**Interpretable hidden Markov model for stochastic**

**weather generation and climate change analysis**

**David Métivier1, Emmanuel Gobet1 Sylvie Parey2**

1Centre de Mathématiques Appliquées, École Polytechnique, Palaiseau, France

mail: david.metivier@polytechnique.edu

2 EDF, R&D, Saclay, France

**Abstract**

The challenges of climate change force industrials to carefully analyze the resilience of their assets to anticipate future weather conditions. In particular, the estimation of future extreme hydrometeorological events, like the frequency of long-lasting dry spells, is critical for hydropower or nuclear generation.

Stochastic Weather Generators (SWG) are essential tools to determine these future risks, as they can quickly sample climate statistics from models. They can be either trained on historical data or from simulated data like expert climate change scenarios.

In our work, the SWG described and validated with France historical data is based on a spatial Hidden Markov Model (HMM). It generates correlated multisite rain occurrences and amounts, with special attention to the correct reproduction of the distribution of dry and wet spells. The hidden states are viewed as global climate states, e.g., dry all over France, rainy in the north, etc. The resulting model is fully interpretable. We describe how the model can approximately recover large-scale structure such as North Atlantic Oscillation even if it was trained only on French weather stations.

The model achieves very good performances, specifically in terms of extremes, where for example, statistics of drought at the scale of France are well replicated.

The model architecture allows easy integration of other weather variables like temperature. In a last part, we show how the model parameters evolve with RCP climate scenarios and the impact of these change on extreme climatic events.