

Dear Referee,

Thank you so much for reviewing our paper for a second time.

The manuscript will be, therefore, modified to consider your comments. In the following, a point-by-point response to your comments will be presented.

## Point-by-Point response

Yasser Hamdi

The corrections made by the authors improved the presentation of the results (by specifying the details of the implementation for instance), and enriched the discussion. I thank the authors for taking into account my recommendations. Yet, there are some residual moderate corrections that should be tackled before publication:

- The authors clearly state their research question in the abstract, lines 22-23 “The question we are trying to answer in this paper is then the coincidence and dependency essential for a combined tide and SS hazard analysis”, but they only give partial answers to it by highlighting the differences of the MSS-based with the SSS-based approach. Some elements of the conclusions could be used in the abstract to clarify this aspect. As far as I understand the conclusions, the authors outline the difference between a procedure using MSS and another one using SSS, and recommend a copula-based dependence modelling to overcome the MSS-induced bias. If correct, this could be better highlighted in the abstract.

Authors’ response: Yes indeed, a bias is introduced in the MSS based procedure comparing to the direct statistics on extreme sea levels and this bias is more important for high return periods. The assessment of the risk using the MSS will be more appropriate if a coincidence probability concept is used. The other solution is the use of copulas to consider the dependence structure (SSs ~ high tide  $\pm$  6 hours). We agree with the reviewer that it is an interesting point and must be also presented in the abstract. The following two sentences are now added to the abstract:

“ The results brought to light a bias in the MSS based procedure comparing to the direct statistics on SLs and this bias is more important for high return periods. It was also concluded that an appropriate coincidence probability concept, considering the dependence structure between SSs, is needed for a better assessment of the risk using the MSS. ”

- The title suggests that the authors propose a modelling approach of the coincidence, but the conclusion clearly state that (lines 455-456): “But without properly tackling the probability of coincidence concept ...”, and the authors propose some modelling recommendations (for instance based on copula) - Sect. 6. The title should better reflect this aspect, for instance: “Modelling dependence and coincidence of storm surges and high-tide: Methodology, Discussion and Recommendations based on a simplified case study in Le Havre (France).”

Authors’ response: Right, the probability of coincidence is presented in the paper as a recommendation. The following title is now used:

“Modelling dependence and coincidence of storm surges and high-tide: Methodology, Discussion and Recommendations based on a simplified case study in Le Havre (France).”

- The authors highlight the absence of correlation between high tide and SSS (or MSS) by analyzing the Spearman’s correlation coefficients (Table 2). They draw their conclusion on the low order of magnitude (line 343): I recommend deriving the p-value to support the statistical non-significance. Besides, I recommend analyzing also the Kendall’s coefficients to have another proxy of dependence (Spearman’s coefficients only correspond to one facet of dependence).

Authors' response: Yes indeed, to determine if a correlation between the variables is significant or not, we need to conduct a Pearson correlation test and compare the p-value to a significance level. In general, a significance level of 0.05 gives good results. This value of  $\alpha$  indicates that the risk of concluding that there is a correlation when in reality there is none is 5%. As a matter of fact, the p-value is nothing other than the probability that the correlation coefficient is significantly different from 0. However, the Pearson coefficients are very close to zero for the SSS and MSS variables, and a zero coefficient indicates that there is no linear relationship, whatever the p-value. A p-value is presented for each variable in Table 4. As Spearman's coefficients only correspond to one facet of dependence and to better analyse the association between the SSs and high-tide, the Kendall's correlation coefficient is used, as well. It is often of interest in data analysis and methodological research and similar to Spearman's correlation coefficient, it is designed to capture the association between two variables. Results of the Kendall's tau test, also presented in Table 4, also support the statistical significance of non-dependence between SSs and tide.

This paragraph is now added to the section 5 (in the last paragraph). Table 4 was also updated with p-values and Kendall's tau results.

- line 343: 'independents' should be 'independent'

Authors' response: OK. corrected

- High et al. (2016) should be Haigh et al. (2016).

Authors' response: OK. corrected

- Figure 4 - top : what is the time series indicated by brown lines ?

Authors' response: it is the superposition of the two colors green and red.

1 ~~Modelling dependence and coincidence of storm surges and high~~  
2 ~~tide: Methodology and simplified case study in Le Havre~~  
3 ~~(France)~~ Modelling dependence and coincidence of storm surges  
4 and high-tide: Methodology, discussion and recommendations  
5 based on a simplified case study in Le Havre (France)  
6

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12 **Abstract.** Coastal facilities such as nuclear power plants (NPPs) have to be designed to withstand extreme weather  
13 conditions and must, in particular, be protected against coastal floods because it is the most important source of  
14 coastal lowlands inundations. Indeed, considering the combination of tide and extreme storm surges (SSs) is a key  
15 issue in the evaluation of the risk associated to coastal flooding hazard. Most existing studies are generally based  
16 on the assumption that high tides and extreme SSs are independent. While there are several approaches to analyze  
17 and characterize coastal flooding hazard with either extreme SSs or sea levels, only few studies propose and  
18 compare several approaches combining the tide density with the SS variable. Thus this study aims to develop a  
19 method for modelling dependence and coincidence of SSs and high tide. In this work, we have used existing  
20 methods for tide and SS combination and tried to improve the results by proposing a new alternative approach  
21 while showing the limitations and advantages of each method. Indeed, in order to estimate extreme sea levels, the  
22 classic joint probability method (JPM) is used by making use of a convolution between tide and the skew storm  
23 surge (SSS). Another statistical indirect analysis using the maximum instantaneous storm surge (MSS) is proposed  
24 in this paper as an alternative to the first method with the SSS variable. A direct frequency analysis using the  
25 extreme total sea level is also used as a reference method. The question we are trying to answer in this paper is  
26 then the coincidence and dependency essential for a combined tide and SS hazard analysis. The results brought to  
27 light a bias in the MSS based procedure comparing to the direct statistics on SLs and this bias is more important  
28 for high return periods. It was also concluded that an appropriate coincidence probability concept, considering the  
29 dependence structure between SSs, is needed for a better assessment of the risk using the MSS. The city of Le  
30 Havre in France was used as a case study. Overall, the example has shown that the return levels (RLs) estimates  
31 using the MSS variable are quite different from those obtained with of the method using the SSSs, with acceptable  
32 uncertainty. Furthermore, the shape parameter is negative form all the methods with a much heavier tail when the  
33 SSS and the extreme sea levels (ESLs) are used as variables of interest.

34 **Key-words:** Coastal flooding, Combination, Joint Probability Method, Convolution, Dependence, Coincidence

35 **1. Introduction**

36 Like any other urban facilities, Nuclear Power Plants (NPPs) can be subject to external influences and aggressions  
37 such as extreme environmental events (river and/or marine flooding, heat spells, etc.). Both nuclear and urban  
38 facilities have to be designed to withstand extreme weather conditions. During the last few decades, France has  
39 experienced several violent storms (the great storm of 1987, Lothar and Martin cyclone in 1999, Klaus in 2009 and  
40 Xynthia in 2010, for instance) that gave rise to exceptional SSs. Many coastal facilities was partially or completely  
41 flooded when storm Martin struck the French coast in 1999. A combination of an exceptional SS, of a high tide  
42 and high waves induced by strong winds led to the overflow of many dikes which were not designed for such a  
43 concomitance of events. In the nuclear safety field for instance, a guide to protection, including some fundamental  
44 changes in the assessment of flood risks, has therefore been produced by the Nuclear Safety Authority (ASN,  
45 2013). However, to be conservative, approaches used in the guide are deterministic which do not take into account  
46 all the local specificities of each site. The safety demonstration and protections are periodically reviewed to ensure  
47 compliance with the increased safety requirements. The present work could be used to enrich safety verification  
48 approaches, by proposing other approaches and confronting them to the reference method currently used in the  
49 guide. To supplement knowledge which can be acquired from the deterministic method, the probabilistic approach  
50 has been identified as an effective tool for assessing risk associated with hazards as well as for estimating  
51 uncertainties.

52 The first probabilistic study in the nuclear safety field was conducted in the United States in 1975 (US-NRC,  
53 1975). This report focused on estimating the probability of occurrence of meltdown accidents with associated  
54 radiological consequences. Currently, probabilistic approaches are applied in several fields such as medicine,  
55 chemical industry, insurance and aeronautics. Many studies have already been conducted for the seismic hazard  
56 (IAEA, 1993; Beauval, 2003; Gupta, 2007), the tsunami hazard (IRSN, 2015), and other climatic hazards such as  
57 tornadoes (US-NRC, 2007). There are not many probabilistic studies yet in the fields of climate and  
58 hydrometeorology, as it is an approach barely used. In fact, very few researches and developments are explicitly  
59 referred by their authors as conclusive and operational. Probabilistic Flood Hazard Assessment (PFHA) is  
60 identified by Bensi and Kanney (2015) as a first step in a Probabilistic Risk Assessment (PRA). According to the  
61 authors, it is an evaluation of the probabilities that one or more parameters representing the severity of the external  
62 flood (water level, duration, and associated effects) are exceeded in a site of interest. Also, the authors discuss the  
63 joint probability method (JPM) as an alternative to existing deterministic and statistical methods such as the  
64 Empirical Simulation Technique (EST). Kügel (2013) proposed a methodology for characterizing the external  
65 flood hazard for nuclear sites located alongside rivers and the articulation of this Hazard study with a flooding  
66 Probabilistic Safety Assessment (PSA).

67 It is a common belief today that the probability of failure, over an infrastructure lifetime is one of the most  
68 important pieces of information an engineer can communicate. The estimation of the probability of exceeding an  
69 extreme event should be based on the combination of all flood sources (e.g. Pluvial, fluvial and coastal floods)  
70 which are most often dependent because they are induced by the same storm. Mostly, a flood phenomenon can be  
71 characterized by several explanatory variables, some of which are correlated. The problem of the surge-tide  
72 interactions has been addressed in the literature for many regions and with different approaches (Coles and Tawn,  
73 2005; Gouldby et al., 2014; Pirazzoli, 2007; Idier et al., 2012; Idier et al., 2019). It was shown that tide–surge  
74 interactions can be relevant in several regions. The tide–surge interactions at the Bay of Bengal (corresponding to  
75 the effect of the tide on atmospheric surge and vice versa) were analyzed by Johns et al., (1985) and Krien et al.,

76 (2017). They showed that tide–surge interactions in shallow areas of this large deltaic zone are in the range  $\pm 0.6\text{m}$   
77 occurred at a maximum of 1 to 2 hours after low tide. Similar results were obtained by Johns et al. (1985), Antony  
78 and Unnikrishnan (2013) and more recently Hussain and Tajima (2017). Focusing on the English channel, Idier et  
79 al. (2012) used shallow water model to make surge computations with and without tide for two selected events  
80 (November 2007 North Sea and March 2008 Atlantic storms). The authors concluded that the instantaneous tide–  
81 surge interaction are significant in the eastern half of the English Channel, reaching values of 74 cm in the Dover  
82 Strait, which is about half of maximal storm surges induced by the same events. They also concluded that Skew  
83 surges are tide-dependent, with negligible values (less than 5 cm) over a large portion of the English Channel, but  
84 reaching several tens of centimeters in some locations such as the Isle of Wight and Dover Strait. More recently,  
85 Idier et al. (2019) have investigated the interactions between the sea level components (sea level rise, tides, storm  
86 surges, etc.) and the tide effect on atmospheric storm surges is among the main interactions investigated in their  
87 review. The authors stated that the studies, and other ones, converge to highlight that tide–surge interactions can  
88 produce tens of centimeters of water level at the coast.

89 On the other hand, there are some phenomena which are described by other explanatory phenomena. The case of  
90 multi-components phenomena, that will receive our attention in the present paper, is the coastal flooding which is  
91 a combination of tides with SSSs. Indeed, the SSS is one of the main drivers of coastal floods. It is an abnormal rise  
92 of water generated by a storm (low atmospheric pressure and strong winds), over and above the predicted tide. It  
93 should be noted that the effect of waves (runup and setup) on total water level is not discussed in the present paper.  
94 Extreme storms can produce high sea levels, especially when they coincide with high tide. The skew storm surge  
95 SSS is a sea level component which is often considered as the fundamental input or the quantity of interest for  
96 statistical investigations of coastal hazards. It is the difference between the highest observed level and the highest  
97 predicted one, for a same high tide. These maximum levels can occur at slightly different times.

98 As more than one explanatory variable are often used in a PFHA and in case these variables are dependent, the  
99 dependency structure must be modeled and a consistent theoretical framework must be introduced for the  
100 calculation of the return periods and design quantiles with multivariate analysis based on Copulas (e.g. Salvadori  
101 et al., 2011). Indeed, numerous studies have shown that, in case of multivariate hazards, a univariate frequency  
102 analysis does not allow to estimate in a complete way the probability of occurrence of an extreme event (Chebana  
103 and Ouarda, 2011; Hamdi et al., 2016). According to Salvadori and De Michele (2004), modelling the dependency  
104 allows a better understanding of the hazard and avoids under/over-estimating the risk. Unsurprisingly, some ideas  
105 have been proposed in the literature for combining tides and SSSs and to help address such an important issue. JPM  
106 is an indirect method that made an improvement in addressing the main limitations of the direct methods (e.g. the  
107 annual maxima method (AMM) and the r-largest method (RLM)) (Haigh et al., 2010). Several studies refer to the  
108 JPM for the probabilistic characterization of storms (Batstone et al., 2013; Haigh et al., 2010; Pugh and Vassie,  
109 1978; USACE, 2015). Tawn and Vassie (1989) proposed a Revised JPM (RJPM) in which the distribution of  
110 surges is composed by a left tail defined by an empirical method and a right tail defined by frequency analysis.  
111 Dixon and Tawn (1994) made some modifications on the Revised JPM and proposed a new model to take into  
112 account the interaction between instantaneous SSS and tide. Recently, Haigh et al. (2010) showed the advantages of  
113 indirect methods (i.e. JPM, Revised JPM) compared to direct ones (i.e. AMM and RLM). More recently,  
114 Kergadallan et al. (2014) proposed an extension of the model proposed by Dixon and Tawn (1994) using skew  
115 storm surges (SSSs) at 19 French harbours along the Atlantic and English Channel coasts of France. The authors

116 have used two different approaches (the seasonal dependence and the interaction between SSs and tides) to study  
117 the dependence of the SSs on the tides with three methods (the seasonal approach, Dixon and Tawn (1994) model  
118 and the revisited Dixon and Tawn model). It was concluded that the interaction between SSSs and high tides affect  
119 more significantly the results than the seasonal dependence for more than one-half of the harbours.

120 Some other studies have been proposed in the literature to tackle the PFHA. The most important contribution  
121 proposes two methods. The first estimates extreme sea levels (ESLs) with the JPM (Pugh and Vassie, 1980).  
122 Indeed, this approach combines separated frequency distributions for the tide (usually deterministic and exact) and  
123 the SS (frequency analysis based on the extreme value theory). It is a calculation of the convolution based on the  
124 tidal levels density function and of a distribution function of SSs. Duluc et al., (2012) have shown that the quality  
125 of the results from this convolution approach for small return periods is questionable. The second procedure uses  
126 the data of observed maximum water levels (Chen et al., 2014; Haigh et al., 2014; Huang et al., 2008). This  
127 approach was recommended by FEMA's guideline (FEMA, 2004) for coastal flood mapping, in which the GEV  
128 model is recommended to conduct the frequency analysis of extreme water levels, if long-term datasets are  
129 available. Based on the regional observations, the process of estimation of extreme water levels uses an adequate  
130 frequency analysis model to estimate the distribution parameters, the desired return levels (RLs) and associated  
131 confidence intervals.

132 Overall, our goal is to build on the approaches and developments proposed in the literature and revive the debate  
133 as to how researchers and engineers can combine tide with SS to estimate extreme sea levels. This goal is in line  
134 with the recent literature (e.g. Idier et al., 2012, Kergadallan et al., 2014) challenging the use of the SSS and  
135 clearly demonstrates the importance of using the maximum instantaneous surge (MSS) instead. In order to achieve  
136 this goal, a third fitting procedure to estimate extreme sea levels using the MSS between two consecutive high  
137 tides is introduced with an application so that it can be compared with the two first procedures. Mazas et al.,  
138 (2014) proposed a review of tide-surge interaction methods and applied a POT frequency model (with the GPD  
139 and Poisson distribution functions) to the family of JPM-type approaches for determining extreme sea level values  
140 in a single case study (Brest). The authors focused on the use of a mixture model for the surge component, which  
141 allows probabilities to be quantified for the entire range of sea level values, not just for the extreme ones, which is  
142 not the case here in the present paper.

143 The paper is organized as follows. The section 2 takes up the two fitting procedures proposed in the literature (the  
144 JPM with a convolution between tides and SSSs and the frequency analysis directly on sea levels) and proposes a  
145 new one based on the convolution between tides and MSSs. In section 3, the fitting procedures are applied on the  
146 observed and predicted sea levels at the Le Havre tide gauge in France used as a case study. One of the most  
147 important features of this case study is the fact that the lower parts of Le Havre city are likely to be flooded by  
148 coastal floods and that the region has experienced important storms during the last few decades.

## 149 **2. Methods**

150 Tide and SSs are usually the subject of a statistical study to determine the probability of exceeding the water level  
151 cumulating the two phenomena. Indeed, the SS is the main driver of coastal flood events. It is an abnormal rise of  
152 water generated by a storm, over and above the predicted tide. As it would be analyzed later in the discussion

153 section, the dependency, in an extreme value context, is analyzed but not considered to combine the phenomena in  
154 the present work. Indeed, as mentioned in the introductory section and as it will be discussed later in this paper,  
155 extreme levels such as MSSs and high tides may be only very weakly dependent.

156 On the other hand, it is commonly known that the tidal signals can be predicted, and are not aleatory like the SSs.  
157 What is somewhat odd in the present work is that one thus seeks to combine a distribution function of random  
158 variable with a density of tide which is deterministic. In order to estimate extreme sea levels, a JPM is used by  
159 making use of a convolution between tide and SSs. So the question that arises here is which variable of interest  
160 can be used to better characterize coastal flooding? Three variables are then proposed: (i) the SSS; (ii) the MSS  
161 and (iii) the extreme sea level. The theoretical basis for the fitting procedures using these variables is addressed in  
162 the following subsections.

163 Relative to some chosen datum, each hourly observed sea level  $Z(t)$ , may be considered as the sum of its tide  $X(t)$   
164 and storm surge component  $Y(t)$ , i.e.:

$$165 \quad Z(t) = X(t) + Y(t) \quad (1)$$

166 Thus if the probability density functions of the tidal and surge components are  $f_X(x)$  and  $f_Y(y)$  respectively then  
167 the probability density function  $f(z)$  of  $z$ , under the assumption that the tide and surge components are  
168 independent, is:

$$169 \quad f_Z(z) = \int_{-\infty}^{+\infty} f_X(x) \times f_Y(z - x) dx \quad (2)$$

170 As it can be seen in equation 2, the dependence on time,  $t$ , is omitted when replacing  $X(t)$  by  $X$ ,  $Y(t)$  by  $Y$ , and  
171  $Z(t)$  by  $Z$ . This implies a stationarity assumption for the involved time series. The hourly SS is often considered  
172 as a stationary stochastic process, since meteorological and seasonal effects give rise to series of SSs randomly  
173 distributed in time, but this is not the case of the hourly theoretical tide signals. It should also be noted that for the  
174 case Le Havre the residual part as the surges is not the only one and despite the fact that it is the dominant  
175 component, the stochastic signal also contains the fluvial effects.

## 176 **2.1 Joint SSS - tide probabilistic method**

177 This method is based on the decomposition of the sea level into a sum of two contributions: the tide which is  
178 evaluated theoretically and the aleatory component SS obtained by subtracting the predicted tide from the  
179 observed sea level. Extreme storms can produce high sea levels, especially when it occurs simultaneously with  
180 high tide. The SSS is a sea level component which is often considered as the fundamental input for statistical  
181 investigations of coastal hazards. It is defined as the difference between two observed and predicted maximums  
182 and is not impacted by the shift of the two signals which may be biased (see figure 1). As shown in the left panel  
183 of figure 2, the SSS is defined herein as the difference between the highest observed level and the highest  
184 predicted one, for a same high tide (see equations 1 and 2). Further noteworthy features of SSSs are its occurrence  
185 with a high tide. Indeed, a SSS occurring with a high tide is likely to induce a high sea level. Thus, for safety  
186 requirements, SSS is the most often used in the literature Kergadallan et al. (2014).

187 Still, even if this procedure uses the suitable variable of interest, it has its limitations. Indeed, it is not uncommon  
188 that the MSS, which can occur randomly somewhere between two consecutive tides, is greater than the SSS.

189 Widening the window around the high tide, in which extreme SSs are extracted, could improve frequency  
190 estimation of extreme sea levels. When this window is maximum (12 hours, for instance), the variable of interest  
191 naturally becomes the MSS. Moreover, it was demonstrated in the literature that the tide and SSS interaction at  
192 high tide cannot be neglected (Kergadallan et al., 2014).

## 193 **2.2 Joint MSS - tide probabilistic method**

194 The right panel of figure 2 illustrates the case of an instantaneous SS signal, the variables would be the MSS and  
195 the high tide  $M_n$ . As mentioned in the previous section, the MSS can occur randomly somewhere in a tide cycle.  
196 One of the most important features of MSS is that it is more informative than the SSS. Indeed, the MSS covers the  
197 whole instantaneous SS signal. This feature makes the MSS a variable particularly useful for carrying out a PFHA  
198 exploring the entire tidal signal, not only the high tide.

## 199 **2.3 Inference with the ESL: the reference method**

200 For comparison purposes, we also analyzed sea levels signals for which we focused our attention on the frequency  
201 analysis on extreme sea levels without decomposing them into tides and surges. This yields to direct statistics and  
202 estimates of the RLs without combining tides and surges. The intent of this analysis is only to illustrate and obtain  
203 results that can serve as a reference for the comparison of the joint probability procedures. The maximum sea level  
204 between 2 high tide values is the variable of interest used for this reference procedure.

## 205 **2.4 The sampling method**

206 The Peaks-Over-Threshold (POT) sampling method is used to conduct the frequency analyses in the present work.  
207 Commonly considered as an alternative to the annual maxima method, the POT method models the peaks  
208 exceeding a relatively high threshold. The distribution of these peaks converges to the Generalized Pareto  
209 Distribution (GPD) theoretical distribution. In addition, the threshold leads to a sample more representative of  
210 extreme events (Coles, 2001). However, the threshold selection is subjective and an optimal threshold is difficult  
211 to obtain. Indeed, a too low threshold can introduce a bias in the estimation because some observations may not be  
212 extreme data and this violates the principle of the extreme value theory. On the other hand, the use of a too high  
213 threshold reduces the sample size (Hamdi et al., 2014).

214 On the other hand, all the simulations were carried out within the R environment (open source software for  
215 statistical computing: <http://www.r-project.org/>). The SeaLev library, developed by the French Institute for  
216 Radiological Protection and Nuclear Safety (IRSN), was used for the standard approach involving the convolution  
217 of the probability density functions of the tidal and surge heights to obtain the distribution of total sea levels. The  
218 frequency analyses were performed with the Renext library also developed by IRSN (IRSN and Alpstat, 2013).  
219 The Renext package was specifically developed for flood frequency analyses using the Peaks-Over-Threshold  
220 (POT) method.

## 221 **3 Case study and data**



222 The city of Le Havre is an urban city in the Seine-Maritime department, on the English Channel coast in  
223 Normandy (France). It is a major French city located in northwestern France. A map showing the location of the  
224 Le Havre city in France can be found in figure 3. The name Le Havre means "the harbour" or "the port". The port  
225 of Le Havre is, moreover, among the largest in France. For these reasons, the city of Le Havre remains deeply  
226 influenced by its maritime traditions.

227 Due to its location on the coast of the Channel, the climate of Le Havre is temperate oceanic. Days without wind  
228 are rare. There are maritime influences throughout the year. According to the meteorological records, precipitation  
229 is distributed throughout the year, with a maximum in autumn and winter. The months of June and July are  
230 marked by some relatively extreme storms on average 2 days per month. One of the characteristics of the region is  
231 the high variability of the temperature, even during the day. The prevailing winds are from north-northeast for  
232 breezes and, from the southwest sector for strong winds.

233 The joint tide-surge probability and the frequency analysis of extreme sea levels are performed on the city of Le  
234 Havre. The 1971-2015 observed and predicted hourly sea levels recorded at the port of Le Havre were provided by  
235 the French Oceanographic Service (SHOM - Service Hydrographique et Océanographique de la Marine). Figure 4  
236 shows the sea level time series of Le Havre, as well as the studied extreme SSSs (SSSs and MSSs). One of the most  
237 important features of Le Havre is the fact that it is subject to marine submersions and instabilities of coastal cliffs  
238 (Elineau et al., 2013; Elineau et al., 2010; Maspataud et al., 2016). In particular, the lower part of the city (Saint-  
239 François district, for instance) is likely to be flooded by marine and pluvial floods. Data characteristics are shown  
240 in the table 1. These data were first processed to keep only common periods containing a minimum of gaps. The  
241 choice of the variables to be probabilized is done at this stage.

#### 242 **4. Results**

243 Since we need to get comparable annual rates of extreme sea level events, the POT threshold selection process has  
244 been adapted to meet this criterion and the thresholds are, even though, checked regarding the stability graphs of  
245 the GPD parameters estimated with the maximum likelihood method. The POT model characteristics (threshold  
246 and associated average number of events per year) are presented in Table 2. The stability graphs for threshold  
247 selection are presented in Figure 5.

248 The main results of the joint surge-tide probability method, with the SSS and MSS based fitting procedures, and  
249 the results of the direct frequency analysis of the extreme sea levels as well, with all the diagnostics are presented  
250 in terms of RL plots, estimates of the quantiles of interest and associated 95% confidence intervals. In these  
251 results, the main focus was set to the 10-, 50-, 100- and 1000-year sea level RLs. Prior to the application of the  
252 JPM, the SSSs and MSSs are calculated first from observed and predicted sea levels. The results of the application  
253 on the Le Havre are summarized in table 3 and presented in figure 6.

254 The RL estimates obtained with the MSS based convolution are quite different from those of the one based on  
255 SSSs. The results of the calculation of confidence intervals (with the delta method) are presented with transparent  
256 polygons in figure 6 and in table 3 as well. As it can be noticed, the confidence intervals are relatively narrow.  
257 Indeed, the relative width of the intervals around the 1000-year RL obtained with reference method, did not exceed  
258 12%. Better yet, the confidence intervals are narrower when using the joint probability procedures. It is interesting

259 to note that the delta method (Ver Hoef, 2012) is a classic technique in statistics for computing confidence  
260 intervals for functions of maximum-likelihood estimates. The variance of RL estimates are calculated using an  
261 asymptotic approximation to the normal distribution. Furthermore, it can be seen in figure 6 that for a given RL,  
262 the return period given by the MSSs-based procedure is much lower than that given by the one based on the SSSs.  
263 The RLs are thus more frequently (i.e. on average 10 times more frequently) exceeded randomly in a tidal cycle  
264 (i.e. as the MSS can occur randomly somewhere inside a tidal cycle) than at the high tide moment (i.e. if we  
265 suppose that SSS often occurs at the high tide moment).  
266 It is noteworthy that the shape parameter  $\xi$  of the General Pareto Distribution (GPD) is negative for all the cases  
267 (i.e.  $\xi = -0.2$ ;  $\xi = -0.07$  and  $\xi = -0.12$  for the SSS, MSS and ESL based fitting procedures, respectively).  
268 This parameter governs the tail behavior of the GPD. The right tail of the distribution is much heavier for the  
269 procedures using SSSs and the ESLs than for the one using MSSs.

## 270 **5 Discussion**

271 To objectively evaluate the merits and shortcomings of each of the methods described in section 2, the associated  
272 assumptions must be analyzed first. The JPM is developed under the assumption of independence between the  
273 tidal signal and SSs. Tawn and Vassie (1989) found that this assumption was false. Considering that this  
274 assumption may be true under certain circumstances as proved by William et al. (2016) for the largest mid-latitude  
275 storm surges and the corresponding tide. A tendency to overestimate sea levels, due to the fact that the correlation  
276 between tide SSs has been ignored, was recognized in the literature (Pugh and Vassie, 1978, 1980; Walden et al.,  
277 1982). However, it should be noticed that extreme levels such as the MSSs may be only very weakly dependent  
278 with high tides. This constitutes a distinctive feature and advantage of the MSS based fitting procedure introduced  
279 in the present paper. It is a major point of differentiation between the joint surge-tide probability procedures  
280 described in sections 2. Furthermore, the hourly theoretical tides are in utmost cases considered as a realization of  
281 stationary process. This assumption is the most critical one since sea levels are highly non-stationary due to the  
282 storm surge. As previously argued to overcome this limitation, the variability arises from the SSs which can be  
283 considered as stationary over the storms season for instance. For this argument to be less subjective, most high  
284 tides are similar in term of their value and must be lower than the SS variation in extreme events.

285 The question one can ask is how to improve the modelling in such a way that the bias between the procedures  
286 using SSSs and MSSs and the reference one is reduced as far as possible? Indeed, as depicted in figure 6, the  
287 second procedure overestimates extreme sea levels for all the return periods (a maximizing envelope). The RLs  
288 estimates for MSS based procedure are about 50 to 60 cm higher than those obtained when the SSS are used. The  
289 difference between the upper and middle curves increase as the return period goes up. The difference is high for  
290 high return periods. Inversely, the difference between the lower and middle curves increase as the return period  
291 goes down. The difference is significant for lower return periods. It is noteworthy that the middle curve is  
292 supposed to represent the RLs of reference. An objective answer to our question cannot in any case suggest a  
293 modification in the reference method. Two methodological issues could provide us with solutions and answers to  
294 the question. First, the dependence structure that exists between the high tide and the extreme SSs around the high  
295 tide could be modelled. Extreme SSs one hour before the high tide, at the time of the high tide and one hour after

296 can be used. A larger window can likewise be used to consider the SSs around the high tide in a multivariate  
297 context.

298 A visual inspection with the scatter graphs and the Spearman's Rho numerical criteria have been used to measure  
299 the statistical dependence between storm surges and tide at the moment of the high tide and around it ( $\pm 1$  hour).  
300 This is useful when modeling the coincidence of the high tide with extreme storm surges, for instance. The  
301 Multivariate frequency analysis consists in studying the dependence structure of two or more variables through a  
302 function that depends on their marginal distribution functions. The multivariate theory is based on the  
303 mathematical concept of copula (Sklar, 1959), which allows linking the distributions of the variables according to  
304 their degree of dependence. More details can be found in (Salvadori and De Michele, 2004; Nelsen, 2006). A  
305 copula-based approach may be used to consider this dependence. In the case of a copula of sea levels, no  
306 convolution is needed. The convolution of SSs distribution with a density of tide permits to obtain a distribution of  
307 sea levels. This latter solution is proposed herein as an alternative to the multivariate analysis using a copula.

308  
309 The figure 7 shows the scatter graphs that provide a visual information about the dependence between the high tide  
310 and the other variables (SSS, MSS and ESL). It can be concluded that the dependence with the two storm surge  
311 variables SSS and MSS is weak and sufficiently low to consider the variables statistically independent\*. This  
312 finding is supported by the Spearman's Rho coefficients and associated p-values are presented in Table 4. Indeed,  
313 to determine if a correlation between the variables is significant or not, we need to conduct a Pearson correlation  
314 test and compare the p-value to a significance level. In general, a significance level of 0.05 gives good results. This  
315 value of  $\alpha$  indicates that the risk of concluding that there is a correlation when in reality there is none is 5%. As a  
316 matter of fact, the p-value is nothing other than the probability that the correlation coefficient is significantly  
317 different from 0. However, the Pearson coefficients are very close to zero for the SSS and MSS variables, and a  
318 zero coefficient indicates that there is no linear dependence, whatever the p-value. A p-value is presented for each  
319 variable in Table 4. As Spearman's coefficients only correspond to one facet of dependence and to better analyse  
320 the association between the SSs and high-tide, the Kendall's correlation coefficient is used, as well. It is often of  
321 interest in data analysis and methodological research and similar to Spearman's correlation coefficient, it is  
322 designed to capture the association between two variables. Results of the Kandall's tau test, also presented in  
323 Table 4, also support the statistical significance of non-dependence between SSs and tide. The two sea level  
324 components (high tide and extreme SSs) are then considered as independent random variables and the distribution  
325 of the total sea level can be determined by convolution. Otherwise, a multivariate analysis based on the use of the  
326 copulas theory can be used.

## 327 **6. Further discussion**

328 As show in Figure 6, RLs obtained with the joint MSS-tide method are always higher than those using SSS. This is  
329 consistent with the fact that the convolution process based on MSS uses only high water values for the tide density  
330 (as it selects the maximum value of instantaneous SSs every 12 hours) and since MSS is always greater than or  
331 equal to SSS. It is then logical to consider that the joint MSS-tide method is more conservative than the SSS based  
332 one. As expected, figure 4 shows that ESL events at the right tail of the distribution, represented by the middle  
333 curve, tend to be close to high SSS RLs which are dominated by the high tide. The results of this procedure

334 confirm the general finding highlighted in the literature (Fortunato et al., 2016; Haigh et al., 2016) that the return  
335 level estimations obtained with the convolution tide-SSS are not adapted up to a certain return period (100 years in  
336 the case of Le Havre). To overcome this problem, one can use the joint tide-MSS convolution method. Another  
337 solution is to use an empirical method to define the left tail of the distribution and an extreme values analysis for  
338 the right tail as stated by Tawn and Vassie (1989).

339 On the other hand, the current practices and statistical approaches to characterize the coastal flooding hazard by  
340 estimating extreme storm surges and sea levels still have some weaknesses. Indeed, the combination of the tide  
341 and the storm surge do not take into account several scenarios in particular those with a time-lag where the tide  
342 and the storm surge could give likewise extreme sea levels. The choice of variables (high tide, SSSs, MSS, etc.)  
343 would be a decisive step and an integral part of the logic behind the idea of combining the two phenomena.  
344 Interestingly, these variables could also include other explanatory variables such as the time-lag between the two  
345 phenomena (tide and SS). This time-lag would be an additional variable and it is defined as the difference of time  
346 of occurrence of the second variable with respect to the first (e.g. time between a maximum storm surge and a high  
347 tide).

## 348 **6.1 coincidence probability concept**

349 Our interest to the probability of coincidence comes from our belief that a bias is introduced with the joint-MSS  
350 convolution because it does not take into account the time difference between the maximum instantaneous SS and  
351 the high tide. A probability of coincidence (i.e. the chance that a MSS occurs at the same time with high tide) can  
352 be used to better characterize the extreme sea levels using the MSS. In the present paper, we are only interested in  
353 the concept of the coincidence probability and the statistical dependence between MSS and tide at the moment of  
354 the high tide and around it ( $\pm 6$  hours). An appropriate coincidence probability concept would then allow to better  
355 estimate the probabilities and thus reduce the bias and bring the RLs closer to those obtained by the reference  
356 method.

357 Let  $\Delta$  be the time-lag between the high tide and the MSSs in each tide cycle. When considering coincidence, an  
358 additional hazard curve, associated to the variable  $\Delta$  can be built. The time-lag variable  $\Delta$ , which would allow us to  
359 compute a probability of coincidence, could be involved in a multivariate frequency analysis to consider the  
360 dependence structure between the variables. It is also interesting to note that the probability of coincidence would  
361 make it possible to conclude if the MSSs occur randomly in a tide cycle or not. The work must be performed for  
362 many coastal systems with different physical properties to conclude whether or not there is a systematic temporal  
363 dependence, and whether or not the extreme sea levels are overestimated if this is indeed the case.

364 As illustrated in the right panel of figure 2 the MSS can occur randomly somewhere around the high tide  $M_n$ . The  
365 time difference between the MSS and the high tide is random as well. It is therefore quite legitimate to study it  
366 with a frequency analysis method. Then a coincidence probability concept can be drawn as follows:

- 367 • Extract an independent sample of  $\Delta$
- 368 • Fit this sample with the appropriate distribution function. “Indeed,  $\Delta$ s is expressed in hours and it is not  
369 an extreme variable, it is bounded between -6H and 6H and can take any value within this interval. There

370 is then no tail of the distribution and the extreme value theory is not the appropriate framework to model  
371 this random variable. Thus, a uniform distribution would be a good fit for  $\Delta$ .  
372 • Use the desired probability to weight the probabilities of the MSSs, assuming that MSSs and  $\Delta$  are  
373 independent. Many scenarios using many of these probabilities can be used in a probabilistic approach.

374 On the other hand and focusing on the statistical dependence, extreme SSs samples around the high tide (at the  
375 time  $\Delta$  of the high tide) was extracted. The largest window ( $\pm 6$  hour) centered on the time of the high tide was  
376 used and the statistical dependence was then studied. Table 5 shows the Spearman's Rho measuring the statistical  
377 dependence between storm surges and tide at the moment of the high tide and around it ( $\pm 3$  hour). It can be easily  
378 concluded that the dependence between SSs and tides is very high around the time of high tide and it becomes  
379 weaker as delta increases. As mentioned in the previous section, the dependence structure that exists between the  
380 MSSs around the high tide could be modelled with copulas.

## 381 6.2 The non-stationary context

382 It is noteworthy that the climate change in the past and working in a non-stationary context can greatly affect and  
383 invalidate the fit of the storm surge and sea level PDFs. Indeed, questions such as: what is the effect of potential  
384 trends and jumps in the sea water level time series? And should this affect the results and its confidence? are fair  
385 ones and justified. The non-stationary context is not covered by this paper because it moves us further away from  
386 the main objective which is the use and the confrontation of different methods for quantifying the exceedance  
387 probability of extreme sea levels. It could however be the object of another paper."

## 388 7. Conclusions

389 In the present paper, we provided a reasoning for the need, in a PFHA framework, to combine flood phenomena to  
390 better characterize coastal flooding hazard. Few ideas have been proposed in the literature to tackle the  
391 combination of tidal signals with extreme SSSs to estimate extreme sea levels. The present work supports these  
392 ideas, takes up the tidal signals and SSSs convolution procedure and proposes a new procedure based on the MSSs  
393 useful to exploit likewise the extreme SS events occurred during medium and low tide hours. Three fitting  
394 procedures have been investigated. The first one employs the SSS as an explanatory variable with the tidal signals  
395 which are combined with a JPM using a convolution of the tide density and the SSS distribution function. The  
396 second procedure uses the same technique except that the MSSs are used instead of the SSSs. In the third  
397 approach, a frequency analysis is performed using ESLs.

398 Another consideration in this paper was applying and illustrating these approaches on the example of the sea levels  
399 in Le Havre, northwestern France, over the period 1971–2015. It may be noted that the methodology is not  
400 exemplary developed for this case study; it applies to any site likely to experience a marine flooding. Fitting  
401 results in terms of probability plots and extrapolated RLs using the three approaches are examined. Overall, the  
402 application has shown that the RL estimates for MSS based convolution are quite different from those  
403 corresponding to the SSS based one. Indeed, since MSS is always greater than or equal to SSS and since the  
404 convolution process using MSS selects the maximum value of instantaneous SSs every tidal cycle, the RLs are

405 systematically higher when the joint MSS-tide method is used. But without properly tackling the probability of  
406 coincidence concept (i.e. the chance that a maximum SS occurs at the same time with high tide) concept and the  
407 issue of temporal lag between tidal peaks and surge peaks, the results will be probably always overestimated,  
408 which may not be useful for PFHA. the results of the MSS based procedure are likely to contain a bias comparing  
409 to the direct statistics on ESLs which becomes more and more important as return periods increase. In order to  
410 reduce this bias, the coincidence probability concept could be helpful in making a more appropriate assessment of  
411 the risk using the MSS. On the other hand and if the MSS based convolution is to be used, the application has  
412 shown the utility of modelling the dependence structure that exists between the hourly SS values around the high  
413 tide (high tide  $\pm$  6 hours). Figure 6 shows that ESL events at the upper tail of the distribution (the middle curve)  
414 tend to occur at the time of the high tide, as expected. The results of this procedure confirm the general finding  
415 highlighted in the literature is that the RL estimations obtained with the convolution tide-SSS are not conclusive  
416 up to a certain return period (100 years in the case of Le Havre).

417 Perspective: An in-depth study could help to thoroughly improve the proposed procedure based on the use of MSS  
418 by developing the concept of coincidence and apply the developed concept on other sites of interest. A concept of  
419 coincidence and methodology to be developed should find additional applications for the assessment of risk  
420 associated to other combining flooding phenomena (e.g. pluvial flooding and storm surges).

421

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424

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426

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532

533 **Table 1: Sea level and rainfall data sets**

Type	Station	Period	Time step
Sea level	Harbour	1971-2015	1h

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537 Table 2: POT thresholds for SSS, MSS and ESL variables

	SSS	MSS	ESL
Threshold $u$ (m)	0.59	0.75	0.81
Poisson intensity $\lambda$ (average $N^{\text{br}}$ of events/year)	1.45	1.13	2.83

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**Table 3: Sea RLs and 95% confidence intervals for the three fitting procedures (in meters)**

Method	T=10	T=50	T=100	T=1000
JPM-SSS	8.31 (8.27-8.35)	8.77 (8.72-8.82)	8.89 (8.84-8.95)	9.20 (9.07-9.32)
JPM-MSS	8.84 (8.79-8.89)	9.29 (9.22-9.36)	9.42 (9.33-9.51)	9.79 (9.58-10.01)
Frequency Analysis - ESL	8.82 (8.74-8.91)	8.99 (8.80-9.18)	9.05 (8.79-9.31)	9.22 (8.67-9.77)

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Table 4: Spearman's Rho coefficients (and associated p-values) as a measure of dependence between the tide and the other variables

	<u>SSSs ~ tide</u>	<u>MSSs ~ tide</u>	<u>ESL ~ tide</u>
<u>tide</u> <u>Spearman's test</u>	-0.02 <u>p-value = 0.0095</u>	-0.06 <u>p-value &lt; 2.2e-16</u>	0.96 <u>p-value &lt; 2.2e-16</u>
<u>Kendall's test</u>	-0.01 <u>p-value = 0.0074</u>	-0.0463 <u>p-value &lt; 2.2e-16</u>	0.8327754 <u>p-value &lt; 2.2e-16</u>

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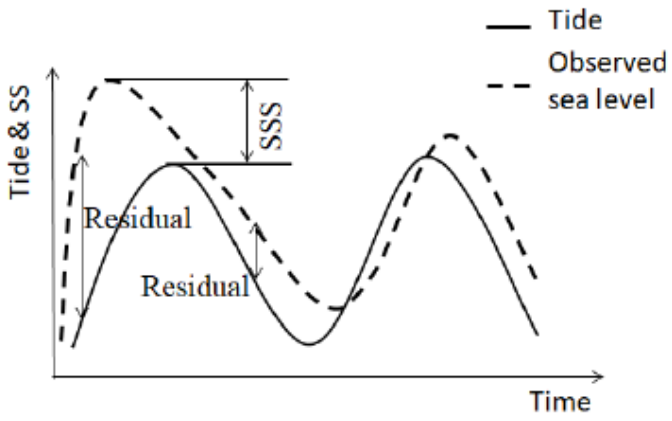
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548 Table 5: Spearman's Rho calculated between high tide and all the instantaneous surges in the tidal cycle

$\Delta$	-6	-5	-4	-3	-2	-1	+1	+2	+3	+4	+5	+6
High tide	0.29	0.28	0.21	0.41	0.61	0.85	0.77	0.60	0.56	0.44	0.33	0.30

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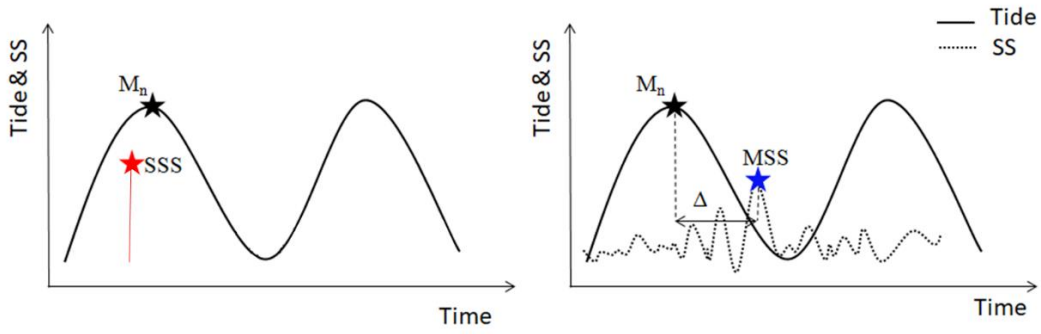
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**Figure 1:** Definition and schematic representation of a skew storm surge

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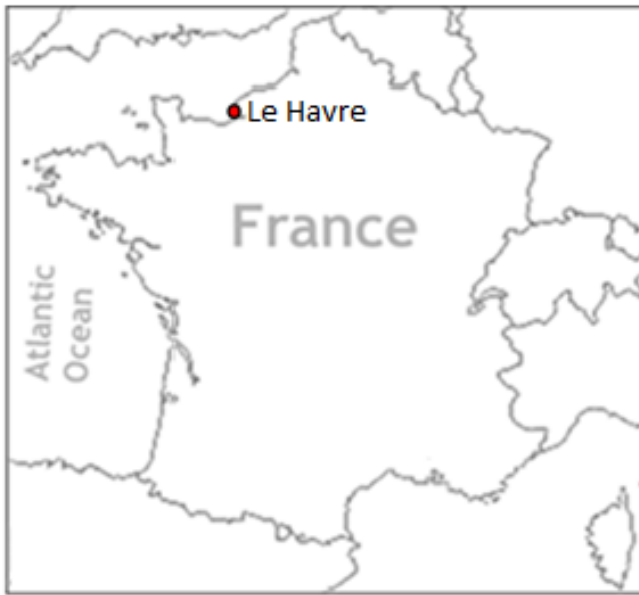


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**Figure 2:** Illustration of tide and storm surge signals for the of joint surge-tide probability procedures: (left) skew surge-tide combination; (right) maximum surge - tide combination



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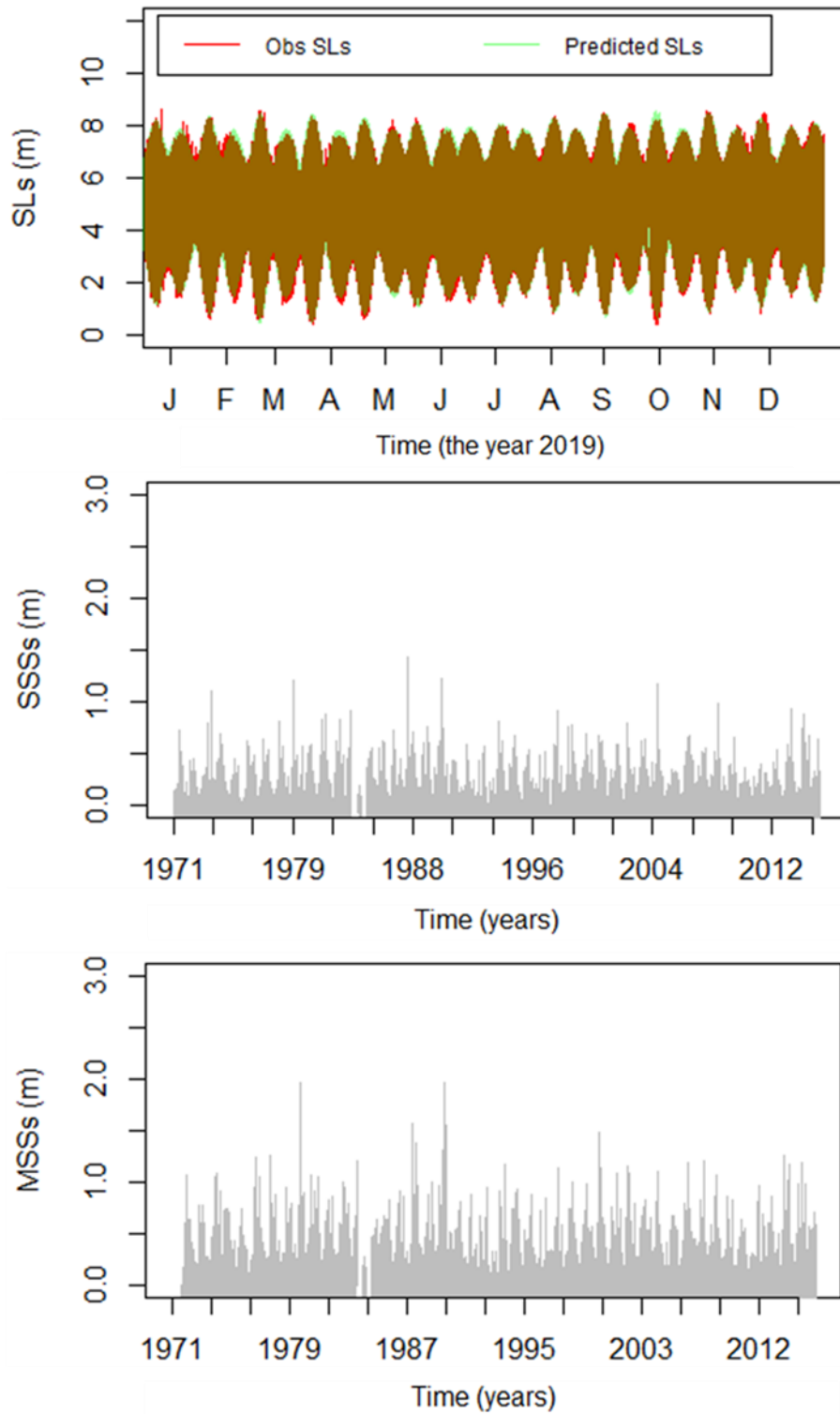


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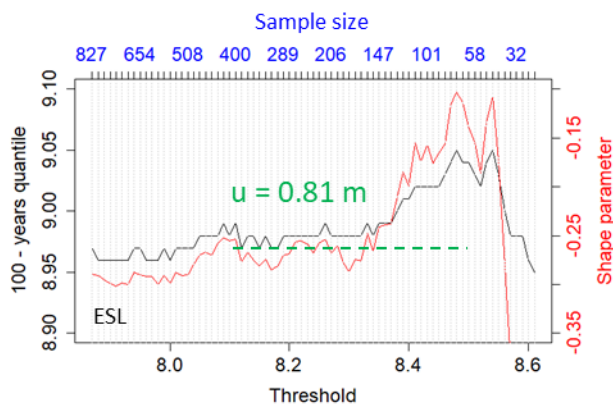
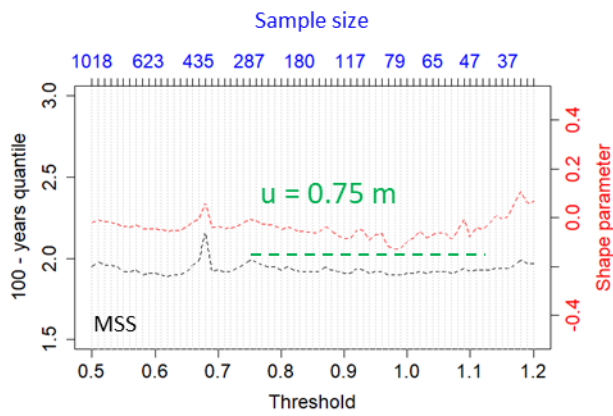
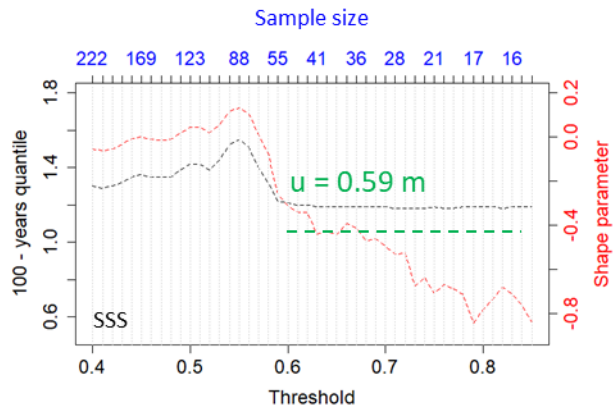
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**Figure 3:** Case study (Le Havre): location map



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**Figure 4:** Studied time-series of Le Havre: (top) predicted and observed sea levels; (middle) SSSs data and (bottom) the MSSs.



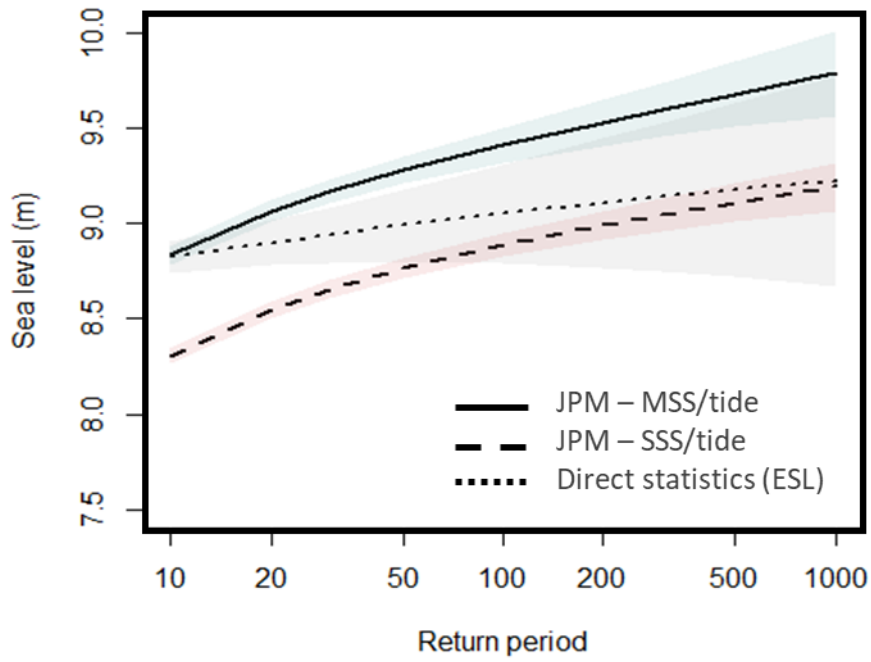
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**Figure 5:** Stability plots for threshold selection: (top) SSSs, (middle) MSSs and (bottom) ESL

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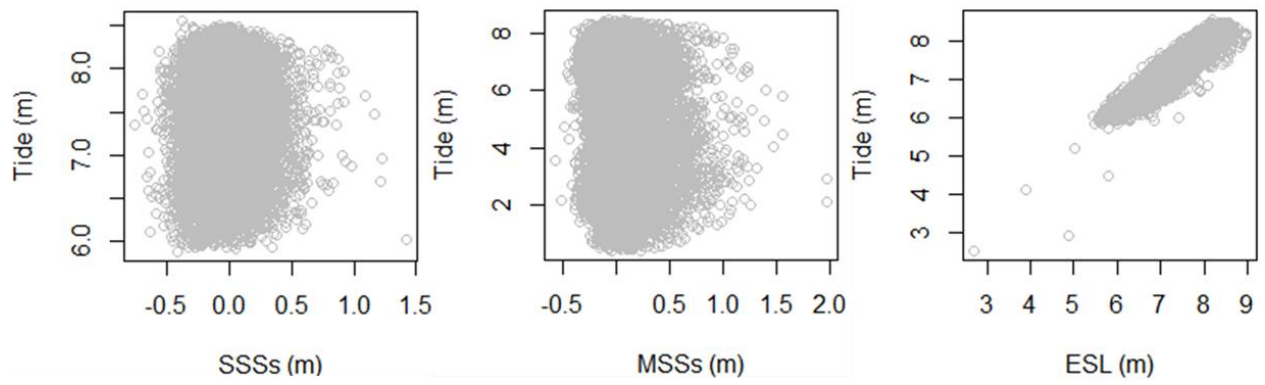


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**Figure 6:** Sea level quantiles and confidence intervals



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**Figure 7:** Analysis of the dependence between the tide and the SSSs, the MSSs and the ESL events