = (Q(I, J)**BD-1)/BD
1090 CONTINUE
1100 CONTINUE
V=.
DO 1120 I = 1, N
DO 1110 J = 1, 12
V = V + 1
QBXY(V) = QBXY(I, J)
1110 CONTINUE
1120 CONTINUE
DO 1140 J = 1, 12
SUM = .
DO 1130 I = 1, N
SUM = SUM + QBXY(I, J)
1130 CONTINUE
QBXY(J) = SUM / N
1140 CONTINUE
DO 1160 J = 1, 12
SUM = .
DO 1150 I = 1, N
SUM = SUM + (QBXY(I, J) - QBXY(J)) ** 2
1150 CONTINUE
STBX(J) = SQRT(SUM / (N - 1) )
1160 CONTINUE
DO 1180 I = 1, N
DO 1170 J = 1, 12
QZY(I, J) = (QBXY(I, J) - QBXY(J)) / STBX(J)
1170 CONTINUE
1180 CONTINUE
V = .
DO 1200 I = 1, N

```

```

DO 119. J = 1, 12
V = V + 1
QZ1(V) = QZ2(I, J)
119. CONTINUE
120. CONTINUE
DO 122. J = 1, 12
SUM = .
DO 121. I = 1, N
SUM = SUM + QZ2(I, J)
121. CONTINUE
QZV(J) = SUM / N
122. CONTINUE
DO 124. J = 1, 12
SUM=.
DO 123. I = 1, N
SUM = SUM + (QZ2(I, J) - QZV(J)) ** 2
123. CONTINUE
STZ(J) = SQRT(SUM / (N - 1) )
124. CONTINUE
DO 125. J = 1, 12
CVZ(J) = STZ(J) / QZV(J)
125. CONTINUE
DO 127. J = 1, 12
SM = .
SM1 = .
SM2 = .
DO 126. I = 1, (N-1)
QZ2(I, 12) = QZ2(I + 1, 1)
QZV(12) = QZV(1)
SM = SM + (QZ2(I, J) - QZV(J)) * (QZ2(I, J + 1) - QZV(J + 1) )
SM1 = SM1 + (QZ2(I, J) - QZV(J)) ** 2
SM2 = SM2 + (QZ2(I, J + 1) - QZV(J + 1)) ** 2
126. CONTINUE

```

```

RZ(J) = SM / SQRT(SM1 * SM2)
827. CONTINUE
DO 828. J = 1, 11
BZ(J) = (RZ(J) * STZ(J + 1) / STZ(J) )
828. CONTINUE
BZ(12) = RZ(12) * STZ(1) / STZ(12)
DO 829. J = 1, 12
SUM = 0.
DO 829. I = 1, N
SUM = SUM + (QZ(I, J) - QZV(J)) ** 2
829. CONTINUE
CSZ(J) = N * SUM / (((STZ(J)) ** 2) * ((N - 2) * (N - 1) ) )
830. CONTINUE
DO 831. J = 1, 12
C WRITE (8,*) 'MONTHLY PARAM=', QZV(J), STZ(J), CVZ(J), CSZ(J), RZ(J), BZ(J)
831. CONTINUE
CA = 0 ** 0
CB = 1 ** 0
DA = 34309728227.
DB = 21474883647.
XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1000067
EB = 2207222
EA = (CA * EA)
DO 832. I=1, 12*N1, 2
AB=CA * EA / DA
EA = ((CA * EA) / DA - IFIX(AB)) * DA
Q1(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
Q1(I + 1) = EB / DB + XB
832. CONTINUE
DYY = 12 * N1 - 1

```

```

AN = A * ATAN(1.)
DO 122. I=1,DYY,2
AA = SQRT(-2 * LOG(Q(I) ) )
SQI = Q(I + 1)
Q(I) = AA * COS(AN * SQI)
Q(I + 1) = AA * SIN(AN * SQI)
122. CONTINUE
DO 124. I=1,12*N1
C WRITE (2,*) Q(I)
124. CONTINUE
SM = .
DO 125. I=1,12*N1
SM = SM + Q(I)
125. CONTINUE
AV = SM / (12 * N1)
SM = .
DO 126. I=1,12*N1
SM = SM + (AV - Q(I))**2
126. CONTINUE
VAR = (SM / (12 * N1 - 1))
WRITE (2,*) 'VAR OF UN. RND IS:',VAR
WRITE (2,*) 'MEAN OF RND IS:', AV
QG(1) = QZV(1)
DO 128. I=1,(12*N1-1)
M =I/12
J=I-M*12
IF (J.EQ.0) THEN
J=12
GOTO 127.
ELSE
GOTO 127.
ENDIF
127. IF (J.EQ.12) THEN

```

```

      QGξ(I+1)=QZV(1)+BZ(12)*(QGξ(I)-QZV(12))+Q(1)*STZ(1)*
*
      SQRT(1-RZ(12)**2)
      GOTO 138.
      ELSE
      QGξ(I+1)=QZV(J+1)+BZ(J)*(QGξ(I)-QZV(J))+Q(1)*STZ(J+1)*
*
      SQRT(1-RZ(J)**2)
      GOTO 138.
      ENDIF
138. CONTINUE
      DO 140. I = 1, N1
      DO 139. J = 1, 12
      III=III+1
      Q(I,J)=QGξ(III)
139. CONTINUE
140. CONTINUE
      DO 142. I = 1, N1
      DO 141. J = 1, 12
      Q(I, J) = Q(I, J) * STBX(J) + QBXV(J)
141. CONTINUE
142. CONTINUE
      DO 144. I = 1, N1
      DO 143. J = 1, 12
      Q(I, J) = (Q(I, J)*BD+1)**(1/BD)
143. CONTINUE
144. CONTINUE
      DO 146. I = 1, N1
      DO 145. J = 1, 12
      IF (Q(I, J).LT.0) THEN
      Q(I, J)=0.
      ELSE
      GOTO 145.
      ENDIF
145. CONTINUE

```

```

Λξϛ· CONTINUE
      V=.
      DO Λξλ· I = 1, N1
      DO Λξγ· J = 1, 12
      V=V+1
      Q1(V) = Q(I,J)
      WRITE (ξ, *) Q1(V)
Λξγ· CONTINUE
Λξλ· CONTINUE
      GOTO 2ξ·
Λο·· STOP
      END

```

C THIS PROGRAM IS FOR EVALUATING THE P.O.F. OF RESERVOIR BY SEQUENT
PEAK ALGORITHM METHOD

```

      DIMENSION QG2(10000,12), QG1(120000), Q(10000,12), Q2(10000,12),
      *Q1(120000), Qλ(1200), Q9(2ξ01), MON(12), QH(120000), QD(120000),
* QM(120000), QNET(120000), RAN(120000), WHT(120000), CAP(120000),
* QLVM(12), STLM(12), CSLM(12), RLM(12), QH2(γ0,12), QH1(Λξ0),
* QHV(12), STH(12), CSH(12), RH(12), QL2(γ0,12), QL1(Λξ0), QLV(12),
* STL(12), CSS(12), QZ2(γ0,12), QZ1(Λξ0), QZV(12), STZ(12), CSZ(12),
* RZ(12)

```

```
DOUBLE PRECISION DA, Q9
```

```
READ *, N, N1, RELSE, POF, TYP
```

```

OPEN (UNIT=1, FILE='D\Wael PROGRAM\HISTORICAL-DATA.IN')
OPEN (UNIT=2, FILE='D\Wael PROGRAM\MONTHS.IN')
OPEN (UNIT=3, FILE='D\Wael PROGRAM\RESULT.OUT')

DO 1. I = 1, N
DO 1. J = 1, 12
READ (1, *) QH1(I, J)
1. CONTINUE
2. CONTINUE
V = .
DO 3. I = 1, N
DO 2. J = 1, 12
V = V + 1
QH1(V) = QH1(I, J)
3. CONTINUE
4. CONTINUE
DO 6. J = 1, 12
SUM = .
DO 5. I = 1, N
SUM = SUM + QH1(I, J)
5. CONTINUE
QHV(J) = SUM / N
6. CONTINUE
DO 8. J = 1, 12
SUM = .
DO 7. I = 1, N
SUM = SUM + (QH1(I, J) - QHV(J)) ** 2
7. CONTINUE
STH(J) = SQRT(SUM / (N - 1))
8. CONTINUE
DO 10. J = 1, 12
SM = .
SM1 = .

```

```

SM2 = .
DO 90 I = 1, (N-1)
QH2(I, 12) = QH2(I + 1, 1)
QHV(12) = QHV(1(
SM = SM + (QH2(I, J) - QHV(J)) * (QH2(I, J + 1) - QHV(J + 1))
SM1 = SM1 + (QH2(I, J) - QHV(J)) ** 2
SM2 = SM2 + (QH2(I, J + 1) - QHV(J + 1)) ** 2
90 CONTINUE
RH(J) = SM / SQRT(SM1 * SM2)
100 CONTINUE
DO 120 J = 1, 12
SUM = .
DO 110 I = 1, N
SUM = SUM + (QH2(I, J) - QHV(J)) ** 2
110 CONTINUE
CSH(J) = N * SUM / ((N - 2) * (N - 1) * (STH(J)) ** 2)
120 CONTINUE
IF (TYP.EQ.1) THEN
GOTO 150
ELSE
IF (TYP.EQ.2) THEN
GOTO 590
ELSE
GOTO 1000
ENDIF
ENDIF

```

C ***** LIKE GAMA DISTRIBUTION MODEL *****

```

150 DO 170 I = 1, N
DO 160 J = 1, 12
QZ2(I, J) = (QH2(I, J) - QHV(J)) / STH(J)

```

```

16. CONTINUE
17. CONTINUE
    V = .
    DO 19. I = 1, N
    DO 18. J = 1, 12
    V = V + 1
    QZ1(V) = QZ2(I, J)
18. CONTINUE
19. CONTINUE
    DO 21. J = 1, 12
    SUM = .
    DO 20. I = 1, N
    SUM = SUM + QZ2(I, J)
20. CONTINUE
    QZV(J) = SUM / N
21. CONTINUE
    DO 23. J = 1, 12
    SUM = .
    DO 22. I = 1, N
    SUM = SUM + (QZ2(I, J) - QZV(J)) ** 2
22. CONTINUE
    STZ(J) = SQRT(SUM / (N - 1))
23. CONTINUE
    DO 25. J = 1, 12
    SM = .
    SM1 = .
    SM2 = .
    DO 24. I = 1, (N-1)
    QZ2(I, 12) = QZ2(I + 1, 1)
    QZV(12) = QZV(1)
    SM = SM + (QZ2(I, J) - QZV(J)) * (QZ2(I, J + 1) - QZV(J + 1))
    SM1 = SM1 + (QZ2(I, J) - QZV(J)) ** 2
    SM2 = SM2 + (QZ2(I, J + 1) - QZV(J + 1)) ** 2

```

```

24. CONTINUE
    RZ(J) = SM / SQRT(SM1 * SM2)
25. CONTINUE
    DO 27. J = 1, 12
        SUM = .
        DO 26. I = 1, N
            SUM = SUM + (QZ(I, J) - QZV(J)) ** 2
26. CONTINUE
        A = N * SUM / ((N - 1) * (N - 2))
        CSZ(J) = A / (STZ(J) ** 2)
27. CONTINUE
        LAG = 1
        DO 28. I = 1, 12*N-LAG
            SUMC = SUMC + QZ(I) * QZ(I + LAG)
            SUMD = SUMD + QZ(I) (
            SUME = SUME + QZ(I + LAG)
            SUMF = SUMF + QZ(I) ** 2
            SUMG = SUMG + QZ(I + LAG) ** 2
28. CONTINUE
        NI = 12 * N - LAG
        AB = (SUMC / NI) - (SUMD * SUME / (NI ** 2))
        UN=SQRT((SUMF/NI) - (SUMD**2/NI**2)) * SQRT((SUMG/NI) - (SUME**2/NI**2))
        COR1 = AB / UN
        CA = 0 ** 0
        CB = 1 ** 0
        DA = 34309728227.
        DB = 21474813647.
        XA = 1 / (2 * DA)
        XB = 1 / (2 * DB)
        EA = 1000067
        EB = 2207222
        EA = (CA * EA)
        DO 29. I = 1, 12*N1, 2

```

```

TA= CA * EA / DA
EA = ((CA * EA) / DA - IFIX(TA)) * DA
RAN(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
RAN(I + 1) = EB / DB + XB
29. CONTINUE
AN = 1.57 * ATAN(1.0)
DO 30. I = 1, (12*N)-1, 2
AA = SQRT(-2 * ALOG(RAN(I)))
SQI = RAN(I + 1)
RAN(I) = AA * COS(AN * SQI)
RAN(I + 1) = AA * SIN(AN * SQI)
30. CONTINUE
SUM=.
DO 31. I = 1, 12*N
SUM=SUM+RAN(I)
31. CONTINUE
AV=SUM/(12*N)
SUM = .
DO 32. I = 1, 12*N
SUM = SUM + (AV-RAN(I))**2
32. CONTINUE
VAR = (SUM / (12 * N - 1))
C WRITE (2, *) 'VAR OF UN. RND IS:',VAR
C WRITE (2, *) 'MEAN OF RND IS:', AV
DO 33. J = 1, 12
IF (J.EQ.12) THEN
CSS(J) = (CSZ(1) - CSZ(12) * RZ(J)**2) / ((1 - RZ(J)**2)**(3/2))
ELSE
CSS(J) = (CSZ(J+1) - CSZ(J) * RZ(J)**2) / ((1 - RZ(J)**2)**(3/2))
ENDIF
33. CONTINUE
DO 34. I = 1, 12*N

```

```

M = I / 12
J = I - M * 12
IF (J.EQ.0) THEN
J = 12
ELSE
GOTO 24.
ENDIF
24. WHT(I) = (1/CSS(J))*((1 + CSS(J)*RAN(I)/1 - CSS(J)**2/36)**2 - 1)
25. CONTINUE
QG(1) = QZV(1)
DO 26. I = 1, (12*N)-1)
QG(I+1) = COR1 * QG(I) + (SQRT(1 - COR1 ** 2)) * WHT(I+1)
26. CONTINUE
DO 28. I = 1, N1
DO 27. J = 1, 12
III = III + 1
QG2(I, J) = QG(III)
27. CONTINUE
28. CONTINUE
DO 30. I = 1, N1
DO 29. J = 1, 12
Q(I, J) = QG2(I, J) * STH(J) + QHV(J)
29. CONTINUE
30. CONTINUE
DO 32. I = 1, N1
DO 31. J = 1, 12
IF (Q(I, J).LT.0) THEN
Q(I, J)=0
ELSE
GOTO 31.
ENDIF
31. CONTINUE
32. CONTINUE

```

```

WRITE (*, *) 'LIKE GAMA DISTRIBUTION MODEL':
GOTO 149.

```

```

C ***** TWO PARAMETER LOG-NORMAL DISTRIBUTION *****

```

```

09. DO 11. I = 1, N
    DO 10. J = 1, 12
        QL2(I, J) = LOG(QH2(I, J) + .01)
10. CONTINUE
11. CONTINUE
    V=.
    DO 12. I = 1, N
        DO 12. J = 1, 12
            V = V + 1
        QL1(V) = QL2(I, J)
12. CONTINUE
13. CONTINUE
    DO 15. J = 1, 12
        SUM = .
        DO 14. I = 1, N
            SUM = SUM + QL2(I, J)
14. CONTINUE
        QLV(J) = SUM / N
15. CONTINUE
    DO 17. J = 1, 12
        SUM = .
        DO 16. I = 1, N
            SUM = SUM + (QL2(I, J) - QLV(J)) ** 2
16. CONTINUE
        STL(J) = SQRT(SUM / (N - 1))
17. CONTINUE
    DO 19. I = 1, N

```

```

DO 18. J = 1, 12
QZ(I, J) = (QL(I, J) - QLV(J)) / STL(J)
18. CONTINUE
19. CONTINUE
V = .
DO 20. I = 1, N
DO 20. J = 1, 12
V = V + 1
QZ(V) = QZ(I, J)
20. CONTINUE
21. CONTINUE
LAG = 1
DO 22. I = 1, 12*N-LAG
SUMC = SUMC + QZ(I) * QZ(I + LAG)
SUMD = SUMD + QZ(I)
SUME = SUME + QZ(I + LAG)
SUMF = SUMF + QZ(I) ** 2
SUMG = SUMG + QZ(I + LAG) ** 2
22. CONTINUE
NI = 12 * N - LAG
AB = (SUMC / NI) - (SUMD * SUME / (NI**2))
UN=SQRT((SUMF/NI) - (SUMD**2/NI**2)) * SQRT((SUMG/NI) - (SUME**2/NI**2))
COR = AB / UN
DO 23. J = 1, 12
SUM = .
DO 23. I = 1, N
SUM = SUM + QZ(I, J)
23. CONTINUE
QZV(J) = SUM / N
24. CONTINUE
CA = 0 ** 0
CB = 1 ** 0
DA = 22209728227.

```

```

DB = 2147483647.
XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1000017
EB = 2207222
EA = (CA * EA(
DO 700 I = 1, 12*N1, 2
TA= CA * EA / DA
EA = ((CA * EA) / DA - IFIX(TA)) * DA
RAN(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
RAN(I + 1) = EB / DB + XB
700 CONTINUE
AN = 1 * ATAN(1.)
DO 760 I = 2, (12*N1-1), 2
AA = SQRT(-2 * ALOG(RAN(I)))
SQI = RAN(I + 1)
RAN(I) = AA * COS(AN * SQI)
RAN(I + 1) = AA * SIN(AN * SQI)
760 CONTINUE
SUM=.
DO 770 I = 1, 12*N1
SUM=SUM+RAN(I)
770 CONTINUE
AV=SUM/(12*N1)
SUM = .
DO 780 I = 1, 12*N1
SUM = SUM + (AV-RAN(I))**2
780 CONTINUE
VAR = (SUM / (12 * N1 - 1))
C WRITE (1,*) 'VAR OF UN. RND IS:',VAR
C WRITE (1,*) 'MEAN OF RND IS:', AV
QG(1) = QZV(1)

```

```

DO 79. I = 1, (12*N)-1)
QG(I + 1) = COR1 * QG(I) + (SQRT(1 - COR1 ** 2)) * RAN(I + 1)
79. CONTINUE
DO 81. I = 1, N1
DO 80. J = 1, 12
III = III + 1
QG2(I, J) = QG(III)
80. CONTINUE
81. CONTINUE
DO 82. I = 1, N1
DO 82. J = 1, 12
Q(I, J) = QG2(I, J) * STL(J) + QLV(J)
82. CONTINUE
83. CONTINUE
DO 85. I = 1, N1
DO 84. J = 1, 12
Q(I, J) = EXP(Q(I, J)) - .01
84. CONTINUE
85. CONTINUE
DO 87. I = 1, N1
DO 86. J = 1, 12
IF (Q(I, J).LT.0) THEN
Q(I, J)=0
ELSE
GOTO 86.
ENDIF
86. CONTINUE
87. CONTINUE
WRITE (*, *) 'TWO PARAMETER LOG-NORMAL DISTRIBUTION':
GOTO 149.

C ***** THREE PARAMETER LOG-NORMAL DISTRIBUTION *****

```

```

1000 DO 1020 J = 1, 12
      A1 = 1
      DO 1010 I = 1, 10000
        F1 = EXP(Z * A1) - Z * EXP(A1) + Z - CSH(J) * (EXP(A1) - 1) ** 1.0
        F2 = Z*EXP(Z*A1) - Z*EXP(A1) - 1.0*CSH(J) * (SQRT(EXP(A1) - 1)) * EXP(A1)
        A2 = A1 - (F1 / F2)
        IF (ABS(A1 - A2).LT.....1) THEN
          GOTO 1020
        ELSE
          A1 = A2
          GOTO 1010
        ENDIF
1010 CONTINUE
1020 STLM(J) = SQRT(A2)
1030 CONTINUE
      DO 1040 J = 1, 12
        QLVM(J) = 1.0*LOG(STH(J)**Z / (EXP(Z*STLM(J)**Z) - EXP(STLM(J)**Z)))
1040 CONTINUE
      DO 1050 J = 1, 12
        CSLM(J) = QHV(J) - EXP(1.0 * STLM(J) ** Z + QLVM(J))
1050 CONTINUE
      DO 1060 J = 1, 12
        IF (J.EQ.12) THEN
          RLM(J) = LOG(RH(12) * ((EXP(STLM(12)**Z) - 1) * (EXP(STLM(1)**Z)
          ) / (1 + 1.0 ** ((1 - *STLM(12) * STLM(1))
          GOTO 1060
        ELSE
          RLM(J) = LOG(RH(J) * ((EXP(STLM(J)**Z) - 1) * (EXP(STLM(J + 1)**Z)
          ) / (1 + 1.0 ** ((1 - *STLM(J) * STLM(J + 1))
          GOTO 1060
        ENDIF
1060 CONTINUE

```

```

DO 1080 I = 1, N
DO 1070 J = 1, 12
QL2(I, J) = LOG(QH2(I, J) - CSLM(J))
1070 CONTINUE
1080 CONTINUE
V=.
DO 1100 I = 1, N
DO 1090 J = 1, 12
V = V + 1
QL1(V) = QL2(I, J)
1090 CONTINUE
1100 CONTINUE
DO 1120 J = 1, 12
SUM = .
DO 1110 I = 1, N
SUM = SUM + QL2(I, J)
1110 CONTINUE
QLV(J) = SUM / N
1120 CONTINUE
DO 1140 J = 1, 12
SUM = .
DO 1130 I = 1, N
SUM = SUM + (QL2(I, J) - QLV(J)) ** 2
1130 CONTINUE
STL(J) = SQRT(SUM / (N - 1))
1140 CONTINUE
DO 1160 I = 1, N
DO 1150 J = 1, 12
QZ2(I, J) = (QL2(I, J) - QLV(J)) / STL(J)
1150 CONTINUE
1160 CONTINUE
V = .
DO 1180 I = 1, N

```

```

DO 117. J = 1, 12
V = V + 1
QZ1(V) = QZ2(I, J)
117. CONTINUE
118. CONTINUE
LAG = 1
DO 119. I = 1, 12*N-LAG
SUMC = SUMC + QZ1(I) * QZ1(I + LAG)
SUMD = SUMD + QZ1(I)
SUME = SUME + QZ1(I + LAG)
SUMF = SUMF + QZ1(I) ** 2
SUMG = SUMG + QZ1(I + LAG) ** 2
119. CONTINUE
NI = 12 * N - LAG
AB = (SUMC / NI) - (SUMD * SUME / (NI ** 2))
UN=SQRT((SUMF/NI)-(SUMD**2/NI**2))*SQRT((SUMG/NI)-(SUME**2/NI**2))
COR1 = AB / UN
DO 121. J = 1, 12
SUM = .
DO 120. I = 1, N
SUM = SUM + QZ2(I, J)
120. CONTINUE
QZV(J) = SUM / N
121. CONTINUE
CA = 0 ** 0
CB = 1 ** 0
DA = 24309738337.
DB = 21474883647.
XA = 1 / (2 * DA)
XB = 1 / (2 * DB)
EA = 1000067
EB = 2207333
EA = (CA * EA)

```

```

DO 122. I = 1, 12*N1, 2
TA= CA * EA / DA
EA = ((CA * EA) / DA - IFIX(TA)) * DA
RAN(I) = (EA / DA) + XA
EB = ((CB * EB) / DB - IFIX(CB * EB / DB)) * DB
RAN(I + 1) = EB / DB + XB
122. CONTINUE
AN = A * ATAN(1.0(
DO 123. I = 2, (12*N1-1), 2
AA = SQRT(-2 * ALOG(RAN(I)))
SQI = RAN(I + 1(
RAN(I) = AA * COS(AN * SQI)
RAN(I + 1) = AA * SIN(AN * SQI)
123. CONTINUE
SUM = .
DO 124. I = 1, 12*N1
SUM = SUM + RAN(I)
124. CONTINUE
AV = SUM / (12 * N1)
SUM = .
DO 125. I = 1, 12*N1
SUM = SUM + (AV - RAN(I)) ** 2
125. CONTINUE
VAR = (SUM / (12 * N1 - 1))
C WRITE (2, *) 'VAR OF UN. RND IS:',VAR
C WRITE (2, *) 'MEAN OF RND IS:', AV
QG(1) = QZV(1)
DO 126. I = 1, (12*N1-1)
QG(I + 1) = COR1 * QG(I) + (SQRT(1 - COR1 ** 2)) * RAN(I + 1)
126. CONTINUE
DO 128. I = 1, N1
DO 127. J = 1, 12
III = III + 1

```

```

      QG2(I, J) = QG1(III)
127. CONTINUE
128. CONTINUE
      DO 130. I = 1, N1
      DO 129. J = 1, 12
      Q(I, J) = QG2(I, J) * STLM(J) + QLVM(J)
129. CONTINUE
130. CONTINUE
      DO 132. I = 1, N1
      DO 131. J = 1, 12
      Q(I, J) = EXP(Q(I, J)) + CSLM(J)
131. CONTINUE
132. CONTINUE
      DO 134. I = 1, N1
      DO 133. J = 1, 12
      IF (Q(I, J).LT.0) THEN
      Q(I, J) = 0
      ELSE
      GOTO 133.
      ENDIF
133. CONTINUE
134. CONTINUE
      WRITE (*, *) 'THREE PARAMETER LOG-NORMAL DISTRIBUTION':

C      *** THE P.O.F. OF RESERVOIR BY SEQUENT PEAK ALGORITHM METHOD ***

149. DO 150. J = 1, 12
      READ (2, *) MON(J)
150. CONTINUE
      SUM = 0
      DO 152. I = 1, N
      DO 151. J = 1, 12

```

```

SUM = SUM + QH2(I, J) * .24 * .26 * MON(J)
101. CONTINUE
102. CONTINUE
SUM = SUM / (12 * N)
DT = SUM * RELSE / 100
DO 104. I = 1, N1
DO 103. J = 1, 12
Q2(I, J) = .2600 * .24 * MON(J) * Q(I, J)
103. CONTINUE
104. CONTINUE
III = .
DO 106. I = 1, N1
DO 105. J = 1, 12
III = III + 1
Q1(III) = Q2(I, J)
105. CONTINUE
106. CONTINUE
NOP = N1 / 100
Z = .
DO 169. K = 1, NOP
WRITE (2, *) K
DO 107. M = 1, 1200
Q1(M) = Q1((K - 1) * 1200 + M)
107. CONTINUE
DO 108. M = 1, 2*12*100
IF (M.GT.12 * 100) THEN
Q1(M) = Q1(M - 12 * 100)
ELSE
GOTO 108.
ENDIF
108. CONTINUE
DO 109. M = 1, 2*12*100
Q1(M) = Q1(M) - DT

```

```

109. CONTINUE
      Q9(1) = .
      SUM = .
      DO 160. M = 2, 2*2*100+1
      SUM = SUM + Q8(M - 1)
      Q9(M) = SUM
160. CONTINUE
      B = .
      IF (Q9(1).GT.Q9(2)) THEN
      T = 1
      QH(T) = Q9(1)
      M = 2
      GOTO 163.
      ELSE
      GOTO 161.
      ENDIF
161. DO 162. I = 2, 2*2*100+1
      IF (Q9(I).GT.Q9(I - 1).AND.Q9(I).GT.Q9(I + 1)) THEN
      T = 1
      QH(T) = Q9(I)
      M = I + 1
      GOTO 163.
      ELSE
      GOTO 162.
      ENDIF
162. CONTINUE
163. DO 166. I = 2, 2*2*100+1
      IF (Q9(I).GT.Q9(I-1).AND.Q9(I).GT.Q9(I+1).AND.Q9(I).GT.QH(T)) THEN
      T = T + 1
      QH(T) = Q9(I)
      DO 164. J = M, I - 1
      IF (Q9(J).LT.Q9(J - 1).AND.Q9(J).LT.Q9(J + 1)) THEN
      B = B + 1

```

```

      QM(B) = Q9(J)

      ELSE

      GOTO 114.

      ENDIF

114. CONTINUE

      QMMIN = QM(1)

      DO 115. L = 2, B

      IF (QMMIN.LT.QM(L)) THEN

      GOTO 115.

      ELSE

      QMMIN = QM(L)

      ENDIF

115. CONTINUE

      QD(T - 1) = QMMIN

      B = .

      M = I + 1

      ELSE

      GOTO 116.

      ENDIF

116. CONTINUE

      DO 117. I = 1, T-1

      QNET(I) = QH(I) - QD(I)

117. CONTINUE

      QMAX = QNET(1)

      DO 118. I = 2, T

      IF (QMAX.GT.QNET(I)) THEN

      GOTO 118.

      ELSE

      QMAX = QNET(I)

      ENDIF

118. CONTINUE

      Z = Z + 1

      CAP(Z) = QMAX

```

```

WRITE (Z, *) CAP(Z)
169. CONTINUE
SUM = .
DO 170. J = 1, NOP
SUM = SUM + CAP(J)
170. CONTINUE
AVC = SUM / NOP
SUM = .
DO 171. J = 1, NOP
SUM = SUM + (CAP(J) - AVC) ** Z
171. CONTINUE
STC = SQRT(SUM / (NOP - 1))
ALFA = (.1416 / SQRT(1.0)) / STC
BETA = AVC - (.57721 / ALFA)
CAPACITY = ((-LOG(-LOG( POF / 1.0 ))) / ALFA) + BETA
WRITE (*, *) 'PROBABILITY OF FAILURE OF RESERVOIR IS:', POF
WRITE (*, *) 'CAPACITY OF RESERVOIR IS:', CAPACITY

STOP
END

```

CHAPTER ONE

Introduction

1.1 General

Water-resources systems should be designed and operated for the most effective and efficient accomplishment of overall objective. A water-resources system usually consists of one or more reservoirs, power plant, diversions, and canals that are each constructed for specific objectives and operated according to a certain pre-organized policy. The general function of a system is to control and regulate the water for flood control, irrigation, hydroelectric power, industrial water supply, recreation, water quality, and navigation. Although the water stored in lakes, reservoirs, and streams is less than a half of one percent of the earth's fresh water, its easy accessibility and frequent replenishment make it the most important source of supply for the needs of mankind.

When the required diversion rate from a river exceeds the natural flow rate, the excess demand can only be met from an alternative supply, e.g., ground-water or from surface storage. The storage required on a river to meet a specific demand depends preliminary on three factors, namely, the magnitude and variability of the river flow, the size of the demand, and the degree of reliability of this demand being met.

There are two aspects in building reservoirs, the capacity and the operation. The design of a reservoir is concerned with determining the storage capacity required to maintain a yield with a given probability of

failure. This is very important as the cost of building the reservoir increases exponentially with the height of the dam (Rajab et al., ۲۰۰۱). On the other hand, a reservoir which is too small will not serve its purpose and there will be a shortage of water on a regular basis.

System performance can be described from three different viewpoints: (۱) how often the system fails (reliability), (۲) how quickly the system returns to a satisfactory state once a failure has occurred (resiliency), and (۳) how significant the likely consequences of failure may be (vulnerability). The present research aims mainly at assessing the above criteria of Bekhme reservoir in Iraq.

۱.۲ Methodology of the Research

In the present research, three reservoir capacity-yield procedures are used for estimating the probability of reservoir failure. These three procedures are behavior procedure, Gould's procedure, and sequent peak algorithm method using sequences of historical and synthetic monthly flows. Synthetic data are generated by using six approaches of data generation techniques, namely, Thomas-Fiering with log transformation, Thomas-Fiering with Box-Cox transformation, Two-tier model, Modified two-tier model, Fragment model, and First order Markov model. The results of the three aforementioned models are compared in order to select the best model for representing the Bekhme Dam inflow. Moreover, two additional measures of risk are also estimated. These are vulnerability and resilience.

1.3 Objectives of the Research

The objectives of the research are:

- (1) Estimating the reliability, vulnerability and resilience of Bekhme reservoir for the design storage capacity by behavior, Gould's probability matrix and sequent peak algorithm methods. Both historical and generated monthly inflow data are used in the analysis.
- (2) Developing of general capacity-yield relationship for all Iraqi reservoirs to provide a preliminary design capacity or yield estimate for storage reservoir.

1.4 Organization of the Thesis

The present thesis consists of seven chapters:

- Chapter One (Introduction) which includes a general introduction, Methodology, objectives and organization of the research.
- Chapter Two (Review of Literature) presents brief description of previous studies on reservoir capacity-yield procedures and stochastic data generation techniques.
- Chapter Three (Theoretical Background) is devoted to the methods of reservoir capacity-yield in use for estimating the reliability, vulnerability and resilience.
- Chapter Four (Data Generation Techniques) summarizes the models of stochastic data generation techniques.
- Chapter Five (Application of Capacity-Yield Procedures to Bekhme Reservoir) consists of the application of reservoir capacity-yield procedure to Bekhme reservoir and analysis of results.
- Chapter Six (Development of General Capacity-Yield Relationship) includes development of general relationships for Iraqi reservoirs.

- Chapter Seven (Conclusions and Recommendations) involves the conclusions abstracted from the results of the research and recommendations suggested for further research work.

CHAPTER TWO

Review of Literature

2.1 General

Capacity - yield procedures are used by water resources engineers to determine the required capacity of reservoir to maintain a pre-specified reservoir release. Reservoir capacity-yield procedures can be classified into three main groups (figure 2.1). The first group includes critical period techniques while the methods based on Moran's Dam theory and similar procedures are included in the second group. The third group consists of those procedures which are based on generated data.

Briefly, the critical period techniques include methods in which a sequence (or sequences) of flows for which demand exceeds inflow is used to determine the storage size as classified into many approaches in figure (2.1).

The second group of procedures is considered to be a development of Moran's theory of storage (1904, 1900, and 1909). Moran considered time and flow to be discontinuous variables and showed how reservoir capacity, release, and inflow could be related to each other by a system of simultaneous equations. Subsequently, Gould (1961) modified the simultaneous Moran's model by using the transition matrix with a yearly time period to account for both seasonality and auto-correlation of monthly inflows (Srikanthan and McMahon, 1980b).

Although stochastic methods were first used more than sixty years ago, it was not until the advent of high-speed digital computers in the 1960's that such procedures became established in engineering hydrology.

Finally, the sequent peak algorithm which have special features or which considers other aspects of storage and yield is developed by Thomas and Burden (1963). Vogel and Stedinger (1987) employed the double-cycling algorithm as opposed to the single-cycling algorithm used by Burges and Linsley (1971), Troutman (1978), and Bayazit (1982) (Vogel and Stedinger, 1987).

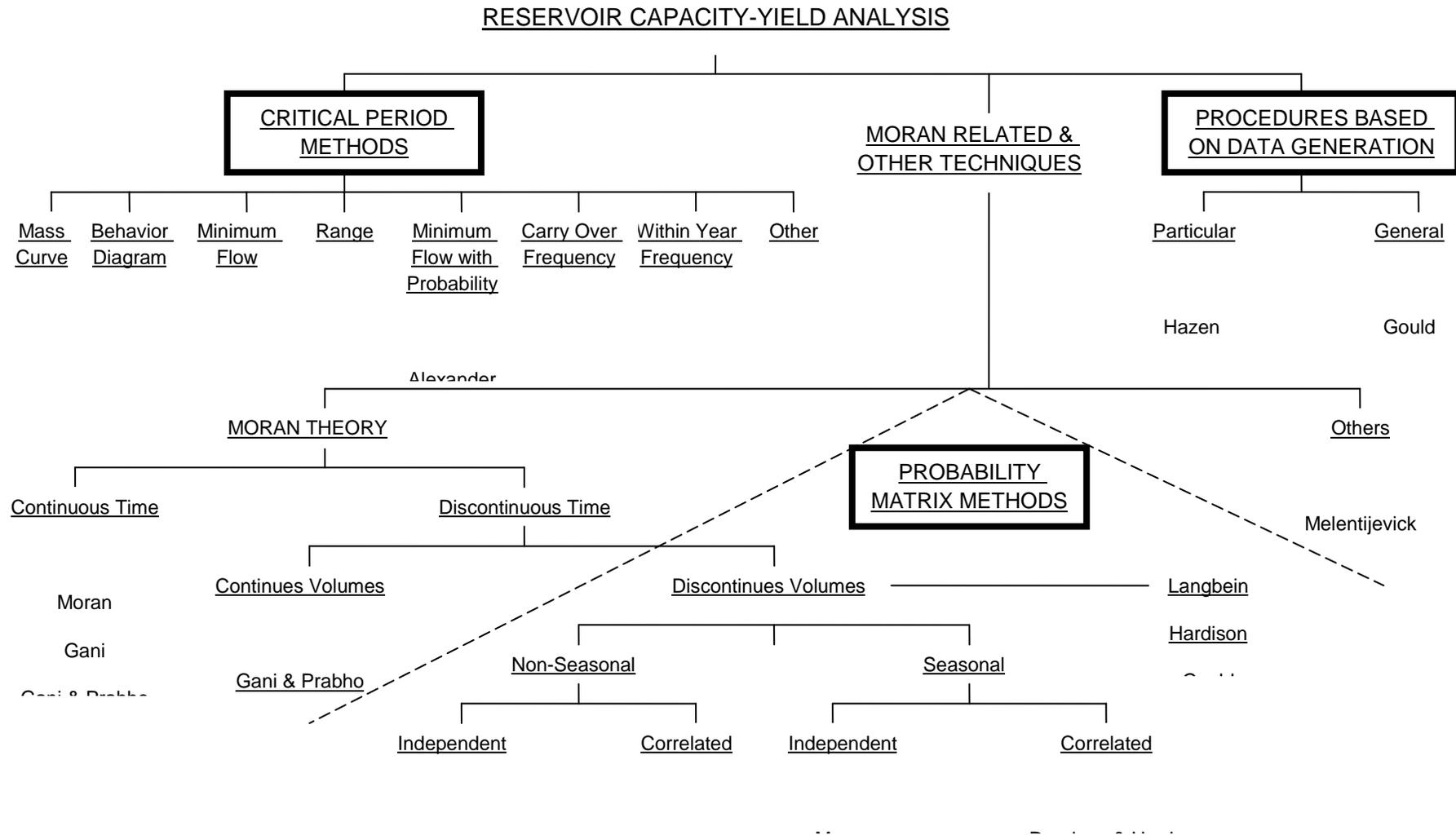


Figure 2.1: A theoretical Classification of Methods for Reservoir Capacity-Yield Analysis

(McMahon and Mein, 1985)

2.2 Review of Literature on Reservoir Capacity - Yield Procedures

Harris (1960) applied both Moran's steady state probability method and Gould's probability method for determining the probability of failure for Alwen reservoir in Wales. It is assumed that the distribution of the historical season inflow to Alwen reservoir is approximately normal. He found the flows to be seasonal and independent, and prepared wet and dry season transition matrices which were multiplied together to give the annual transition matrix.

McMahon et al. (1972) examined the behaviour approach and Gould's method for determining reservoir storage size by analysing representative sequences of monthly flows generated by a Thomas and Fiering model for six Australian rivers. Both procedures exhibited large variations in storage estimates; however, the behaviour estimates were also affected by the initial storage conditions. They found that the storage variations resulting from the Gould analysis were smaller than those found using the behaviour technique.

Codner and McMahon (1973) examined several important aspects in the use of lognormal Markov model for stream flow generation, including the variations between the two-parameter and three-parameter lognormal seasonal models, the number and length of traces required to adequately specify storage size, and the technique to determine the size of a single reservoir. The results of the application of three models, skewed, LN₂, and LN₃ to several Australian rivers showed that no one model satisfactorily produced both storage and flow parameters estimates. Storage estimates from the two-parameter lognormal model

were found to be lower than those estimated using the three-parameter lognormal model.

Doran (1970) used 2-parameter lognormal distribution to test the efficiency of the divided interval technique. A computer program was prepared to find the effect of number of storage states on the probability of failure. He found that the use of 10 states with the divided interval technique would give a sufficiently accurate solution of reservoir capacity.

McMahon (1976) compared the Gould model output with that of a behavior analysis for some 106 Australian streams and derived empirical correction factors for serial correlation based on the variance of annual stream flows.

Teoh (1977) analyzed ten streams with coefficient of variation varying between 0.19 and 1.79. He suggested the following table (see Table 2.1), as a general rule in choosing the number of zones (Srikanthan and McMahon, 1980a).

Table 2.1: Teoh's Suggestion for the

Coefficient of Variation (Cv)	Number of Zones
$Cv < 0.5$	1.
$0.5 \leq Cv < 1.0$	2.
$1.0 \leq Cv < 1.5$	3.
$Cv \geq 1.5$	4.

Hoshi et al. (1978) used the sequent peak algorithm (SPA) to determine the necessary reservoir size to meet a given demand schedule. Storage probability distributions were determined as follows:

- synthetic monthly flow traces, each trace having a length of 40 years were generated. Each of these synthetic traces was routed through the (SPA) to yield a value of the required storage. The monthly flow generated by Thomas-Fiering model and disaggregation model (annual Markov and ARMA generator). The results of the three cases examined for different monthly flow generators showed significant differences in the probability distributions of required storage when determined from the normal and ̓PLN distribution procedures; the ̓PLN distributed monthly sequences yield lesser storage requirements for every case than normally distributed monthly flows.

Srikanthan (1978) suggested a possible modification to the disaggregation scheme proposed by Valencia and Schaake to generate skewed monthly stream flows. The modified procedure was applied to two Australian streams and the results were compared with those of the two-tier model of Harms and Campbell. The storage estimates were obtained by using the sequent peak algorithm for 0%, 70% and 90% draft.

He concluded that any one of the methods can be used to generate stream flows sequentially.

Hoshi and Burges (1979) developed alternative models, which preserve all relevant correlations, and accommodate skewed marginal distributions by approximating them with general log-normal distributions. The Mejia-Rousselle (MR) model was modified to model skewed marginal distributions and compared with the model developed by them (HB). The MR method achieved a better result than the HB method in terms of the over-year correlation between September and October. However, the standard deviations were more biased in these two months than those by the HB method.

Panu and Unny (1980) tested the synthetic realizations of monthly stream flows obtained by utilizing a feature synthesis model from statistical and hydrological view points for several rivers. The model results suggested that the synthesis of stream flows based on concepts of pattern recognition is potentially viable approach and warrants further investigation.

Simonovic and Marino (1980) presented the application of reliability programming techniques to a multipurpose reservoir. This approach, in allowing reliabilities to be considered as decision variables, explicitly considered the tradeoff between benefits and risk. The solution was obtained for a reservoir with few purposes and random inflow and demands. The output of the program gave the optimal values of reservoir releases and the optimal risk levels (flood risk and draught risk) which are valuable information for decision makers.

Abdul-Rasoul (1981) generated monthly stream flow data by applying Thomas-Fiering model, in addition to Wilson-Hilferty and Kirby's

modifications (to avoid high skewness coefficient) at four stations, three on the Tigres river and one on the Euphrates river. She concluded that this model has a good agreement if the skewness of data is treated by Wilson-Hilferty method.

Hashimoto et al. (1982) discussed three criteria for evaluating the possible performance of water resources systems. These measures are called reliability, resilience, and vulnerability. Their work explained the using of these criteria to assist in the evaluation and selection of alternative design and operating policies for a wide variety of water resources projects. They showed that one can not have both the maximum possible reliability and minimum possible vulnerability.

Srikanthan and McMahon (1982) used two stream flow generation models to generate monthly flows for Australian streams. In one model, seasonalities and periodicities in the monthly flows were removed and the resulting weekly stationary series was modeled. The second approach used the Thomas-Fiering monthly model. The results of these models were compared. They recommended that a modified two-tier model be used for less variable streams and the method of fragments be used for highly variable streams.

Stedinger and Taylor (1982b) illustrated the impact of incorporating the uncertainty in the statistic parameters of the distribution of annual flows on estimates of monthly reservoir system reliability. They used non informative prior distributions, with the 60-year flow record available for the upper Delaware River basin. They concluded that the uncertainty in the mean, variance, and correlation of the annual flows had a major impact on estimate of the reliability.

Phatarfod (1984) compared between two simulation procedures and three probability procedures-one numerical and two analytical for determining the size and the probability of failure of a reservoir. A case study of the River Yarra in Australia was given. The aspects of comparison were easiness of application, flexibility, and the amount of effort required. He concluded that the behavior procedure was the best.

Srikanthan and McMahon (1980a and b) prepared two studies based on an analysis of historical and synthetic stream flows for nine Australian rivers. In the first paper, the effect of starting month on storage size was examined. In the second paper, the error involved in ignoring annual autocorrelation in Gould's procedure was examined and correction factors were presented [as given in figure (2.2)]. They concluded that the starting month for annual routes should coincide with the minimum mean monthly flow in the first paper. The second paper concluded that Gould's transition probability matrix method is not a suitable procedure for rivers with significant annual autocorrelation coefficients. However, Gould's procedure may be used for small annual autocorrelation coefficient (say, 0.2) so long as the correction factor is not greater than 1.0.

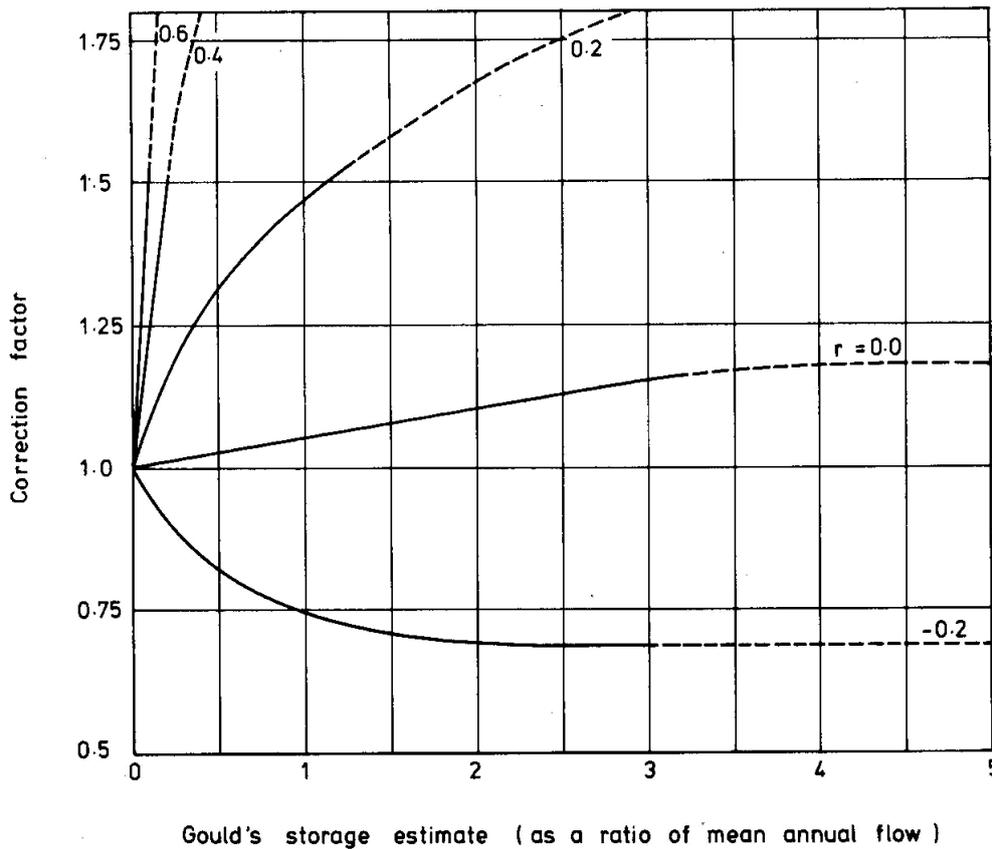


Figure 2.2: Factor of Adjust Storage Size Calculated by Gould's Probability Matrix Method for Annual Serial Correlation Coefficient

(Srikanthan and McMahon, 1980b)

Vogel (1980) provided a comparison of the impact of using the single-versus the double-cycling sequent peak algorithm; he documents situations in which the two procedures yield substantially different results (Vogel and Stedinger, 1987).

Moy et al. (1986) suggested operational measures of reliability, vulnerability, and resilience in water supply reservoir performance. Using multi objective mixed-integer linear programming, they optimized these measures and traded them off one against the other. It was found that

as reliability was increased or as the maximum length of consecutive shortfalls decreases (resilience increases), the vulnerability of the water system to larger deficits increased.

Phatarfod (1986) investigated the effect of the serial correlation coefficient of the inflows on the reservoir size, when large reservoirs were involved. When the reservoir was operated on an annual basis, it was shown that for low drafts the ratio is dependent on the inflow model, where as for the limiting case when the draft ratio approaches the value 1.0, the ratio was approximately $(1+\rho)/(1-\rho)$, irrespective of the inflow model, where ρ is the annual serial coefficient. Where the reservoir was operated on a seasonal basis, the ratio considered was that of the reservoir size when all the serial correlations were present to the size when year-end seasonal correlation was neglected. He showed that for large reservoirs this ratio was mainly dependent on the annual flow parameters irrespective of the within-year pattern of inflows.

Vogel (1986) developed a new probability plot correlation coefficient test for the normal, log-normal and Gumbel distributional hypothesis. He extended Fliben's test for samples of length 100 to 10,000 because many water resources research applications required a test of normality for samples of length greater than 100.

Vogel and Stedinger (1988) illustrated the variability of required reservoir storage capacity estimates based on 20-80 year stream flow record. Stochastic stream flow models: AR(1) lognormal, AR(1) normal,

AR(1) Gamma, and an ARMA(1,1) lognormal model were applied. Their results showed that the use of stochastic stream flow models can lead to improvement in the precision of the reservoir design capacity estimates. In their experiments, an AR(1) lognormal model was fit to historical flow sequences generated with four different stochastic stream flow models.

Kheder (1990) generated the monthly hydrological series in an arid region by using modified Thomas-Fiering model for 100 years. This model required using random numbers which have different distributions. The comparison of the monthly mean and standard deviation of the historical and synthetic data indicated a good agreement between the two series.

Wurbs and Bergman (1990) considered that yield versus reliability relationships and firm yield estimates are fundamental to water supply planning and management. The factors affecting estimates of reservoir yield are classified as follows:

- (1) Compilation and development of basic data representing basin hydrology;
- (2) Simulation of physical characteristics and operating policies of the reservoir; and
- (3) Modeling the impacts of basin wide water management.

Moore and Smith (1992) developed a computer program to compare the Gould probability matrix model with the behavior analysis for the hydrologic design of offstream irrigation storages. The models were applied to three case studies for the Darling Downs region of Queensland. The Gould model produced results which were comparable to the behavior analysis. He concluded that the differences between the

models were found to be smaller if serial correlation effects were neglected.

Al-Shareef (1996) used the Moran model to estimate the probability of failure of Al-Adhaim reservoir. Only two probability distributions were used, namely, the normal and log-normal distributions. It was found that the probabilities of failure were 2.9% and 6.3% respectively.

Preto et al. (1997) investigated the dependence of estimates of reservoir storage capacity derived using behavior analysis on the length of inflow sequence used for over year reservoir simulation. The results showed that it may take sequence lengths as much as 1000 years or more for the mean of the distribution of storage capacity estimates to approach a stationary value (figure 2.3).

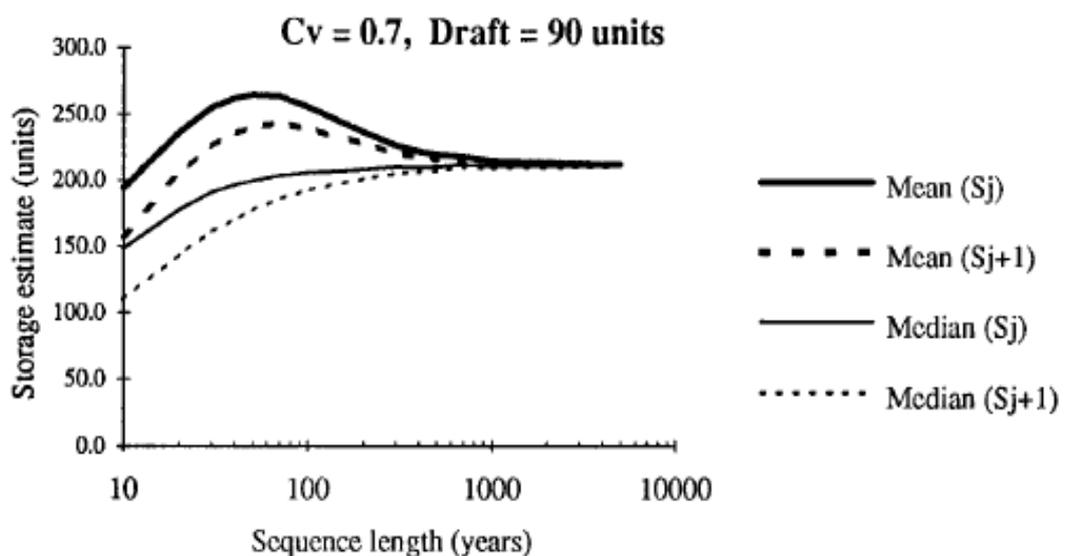


Figure 2.3: Comparison of Mean and Median Storage Estimates for S_{j+1} and S_j , for Concatenated Behavior Analysis and Reliability = 90%, $r_1 = 0.7$

(Pretto et al., 1997)

Bojilova (2000) applied the original extended Mejia and Rouselle model and the corrected extended Lin model into two forms, one and two-stage disaggregation to the stream flow data of the chosen rivers in Bulgaria. He made a comparison between the three models for single and multi-site disaggregation. The results showed that the three approaches are suitable for disaggregation of the river flows. Furthermore, the best results were obtained from the corrected extended model, two-stage disaggregation for both single and multi-site approaches.

Jenkins and Lund (2000) developed a new framework that integrates traditional yield simulation modeling with accost-minimizing shortage management model. The framework was used to examine integrated resource planning decisions for urban water supply reliability from an economic and risk-based perspective.

Madhloom (2000) applied two procedures from reservoir capacity yield groups to estimate the probability of failure for Al-Adhaim reservoir. Those procedures were behavior procedure and Gould's procedure. Also the synthetic data were generated by using Thomas-Fiering monthly model and used the sequences of monthly synthetic data to estimate the probability of failure. The logarithmic transformation was found to be the best one that suits the inflow distribution of Adhaim River among the like Gamma transformations. Madhloom concluded that Gould's procedure could estimate reliability accurately based only on historical data, while the behavior procedure needs the synthetic data.

Ragab et al. (۲۰۰۱) calculated the probability of failure on a monthly basis for different starting months of the year by using the HYDROMED model (figure ۲.۴). They applied modified Gould probability matrix method on El-Gouazine catchment's in Tunisia. They concluded that the HYDROMED model has successfully implemented a modified Gould probability matrix method.

Rugumayo (۲۰۰۱) developed analytical approach in the process of determining the initial capacity of the storage required, using the mass curve technique and compared the results of the behaviour analysis method with application of the mass curve analytical technique to two rivers in Uganda. Mass curve analytical technique gave the same result as the mass curve graphical technique. He concluded that the behavior analysis gives a more specified estimate with a known reliability which can be used in final designs.

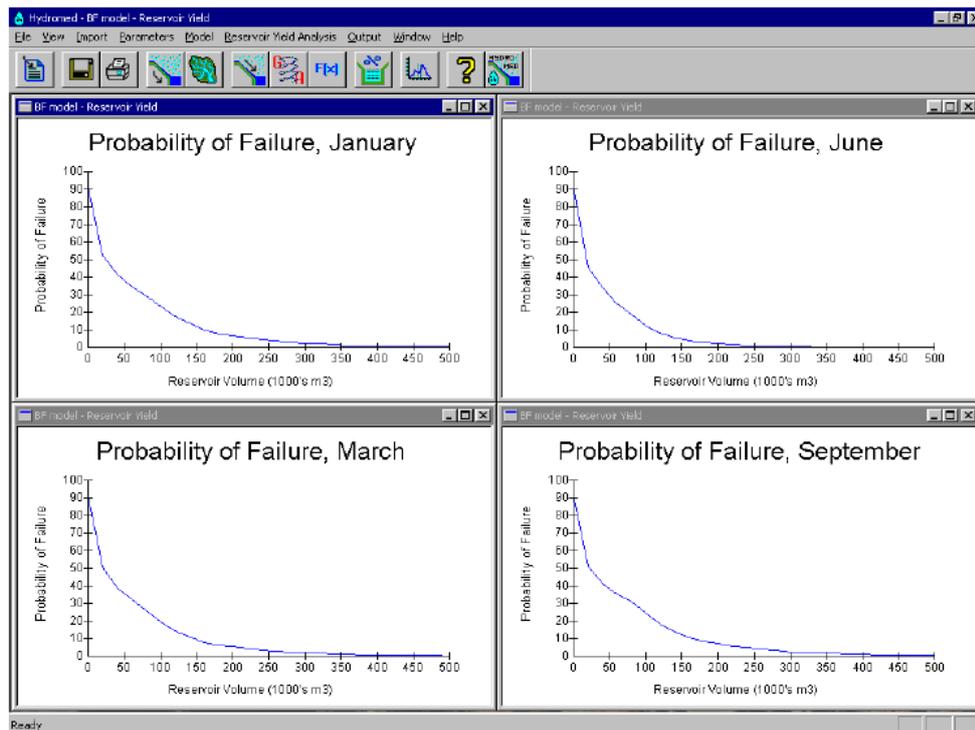


Figure ۲.۴: Reservoir Probability of Failure at El-Gouazine, Tunisia for Different Times of the Year (Ragab et al., ۲۰۰۱)

Al-Fatlawi (۲۰۰۳) applied the behavior analysis to Haditha reservoir for evaluating the reliability, vulnerability, and resilience, where Gould's procedure was used for evaluating reliability. Data generation techniques were also used for estimating the above three measures of risk. The synthetic data were generated by using five approaches, namely, Thomas-Fiering model with log transformation, Thomas-Fiering model with Box-Cox transformation, two-tier model, modified two-tier model, and fragment model. These approaches were tested and used to find the probability of failure by behavior and Gould's techniques. The modified two-tier model and the two-tier model were found to be the best for representing the Haditha dam inflow.

