1 Advantages of concurrent use of multiple software frameworks in water

2 quality modelling using a database approach

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36 Abstract

37 Water quality modelling deals with multidisciplinary questions ranging from 38 fundamental to applied. Addressing this broad range of questions requires multiple analysis 39 techniques and therefore multiple frameworks. Through the recently developed database 40 approach to modelling (DATM), it has become possible to run a model in multiple software 41 frameworks without much overhead. Here we apply DATM to the ecosystem model for 42 ditches PCDitch and its twin model for shallow lakes PCLake. Using DATM, we run these models in six frameworks (ACSL, DELWAQ, DUFLOW, GRIND for MATLAB, OSIRIS and 43 44 R), and report on the possible model analyses with tools provided by each framework. We 45 conclude that the dynamic link between frameworks and models resulting from DATM has 46 the following main advantages: it allows one to use the framework one is familiar with for 47 most model analyses and eases switching between frameworks for complementary model 48 analyses, including the switch between a 0-D and 1-D to 3-D setting. Moreover, the strength 49 of each framework – including runtime performance – can now be easily exploited. We 50 envision that a community-based further development of the concept can contribute to the 51 future development of water quality modelling, not only by addressing multidisciplinary 52 questions but also by facilitating the exchange of models and process formulations within the 53 community of water quality modellers.

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55 Keywords: Database Approach To Modelling, DATM, PCLake, PCDitch, OSIRIS, ACSL, R,

56 GRIND, DUFLOW, DELWAQ, Modelling Framework, Model Implementation, Model

57 Analysis, Differential Equations, Community-based Modelling

58 Introduction

59 Water quality modelling often deals with multidisciplinary issues ranging from 60 fundamental questions aiming at a more thorough understanding of theoretical principles to 61 applied questions like the scenario-wise evaluation of potential measures for ecosystem 62 management. This diversity in questions requires a multitude of model analysis techniques 63 and therefore a multitude of software frameworks, as there is no single framework that 64 captures all these techniques. Ideally, one would like to easily implement a model in a 65 framework of choice and easily switch between existing frameworks to exploit the myriad of 66 available analysis techniques.

The number of software frameworks that is available to implement water quality models is large and still increasing (Argent 2004). This makes it nearly impossible to have an overview of existing frameworks and their capabilities. As a result, experienced users stick to the framework they have invested in, instead of exploiting the rich array of choices that exists. At the same time, new users choose the framework they have easiest access to, and for which they can get support from experienced users in their direct vicinity.

73 Switching between frameworks currently takes considerable effort as models are 74 often locked in a single framework, in that they are written in framework-specific code and 75 can only be accessed through framework-specific user interfaces (David et al. 2013). This 76 phenomenon is also referred to as framework invasiveness (Lloyd et al. 2011). This 77 harbours the risk that framework familiarity tends to define which model to use, instead of 78 the ecological question that needs to be answered (Argent 2004). The observed multitude of 79 frameworks and their locked-in models leads us to conclude that the landscape of water 80 guality modelling is highly fragmented. This fragmentation often leads to a 'reinvention of the 81 wheel' and 'tunnel-vision' in water quality modelling, as there is no healthy cross-fertilization 82 of ideas between models and frameworks (Mooij et al. 2010).

A database approach to modelling (DATM) was recently proposed to address this
challenge (Mooij et al. 2014). In this approach, the knowledge incorporated in a model is
stored in a database, independently of program language and framework. In order to run the

86 model in a certain framework, the information in the database is translated and augmented 87 with language and framework specifics. This process is automated so that the model can 88 easily be re-implemented in the framework after it has been modified in the database. Thus, 89 with DATM it becomes easy to switch between multiple frameworks and exploit their joint 90 multitude of model analysis techniques to address the multidisciplinary questions such as 91 encountered in water quality modelling.

92 Here we apply DATM to analyse the ecosystem model for ditches PCDitch (Janse 93 1998) and its twin model for shallow lakes PCLake (Janse 1997) in six different software 94 frameworks, including non-spatial and 1-D to 3-D implementations of the models. After 95 determining the runtime of the models in the different frameworks, we analysed both models 96 and report on the used framework tools for sensitivity analysis, calibration, validation, 97 uncertainty analysis, bifurcation analysis and scenario analysis. We discuss the benefits and 98 potential pitfalls of using DATM in water quality modelling with respect to exploiting the 99 complementarity and redundancy among frameworks. Additionally, we discuss the 100 possibilities it creates for model and framework review. Because DATM relies on 101 mathematics, we conclude that it can effectively be used for a much wider range of models 102 and frameworks than studied here, and may contribute to the future development of water 103 quality modelling.

104

105 Methods

106 Framework-implementation of the models

We used DATM to implement PCDitch and PCLake in six different frameworks. In
 this process, the ordinary differential equations (ODE's) of the models are translated into
 framework-specific code (Mooij et al. 2014). The complete implementation process – from
 building the translators to performing test runs – is described in detail in Appendix 1.
 Using DATM, ODE-based models – describing the change of a state variable in time
 – can also be implemented in a spatial setting. For example, we implemented PCDitch and
 PCLake in the frameworks DUFLOW and DELWAQ, which are suited for 1-D to 3-D water

quality modelling (see next paragraph). Then the ODE's are embedded in partial differential
equations (PDE's) describing the change of a state variable in time and space. Also lattice
differential equations (LDE's) can be used for spatial modelling, and are supported as well
by DATM. PDE's have a continuous spatial structure, whereas LDE's are discrete in space.
This discretization causes additional dynamics compared to PDE's (Chow et al. 1996). To
avoid these effects of discretization, mostly PDE's are used in spatial water quality
modelling.

To illustrate how a model – consisting of processes described by ODE's – can be embedded in LDE's and PDE's, consider an ODE describing how the change of substance *C* with time depends on an inflow (with concentration C_{in}), an outflow and the model term $f_R(C,t)$ describing the model processes for substance *C*:

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$$\frac{dC}{dt} = a(C_{in} - C) + f_R(C, t),$$
 (1)

where *a* is the dilution rate, which is the inverse of the water retention time. A spatial
dimension can be added by regarding spatially connected compartments, which can be
described by LDE's. For a chain of compartments where compartment *i* receives water from
the upstream compartment *i-1* this results in

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$$\frac{dC_i}{dt} = a(C_{i-1} - C_i) + f_R(C_i, t) + d(C_{i-1} - 2C_i + C_{i+1}), \qquad (2)$$

where dispersion of substances in space – with dispersion rate d – comes into play. Note that each compartment is a perfectly-mixed discrete spatial unit. For a continuous spatial structure, the change of substance *C* with time at a certain location can be described by a PDE:

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$$\frac{\partial C}{\partial t} = -\nabla \cdot (\vec{u}C) + f_R(C,t) + D\nabla^2 C$$
, (3)

where the first term describes the transport of *C* by flow (advection) related to flow velocity $\vec{u} = (u_x, u_y, u_z)$ and the third term describes the transport by dispersion, where *D* is the dispersion coefficient. 139 In each case, DATM provides a framework independent description of the process 140 terms $f_R(C,t)$ and merges these with the framework specific hydrodynamic terms in a 141 format prescribed by the framework.

142

143 Frameworks

We used the frameworks ACSL, GRIND for MATLAB, OSIRIS and R (here all used for 0-D modelling), and DELWAQ and DUFLOW (used for 1-D to 3-D modelling). These frameworks were chosen for their capabilities but also for practical reasons, such as the availability of the framework and the experience of one or more of the authors with a given framework. We summarise technical details in Table 1, such as the programming language – which is important for the runtime performance –, the user-interface and the licensing policy.

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151 ACSL

The <u>A</u>dvanced <u>C</u>ontinuous <u>S</u>imulation <u>L</u>anguage (ACSL) is among the first modelling frameworks used to simulate continuous systems of time-dependent nonlinear differential equations (Mitchell & Gauthier 1976). It is an equation-oriented language developed to represent mathematical models in an easily readable way. ACSL includes a MACRO capability to duplicate (sets of) states. In ecosystem modelling, this characteristic can be used to implement species within functional groups (for example see Janse 2005).

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159 GRIND for MATLAB

GRIND for MATLAB (hereafter referred to as GRIND and based on the C program <u>Great Integrator Differential equations (De Boer & Pagie 1983)) is a modelling framework</u> used to analyse time-dependent differential equations and difference equations as well as matrix and vector models (http://www.sparcs-center.org/grind). GRIND is developed for theoretical ecology and features phase-plane and bifurcation analyses. It is mainly used to analyse simple models with a few equations, and for teaching purposes.

167 **OSIRIS**

168 The Object-oriented Simulation Framework for Individual-based Simulations 169 (OSIRIS) is a modelling framework that was originally developed for the implementation of 170 event-driven spatially-explicit individual-based models (Mooij & Boersma 1996). It was 171 extended, however, to implement models of differential equations. A particular feature of 172 OSIRIS is that the input and output files are structured in a database. DATM can be seen as 173 an extension of this design.

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R 175

176 R is a programming language and environment developed for statistical computing 177 and graphics (R Core Team 2013). It attracted the attention of the scientific community and has gained much popularity in recent years, as a result of its open licensing under the GNU 178 179 General Public License and well documented package system (Fox 2009). This has 180 promoted the community-based development of more than five thousand add-on packages. 181 One of these packages, deSolve, allows for a simple implementation of dynamic models 182 based on differential equations (Soetaert et al. 2010).

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184 DELWAQ

185 DELWAQ (Delft Water Quality) is a water quality module embedded in the 186 hydrodynamic framework Delft-3D or SOBEK (Delft Hydraulics 1995, Deltares 2013). It is 187 used for 1-D, 2-D and 3-D water quality modelling in seas, estuaries, streams, ditches and 188 lakes. Given externally calculated hydrodynamics, DELWAQ simulates the transport of 189 substances and sediment in a user-defined spatial configuration. Built-in water quality 190 processes can be switched on or off by the user. The user can install additional processes, 191 thus allowing to link DELWAQ with models such as PCLake. 192

193 DUFLOW The DUFLOW (Dutch Flow model) water quality modelling framework was originally developed for and used by Dutch Water Boards for simulating 1-D unsteady flow in streams and ditches (Clemmens et al. 1993, Spaans et al. 1989). Later, it was extended to simulate water quality in 1-D. Water quality models can be implemented in Duflow as a set of differential equations. The process equations are evaluated for each hydrological unit when simulating the transport of substances in a user-defined spatial configuration.

200

201 *Models*

202 PCDitch

203 PCDitch describes ditch ecosystems (Janse 1998). It covers six functional groups of 204 macrophytes – essential for the ecological functioning of ditches (Portielje & Roijackers 205 1995) – and one group of algae (Fig. 1). These groups compete for nutrients and light, each 206 with a different competition strategy as defined by their growth form. PCDitch describes the 207 cycling of dry weight and nutrients (N and P) for all model compartments, in both the upper 208 sediment layer and the water column. PCDitch is mainly used to study the critical nutrient 209 loading at which ditches become dominated by free-floating plants instead of submerged 210 plants (van Liere et al. 2007). This critical loading is relevant for management because 211 dense mats of free-floating plants form a threat to biodiversity (Scheffer et al. 2003).

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213 PCLake

214 PCLake describes shallow lake ecosystems (Janse 1997). It is a food web model that 215 covers the interaction between different trophic levels (fish, zooplankton and primary 216 producers) within an ecosystem context. Similarly to PCDitch, it includes the water column 217 and the upper sediment layer and describes the cycling of dry weight and nutrients (N and P) 218 over the different model components (Fig. 1). PCLake is primarily used to define critical 219 nutrient loadings at which a vegetation-dominated clear-state turns into a phytoplanktondominated turbid-state or vice versa. Critical transitions to and from a turbid state often occur 220 221 at different nutrient loadings, implying alternative stable states. PCLake has proved

successful in answering both fundamental and applied questions and therefore bridges thegap between these two (Mooij et al. 2010).

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225 Results

226 Runtime performance

227 Before analysing the models in the different frameworks, we first determined the 228 runtime of the models per framework-implementation. Not surprisingly, the runtime differed 229 considerably between frameworks (Table 2). The runtime of a 50-year PCDitch and PCLake 230 run (default settings) was of the order of seconds using OSIRIS and ACSL, of the order of 231 minutes using DUFLOW and DELWAQ and of the order of hours using GRIND and R. The 232 latter frameworks use interpreted languages, which explains the long runtimes. However, in 233 both GRIND and R, the models could be compiled using C++ and then called from the 234 framework. This reduced the runtime considerably – up to 5000 times – leading to runtimes 235 similar to OSIRIS and ACSL. The longer runtimes of the spatially explicit frameworks 236 DUFLOW and DELWAQ were - expectedly - due to the fact that they solved PDE's instead 237 of ODE's and used integrators with a fixed time step, whereas the other frameworks used 238 integrators with a variable time step (see Table A1 in Appendix 1).

239

240 Analysis

241 The multi-framework implementation of PCLake and PCDitch allowed us to have a 242 great amount of choice and versatility in the methodologies for analysis, fully validating the 243 purpose of DATM. We carried out sensitivity analyses, calibration/validation/uncertainty 244 analyses and bifurcation analyses using built-in tools (GRIND and OSIRIS) and by writing 245 our own scripts (ACSL and R). Furthermore, we used DELWAQ and DUFLOW for spatial 246 scenario analyses. Table 3 gives an overview of the published and unpublished analyses on 247 PCLake and PCDitch that we are aware of, classified per analysis and framework. Note that the analyses that date back to before 2012 were not carried out with DATM-implementations 248 249 of the models, but resulted from non-automated framework-to-framework translation of the

250 models. We report on these pre-DATM analyses, as they illustrate the tools provided by the 251 different frameworks for model analysis. They also illustrate the need to run a model in 252 multiple frameworks to address multidisciplinary questions. This aspect, together with the 253 realization of how much effort it took to translate a model from one framework to another, 254 led, in fact, to the development of DATM. In addition to reporting on the published and 255 unpublished analyses (Table 3) – where the figures show only analyses resulting from 256 DATM-implementations – we point to powerful framework tools that come within reach 257 through using DATM.

258

259 Sensitivity analysis

A sensitivity analysis quantifies how changes in the model input (i.e., parameters, initial states or external inputs) affect the model outcome (Klepper 1997). We used sensitivity analyses to identify the most sensitive parameters. This gives insight into model behaviour and can be used to select parameters for calibration.

264 With PCLake, ACSL with SIMLAB (EC-JRC-ISIS 2002) was used to carry out a 265 stepwise sensitivity analysis (Janse et al. 2010) by (1) screening the parameters to select a 266 subset of most sensitive ones using the Morris method (Morris 1991) and (2) performing a 267 global sensitivity analysis on this subset using the FAST ('Fourier Amplitude Sensitivity 268 Test') method (Saltelli et al. 2008). With PCDitch, we used GRIND to calculate sensitivity 269 indices for the parameters by Monte Carlo sampling followed by a regression. This 270 information was used to cluster parameters with a similar or opposite effect on the model 271 outcome (Fig. 2), showing that the parameters of a certain functional group of water plants in 272 PCDitch are closely linked. ACSL, GRIND and OSIRIS offer basic One-At-a-Time (OAT) 273 sensitivity analysis tools (Saltelli et al. 2008). These tools were not used, because they are 274 less suited for non-linear models like PCDitch and PCLake than the tools described above. 275 R offers a variety of sensitivity tools. For example the Flexible Modelling Environment (FME) package (Soetaert & Petzoldt 2010) contains functions for global and local sensitivity 276 277 analyses. FME can also evaluate the identifiability of parameter sets, which is useful for

278 over-parameterized models like PCLake and PCDitch (Mieleitner & Reichert 2006). Non-

identifiability occurs commonly in PCLake and PCDitch, as a change in one parameter can

often be compensated by changing other parameters (Janse et al. 2010).

281

282 Calibration

Calibration aims at improving the fit between a model and measured data. Various optimization techniques exist that randomly or actively search parameter space for the best fit. The fit is usually measured through the root mean squared error (RMSE) or mean relative error (MRE) (e.g. Trolle et al. 2014). Calibration can also be regarded as a way to find reasonable values for poorly defined or unmeasurable parameters (inverse modelling), a situation that is common for most environmental models (van Oevelen et al. 2010).

289 Using ACSL with SIMLAB, PCDitch was calibrated against experimental ditches by 290 Simulated Annealing (van Laarhoven & Aarts 1987) and PCLake was calibrated – using a 291 Bayesian procedure – on 43 mainly Dutch shallow lakes, aiming at a compromise fit rather 292 than calibration on a specific lake (Janse et al. 2010), where the state of the lake (turbid or 293 clear) was predicted well for 91% of the lakes. The outcome of the multi-lake calibration can 294 be used as a starting point for the optimization of parameters for a specific lake. For 295 example, the OSIRIS implementation was used to calibrate PCLake against two Danish 296 shallow lakes: Lake Arreskov (Nielsen 2013) and Lake Engelsholm (Fig. 3) for which a 297 reasonable fit was obtained between measured and simulated algae biomass from 1999 298 until 2001. In the latter study an ensemble of parameters combinations and ranges was used 299 that would allow the simulated output time series to encompass all or most of the 300 observations. In another study, PCLake was calibrated against the Dutch large shallow lake 301 Markermeer (Elzinga 2013) by using GRIND for local optimization (simplex method: Press et 302 al. 2009) and global optimization (shuffled complex evolution (SCE-UA) method). 303 R also offers a variety of calibration tools (see http://cran.r-

304 project.org/web/views/Optimization.html).

305

306 Validation

There are many different definitions for model validation. Here, we refer to it as 'testing whether a model is acceptable for its intended use' (Refsgaard & Henriksen 2004). This is often done by confronting a model with measured data of systems that were not used for model calibration. In general, validation involves computing the goodness of fit between simulated and measured data and analysing whether the residuals are random or systematic.

Using ACSL, PCLake was validated against data for 34 Dutch shallow lakes (van
Puijenbroek et al. 2004) and on 9 lakes that were not used for the Bayesian calibration
procedure referred to above (Janse et al. 2010), using MRE as the fit criterion.

316 GRIND and OSIRIS provide basic R² validation tools and R offers more specific
 317 validation tools, such as in the packages FME and qualV (Jachner et al. 2007).

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319 Uncertainty analysis

Uncertainty analysis measures the reliability of model output given uncertainties in
model input, initial values and model structure (O'Neill & Gardner 1979).

322 The Bayesian procedure already applied for calibration (Janse et al. 2010) served to 323 quantify uncertainties in the critical nutrient loading computed by PCLake in ACSL. 324 Uncertainty ranges were computed from posterior parameter distributions; i.e. prior 325 parameter distributions that were narrowed down by validating modelled output against 326 observation data. The OSIRIS implementation was used to evaluate uncertainty of PCLake 327 output, based on 900 simulations with randomly sampled values from a uniform distribution 328 for the most sensitive parameters, sampled within a range of -20% to +20% of their default 329 value (Nielsen et al. accepted for publication). The same OSIRIS implementation was used 330 for a simple structural uncertainty analysis, as OSIRIS can be directed from a database 331 environment which allows for comparing different versions of the model code, facilitating 332 structural uncertainty analysis. OSIRIS was used to change the structure of PCLake by

adding organic matter in three different ways (Lischke et al. 2014). This addition affected the

hysteresis curve – which indicates at which nutrient loadings the lake switches from a clear
to turbid state and vice versa – such that organic matter input increases the chance for a
lake to become or stay turbid (Fig. 4).

337 GRIND and R also include tools for uncertainty analysis. In GRIND the Monte Carlo 338 sampling method used for sensitivity analysis can also be used for a classical uncertainty 339 analysis where the effects of prior distributions of parameters on the model outcomes can be 340 evaluated (van Nes & Scheffer 2003). R provides a variety of tools related to model input 341 uncertainty (see http://cran.r-project.org/web/views/Bayesian.html) and some packages 342 facilitate structural uncertainty analysis (for example simecol (Petzoldt & Rinke 2007)).

343

344 Bifurcation analysis

Bifurcation analysis is used to reveal qualitative changes in long-term (asymptotic) model behaviour due to changes in parameters (e.g., mortality rates) or external forcings (e.g., nutrient loading). It can be used to determine the shape of the ecological stability landscape (Scheffer et al. 2001). The potential of this technique to analyse complex simulation models is easily overlooked.

350 We carried out bifurcation analyses in R to find critical nutrient loadings for PCLake 351 (not shown here), leading to a hysteresis curve like in Fig. 4. For PCDitch, ACSL was used 352 for this purpose (van Liere et al. 2007), where no hysteresis was found because the critical 353 nutrient loading towards and from duckweed dominance was the same. These bifurcation 354 analyses can be combined with scenario evaluation. For example, Janse et al. (2008) 355 studied the importance of basic system characteristics (e.g. depth, fetch, sediment type) in 356 PCLake using ACSL. Others focussed on the effects of global warming (Mooij et al. 2009, 357 Mooij et al. 2007) using OSIRIS.

358 OSIRIS provides a simple bifurcation tool that calculates the effect of a stepwise 359 varied parameter on a response variable. This tool is extensively used in teaching. We wrote 360 scripts with a similar procedure for ACSL and R. GRIND features the automated 'paranal' 361 routine for this approach. For more powerful bifurcation analyses, a switch to specialized

frameworks, such as AUTO (Doedel & Oldeman 2009) or MATCONT (Dhooge et al. 2003),
would be preferred. These frameworks are mainly used to analyse minimal dynamic models,
consisting of only a few equations models (e.g. Kooi 2003), but could also be used for more
complex models.

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367 Scenario analysis

With a calibrated and validated model, scenario analyses can be carried out to evaluate potential future scenarios and the effectiveness of measures for ecosystem management.

371 The effect of nutrient loading on transient dynamics of floating and submerged plants 372 were explored with PCDitch in ACSL (Janse & van Puijenbroek 1998). Using the same 373 implementation, the effect of sediment type, flow rate and water depth on the critical nutrient loading was studied (van Liere et al. 2007). With PCLake in ACSL, the impact on the critical 374 375 nutrient loading of herbivory by birds and fish (Janse et al. 1998), of global warming (Mooij et 376 al. 2007) and of the size of surrounding marsh zone (Janse et al. 2001). The nutrient 377 removal capacity of the marsh zone, leading to lower in-lake nutrient concentrations, was 378 assessed with PCLake in OSIRIS (Sollie et al. 2008). We performed 1-D scenario tests with 379 PCDitch in DUFLOW by looking at the effect of global warming on duckweed abundance in a 380 spatial network of ditches (Fig. 5), showing that duckweed benefits from higher temperatures 381 at the cost of submerged water plants. With PCLake in DELWAQ we performed a 3-D 382 scenario analysis in the large shallow Chinese lake Taihu (Fig. 6) showing that the 383 occurrence of summer algal blooms depends on the history of the lake, such as whether the 384 lake was initially clear or turbid.

385 GRIND and R (using package deSolve) offer the possibility to define events, by
386 making sudden changes in the values of state variables. This can be used to mimic discrete
387 events in ecosystem management such as the removal of fish.

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390 Discussion

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391 Water quality modelling deals with multidisciplinary questions ranging from 392 fundamental to applied. This diversity in questions requires a multitude of analysis 393 techniques and therefore a multitude of frameworks to run a model in. Here we applied a 394 database approach to modelling (DATM) for this purpose, which facilitates the 395 implementation of a model in a framework and makes it easy to switch between frameworks 396 to make use of the myriad of analysis tools offered by the frameworks. We would like to 397 stress that we advocate the idea behind DATM rather than the specific implementation that 398 we created. This idea is to put the process formulations of water quality models (terms 399 $f_R(C,t)$ in Eq. 1-3) in a framework independent database and write translators to merge 400 these process formulations with framework specific features such as spatial discretization 401 and hydrodynamical process formulations. We are aware that many modelling packages 402 contain a framework dependent library of process routines (e.g. DELWAQ, DUFLOW, etc.). 403 From here it is only a small step to DATM. We see the technical simplicity of DATM as a 404 strength and would welcome alternative implementations of the idea.

405 In this study we implemented PCDitch and PCLake in six different frameworks which 406 revealed two clear benefits of DATM: 1) the possibility to use the framework one is familiar 407 with for many analyses, and 2) the possibility to switch easily to other frameworks to exploit 408 additional tools. This includes the switch between a 0-D and 1-D to 3-D implementation of 409 the model. The first benefit arises from the redundancy in analysis tools amongst 410 frameworks, while the second benefit stems from their complementarity. A surprising side 411 effect of our efforts was that it ignited a healthy competition among the developers of some 412 of the frameworks (in particular, GRIND and OSIRIS) to include missing tools in their 413 framework after being convinced of their usefulness in other frameworks. The field of water 414 quality modelling can undoubtedly benefit from such cross-fertilization of ideas. 415 The comparison of model runtimes in the different frameworks revealed huge

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differences. It showed the amount by which a model runs faster - up to 5000 times - in a

417 framework that uses a compiled programming language instead of an interpreted language. 418 This gain in runtime will especially pay off for large models when performing multiple model 419 runs for example for a sensitivity or bifurcation analysis. Fortunately, some frameworks like 420 R and GRIND which are based on interpreted languages offer the possibility to compile the 421 model code to increase runtime performance. Furthermore, there is an obvious 422 computational cost to implement a model in a spatial setting, increasing the runtime up to 423 100 times or more (dependent on the spatial configuration) compared to a 0-D setting. When 424 applying models spatially, it is therefore recommendable to first explore the model behaviour 425 in a 0-D setting.

426 Increasing redundancy among frameworks may lead to a point where one can ask 427 what the added value is of using an approach like DATM over using encompassing 428 frameworks such as the Delta Shell (Donchyts & Jagers 2010) or FABM (Trolle et al. 2012), 429 which are both currently under construction. Indeed, an implicit motivation of many 430 framework developers seems to be to make other frameworks superfluous. We note, 431 however, that many of the frameworks from the early days of ecological simulation in the 432 1970s are still maintained even though many new frameworks have become available since 433 then (Argent 2004). Based on this observation, we can reasonably expect that fragmentation 434 of the field of water quality modelling, when it comes to framework use, is there to stay and 435 can only be overcome by a DATM-like approach that operates at a different level.

436 While implementing PCDitch and PCLake in the six frameworks and discussing our 437 results with experts in the field, we were pointed to a number of other frameworks for which 438 DATM translators will be useful, either because of their additional tools, or simply because 439 they are extensively used. Among these frameworks are AUTO (Doedel & Oldeman 2009), 440 FABM (Trolle et al. 2012), FST (van Kraalingen et al. 2003), MATCONT (Dhooge et al. 441 2003), Mathematica (Wolfram 1999), Python (van Rossum & Drake 2001), Simecol (Petzoldt 442 & Rinke 2007), SIMILE (Muetzelfeldt & Massheder 2003), SMART (Grant & Lai 1998) and 443 Stella (Richmond & Peterson 1985).

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In addition to the findings of this study, a database approach like DATM may facilitate

445 the inspection and review of the assumptions underlying model code (Mooij et al. 2014). It offers a transparent way to inspect and review a model through standard database queries 446 447 that can select the groups of states, parameters or equations to be studied in detail. This is 448 especially rewarding for large models like PCDitch and PCLake, as demonstrated by our 449 collaborative projects and student courses. Framework review, which, like model review, is 450 often lacking in the scientific review process, can also be greatly enhanced with a database 451 approach, by checking that a model gives the same results when implemented in another 452 framework (Joppa et al. 2013). Furthermore, an approach like DATM provides a framework-453 independent way to store a given model version and a common ground for multiple users to 454 work on a given version, even if these users prefer different frameworks for model analysis. 455 This helps to maintain coherence in model development and promotes community-based 456 model development.

457 In this study, we reported on our findings with applying DATM in the field of water 458 quality modelling with fairly complex models. Our results are directly applicable, however, to 459 other process models that are based on ODE's, whether simple or complex. These models 460 can then be implemented by DATM in a 0-D setting or a spatial setting (PDE's). There are 461 nonetheless some limitations. For instance, physiologically structured models of animal 462 populations - that are defined in terms of PDE's with age, size, energy reserves and/or 463 ontogenetic development as one of the integration variables (de Roos & Persson 2012) -464 cannot yet be implemented in the current definition of DATM, just like discrete time models, 465 and the structured versions thereof, such as population matrix models (Caswell 1989). We 466 see it as a future challenge to implement these types of models in DATM. The potential of 467 DATM to easily combine models and frameworks does not imply that tools that were 468 developed for the analysis of the simpler models will always work for more complex models. For instance, the sophisticated bifurcation tools that continue (un)stable equilibria along one 469 470 or two parameter axes do not apply to seasonally forced models like PCDitch and PCLake, 471 but only work for models with a constant forcing leading to stable steady states or periodic 472 solutions like limit cycles.

We conclude that a database approach to modelling can be useful to address multidisciplinary questions in water quality modelling, as it makes the multitude of analysis techniques provided by different frameworks easily accessible. Thereby, it allows one to fully exploit the strength of each framework. We envision that a community-based further development of the concept can contribute to the future development of water quality modelling by facilitating the exchange of models and process formulations within the community of water quality modellers.

480

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Table 1. Technical details of the frameworks used for water quality modelling with PCLakeand PCDitch.

Framework	programming language	language type ^a	user-interface ^b	automatic equation sorting ^c	availability
ACSL	ACSL	С	cl / GUI	yes	paid license
GRIND	MATLAB	i ¹	cl / GUI ²	yes	free ³
OSIRIS	C++	С	cl / GUI ⁴	no	free
R	R	i ¹	cl / GUI	no	free
DELWAQ	FORTRAN	С	cl / GUI	no	free
DUFLOW	DUPROL⁵	С	GUI	no	free

^a c = compiled, i = interpreted, ^b cl = command-line, GUI = Graphical User Interface, ^c

automatic sorting guarantees that variables are not used until they are assigned a value, ¹

699 models can be compiled in C++ (MATLAB) or also in FORTRAN (R) and linked to MATLAB /

R to increase runtime performance, ² to enter the equations as Forrester diagrams (Forrester

1961), ³ GRIND runs in MATLAB which is not free of charge, ⁴ Microsoft Excel or Microsoft

702 Access, ⁵ <u>DU</u>FLOW <u>Program Language</u>.

Table 2. Runtime (min:sec) of a 50-year run of PCDitch and PCLake in different frameworks
while producing daily output for all state variables. We used the preferred integrators (Table
A1) with default settings on absolute and relative tolerance. The integrators had a variable
time step, except those of DELWAQ and DUFLOW whose fixed time step was set to 10
minutes. The calculations were performed on a standard desktop PC with Intel Core i5-2500
@ 3.30 GHz processor.

	ACSL	GRIND	OSIRIS	R	DELWAQ	DUFLOW
PCLake	0:03	0:021 / 30:32	0:06	0:03 ¹ / 284:25	9:04 ² / 10:29 ³	16:16
PCDitch	0:19	0:16 ¹ / 186:36	0:37	0:02 ¹ / 179:25	7:37 ²	6:23

¹ model code was compiled in C++ and then called from the framework

² model was run in 1-D environment with hydrodynamics calculated by SOBEK

³ model was run in 3-D environment with hydrodynamics calculated by Delft-3D

- Table 3. Overview of the published and unpublished analyses on PCDitch (in bold) and
- 715 PCLake, classified per analysis and framework. X=already performed, where studies that
- visual real states of the DATM-approach are underlined, x=potentially to be performed.

analysis	ACSL	GRIND	OSIRIS	R	DELWAQ	DUFLOW
Sensitivity analysis	X ¹	Х <u>²</u>	Х <u>з</u>	х		
Calibration	X ^{1,4,5}	Х <u>⁶</u>	Х <u>з,7</u>	x		
Validation	X ⁸	x	Х <u>7</u>	x		
Uncertainty analysis	X ^{1,5}	x	X <u>3,9</u>	x		
Bifurcation analysis	X ^{10-13,14}	x	Х <u>9</u>	X <u>15</u>		
Scenario analysis						
0-D	X ^{13,14,16-21,22,23}	x	X ²⁴⁻²⁷	X <u>28</u>		
1-D to 3-D					Х ²⁹	X ^{30,<u>31</u>}
					-	

717	¹ Janse et al. (2010), ² see Fig. 2, ³ Nielsen (2013), ⁴ Janse (1998), ⁵ Aldenberg et al. (1995),
718	⁶ Elzinga (2013), ⁷ Trolle et al. (2014) (see Fig. 3), ⁸ van Puijenbroek et al. (2004), ⁹ Lischke
719	et al. (2014) (see Fig. 4), ¹⁰ Janse et al. (2008), ¹¹ Mooij et al. (2009), ¹² Janse (1997), ¹³
720	Janse et al. (1998), ¹⁴ van Liere et al. (2007), ¹⁵ unpublished results, ¹⁶ Mooij et al. (2007),
721	¹⁷ Janse et al. (2001), ¹⁸ Witteveen + Bos (2008a), ¹⁹ Witteveen + Bos (2008b), ²⁰ Witteveen +
722	Bos (2009), ²¹ Witteveen + Bos (2010a), ²² Witteveen + Bos (2010b), ²³ Janse & van
723	Puijenbroek (1998), ²⁴ Sollie et al. (2008), ²⁵ Witteveen + Bos (2013a), ²⁶ Witteveen + Bos
724	(2013b), ²⁷ Witteveen + Bos (2013c), ²⁸ Broers (2012), ²⁹ see Fig. 6 ³⁰ van Liere et al. (2002),
725	³¹ see Fig. 5.





Figure 1: Model structure of PCLake (upper figure) and PCDitch (lower figure), modified fromJanse (1997) and Janse (1998).



Figure 2: Example of a sensitivity analysis for PCDitch performed with GRIND (based on Klepper 1989). This dendrogram shows clusters of the most sensitive model parameters with a similar or opposite effect on the model results (biomass of all water plants at several times during the run). The 'sine distance' is used as a similarity measure of the parameters. The value of the sensitivity index before each parameter is the length of the vector of the sensitivity coefficients which is a measure of the total strength of the effect of the parameter. For more details see Klepper (1989) and van Nes et al. (2002).



Figure 3: Example of calibration (years 1999-2000) and validation (year 2001) of PCLake
performed with OSIRIS for Lake Engelsholm, a shallow eutrophic lake in Denmark (figure
was modified from Trolle et al. 2014).



743 Figure 4: Example of a bifurcation analysis combined with a structural uncertainty analysis of 744 PCLake in OSIRIS (figure copied from Lischke et al. 2014). It shows the bifurcation points of 745 an average temperate shallow lake - the critical external phosphorus loadings at which the 746 lake switches from a clear state to a turbid state and vice versa - for different model 747 structures, so whether allochtonous terrestrial particulate organic matter (t-POM) is taken 748 into account or not. The turbidity is represented by the average chorophyll-a concentration in 749 the last year of a 30 year run and the t-POM input (only in autumn) equals 8 g dw m⁻² day⁻¹ 750 to mimic leaf fall.



Figure 5: Example of a 1-D scenario analysis for PCDitch performed with DUFLOW. It shows
the duckweed biomass on a summer day in a spatial network of ditches for a reference year
(left) and a 3°C warmer year (right).





Figure 6: Example of a 3-D scenario analysis with PCLake in DELWAQ. It shows preliminary

results of summer algal blooms in the large shallow Chinese lake Taihu, when starting from

760 a clear water state (left) and a turbid state (right).

762

Appendix 1: Implementing PCDitch and PCLake in the frameworks by using DATM

764 Step 1: Building the DATM translator

Framework-specific DATM translators turn essential model information – stored in the database – into an operational implementation of the model in the framework of choice. Essential model information includes the model equations and the information needed to run the model such as initial values for the state variables, parameter values, boundary conditions and runtime options (Mooij et al. 2014). We used Microsoft Excel to store, view and edit DATM information on PCDitch and PCLake and wrote the translators in Visual Basic for Applications (VBA).

772 The translators to GRIND and R were easiest to develop, typically taking a day, as 773 they only dealt with translating the essential model information into the right syntax of the 774 framework language. These two translators produced 'clean' and readable code with no 775 overhead such as declaration statements and integration calls. These extra statements were 776 needed by compiled language frameworks ACSL, OSIRIS, DUFLOW and DELWAQ. 777 Translators for the spatially explicit frameworks DUFLOW and DELWAQ were most time-778 consuming to write, typically taking a week. First, those parts of the model that handle the 779 built-in flow of water and substances (see first term in Eq. 1) needed to be excluded, as flow 780 is managed by the frameworks themselves. Thereafter, the model had to be linked to the 781 hydrodynamic variables covered by the framework. Finally, model state variables that are 782 subjected to flow (e.g. free-floating plants) had to be declared as such in the frameworks. 783 The translators gathered this information from extra fields in the model database.

While developing the translators we experienced difficulties in translating 'dynamic parameters', i.e. parameters that are modified by the model as the simulation proceeds. For example, PCDitch and PCLake store year-to-year variations in phenological parameters that indicate the start of the growing season as such dynamic parameters. For the frameworks ACSL, DUFLOW, OSIRIS and R storing dynamic information as parameters is no problem. In GRIND and DELWAQ, however, we had to use framework-specific constructs to

790 implement dynamic parameters.

791

792 Step 2: Debugging the generated code and checking it at t=0

All frameworks easily picked up syntax errors with the debuggers incorporated in
their compilers or interpreters. This held particularly for integrated development
environments, such as the free C++ environment Code::Blocks (http://www.codeblocks.org/)
which we used for compiling the OSIRIS code.

797 After syntax errors were resolved, we proceeded with checking for initial errors, i.e. 798 errors in the calculation of all identifiers in the model (parameters, initial states, auxiliary 799 variables and derivatives) at t=0, before numerical integration has started. The initial errors 800 that we encountered included missing pairs of parentheses that resulted in an incorrect 801 evaluation of the equations. Debuggers cannot detect such errors in equation logic. We 802 therefore checked the calculated values against known correct output, in our case of the 803 ACSL implementation of the models. Checking for initial errors proved to be a powerful tool. 804 Indeed, at t=0, errors in model equations are not yet propagated and the variables for which 805 values do not match are direct clues to erroneous equations.

806

807 Step 3: Choosing the integrator and setting up the simulation

808 To run the model, the ordinary differential equations (ODE's) of PCLake and PCDitch 809 had to be solved by numerical integration. The choice for an integrator and its step-size are 810 important, as it influences the accuracy of results and model runtime performance. The 811 various frameworks offer a list of different integrators to choose from (Table A1). Highlighted 812 in Table A1 are the integrators that showed the best performances running PCDitch and 813 PCLake in terms of accuracy and runtime in ACSL, GRIND, OSIRIS and R. In general, 814 implicit integrators were more suited than explicit integrators, as PCLake and PCDitch 815 contain stiff equations. Integrators that use a variable time step performed better in terms of 816 runtime (up to an order of magnitude) than the ones that use a fixed time step while 817 maintaining a good accuracy.

818 Model equations are solved differently in the spatially explicit frameworks (DUFLOW 819 and DELWAQ). Here, the ODE's of PCLake and PCDitch are embedded as an extra term in 820 the advection-dispersion equations (see the second term in Eq. 3). These are partial 821 differential equations (PDE's) in time and space that describe the transport of substances, 822 given previously calculated hydrodynamics (flow velocities). To solve these PDE's, 823 DELWAQ has fourteen numerical integration methods to choose from, all with a fixed time 824 step but varying implicitness. DUFLOW has one method of which the fixed time step and the 825 implicitness of the time-integration can be set. For PCDitch, problems with negative state 826 values were avoided by selecting a more implicit time-integration and a smaller time step, at 827 the cost of a longer runtime. Note that in both DUFLOW and DELWAQ, the embedded 828 PCLake or PCDitch term in the advection-dispersion equations (term 2 in Eq. 3) is always 829 evaluated explicitly.

To set up the simulation, some frameworks required additional information next to the framework-specific model code and integrator. DUFLOW and DELWAQ required information on spatial configuration and associated boundary conditions to be defined in the userinterface. Furthermore, all frameworks required forcing functions to represent variable input (e.g. that of temperature and nutrient loading). For some frameworks (DUFLOW and DELWAQ), simulation options such as runtime and integration options, could only be defined in the user-interface and not passed to the framework by the DATM translators.

837

838 Step 4: Dynamic test runs

As is common in dynamic test runs, we experienced runtime errors varying from small deviations from known correct output, to negative values of state variables, or even an early termination of the model run due to a division by zero. However, a proper check against initial errors (see step 2) usually prevented most runtime errors. Model implementation in hydrodynamic frameworks (e.g. DELWAQ) produced an extra type of runtime error related to incorrect communication between model and framework on hydrodynamics and boundary conditions. We identified and corrected these errors by

846 comparing the water and nutrient balance for a single-cell model implementation in

B47 DELWAQ with a 0-D control model. In our case this was the OSIRIS-implementation of themodels.

o4o models.

- 849 Once runtime errors were solved, dynamic test runs allowed testing framework
- 850 performance, in terms of accuracy and runtime. Besides the inevitable small deviations of
- numerical origin, all frameworks that we tested produced the same output.

Table A1. Available solvers per framework. The solvers of ACSL, OSIRIS, R and GRIND apply to ODE's, whereas the solvers of DELWAQ and DUFLOW deal with PDE's. In bold are the solvers that we preferred based on their performance in terms of numerical error and runtime.

Framework	Solvers
ACSL ¹	Euler, rk2, rk4, rk2f, rk5f , Adams-Moulton, bdf (Gear's method)
GRIND	Euler ² , rk4 ² , ode45 ² , ode23, ode113, ode15s, ode23s, ode23t, ode23tb
OSIRIS	Euler, rk4, rk45ck
R ³	Euler, rk2, rk4, rk23, rk23bs, rk34f, rk45f, rk45ck, rk45e, rk45dp6, rk45dp7,
	rk78dp, rk78f, ode23, ode45, Isoda, Isode, Isodes, Isodar, vode, daspk,
	radau, bdf, bdf_d, Adams, impAdams, impAdams_d, iteration
DELWAQ ⁴	upwind scheme (US), second order Runge-Kutta, Lax Wendroff method,
	alternating direction implicit method, flux-corrected transport scheme (FCTS),
	implicit US with direct solver, implicit US with iterative solver, horizontal: US
	and vertical: implicit in time and central discretisation (ITCD), horizontal:
	FCTS and vertical: ITCD, horizontal: US and vertical: implicit in time and
	upwind discretisation (ITUD), horizontal: FCTS and vertical: ITUD, horizontal:
	implicit US and vertically: centrally discretised with iterative solver, ADI
	scheme for 3D models with central discretization in the vertical, ADI scheme
	for 3D models with upwind discretization in the vert., local-theta FCTS
	in a list set such all set set set

DUFLOW⁵ implicit scheme with direct solver

¹ Mitchell & Gauthier Associates (1995), ² Also available when the model is compiled using
C++, ³ Using R package 'deSolve' (Soetaert et al. 2010), ⁴ Deltares (2013), ⁵ Stowa &
MX.Systems (2004)